COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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ttc.lacounty.gov and lacountypropertytax.com

KEITH KNOX
ACTING 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

August 30, 2019

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

FROM: Keith Knox
Acting Treasurer and Tax Collector

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

The Report of Investments for the month of July 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 July 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.

KK:NI:JK: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 JULY 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 JULY 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 JULY 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 JULY 31, 2019

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 07/31/19		
At Cost	$ 28,555,582,800	$ 169,374,073
At Market	$ 28,496,841,909	$ 169,452,854
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	4.27%	11.81%
United States Government and Agency Obligations	66.85%	60.90%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	28.35%	0.00%
Municipal Obligations	0.17%	2.24%
Corporate and Deposit Notes	0.36%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	25.05%
1-60 days	31.68%	0.00%
61 days-1 year	15.49%	57.81%
Over 1 year	52.83%	42.19%
Weighted Average Days to Maturity	572	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JULY 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 July 31, 2019:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	28.35%
Corporate and Deposit Notes	A-1+	P-1	F1	0.18%
	AA-	Aa3	A+	0.18%
Los Angeles County Securities				0.17%
Negotiable Certificates of Deposit	A-1	P-1	F1	4.27%
U.S. Agency Securities	AA+	Aaa	AAA	64.07%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.52%
U.S. Treasury Bills	AA+	Aaa	AAA	2.26%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	25.05%
Commercial Paper	-	-	-	0.00%
Corporate and Deposit Notes	-	-	-	0.00%
Mortgage Trust Deeds	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	2.24%
Negotiable Certificates of Deposit	A-1+	P-1	F1+	11.81%
U.S. Agency Securities	AA+	Aaa	AAA	39.95%
U.S. Treasury Securities:				
U.S. Treasury Bills	AA+	Aaa	AAA	20.95%
				100.00%

POOLED SURPLUS EARNINGS REPORT
JULY 31, 2019

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 07/31/19	$ 28,555,582,800
Market Value at 07/31/19	$ 28,496,841,909
Average Daily Balance	$ 29,867,477,687
Gains and Losses:	
For the Month	$ 845,762
For the Past 12 Months	$ 938,536
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 54,719,915
Earnings for the Past 12 Months	$ 641,901,724
Earnings Rate for the Month	2.15%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JULY 31, 2019

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	47,215,455.72	
Bank of the West - Concentration	$	102,551,096.04	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	100,996,706.01	(B)
Union Bank- Concentration	$	1,982,330.55	
Wells Fargo - Concentration	$	263,067.64	
Total Ledger Balance for all Banks	$	253,008,655.96	

(A) $101.64 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) $100 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR JULY 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 July 2019

Total Deposits	$ 3,891,194,502.30
Total Disbursements	$ 7,014,863,109.83
Discretionary Funds Liquidity Withdrawal Ratio:	
As of July 31, 2019	1.31

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
August	$ 7,639,549,000.00	$ 3,559,500,000.00	$ 4,689,400,000.00	$ 6,509,649,000.00
September	$ 1,412,147,000.00	$ 4,399,600,000.00	$ 4,948,200,000.00	$ 7,373,196,000.00
October	$ 1,253,349,000.00	$ 4,676,300,000.00	$ 5,190,000,000.00	$ 8,112,845,000.00
November	$ 156,120,000.00	$ 7,065,000,000.00	$ 4,839,700,000.00	$ 10,494,265,000.00
December	$ 162,000,000.00	$ 9,517,000,000.00	$ 6,774,600,000.00	$ 13,398,665,000.00
January	$ 515,145,000.00	$ 4,623,600,000.00	$ 6,867,400,000.00	$ 11,670,010,000.00

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 July 2019, the Treasurer placed $113.98 million in the Bank of the West Money Market Plus Account and $100 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $101.64 million remained in the Bank of the West Money Market Plus Account and $100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

The Specific Purpose Investment Portfolio (SPI) is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corp. (FHLMC) securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases a portion of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 270 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes are issued on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 1-month, 3-month, 6-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

FORWARD CONTRACTS – Customized contracts traded in the Over The Counter Market where the holder of the contract is obligated to buy or sell a specific amount of an underlying asset at a specific price on a specific future date.

FUTURE CONTRACTS – Standardized contracts traded on recognized exchanges where the holder of the contract is obligated to buy or sell a specific amount of an underlying asset at a specific price on a specific future date.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a "notional amount" is established to serve as the basis for calculating the interest payment.

LOCAL AGENCY INVESTMENT FUND – Shares of beneficial interest issued by the State of California pursuant to Government Code Section 16429.1.

MONEY MARKET FUND – Shares of beneficial interest issued by diversified management companies registered with the Securities and Exchange Commission in accordance with Section 270, 2a-7 of Title 17 of the Code of Federal Regulation.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues are secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with maturities in excess of one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

OPTION CONTRACTS – Contracts traded in either the Over The Counter Market or recognized exchanges where the purchaser has the right but not the obligation to buy or sell a specific amount of an underlying asset at a specific price within a specific time period.

PROMISSORY NOTE – An unsecured promise to pay between two entities. Notes are on a discount or interest- bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds

of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed thirty days. The securities “purchased” are typically treasury issues.

SECURITIES LENDING AGREEMENTS – Agreements under which the County agrees to transfer securities to a borrower who, in turn agrees to provide collateral to the County. During the term of the agreement, both the securities and the collateral are held by a third party. At the conclusion of the agreement, the securities are transferred back to the County in return for the collateral.

SUPRANATIONALS – United States dollar denominated senior unsecured unsubordinated obligations issued or unconditionally guaranteed by any of the supranational institutions identified in Government Code Section 53601(Q) which are eligible for purchase and sale within the United States.

TRUST INVESTMENTS – Shares of beneficial interest issued by a joint powers authority organized pursuant to Government Code Section 6509.7 that invests in securities and obligations authorized in Section 53601 (a) to (o) of the Government Code.

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR JULY 2019
COMPLIANCE REPORT

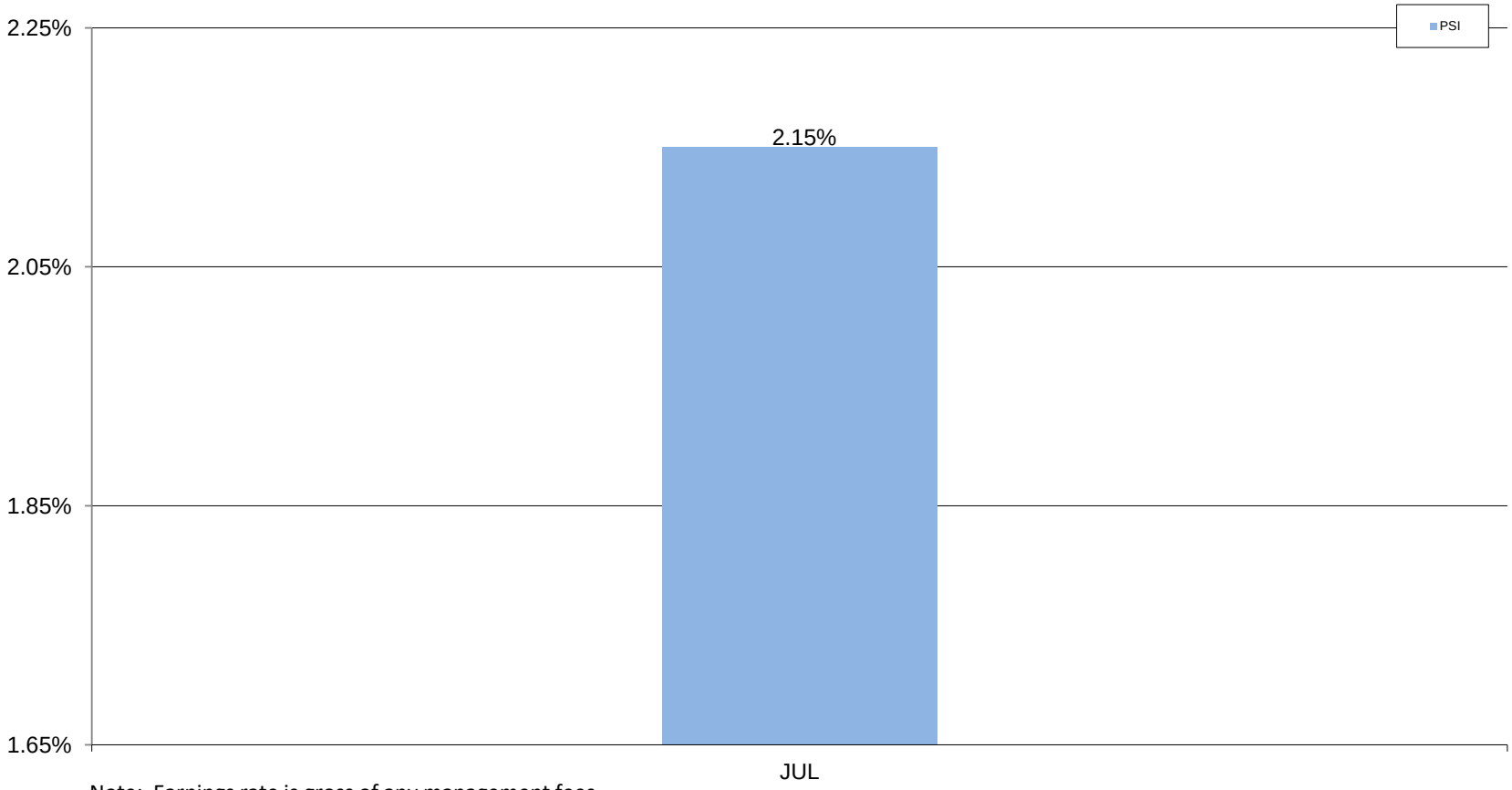
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of July 2019

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 07/31/2019
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
7/1/2019	$ 31,327,591,551.08	$ 169,027,833.78
7/2/2019	31,285,952,946.19	169,027,833.78
7/3/2019	31,117,388,028.86	169,027,833.78
7/4/2019	31,117,388,028.86	169,027,833.78
7/5/2019	30,512,497,371.77	169,027,833.78
7/6/2019	30,512,497,371.77	169,027,833.78
7/7/2019	30,512,497,371.77	169,027,833.78
7/8/2019	30,265,542,167.06	169,027,833.78
7/9/2019	30,197,031,678.03	169,027,833.78
7/10/2019	30,120,492,957.17	169,027,833.78
7/11/2019	29,996,888,119.76	169,027,833.78
7/12/2019	29,911,185,014.17	169,027,833.78
7/13/2019	29,911,185,014.17	169,027,833.78
7/14/2019	29,911,185,014.17	169,027,833.78
7/15/2019	29,717,494,510.67	169,297,277.05
7/16/2019	29,716,292,076.41	169,297,277.05
7/17/2019	29,614,544,856.81	169,297,277.05
7/18/2019	29,522,009,788.68	169,297,277.05
7/19/2019	29,379,467,045.10	169,297,277.05
7/20/2019	29,379,467,045.10	169,297,277.05
7/21/2019	29,379,467,045.10	169,297,277.05
7/22/2019	29,282,366,557.75	169,297,277.05
7/23/2019	29,213,250,631.69	169,297,277.05
7/24/2019	29,239,374,105.53	169,297,277.05
7/25/2019	29,063,647,819.06	169,297,277.05
7/26/2019	29,240,847,628.36	169,297,277.05
7/27/2019	29,240,847,628.36	169,297,277.05
7/28/2019	29,240,847,628.36	169,297,277.05
7/29/2019	29,844,023,262.23	169,297,277.05
7/30/2019	29,562,955,229.82	169,297,277.05
7/31/2019	28,555,582,799.60	169,374,072.63
	$ 29,867,477,686.89	**$ 169,178,070.27**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2019-20
ATTACHMENT IV



Note: Earnings rate is gross of any management fees.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 07/31/2019 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$34,696,345	$203,967
Gains (Losses) on Sales/Calls of Non-Trading Securities.	845,762	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	19,177,808	76,796
Prior Accrual Adjustment	-	-
Total Revenues	$54,719,915	$280,763
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	6,091
	-	$6,091
NET INCOME	$54,719,915	$274,672

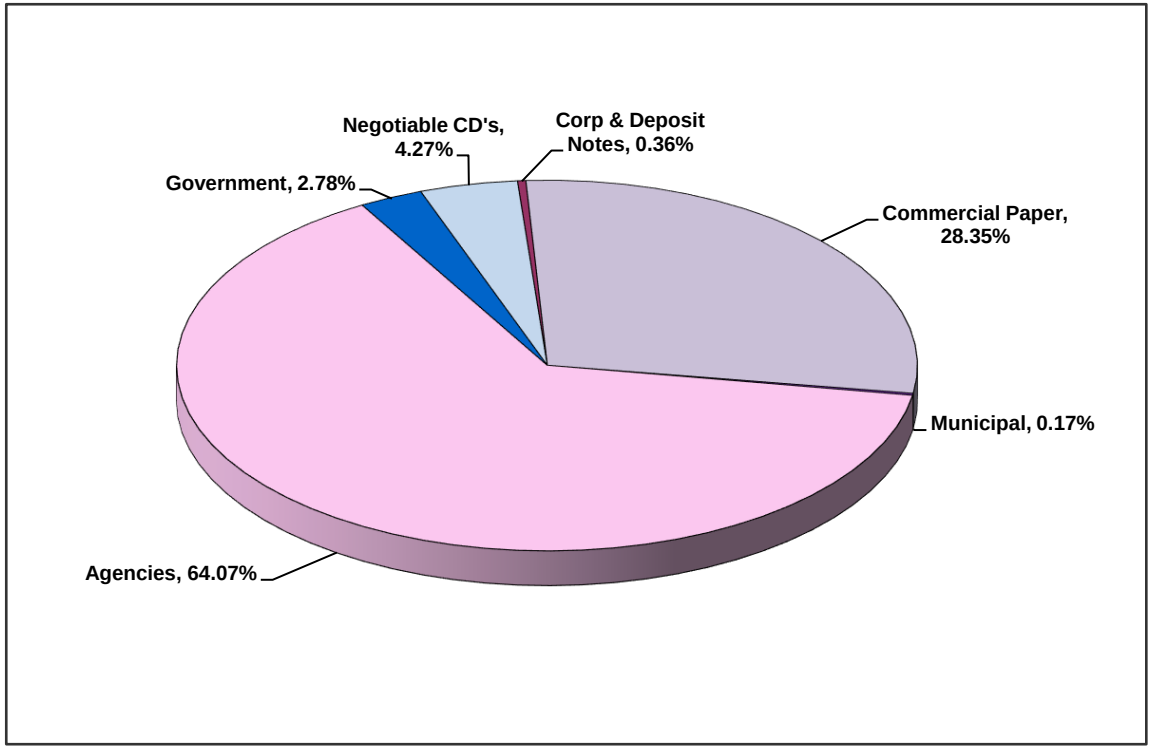
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	53.27%	
Los Angeles County and Related Entities	37.55%	
Consolidated Sanitation Districts		3.34%
Metropolitan Transportation Authority		0.89%
Miscellaneous Agencies Pooled Investments		1.83%
South Coast Air Quality Management District		2.65%
Miscellaneous		0.02%
Subtotal	90.82%	8.73%
County Bond Proceeds and Repayment Funds		0.45%
Grand Total	90.82%	9.18%

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



	In Thousands
Negotiable CD's	1,220,000
Corp & Deposit Notes	101,650
Bankers Acceptance	-
Commercial Paper	8,095,137
Municipal	50,000
Agencies	18,295,462
Other	-
Government	793,334
Total	$ 28,555,583

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	111239	FFCB 2.20 (CALLABLE	07/24/19	07/24/23	2.20	25,000,000.00	25,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	111240	FFCB 2.20 (CALLABLE	07/25/19	07/24/23	2.20	25,000,000.00	25,000,000.00	1,527.78	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	111255	FFCB 2.45 (CALLABLE	07/25/19	07/23/25	2.45	29,664,000.00	29,664,000.00	4,037.60	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	111270	FFCB 2.24 (CALLALBL	07/30/19	07/30/24	2.24	25,000,000.00	25,000,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111271	FFCB 2.24 (CALLABLE	07/30/19	07/30/24	2.24	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111272	FFCB 2.24 (CALLABLE	07/30/19	07/30/24	2.24	25,000,000.00	25,000,000.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	111273	FFCB 2.24 (CALLABLE	07/30/19	07/30/24	2.24	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
	FFCB TOTAL					**179,664,000.00**	**179,664,000.00**	**5,565.38**		
NTRD	111043	FHLMC 2.25 (CALLABL	07/01/19	07/01/24	2.25	25,000,000.00	25,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	111044	FHLMC 2.25 (CALLABL	07/10/19	07/10/24	2.25	25,000,000.00	25,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111093	FHLMC 2.20 (CALLABL	07/08/19	07/08/24	2.20	25,000,000.00	25,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	111168	FHLMC 2.30 (CALLABL	07/15/19	07/15/24	2.30	25,000,000.00	25,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111169	FHLMC 2.30 (CALLABL	07/15/19	07/15/24	2.30	25,000,000.00	25,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111213	FHLMC 2.26 (CALLABL	07/29/19	07/29/24	2.26	25,000,000.00	25,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111214	FHLMC 2.32 (CALLABL	07/29/19	07/29/24	2.32	25,000,000.00	25,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	111215	FHLMC 2.31 (CALLABL	07/29/19	07/29/24	2.31	25,000,000.00	25,000,000.00	0.00	CITIBANK	DEUTSCHE BK SEC INC
NTRD	111256	FHLMC 2.20 (CALLABL	07/29/19	07/29/25	2.20	50,000,000.00	50,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	111269	FHLMC 2.27 (CALLABL	07/29/19	07/29/24	2.27	25,000,000.00	25,000,000.00	0.00	CITIBANK	MFR SEC- INC
	FHLMC TOTAL					**275,000,000.00**	**275,000,000.00**	**0.00**		
NTRD	111108	OLD LINE FUNDING LL	07/01/19	08/06/19	2.30	50,000,000.00	49,885,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111117	NATIXIS NY BRANCH C	07/01/19	08/01/19	2.38	50,000,000.00	49,897,527.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111118	NATIXIS NY BRANCH C	07/01/19	08/05/19	2.34	50,000,000.00	49,886,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111119	AUTOBAHN FUNDING CO	07/01/19	08/06/19	2.34	25,000,000.00	24,941,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111120	SHEFFIELD RECEIVABL	07/01/19	08/08/19	2.33	50,000,000.00	49,877,027.78	0.00	CITIBANK	MFR SEC- INC
NTRD	111121	CANADIAN IMP BK OF	07/01/19	08/06/19	2.31	50,000,000.00	49,884,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111122	LA FAYETTE ASSET SE	07/01/19	08/22/19	2.30	25,000,000.00	24,916,944.44	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111123	ATLANTIC ASSET SEC	07/01/19	08/08/19	2.34	25,000,000.00	24,938,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111124	CIESCO LLC CP	07/01/19	09/05/19	2.30	33,756,000.00	33,613,662.20	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111128	THUNDER BAY FUNDING	07/02/19	08/12/19	2.30	50,000,000.00	49,869,027.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111129	CANCARA ASSET SEC L	07/02/19	09/03/19	2.34	31,641,000.00	31,511,430.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111130	CHARIOT FUNDING LLC	07/02/19	08/19/19	2.32	50,000,000.00	49,845,333.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111131	OLD LINE FUNDING LL	07/02/19	08/12/19	2.28	30,000,000.00	29,922,100.00	0.00	CITIBANK	LOOP CAP MKTS LLC

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NTRD	111132	AUTOBAHN FUNDING CO	07/02/19	08/07/19	2.33	25,000,000.00	24,941,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111133	CANADIAN IMP BK OF	07/02/19	08/07/19	2.32	50,000,000.00	49,884,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111134	CIESCO LLC CP	07/02/19	09/05/19	2.29	50,000,000.00	49,793,263.89	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111135	NATIXIS NY BRANCH C	07/02/19	08/06/19	2.34	25,601,000.00	25,542,757.73	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111137	AUTOBAHN FUNDING CO	07/03/19	08/07/19	2.33	35,000,000.00	34,920,715.28	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111138	ATLANTIC ASSET SEC	07/03/19	07/05/19	2.37	50,000,000.00	49,993,416.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111139	ATLANTIC ASSET SEC	07/03/19	07/05/19	2.37	50,000,000.00	49,993,416.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111143	REGENCY MARKETS NO.	07/05/19	08/08/19	2.43	50,000,000.00	49,885,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111144	REGENCY MARKETS NO.	07/05/19	08/08/19	2.42	50,000,000.00	49,885,722.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111145	ATLANTIC ASSET SEC	07/05/19	07/30/19	2.36	50,000,000.00	49,918,055.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111146	LA FAYETTE ASSET SE	07/05/19	08/19/19	2.33	10,465,000.00	10,434,520.69	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111147	JUPITER SEC COMPANY	07/05/19	08/07/19	2.32	15,000,000.00	14,968,100.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111148	NATIXIS NY BRANCH C	07/05/19	08/07/19	2.32	50,000,000.00	49,893,666.67	0.00	CITIBANK	UBS SEC LLC
NTRD	111149	ATLANTIC ASSET SEC	07/05/19	08/08/19	2.40	25,000,000.00	24,943,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111151	AUTOBAHN FUNDING CO	07/08/19	08/09/19	2.33	30,000,000.00	29,937,866.67	0.00	CITIBANK	MFR SEC- INC
NTRD	111152	ATLANTIC ASSET SEC	07/08/19	08/13/19	2.39	30,000,000.00	29,928,300.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111153	ATLANTIC ASSET SEC	07/08/19	07/15/19	2.41	50,000,000.00	49,976,569.44	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111154	REGENCY MARKETS NO.	07/08/19	08/08/19	2.42	25,000,000.00	24,947,902.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111155	REGENCY MARKETS NO.	07/08/19	08/08/19	2.42	26,679,000.00	26,623,403.93	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111156	CANADIAN IMP BK OF	07/08/19	08/09/19	2.30	45,556,000.00	45,462,863.29	0.00	CITIBANK	MFR SEC- INC
NTRD	111157	CHARIOT FUNDING LLC	07/09/19	08/13/19	2.34	49,390,000.00	49,277,637.75	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111158	THUNDER BAY FUNDING	07/09/19	08/13/19	2.32	50,000,000.00	49,887,222.22	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111159	THUNDER BAY FUNDING	07/09/19	08/13/19	2.32	25,000,000.00	24,943,611.11	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111160	SHEFFIELD RECEIVABL	07/09/19	08/16/19	2.34	25,000,000.00	24,938,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111161	CANADIAN IMP BK OF	07/09/19	08/09/19	2.30	50,000,000.00	49,900,972.22	0.00	CITIBANK	MFR SEC- INC
NTRD	111162	CRC FUNDING LLC CP	07/09/19	09/20/19	2.30	29,500,000.00	29,362,415.28	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111163	ATLANTIC ASSET SEC	07/09/19	08/13/19	2.34	31,267,000.00	31,195,867.58	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111165	CHARIOT FUNDING LLC	07/10/19	08/12/19	2.40	50,000,000.00	49,890,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111166	CHARIOT FUNDING LLC	07/10/19	08/12/19	2.40	13,000,000.00	12,971,400.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111170	AUTOBAHN FUNDING CO	07/10/19	08/09/19	2.31	50,000,000.00	49,903,750.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111171	OLD LINE FUNDING LL	07/10/19	08/14/19	2.30	50,000,000.00	49,888,194.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111172	MONT BLANC CAPITAL	07/10/19	08/12/19	2.40	20,282,000.00	20,237,379.60	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111173	LA FAYETTE ASSET SE	07/10/19	08/21/19	2.33	50,000,000.00	49,864,083.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111174	LA FAYETTE ASSET SE	07/10/19	08/14/19	2.33	50,000,000.00	49,886,736.11	0.00	CITIBANK	MORGAN STANLEY & CO INC

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NTRD	111175	CRC FUNDING LLC CP	07/10/19	08/02/19	2.34	33,750,000.00	33,699,543.75	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111176	REGENCY MARKETS NO.	07/10/19	08/08/19	2.40	17,929,000.00	17,894,337.27	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111177	SHEFFIELD RECEIVABL	07/11/19	08/14/19	2.33	50,000,000.00	49,890,208.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111178	REGENCY MARKETS NO.	07/11/19	08/08/19	2.40	50,000,000.00	49,906,666.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111179	REGENCY MARKETS NO.	07/11/19	08/08/19	2.40	16,109,000.00	16,078,929.87	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111180	ATLANTIC ASSET SEC	07/11/19	08/13/19	2.33	26,751,000.00	26,693,864.32	0.00	CITIBANK	MFR SEC- INC
NTRD	111181	CAFCO LLC CP	07/11/19	08/30/19	2.31	50,000,000.00	49,839,583.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111182	ATLANTIC ASSET SEC	07/11/19	08/14/19	2.35	11,130,000.00	11,105,297.58	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111183	NATIXIS NY BRANCH C	07/11/19	08/15/19	2.30	50,000,000.00	49,888,194.44	0.00	CITIBANK	UBS SEC LLC
NTRD	111184	AUTOBAHN FUNDING CO	07/11/19	07/19/19	2.35	35,000,000.00	34,981,722.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111185	NATIXIS NY BRANCH C	07/11/19	08/15/19	2.30	36,619,000.00	36,537,115.85	0.00	CITIBANK	MFR SEC- INC
NTRD	111187	ATLANTIC ASSET SEC	07/15/19	08/15/19	2.31	50,000,000.00	49,900,541.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111188	AUTOBAHN FUNDING CO	07/12/19	08/16/19	2.33	50,000,000.00	49,886,736.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111189	AUTOBAHN FUNDING CO	07/12/19	08/16/19	2.33	20,000,000.00	19,954,694.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111190	THUNDER BAY FUNDING	07/12/19	08/14/19	2.28	50,000,000.00	49,895,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111191	NATIXIS NY BRANCH C	07/12/19	08/15/19	2.30	50,000,000.00	49,891,388.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111192	THUNDER BAY FUNDING	07/12/19	09/05/19	2.26	19,570,000.00	19,502,429.14	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111193	ATLANTIC ASSET SEC	07/15/19	08/15/19	2.31	50,000,000.00	49,900,541.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111194	REGENCY MARKETS NO.	07/15/19	08/14/19	2.42	50,000,000.00	49,899,166.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111195	AUTOBAHN FUNDING CO	07/15/19	08/15/19	2.28	50,000,000.00	49,901,833.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111196	ATLANTIC ASSET SEC	07/15/19	08/15/19	2.31	50,000,000.00	49,900,541.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111197	TORONTO DOMINION BA	07/15/19	08/15/19	2.30	50,000,000.00	49,900,972.22	0.00	CITIBANK	MFR SEC- INC
NTRD	111198	THUNDER BAY FUNDING	07/15/19	08/15/19	2.30	21,000,000.00	20,958,408.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111199	AUTOBAHN FUNDING CO	07/15/19	08/16/19	2.29	40,000,000.00	39,918,577.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111200	ATLANTIC ASSET SEC	07/15/19	08/15/19	2.32	19,297,000.00	19,258,448.88	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111203	REGENCY MARKETS NO.	07/16/19	08/14/19	2.42	50,000,000.00	49,902,527.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111204	SHEFFIELD RECEIVABL	07/16/19	08/20/19	2.28	50,000,000.00	49,889,166.67	0.00	CITIBANK	MFR SEC- INC
NTRD	111205	OLD LINE FUNDING LL	07/16/19	08/20/19	2.28	25,000,000.00	24,944,583.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111206	THUNDER BAY FUNDING	07/16/19	08/20/19	2.28	25,000,000.00	24,944,583.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111207	AUTOBAHN FUNDING CO	07/16/19	08/20/19	2.26	35,000,000.00	34,923,097.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111208	AUTOBAHN FUNDING CO	07/16/19	07/17/19	2.37	50,000,000.00	49,996,708.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111209	JUPITER SEC COMPANY	07/16/19	07/17/19	2.40	32,674,000.00	32,671,821.73	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111212	NATIXIS NY BRANCH C	07/16/19	08/20/19	2.30	50,000,000.00	49,888,194.44	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	111216	LA FAYETTE ASSET SE	07/17/19	08/19/19	2.30	25,000,000.00	24,947,291.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111217	SHEFFIELD RECEIVABL	07/17/19	08/19/19	2.28	50,000,000.00	49,895,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111218	AUTOBAHN FUNDING CO	07/17/19	08/19/19	2.26	50,000,000.00	49,896,416.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111219	SHEFFIELD RECEIVABL	07/17/19	08/20/19	2.29	50,000,000.00	49,891,861.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111220	CAFCO LLC CP	07/17/19	09/09/19	2.23	15,000,000.00	14,949,825.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111221	CIESCO LLC CP	07/17/19	09/09/19	2.23	16,152,000.00	16,097,971.56	0.00	CITIBANK	MFR SEC- INC
NTRD	111222	ATLANTIC ASSET SEC	07/18/19	08/20/19	2.31	50,000,000.00	49,894,125.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111223	THUNDER BAY FUNDING	07/18/19	08/20/19	2.30	50,000,000.00	49,894,583.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111224	ATLANTIC ASSET SEC	07/18/19	08/20/19	2.31	27,500,000.00	27,441,768.75	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111225	LA FAYETTE ASSET SE	07/18/19	08/12/19	2.31	25,000,000.00	24,959,895.83	0.00	CITIBANK	MFR SEC- INC
NTRD	111226	LA FAYETTE ASSET SE	07/18/19	08/13/19	2.31	25,000,000.00	24,958,291.67	0.00	CITIBANK	MFR SEC- INC
NTRD	111227	LA FAYETTE ASSET SE	07/18/19	08/07/19	2.30	25,000,000.00	24,968,055.56	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111228	CAFCO LLC CP	07/18/19	09/09/19	2.24	48,119,000.00	47,960,314.23	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111229	OLD LINE FUNDING LL	07/19/19	08/19/19	2.27	50,000,000.00	49,902,263.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111230	OLD LINE FUNDING LL	07/19/19	08/19/19	2.27	10,000,000.00	9,980,452.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111231	CRC FUNDING LLC CP	07/19/19	09/16/19	2.24	50,000,000.00	49,816,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111232	ATLANTIC ASSET SEC	07/19/19	08/20/19	2.35	50,000,000.00	49,895,555.56	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111233	ATLANTIC ASSET SEC	07/19/19	08/20/19	2.35	35,000,000.00	34,926,888.89	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111234	NATIXIS NY BRANCH C	07/19/19	08/06/19	2.30	50,000,000.00	49,942,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111235	AUTOBAHN FUNDING CO	07/19/19	08/20/19	2.25	50,000,000.00	49,900,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111236	NATIXIS NY BRANCH C	07/19/19	08/21/19	2.29	32,621,000.00	32,552,523.08	0.00	CITIBANK	MFR SEC- INC
NTRD	111237	REGENCY MARKETS NO.	07/22/19	08/19/19	2.32	38,000,000.00	37,931,431.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111242	ATLANTIC ASSET SEC	07/22/19	08/20/19	2.30	50,000,000.00	49,907,361.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111243	NESTLE CAPITAL CORP	07/22/19	08/21/19	2.20	50,000,000.00	49,908,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111244	AUTOBAHN FUNDING CO	07/22/19	08/21/19	2.24	40,000,000.00	39,925,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111245	CANADIAN IMP BK OF	07/22/19	08/21/19	2.20	50,000,000.00	49,908,333.33	0.00	CITIBANK	MFR SEC- INC
NTRD	111246	CAFCO LLC CP	07/22/19	09/09/19	2.24	26,131,000.00	26,051,329.48	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111247	CREDIT AGRICOLE CIB	07/22/19	08/22/19	2.23	28,213,000.00	28,158,823.20	0.00	CITIBANK	MFR SEC- INC
NTRD	111248	CREDIT AGRICOLE CIB	07/23/19	08/23/19	2.19	50,000,000.00	49,905,708.33	0.00	CITIBANK	MFR SEC- INC
NTRD	111249	LA FAYETTE ASSET SE	07/23/19	10/04/19	2.23	31,050,000.00	30,909,593.63	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111250	CRC FUNDING LLC CP	07/23/19	10/03/19	2.22	40,400,000.00	40,220,624.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111251	SHEFFIELD RECEIVABL	07/23/19	09/06/19	2.29	50,000,000.00	49,856,875.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111252	PFIZER INC CP	07/23/19	09/18/19	2.21	50,000,000.00	49,825,041.67	0.00	CITIBANK	LOOP CAP MKTS LLC

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NTRD	111253	PFIZER INC CP	07/23/19	09/18/19	2.21	50,000,000.00	49,825,041.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111254	CIESCO LLC CP	07/23/19	10/08/19	2.21	45,755,000.00	45,538,718.66	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111257	AUTOBAHN FUNDING CO	07/24/19	08/23/19	2.23	50,000,000.00	49,907,083.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111258	ATLANTIC ASSET SEC	07/24/19	08/22/19	2.28	40,000,000.00	39,926,533.33	0.00	CITIBANK	MFR SEC- INC
NTRD	111259	AUTOBAHN FUNDING CO	07/24/19	09/03/19	2.22	20,000,000.00	19,949,433.33	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111260	NATIXIS NY BRANCH C	07/24/19	08/22/19	2.26	50,000,000.00	49,908,972.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111261	PFIZER INC CP	07/24/19	09/24/19	2.21	45,000,000.00	44,828,725.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111262	PFIZER INC CP	07/24/19	09/17/19	2.18	50,000,000.00	49,833,472.22	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	111263	PFIZER INC CP	07/24/19	09/17/19	2.18	8,500,000.00	8,471,690.28	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	111264	CIESCO LLC CP	07/24/19	10/08/19	2.21	22,970,000.00	22,862,832.19	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111265	ATLANTIC ASSET SEC	07/25/19	08/26/19	2.30	50,000,000.00	49,897,777.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111266	UNILEVER CAPITAL CO	07/26/19	09/06/19	2.21	25,000,000.00	24,935,541.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111267	UNILEVER CAPITAL CO	07/26/19	09/13/19	2.21	50,000,000.00	49,849,597.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111268	UNILEVER CAPITAL CO	07/26/19	09/13/19	2.21	25,000,000.00	24,924,798.61	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111274	SHEFFIELD RECEIVABL	07/25/19	08/30/19	2.24	50,000,000.00	49,888,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111275	SHEFFIELD RECEIVABL	07/25/19	08/23/19	2.26	50,000,000.00	49,908,972.22	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111276	ATLANTIC ASSET SEC	07/25/19	08/26/19	2.30	50,000,000.00	49,897,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111277	SHEFFIELD RECEIVABL	07/25/19	08/29/19	2.25	50,000,000.00	49,890,625.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111278	CRC FUNDING LLC CP	07/25/19	10/21/19	2.22	44,573,000.00	44,331,117.19	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111280	UNILEVER CAPITAL CO	07/26/19	09/06/19	2.20	40,000,000.00	39,897,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111281	OLD LINE FUNDING LL	07/26/19	10/15/19	2.23	50,000,000.00	49,749,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111285	MONT BLANC CAPITAL	07/26/19	10/03/19	2.29	22,000,000.00	21,903,438.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111286	CREDIT AGRICOLE CIB	07/26/19	08/30/19	2.16	50,000,000.00	49,895,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111287	CREDIT AGRICOLE CIB	07/26/19	08/30/19	2.16	50,000,000.00	49,895,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111288	ATLANTIC ASSET SEC	07/26/19	08/26/19	2.28	24,752,000.00	24,703,403.57	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111289	AUTOBAHN FUNDING CO	07/26/19	08/26/19	2.20	25,000,000.00	24,952,638.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111290	AUTOBAHN FUNDING CO	07/26/19	08/30/19	2.20	40,000,000.00	39,914,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111291	THUNDER BAY FUNDING	07/26/19	10/24/19	2.23	11,462,000.00	11,398,099.35	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111293	ATLANTIC ASSET SEC	07/29/19	08/29/19	2.30	50,000,000.00	49,900,972.22	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111294	SHEFFIELD RECEIVABL	07/29/19	08/29/19	2.24	50,000,000.00	49,903,555.56	0.00	CITIBANK	MFR SEC- INC
NTRD	111295	CANADIAN IMP BK OF	07/29/19	08/26/19	2.20	50,000,000.00	49,914,444.44	0.00	CITIBANK	MFR SEC- INC
NTRD	111296	CANADIAN IMP BK OF	07/29/19	08/26/19	2.20	50,000,000.00	49,914,444.44	0.00	CITIBANK	MFR SEC- INC
NTRD	111297	THUNDER BAY FUNDING	07/29/19	10/24/19	2.23	9,688,000.00	9,635,789.75	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	111299	AUTOBAHN FUNDING CO	07/29/19	08/07/19	2.23	40,000,000.00	39,977,700.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111300	EXXON MOBIL CORP CP	07/29/19	08/07/19	2.28	50,000,000.00	49,971,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111301	EXXON MOBIL CORP CP	07/29/19	08/07/19	2.28	50,000,000.00	49,971,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111302	LA FAYETTE ASSET SE	07/29/19	08/27/19	2.25	19,325,000.00	19,289,973.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111303	SHEFFIELD RECEIVABL	07/29/19	09/04/19	2.25	50,000,000.00	49,884,375.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111304	CAFCO LLC CP	07/29/19	09/25/19	2.25	30,087,000.00	29,977,934.63	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111305	CAFCO LLC CP	07/29/19	09/25/19	2.25	8,857,000.00	8,824,893.38	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111306	ATLANTIC ASSET SEC	07/30/19	09/03/19	2.23	50,000,000.00	49,891,597.22	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111308	AUTOBAHN FUNDING CO	07/30/19	08/30/19	2.20	40,000,000.00	39,924,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111309	SHEFFIELD RECEIVABL	07/30/19	09/05/19	2.25	50,000,000.00	49,884,375.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111310	LA FAYETTE ASSET SE	07/30/19	09/03/19	2.24	25,053,000.00	24,998,440.13	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111311	NATIXIS NY BRANCH C	07/30/19	07/31/19	2.35	50,000,000.00	49,996,736.11	0.00	CITIBANK	UBS SEC LLC
NTRD	111312	AUTOBAHN FUNDING CO	07/30/19	07/31/19	2.37	15,000,000.00	14,999,012.50	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111313	NATIXIS NY BRANCH C	07/30/19	07/31/19	2.35	50,000,000.00	49,996,736.11	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111314	NATIXIS NY BRANCH C	07/30/19	07/31/19	2.35	3,034,000.00	3,033,801.95	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111319	CRC FUNDING LLC CP	07/31/19	09/03/19	2.27	50,000,000.00	49,892,805.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111320	LA FAYETTE ASSET SE	07/31/19	09/06/19	2.23	50,000,000.00	49,885,402.78	0.00	CITIBANK	MFR SEC- INC
NTRD	111321	CAFCO LLC CP	07/31/19	09/03/19	2.26	35,000,000.00	34,925,294.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111322	NATIXIS NY BRANCH C	07/31/19	08/01/19	2.35	50,000,000.00	49,996,736.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111323	ATLANTIC ASSET SEC	07/31/19	10/04/19	2.23	45,000,000.00	44,818,812.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
	CPD TOTAL					**6,421,208,000.00**	**6,406,834,439.78**	**0.00**		
NTRD	111164	MUFG UNION BANK NA	07/09/19	08/13/19	2.30	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	111210	MUFG UNION BANK NA	07/16/19	09/03/19	2.27	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	111238	MUFG UNION BANK NA	07/22/19	09/13/19	2.25	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**150,000,000.00**	**150,000,000.00**	**0.00**		
NTRD	111125	CANADIAN IMP. BK OF	07/01/19	08/06/19	2.33	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111126	DNB BANK ASA NY CD	07/01/19	08/06/19	2.34	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	111136	BANK OF MONTREAL CH	07/02/19	08/02/19	2.40	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111140	BANK OF MONTREAL CH	07/03/19	08/05/19	2.39	50,000,000.00	50,000,457.34	0.00	CITIBANK	MFR SEC- INC
NTRD	111141	CANADIAN IMP. BK OF	07/03/19	08/07/19	2.38	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111167	CANADIAN IMP. BK OF	07/10/19	08/12/19	2.33	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC

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NTRD	111186	BNP PARIBAS SF CD	07/11/19	07/31/19	2.33	50,000,000.00	50,000,000.00	0.00	CITIBANK	BNP PARIBAS SEC CORP
NTRD	111201	TORONTO DOMINION BA	07/15/19	08/16/19	2.31	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	111211	CANADIAN IMP. BK OF	07/16/19	08/16/19	2.28	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111241	TORONTO DOMINION BA	07/22/19	08/22/19	2.22	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111279	TORONTO DOMINION BA	07/25/19	08/26/19	2.22	50,000,000.00	50,000,443.57	0.00	CITIBANK	MFR SEC- INC
NTRD	111282	NORDEA BANK ABP NY	07/26/19	10/15/19	2.19	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111292	BANK OF MONTREAL CH	07/26/19	09/05/19	2.22	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111298	BANK OF MONTREAL CH	07/29/19	09/13/19	2.22	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
	YANK CDS TOTAL					**700,000,000.00**	**700,000,900.91**	**0.00**		
	NTRD-PSI NON-TRADING TOTAL					**7,725,872,000.00**	**7,711,499,340.69**	**5,565.38**		
	PSI TOTAL					**7,725,872,000.00**	**7,711,499,340.69**	**5,565.38**		

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SCAQM	106824	S OF C LAIF	07/15/19	12/31/19	0.00	247,983.13	247,983.13	0.00	LAIF - STATE OF CALIFORNIA	NONE
	COLLATERIZED TDS TOTAL					**247,983.13**	**247,983.13**	**0.00**		
	SCAQM-SOUTH COAST AIR QUALITY MG					**247,983.13**	**247,983.13**	**0.00**		
SLIM	106825	S OF C LAIF	07/15/19	12/31/19	0.00	21,203.99	21,203.99	0.00	LAIF - STATE OF CALIFORNIA	NONE
	COLLATERIZED TDS TOTAL					**21,203.99**	**21,203.99**	**0.00**		
	SLIM-SCHOOLS LINKED INSURANCE MG					**21,203.99**	**21,203.99**	**0.00**		
WASIA	106826	S OF C LAIF	07/15/19	12/31/19	0.00	256.15	256.15	0.00	LAIF - STATE OF CALIFORNIA	NONE
	COLLATERIZED TDS TOTAL					**256.15**	**256.15**	**0.00**		
	WASIA-WHITTIER AREA SCHOOLS INS					**256.15**	**256.15**	**0.00**		
		SPI Total				**269,443.27**	**269,443.27**	**0.00**		

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07/03/19	NTRD	106772	FFCB 2.68 (CALL	CALL	10,000,000.00	9,992,615.01	87,844.44	7,384.99	10,087,844.44
07/10/19	NTRD	110400	FFCB 2.69 (CALL	CALL	50,000,000.00	50,000,000.00	362,402.78	0.00	50,362,402.78
07/10/19	NTRD	110401	FFCB 2.69 (CALL	CALL	50,000,000.00	50,000,000.00	362,402.78	0.00	50,362,402.78
07/23/19	NTRD	110653	FFCB 2.95 (CALL	CALL	40,650,000.00	40,645,346.16	0.00	4,653.84	40,650,000.00
07/23/19	NTRD	110630	FFCB 3.04 (CALL	CALL	35,000,000.00	35,000,000.00	0.00	0.00	35,000,000.00
			FFCB TOTAL		**185,650,000.00**	**185,637,961.17**	**812,650.00**	**12,038.83**	**186,462,650.00**
07/09/19	NTRD	106589	FHLB 2.48 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
07/10/19	NTRD	106588	FHLB 2.42 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
07/11/19	NTRD	106595	FHLB 2.43 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
07/11/19	NTRD	106629	FHLB 2.45 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
07/11/19	NTRD	109575	FHLB 3.25 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
07/25/19	NTRD	106759	FHLB 2.35 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
07/26/19	NTRD	106747	FHLB 2.52 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
07/26/19	NTRD	106751	FHLB 2.53 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
07/30/19	NTRD	106740	FHLB 2.50 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
07/30/19	NTRD	106750	FHLB 2.50 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
07/30/19	NTRD	106762	FHLB 2.52 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
07/30/19	NTRD	106770	FHLB 2.52 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
07/30/19	NTRD	109791	FHLB 3.20 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
07/30/19	NTRD	109804	FHLB 3.20 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
			FHLB TOTAL		**350,000,000.00**	**350,000,000.00**	**0.00**	**0.00**	**350,000,000.00**
07/09/19	NTRD	106590	FHLMC 2.50 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
07/30/19	NTRD	107394	FHLMC 2.55 (CAL	CALL	50,000,000.00	49,528,063.32	0.00	471,936.68	50,000,000.00
07/30/19	NTRD	107411	FHLMC 2.55 (CAL	CALL	50,000,000.00	49,638,213.68	0.00	361,786.32	50,000,000.00
			FHLMC TOTAL		**125,000,000.00**	**124,166,277.00**	**0.00**	**833,723.00**	**125,000,000.00**
07/26/19	NTRD	107620	FHLB 6.50 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00

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07/26/19	NTRD	107725	FHLB 7.25 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
07/26/19	NTRD	108563	FHLMC 6.00 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
07/30/19	NTRD	109032	FHLB 10.00 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
			MCPN TOTAL		**150,000,000.00**	**150,000,000.00**	**0.00**	**0.00**	**150,000,000.00**
NTRD Total					**810,650,000.00**	**809,804,238.17**	**812,650.00**	**845,761.83**	**811,462,650.00**

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Comparison of Investment Cost to Market Value
As of July 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	1,220,000,401.98	1,220,248,900.00	$248,498.02	20,000,000.00	19,985,200.00	($14,800.00)
Euro CD's	0.00	$0.00	$0.00	0.00	0.00	$0.00
Bankers Acceptances	0.00	$0.00	$0.00	0.00	0.00	$0.00
Commercial Paper	8,095,137,081.50	8,094,524,217.90	($612,863.60)	0.00	0.00	$0.00
Governments	793,334,171.10	792,647,500.00	($686,671.10)	35,479,282.85	35,551,481.63	$72,198.78
Agencies	18,295,461,690.28	18,237,106,566.05	($58,355,124.23)	67,669,516.25	67,690,898.64	$21,382.39
Municipals	50,000,000.00	50,000,000.00	$0.00	3,790,000.00	3,790,000.00	$0.00
Corp. & Deposit Notes	101,649,454.74	102,314,724.80	$665,270.06	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	42,435,273.53	42,435,273.53	$0.00
TOTAL	$28,555,582,799.60	$28,496,841,908.75	($58,740,890.85)	$169,374,072.63	$169,452,853.80	$78,781.17

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 0.18% of the PSI Portfolio.

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Market Pricing Exceptions
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Attachment IXa

There were no Market Pricing Exceptions

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: July 1, 2019 to July 31, 2019
Fund : Pooled Surplus 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	24,996,988.37	24,943,500.00
99781	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,943,500.00
99784	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,943,500.00
100464	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,946,660.00
100465	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,946,660.00
100512	FFCB 1.35	1.3500	01/28/2020	30,000,000.00	30,000,000.00	29,896,800.00
100627	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,886,500.00
100628	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,886,500.00
100641	FFCB 1.4	1.4000	02/24/2020	27,000,000.00	27,000,000.00	26,877,420.00
100666	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	19,150,000.00	19,150,000.00	19,063,059.00
100680	FFCB 1.62 (CALLABLE	1.6200	02/17/2021	50,000,000.00	49,984,493.15	49,722,000.00
100686	FFCB 1.35 (CALLABLE	1.3500	11/18/2019	25,000,000.00	25,000,000.00	24,940,500.00
100725	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	25,000,000.00	24,997,343.42	24,886,500.00
100817	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	12,390,000.00	12,388,039.02	12,297,694.50
100818	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	19,410,000.00	19,406,928.00	19,265,395.50
100950	FFCB 1.59	1.5900	03/23/2020	25,000,000.00	25,000,000.00	24,869,750.00
101149	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	50,000,000.00	49,997,098.53	49,863,500.00
101151	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	47,540,000.00	47,537,241.27	47,410,215.80
101152	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	50,000,000.00	50,000,000.00	49,701,000.00
101154	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	49,719,000.00
101156	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	25,000,000.00	25,000,000.00	24,850,500.00
101159	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	49,995,722.13	49,719,000.00
101210	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	49,719,000.00
101277	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	25,000,000.00	24,991,511.50	24,787,000.00
101295	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,876,250.00
101296	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,876,250.00
101300	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	50,000,000.00	50,000,000.00	49,752,500.00
101324	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	33,600,000.00	33,590,858.13	33,313,728.00
101325	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	35,500,000.00	35,484,908.10	35,197,540.00
101349	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	50,000,000.00	49,986,243.14	49,696,000.00
101354	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	25,000,000.00	24,991,401.97	24,848,000.00
101356	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	26,440,000.00	26,430,992.95	26,214,731.20
101400	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	30,000,000.00	29,986,579.74	29,817,600.00
101408	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,885,000.00
101410	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	10,900,000.00	10,900,000.00	10,849,860.00
101411	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,885,000.00
101412	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,885,000.00
101413	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,885,000.00
101424	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	46,645,000.00	46,628,518.11	46,414,107.25
101448	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,991,223.99	24,880,500.00
101449	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,991,223.99	24,880,500.00
101454	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	20,710,000.00	20,692,075.71	20,584,083.20
101459	FFCB 1.68 (CALLABLE	1.6800	04/05/2021	25,000,000.00	24,984,666.49	24,788,500.00
101475	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	50,000,000.00	50,000,000.00	49,785,000.00

Los Angeles County Treasurer
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For the Period: July 1, 2019 to July 31, 2019
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101476	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,892,500.00
101477	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,892,500.00
101553	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	40,000,000.00	40,000,000.00	39,682,000.00
101567	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	27,000,000.00	26,997,315.17	26,785,350.00
101571	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	25,000,000.00	24,993,846.66	24,801,250.00
101573	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	30,000,000.00	29,992,172.93	29,761,500.00
101582	FFCB 1.36 (CALLABLE	1.3600	02/18/2020	23,600,000.00	23,597,578.05	23,511,736.00
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	45,650,000.00	45,641,803.52	45,155,154.00
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	25,000,000.00	24,986,548.50	24,729,000.00
101608	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,989,811.36	24,847,500.00
101609	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,991,273.47	24,847,500.00
101611	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,991,278.53	24,847,500.00
101618	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	30,000,000.00	29,989,723.90	29,817,000.00
101750	FFCB 1.52 (CALLABLE	1.5200	06/08/2020	25,000,000.00	25,000,000.00	24,891,750.00
101829	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	49,000,000.00	48,995,919.65	48,803,020.00
101840	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	25,000,000.00	25,000,000.00	24,812,750.00
101847	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	33,000,000.00	32,989,784.27	32,752,830.00
101858	FFCB 1.54 (CALLABLE	1.5400	12/14/2020	9,000,000.00	9,000,000.00	8,906,760.00
101891	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	41,500,000.00	41,498,613.65	41,333,170.00
101922	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	50,000,000.00	50,000,000.00	49,633,000.00
101924	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,805,750.00
101927	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,805,750.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	50,000,000.00	50,000,000.00	49,576,000.00
101935	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,816,500.00
101937	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	17,730,000.00	17,730,000.00	17,592,237.90
101939	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,805,750.00
102079	FFCB 1.24 (CALLABLE	1.2400	01/13/2020	35,500,000.00	35,497,435.34	35,365,455.00
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/2020	27,800,000.00	27,790,095.89	27,554,804.00
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	50,000,000.00	50,000,000.00	49,540,000.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	25,000,000.00	25,000,000.00	24,770,000.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	35,000,000.00	35,000,000.00	34,678,000.00
102215	FFCB 1.68 (CALLABLE	1.6800	08/16/2021	28,075,000.00	28,074,432.68	27,843,662.00
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,994,783.68	24,739,750.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/2021	32,120,000.00	32,110,087.64	31,706,936.80
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,989,015.64	24,739,750.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,777,750.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,777,750.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,777,750.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,777,750.00
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,989,504.13	24,739,750.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	11,175,000.00	11,165,595.99	11,058,668.25
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	23,165,000.00	23,164,004.13	22,942,616.00
102653	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	32,080,000.00	32,078,619.93	31,772,032.00
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/2021	50,000,000.00	49,989,109.62	49,416,000.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/2020	50,000,000.00	49,990,985.65	49,612,500.00

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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102756	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	43,000,000.00	42,971,620.02	42,499,050.00
102781	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	25,000,000.00	24,995,130.71	24,869,250.00
102782	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	26,125,000.00	26,119,911.59	25,988,366.25
102806	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	50,000,000.00	49,513,500.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	25,000,000.00	24,797,250.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	24,996,132.77	24,797,250.00
102831	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	49,995,528.72	49,513,500.00
102832	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	22,765,000.00	22,762,964.23	22,543,496.55
102850	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	50,000,000.00	50,000,000.00	49,417,500.00
102851	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	2,275,000.00	2,275,000.00	2,248,496.25
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/2020	25,000,000.00	24,984,291.59	24,717,000.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	39,040,000.00	38,939,546.69	38,708,940.80
103115	FFCB 1.66 (CALLABLE	1.6600	05/25/2021	25,000,000.00	24,952,671.75	24,677,000.00
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	50,041,000.00
103228	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	50,000,000.00	49,994,014.93	49,839,000.00
103229	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	16,000,000.00	15,998,084.75	15,948,480.00
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	10,000,200.00
103462	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10,110,000.00	10,110,000.00	10,110,202.20
103482	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	50,000,000.00	49,859,343.21	50,000,500.00
103483	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	5,800,000.00	5,783,683.85	5,800,058.00
103485	FFCB 1.83 (CALLABLE	1.8300	12/14/2020	33,770,000.00	33,746,615.38	33,696,719.10
103496	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	14,000,000.00	13,963,067.11	14,000,140.00
103559	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	25,000,250.00
103562	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	25,000,250.00
103659	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	20,000,400.00
103660	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	20,000,400.00
103661	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	20,000,400.00
103721	FFCB 1.55	1.5500	01/10/2020	41,980,000.00	41,979,056.32	41,867,913.40
103760	FFCB 1.67 (CALLABLE	1.6700	02/06/2020	18,000,000.00	18,000,000.00	17,965,080.00
103927	FFCB 1.71 (CALLABLE	1.7100	02/27/2020	25,000,000.00	25,000,000.00	24,892,750.00
104181	FFCB 2.27 (CALLABLE	2.2700	03/23/2022	30,000,000.00	30,000,000.00	30,000,300.00
104244	FFCB 2.18 (CALLABLE	2.1800	03/29/2022	40,000,000.00	40,000,000.00	40,001,200.00
104269	FFCB 2.25 (CALLABLE	2.2500	03/14/2022	22,955,000.00	22,955,000.00	22,955,459.10
104302	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	25,000,000.00	25,000,000.00	25,000,750.00
104303	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	20,000,000.00	20,000,000.00	20,000,600.00
104304	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	15,000,000.00	15,000,000.00	15,000,450.00
104551	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	40,000,000.00	40,000,000.00	39,847,200.00
104629	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	42,205,000.00	42,205,000.00	42,043,776.90
104648	FFCB 2.05 (CALLABLE	2.0500	01/24/2022	22,380,000.00	22,368,293.70	22,380,223.80
104762	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,936,000.00
104763	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,936,000.00
104764	FFCB 1.97 (CALLABLE	1.9700	05/17/2021	40,000,000.00	39,979,377.11	39,993,600.00
104773	FFCB 1.74 (CALLABLE	1.7400	05/18/2020	30,000,000.00	30,000,000.00	29,928,900.00

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104785	FFCB 1.99 (CALLABLE	1.9900	05/03/2021	23,650,000.00	23,634,360.74	23,650,000.00
105839	FFCB 1.81 (CALLABLE	1.8100	10/19/2020	20,000,000.00	20,000,000.00	19,954,600.00
106068	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	25,000,500.00
106071	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	25,000,500.00
106132	FFCB 2.23 (CALLABLE	2.2300	11/01/2022	24,360,000.00	24,345,019.13	24,360,243.60
106196	FFCB 2.54 (CALLABLE	2.5400	11/27/2023	25,000,000.00	25,000,000.00	25,000,750.00
106215	FFCB 2.55 (CALLABLE	2.5500	11/08/2023	10,899,000.00	10,897,439.41	10,899,326.97
106232	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	25,000,000.00	25,000,000.00	25,000,500.00
106263	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	21,350,000.00	21,350,000.00	21,350,427.00
106608	FFCB 2.39 (CALLABLE	2.3900	12/27/2022	28,865,000.00	28,825,670.26	28,866,154.60
106649	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20,000,000.00	20,000,000.00	20,001,000.00
106650	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20,000,000.00	20,000,000.00	20,001,000.00
106652	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	10,000,000.00	10,000,000.00	10,000,500.00
107431	FFCB 2.625	2.6250	04/04/2022	34,000,000.00	34,000,000.00	34,591,260.00
108646	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,003,700.00
108647	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,003,700.00
108648	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,003,700.00
108649	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,003,700.00
108659	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	9,625,000.00	9,625,000.00	9,628,561.25
109086	FFCB 3.46 (CALLABLE	3.4600	10/24/2023	25,000,000.00	25,000,000.00	25,063,750.00
109104	FFCB 3.46 (CALLABLE	3.4600	10/24/2023	8,095,000.00	8,082,465.81	8,115,642.25
109206	FFCB 3.22 (CALLABL	3.2200	11/15/2021	25,000,000.00	25,000,000.00	25,074,500.00
109207	FFCB 3.22 (CALLABLE	3.2200	11/15/2021	27,000,000.00	27,000,000.00	27,080,460.00
109948	FFCB 2.87 (CALLABLE	2.8700	02/13/2023	20,000,000.00	20,000,000.00	20,067,200.00
109949	FFCB 2.87 (CALLABLE	2.8700	02/13/2023	20,000,000.00	20,000,000.00	20,067,200.00
109966	FFCB 2.80 (CALLABLE	2.8000	08/15/2022	50,000,000.00	50,000,000.00	50,010,500.00
109967	FFCB 2.80 (CALLABLE	2.8000	08/15/2022	50,000,000.00	50,000,000.00	50,010,500.00
109992	FFCB 2.80 (CALLABLE	2.8000	08/15/2022	25,000,000.00	25,000,000.00	25,005,250.00
110003	FFCB 2.92 (CALLABLE	2.9200	02/20/2024	20,000,000.00	19,990,887.18	20,070,600.00
110153	FFCB 2.55	2.5500	03/11/2021	25,000,000.00	24,981,901.49	25,218,750.00
110182	FFCB 2.65 (CALLABLE	2.6500	03/18/2022	21,500,000.00	21,500,000.00	21,566,435.00
110253	FFCB 2.52 (CALLABLE	2.5200	03/26/2021	25,000,000.00	25,000,000.00	25,041,000.00
110254	FFCB 2.52 (CALLABLE	2.5200	03/26/2021	25,000,000.00	25,000,000.00	25,041,000.00
110255	FFCB 2.52 (CALLABLE	2.5200	03/26/2021	25,000,000.00	25,000,000.00	25,041,000.00
110419	FFCB 2.44 (CALLABLE	2.4400	04/09/2021	25,000,000.00	25,000,000.00	25,060,000.00
110462	FFCB 2.67 (CALLABLE	2.6700	04/17/2023	25,000,000.00	25,000,000.00	25,086,750.00
110490	FFCB 2.44 (CALLABLE	2.4400	04/09/2021	50,000,000.00	49,989,449.40	50,120,000.00
110491	FFCB 2.44 (CALLABLE	2.4400	04/09/2021	4,025,000.00	4,024,150.67	4,034,660.00
110652	FFCB 2.44 (CALLABLE	2.4400	04/09/2021	42,055,000.00	42,055,000.00	42,155,932.00
110693	FFCB 2.66 (CALLABLE	2.6600	05/08/2023	25,000,000.00	25,000,000.00	25,007,500.00
110704	FFCB 2.66 (CALLABLE	2.6600	05/08/2023	25,000,000.00	25,000,000.00	25,007,500.00
110720	FFCB 2.66 (CALLABLE	2.6600	05/08/2023	30,490,000.00	30,468,462.92	30,499,147.00
110731	FFCB 2.31	2.3100	05/13/2024	50,000,000.00	50,000,000.00	50,864,500.00
110757	FFCB 2.25	2.2500	05/16/2022	50,000,000.00	49,930,269.16	50,403,500.00
110795	FFCB 2.30	2.3000	05/15/2023	50,000,000.00	50,108,014.30	50,723,500.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110827	FFCB 2.20	2.2000	11/23/2022	24,700,000.00	24,696,030.62	24,904,516.00
110842	FFCB 2.62 (CALLABLE	2.6200	05/28/2024	25,000,000.00	25,000,000.00	25,058,250.00
110861	FFCB 2.36 (CALLABLE	2.3600	05/28/2021	50,000,000.00	50,000,000.00	50,125,000.00
110862	FFCB 2.43 (CALLABLE	2.4300	06/03/2022	50,000,000.00	49,981,076.64	50,033,000.00
110881	FFCB 2.32	2.3200	08/28/2024	50,000,000.00	50,276,940.05	50,768,000.00
110882	FFCB 2.32	2.3200	08/28/2024	18,000,000.00	18,099,698.42	18,276,480.00
110983	FFCB 2.40 (CALLALBL	2.4000	06/19/2023	25,000,000.00	25,000,000.00	25,027,250.00
110997	FFCB 2.22 (CALLABLE	2.2200	06/21/2024	23,500,000.00	23,500,000.00	23,468,980.00
110998	FFCB 2.22 (CALLABLE	2.2200	06/21/2024	25,000,000.00	25,000,000.00	24,967,000.00
111012	FFCB 2.22 (CALLABLE	2.2200	06/21/2024	13,000,000.00	13,000,000.00	12,982,840.00
111013	FFCB 2.22 (CALLABLE	2.2200	06/21/2024	25,000,000.00	25,000,000.00	24,967,000.00
111239	FFCB 2.20 (CALLABLE	2.2000	07/24/2023	25,000,000.00	25,000,000.00	24,964,000.00
111240	FFCB 2.20 (CALLABLE	2.2000	07/24/2023	25,000,000.00	25,000,000.00	24,964,000.00
111255	FFCB 2.45 (CALLABLE	2.4500	07/23/2025	29,664,000.00	29,664,000.00	29,566,702.08
111270	FFCB 2.24 (CALLALBL	2.2400	07/30/2024	25,000,000.00	25,000,000.00	24,950,000.00
111271	FFCB 2.24 (CALLABLE	2.2400	07/30/2024	25,000,000.00	25,000,000.00	24,950,000.00
111272	FFCB 2.24 (CALLABLE	2.2400	07/30/2024	25,000,000.00	25,000,000.00	24,950,000.00
111273	FFCB 2.24 (CALLABLE	2.2400	07/30/2024	25,000,000.00	25,000,000.00	24,950,000.00
FFCB TOTAL				**5,622,863,000.00**	**5,622,283,568.32**	**5,605,205,706.50**
99488	FHLB 1.45 (CALLABLE	1.4500	10/02/2019	25,000,000.00	25,000,000.00	24,974,250.00
99751	FHLB 1.57 (CALLABLE	1.5700	04/29/2020	25,000,000.00	25,000,000.00	24,872,750.00
100765	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	6,000,000.00	5,999,432.57	5,929,500.00
100766	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	1,200,000.00	1,199,886.53	1,185,900.00
101232	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	34,500,000.00	34,495,208.54	34,226,070.00
101261	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	25,000,000.00	25,000,000.00	24,817,000.00
101316	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	50,000,000.00	49,993,122.35	49,634,000.00
101329	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	25,000,000.00	25,000,000.00	24,801,500.00
101892	FHLB 1.45 (CALLABLE	1.4500	06/15/2020	31,200,000.00	31,200,000.00	31,039,008.00
101994	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	25,000,000.00	25,000,000.00	24,676,000.00
102008	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	29,000,000.00	29,000,000.00	28,624,160.00
102013	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	16,950,000.00	16,950,000.00	16,730,328.00
102039	FHLB 1.625 (CALLABL	1.6250	10/07/2021	50,000,000.00	50,000,000.00	49,569,500.00
102075	FHLB 1.44 (CALLABLE	1.4400	07/19/2021	29,695,000.00	29,692,080.90	29,317,576.55
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/2021	24,000,000.00	24,000,000.00	23,763,120.00
102427	FHLB 1.55 (CALLABLE	1.5500	09/01/2021	25,000,000.00	24,989,567.36	24,768,000.00
102455	FHLB 1.56 (CALLABLE	1.5600	09/21/2021	25,000,000.00	25,000,000.00	24,772,250.00
102651	FHLB 1.47 (CALLABLE	1.4700	09/30/2021	41,500,000.00	41,500,000.00	41,037,275.00
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/2021	50,000,000.00	50,000,000.00	49,507,500.00
102821	FHLB 1.55 (CALLABLE	1.5500	10/26/2021	17,500,000.00	17,500,000.00	17,302,775.00
102841	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,788,000.00
102843	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,788,000.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/2021	50,000,000.00	50,000,000.00	49,564,500.00
103047	FHLB 1.82 (CALLABLE	1.8200	11/24/2021	50,000,000.00	50,000,000.00	49,770,000.00
103099	FHLB 2.00 (CALLABLE	2.0000	12/09/2021	25,000,000.00	25,000,000.00	24,992,750.00

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103116	FHLB 2.00 (CALLABLE	2.0000	12/06/2021	25,000,000.00	25,000,000.00	24,994,750.00
103117	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,953,000.00
103127	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,953,000.00
103179	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	24,200,000.00	24,200,000.00	24,188,868.00
103189	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	15,000,000.00	15,000,000.00	14,993,100.00
103221	FHLB 2.01 (CALLABLE	2.0100	12/15/2021	25,000,000.00	25,000,000.00	24,987,500.00
103223	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,895,027.75	49,916,500.00
103224	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,895,027.75	49,916,500.00
103225	FHLB 1.875	1.8750	11/29/2021	25,000,000.00	24,947,513.87	24,958,250.00
103226	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,929,862.64	49,916,500.00
103227	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,929,862.64	49,916,500.00
103406	FHLB 2.40 (CALLABLE	2.4000	12/22/2021	25,000,000.00	25,000,000.00	25,000,500.00
103424	FHLB 2.25 (CALLABLE	2.2500	12/27/2021	18,000,000.00	18,000,000.00	18,005,400.00
103738	FHLB 2.21 (CALLABLE	2.2100	02/15/2022	25,000,000.00	25,000,000.00	25,002,000.00
103961	FHLB 2.25 (CALLABLE	2.2500	02/28/2022	18,400,000.00	18,400,000.00	18,402,392.00
104027	FHLB 2.25 (CALLABLE	2.2500	02/01/2022	20,000,000.00	19,994,908.18	20,000,600.00
104052	FHLB 2.22 (CALLABLE	2.2200	03/08/2022	25,000,000.00	25,000,000.00	25,000,500.00
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	25,000,250.00
104772	FHLB 2.00 (CALLABLE	2.0000	05/17/2021	20,000,000.00	20,000,000.00	19,913,800.00
105795	FHLB 2.25 (CALLABLE	2.2500	10/24/2022	25,000,000.00	25,000,000.00	25,004,500.00
105796	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	25,000,000.00	25,000,000.00	25,007,500.00
105804	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	10,000,000.00	10,000,000.00	10,003,000.00
105914	FHLB 2.25 (CALLABLE	2.2500	10/26/2022	25,000,000.00	25,000,000.00	25,009,250.00
106235	FHLB 2.20 (CALLABLE	2.2000	12/07/2021	25,000,000.00	25,000,000.00	25,002,500.00
106240	FHLB 2.22 (CALLABLE	2.2200	12/08/2021	25,000,000.00	25,000,000.00	25,002,000.00
106251	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	25,005,000.00
106252	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	25,004,500.00
106314	FHLB 2.35 (CALLABLE	2.3500	12/19/2022	25,000,000.00	25,000,000.00	25,007,500.00
106352	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	25,009,750.00
106353	FHLB 2.42 (CALLABLE	2.4200	12/21/2022	25,000,000.00	25,000,000.00	25,009,500.00
106358	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	25,009,750.00
106376	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	25,010,250.00
106377	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	25,017,250.00
106378	FHLB 2.42 (CALLABLE	2.4200	12/28/2022	25,000,000.00	25,000,000.00	25,010,500.00
106379	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	25,010,500.00
106380	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	25,010,250.00
106381	FHLB 2.45 (CALLABLE	2.4500	12/21/2022	25,000,000.00	25,000,000.00	25,009,500.00
106382	FHLB 2.45 (CALLABLE	2.4500	12/27/2022	25,000,000.00	25,000,000.00	25,010,750.00
106480	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,962,750.00
106481	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,962,750.00
106489	FHLB 2.125 (CALLABL	2.1250	12/29/2020	25,000,000.00	25,000,000.00	24,976,750.00
106582	FHLB 2.41 (CALLABLE	2.4100	01/10/2023	25,000,000.00	25,000,000.00	25,021,000.00
106665	FHLB 2.28 (CALLABLE	2.2800	10/26/2022	40,975,000.00	40,837,445.25	40,888,952.50
106757	FHLB 2.20 (CALLABLE	2.2000	01/29/2021	25,000,000.00	25,000,000.00	24,917,250.00

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106768	FHLB 2.48 (CALLABLE	2.4800	01/25/2023	15,000,000.00	15,000,000.00	15,000,750.00
106867	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	25,000,000.00	25,000,000.00	25,005,000.00
106874	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	6,950,000.00	6,950,000.00	6,951,390.00
108994	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,063,500.00
108995	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,063,500.00
108998	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,063,500.00
109006	FHLB 3.50 (CALLABLE	3.5000	10/30/2023	25,000,000.00	25,000,000.00	25,064,250.00
109080	FHLB 3.17 (CALLABLE	3.1700	10/25/2021	25,000,000.00	25,000,000.00	25,049,750.00
109179	FHLB 3.20 (CALLABLE	3.2000	11/15/2021	25,000,000.00	25,000,000.00	25,069,250.00
109792	FHLB 3.20 (CALLABLE	3.2000	02/01/2024	25,000,000.00	25,000,000.00	25,000,000.00
109805	FHLB 3.15 (CALLABLE	3.1500	02/05/2024	25,000,000.00	25,000,000.00	25,083,000.00
109833	FHLB 2.94 (CALLABLE	2.9400	01/29/2024	10,000,000.00	10,000,000.00	10,098,000.00
109859	FHLB 2.94 (CALLABLE	2.9400	01/29/2024	15,000,000.00	14,989,883.62	15,147,000.00
109873	FHLB 3.10 (CALLABLE	3.1000	01/29/2024	10,100,000.00	10,100,000.00	10,130,906.00
110175	FHLB 2.375	2.3750	03/12/2021	25,000,000.00	24,939,569.08	25,152,500.00
110199	FHLB 2.65 (CALLABLE	2.6500	03/25/2022	25,000,000.00	25,000,000.00	25,085,500.00
110344	FHLB 2.625 (CALLABL	2.6250	04/15/2024	12,800,000.00	12,800,000.00	12,823,040.00
110690	FHLB 2.375	2.3750	03/12/2021	50,000,000.00	50,065,829.41	50,305,000.00
110692	FHLB 2.55 (CALLABLE	2.5500	05/06/2022	26,000,000.00	26,000,000.00	26,070,460.00
110694	FHLB 2.73 (CALLABLE	2.7300	05/08/2024	23,950,000.00	23,923,738.90	23,968,441.50
110719	FHLB 2.55 (CALLABLE	2.5500	05/06/2022	47,000,000.00	47,000,000.00	47,127,370.00
110849	FHLB 2.25	2.2500	06/11/2021	45,000,000.00	44,987,760.00	45,241,200.00
111058	FHLB 2.42 (CALLABLE	2.4200	12/26/2024	21,000,000.00	21,000,000.00	20,892,900.00
111071	FHLB 2.20 (CALLABLE	2.2000	06/26/2024	25,000,000.00	25,000,000.00	24,811,250.00
111072	FHLB 2.20 (CALLABLE	2.2000	06/26/2024	29,000,000.00	29,000,000.00	28,781,050.00
111074	FHLB 2.18 (CALLABLE	2.1800	06/26/2023	30,825,000.00	30,825,000.00	30,678,273.00
FHLB TOTAL				**2,554,245,000.00**	**2,553,630,727.34**	**2,548,581,740.55**
99533	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,990,941.23	49,921,000.00
99534	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,990,941.23	49,921,000.00
99543	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,994,286.69	49,921,000.00
99544	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,994,286.69	49,921,000.00
99758	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,995,858.04	49,921,000.00
99759	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,995,858.04	49,921,000.00
100130	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	50,000,000.00	50,000,000.00
100154	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	50,000,000.00	50,000,000.00
100266	FHLMC 1.25	1.2500	10/02/2019	45,000,000.00	44,974,149.75	44,928,900.00
100383	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,972,911.75	49,921,000.00
100513	FHLMC 1.50 (CALLABL	1.5000	02/10/2020	25,000,000.00	25,000,000.00	24,911,000.00
100531	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,918,750.00
100532	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,918,500.00
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/2020	50,000,000.00	49,996,664.11	49,685,500.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/2020	50,000,000.00	50,000,000.00	49,756,000.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/2020	50,000,000.00	50,000,000.00	49,680,000.00
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/2020	25,000,000.00	25,000,000.00	24,887,500.00

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101528	FHLMC 1.35 (CALLABL	1.3500	05/26/2020	18,000,000.00	18,000,000.00	17,889,840.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/2020	25,000,000.00	24,998,178.13	24,837,000.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/2020	25,000,000.00	25,000,000.00	24,877,750.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,846,250.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,879,250.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	10,000,000.00	10,000,000.00	9,938,500.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,880,250.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/2020	25,000,000.00	25,000,000.00	24,873,500.00
101921	FHLMC 1.47 (CALLABL	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,901,750.00
102001	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,550,000.00
102002	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,550,000.00
102006	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	25,000,000.00	25,000,000.00	24,775,000.00
102007	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,550,000.00
102011	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,486,000.00
102012	FHLMC 1.28 (CALLABL	1.2800	09/30/2020	50,000,000.00	50,000,000.00	49,550,500.00
102014	FHLMC 1.32 (CALLABL	1.3200	09/30/2020	50,000,000.00	50,000,000.00	49,566,500.00
102015	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,550,000.00
102016	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,550,000.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/2021	50,000,000.00	50,000,000.00	49,489,000.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/2021	50,000,000.00	50,000,000.00	49,526,000.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/2021	25,000,000.00	25,000,000.00	24,787,500.00
102433	FHLMC 1.46 (CALLABL	1.4600	09/14/2020	25,000,000.00	25,000,000.00	24,828,000.00
102448	FHLMC 1.43 (CALLABL	1.4300	09/21/2020	25,000,000.00	25,000,000.00	24,818,500.00
102449	FHLMC 1.45 (CALLABL	1.4500	09/14/2020	25,000,000.00	25,000,000.00	24,829,500.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,790,500.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,787,000.00
102625	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,468,500.00
102627	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,464,500.00
102628	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,462,500.00
102629	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,455,000.00
102630	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,453,000.00
102631	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,455,000.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/2021	50,000,000.00	50,000,000.00	49,501,000.00
102706	FHLMC 1.60 (CALLABL	1.6000	10/27/2021	50,000,000.00	50,000,000.00	49,522,500.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/2021	25,000,000.00	25,000,000.00	24,770,000.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/2021	50,000,000.00	50,000,000.00	49,491,500.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/2021	50,000,000.00	50,000,000.00	49,546,000.00
103041	FHLMC 1.95 (CALLABL	1.9500	12/06/2021	25,000,000.00	25,000,000.00	24,955,750.00
103043	FHLMC 1.93 (CALLABL	1.9300	12/02/2021	25,000,000.00	25,000,000.00	24,943,250.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/2021	25,000,000.00	24,997,078.75	24,880,500.00
103053	FHLMC 1.95 (CALLABL	1.9500	12/02/2021	25,000,000.00	25,000,000.00	24,950,750.00
103372	FHLMC 2.20 (CALLABL	2.2000	12/28/2021	50,000,000.00	50,000,000.00	50,002,500.00
103489	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	50,000,000.00	49,990,091.75	49,846,500.00
103490	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	12,000,000.00	11,997,622.03	11,963,160.00
103598	FHLMC 2.20 (CALLABL	2.2000	01/26/2022	22,520,000.00	22,520,000.00	22,530,134.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
103665	FHLMC 2.15 (CALLABL	2.1500	01/26/2022	25,000,000.00	25,000,000.00	25,008,500.00
103736	FHLMC 2.21 (CALLABL	2.2100	02/14/2022	25,000,000.00	25,000,000.00	25,001,250.00
104050	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	25,005,750.00
104051	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	25,006,000.00
104056	FHLMC 2.33 (CALLABL	2.3300	03/28/2022	25,000,000.00	25,000,000.00	25,007,000.00
104424	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	25,000,000.00	25,000,000.00	24,983,500.00
104426	FHLMC 2.01 (CALLABL	2.0100	04/13/2021	17,500,000.00	17,500,000.00	17,453,625.00
104447	FHLMC 2.06 (CALLABL	2.0600	07/27/2021	25,000,000.00	25,000,000.00	24,937,750.00
104480	FHLMC 2.00 (CALLABL	2.0000	04/26/2021	17,510,000.00	17,510,000.00	17,456,244.30
104485	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	12,320,000.00	12,320,000.00	12,311,868.80
104595	FHLMC 1.75 (CALLABL	1.7500	10/26/2020	40,000,000.00	40,000,000.00	39,840,400.00
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	25,002,000.00
104654	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	25,000,250.00
104655	FHLMC 2.00 (CALLABL	2.0000	10/26/2021	50,000,000.00	50,000,000.00	49,962,000.00
104660	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	25,000,500.00
104786	FHLMC 2.25 (CALLABL	2.2500	05/27/2022	25,000,000.00	25,000,000.00	25,002,250.00
105782	FHLMC 2.25 (CALLABL	2.2500	10/19/2022	25,000,000.00	25,000,000.00	25,005,500.00
105797	FHLMC 2.25 (CALLABL	2.2500	10/20/2022	25,000,000.00	25,000,000.00	25,006,250.00
105798	FHLMC 2.25 (CALLABL	2.2500	10/18/2022	25,000,000.00	25,000,000.00	25,006,000.00
105808	FHLMC 2.26 (CALLABL	2.2600	10/26/2022	25,000,000.00	25,000,000.00	25,006,250.00
105819	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	25,010,000.00
105825	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	25,008,500.00
105831	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	25,008,000.00
105832	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	25,008,250.00
105903	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	25,026,000.00
105913	FHLMC 2.30 (CALLABL	2.3000	11/08/2022	25,000,000.00	25,000,000.00	25,000,750.00
105921	FHLMC 2.30 (CALLABL	2.3000	11/07/2022	25,000,000.00	25,000,000.00	25,000,750.00
105923	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	25,011,500.00
105963	FHLMC 2.35 (CALLABL	2.3500	11/23/2022	25,000,000.00	25,000,000.00	25,002,750.00
106163	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	25,004,250.00
106166	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	25,004,500.00
106171	FHLMC 2.35 (CALLABL	2.3500	12/07/2022	25,000,000.00	25,000,000.00	25,003,000.00
106173	FHLMC 2.40 (CALLABL	2.4000	12/07/2022	25,000,000.00	25,000,000.00	25,004,250.00
106213	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	25,005,250.00
106226	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	25,005,000.00
106229	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	25,005,250.00
106231	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	25,005,250.00
106236	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	25,004,750.00
106238	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	25,005,500.00
106332	FHLMC 2.45 (CALLALB	2.4500	12/20/2022	25,000,000.00	25,000,000.00	25,008,750.00
106393	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	25,010,750.00
106394	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	25,011,000.00
106471	FHLMC 2.45 (CALLABL	2.4500	12/27/2022	25,000,000.00	25,000,000.00	25,010,000.00
106581	FHLMC 2.47 (CALLABL	2.4700	01/05/2023	25,000,000.00	25,000,000.00	25,022,000.00

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106616	FHLMC 2.50 (CALLABL	2.5000	01/12/2023	25,000,000.00	25,000,000.00	25,023,500.00
106718	FHLMC 2.45 (CALLABL	2.4500	01/23/2023	25,000,000.00	25,000,000.00	25,024,750.00
108791	FHLMC 3.25 (CALLABL	3.2500	08/28/2023	25,000,000.00	25,000,000.00	25,017,750.00
109821	FHLMC 3.20 (CALLABL	3.2000	02/07/2024	25,000,000.00	25,000,000.00	25,002,750.00
109846	FHLMC 3.00 (CALLABL	3.0000	02/14/2024	25,000,000.00	25,000,000.00	25,089,000.00
110046	FHLMC 2.875 (CALLAB	2.8750	02/28/2024	25,000,000.00	25,000,000.00	25,073,500.00
110047	FHLMC 2.94 (CALLABL	2.9400	02/28/2024	25,000,000.00	25,000,000.00	25,081,500.00
110048	FHLMC 2.95 (CALLABL	2.9500	02/28/2024	25,000,000.00	25,000,000.00	25,011,250.00
110049	FHLMC 2.95 (CALLABL	2.9500	03/06/2024	25,000,000.00	25,000,000.00	25,015,000.00
110058	FHLMC 2.95 (CALLABL	2.9500	02/28/2024	25,000,000.00	25,000,000.00	25,011,250.00
110059	FHLMC 2.95 (CALLABL	2.9500	02/28/2024	25,000,000.00	25,000,000.00	25,011,250.00
110060	FHLMC 2.975 (CALLAB	2.9750	03/13/2024	25,000,000.00	25,000,000.00	25,017,500.00
110072	FHLMC 2.95 (CALLABL	2.9500	03/05/2024	25,000,000.00	25,000,000.00	25,013,500.00
110074	FHLMC 2.95 (CALLABL	2.9500	03/06/2024	25,000,000.00	25,000,000.00	25,014,000.00
110075	FHLMC 2.97 (CALLABL	2.9700	03/06/2024	25,000,000.00	25,000,000.00	25,014,250.00
110120	FHLMC 2.97 (CALLABL	2.9700	03/20/2024	25,000,000.00	25,000,000.00	25,022,500.00
110121	FHLMC 3.00 (CALLABL	3.0000	03/20/2024	25,000,000.00	25,000,000.00	25,023,000.00
110134	FHLMC 3.01 (CALLABL	3.0100	03/25/2024	25,000,000.00	25,000,000.00	25,025,000.00
110154	FHLMC 2.85 (CALLABL	2.8500	12/27/2022	25,000,000.00	25,000,000.00	25,016,250.00
110165	FHLMC 2.95 (CALLABL	2.9500	03/27/2024	25,000,000.00	25,000,000.00	25,090,500.00
110240	FHLMC 2.875 (CALLAB	2.8750	03/27/2024	25,000,000.00	25,000,000.00	25,020,250.00
110301	FHLMC 2.75 (CALLABL	2.7500	04/15/2024	25,000,000.00	25,000,000.00	25,017,000.00
110302	FHLMC 2.55(CALLABLE	2.5500	04/14/2022	25,000,000.00	25,000,000.00	25,015,250.00
110343	FHLMC 2.64 (CALLABL	2.6400	09/27/2023	25,000,000.00	25,000,000.00	25,011,000.00
110357	FHLMC 2.70 (CALLABL	2.7000	04/01/2024	25,000,000.00	25,000,000.00	25,058,000.00
110358	FHLMC 2.80 (CALLABL	2.8000	04/11/2024	25,000,000.00	25,000,000.00	25,019,000.00
110359	FHLMC 2.65 (CALLABL	2.6500	04/15/2024	25,000,000.00	25,000,000.00	25,067,250.00
110360	FHLMC 2.80 (CALLABL	2.8000	04/16/2024	25,000,000.00	25,000,000.00	25,020,750.00
110361	FHLMC 2.60 (CALLABL	2.6000	10/17/2022	14,105,000.00	14,105,000.00	14,113,039.85
110362	FHLMC 2.65 (CALLABL	2.6500	04/17/2024	25,000,000.00	25,000,000.00	25,074,000.00
110363	FHLMC 2.74 (CALLABL	2.7400	04/17/2024	25,000,000.00	25,000,000.00	25,016,000.00
110364	FHLMC 2.625 (CALLAB	2.6250	10/17/2022	50,000,000.00	50,000,000.00	50,045,500.00
110365	FHLMC 2.80 (CALLABL	2.8000	04/18/2024	25,000,000.00	25,000,000.00	25,018,250.00
110376	FHLMC 2.75 (CALLABL	2.7500	04/10/2024	25,000,000.00	25,000,000.00	25,069,250.00
110396	FHLMC 2.85 (CALLABL	2.8500	04/11/2024	25,000,000.00	25,000,000.00	25,020,250.00
110397	FHLMC 2.75 (CALLABL	2.7500	04/15/2024	25,000,000.00	25,000,000.00	25,085,000.00
110399	FHLMC 2.83 (CALLABL	2.8300	04/03/2024	50,000,000.00	50,000,000.00	50,042,500.00
110420	FHLMC 2.70 (CALLABL	2.7000	10/25/2022	24,985,000.00	24,985,000.00	25,005,737.55
110443	FHLMC 2.78 (CALLABL	2.7800	04/10/2024	25,000,000.00	25,000,000.00	25,073,500.00
110444	FHLMC 2.70 (CALLABL	2.7000	10/11/2022	25,000,000.00	25,000,000.00	25,020,250.00
110445	FHLMC 2.75 (CALLABL	2.7500	04/22/2024	25,000,000.00	25,000,000.00	25,077,500.00
110461	FHLMC 2.70 (CALLABL	2.7000	04/08/2022	25,000,000.00	25,000,000.00	25,016,750.00
110473	FHLMC 2.75 (CALLABL	2.7500	04/24/2024	25,000,000.00	25,000,000.00	25,026,750.00
110489	FHLMC 2.70 (CALLABL	2.7000	10/11/2022	25,000,000.00	25,000,000.00	25,020,250.00
110532	FHLMC 2.65 (CALLABL	2.6500	04/18/2022	25,000,000.00	25,000,000.00	25,023,250.00

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110533	FHLMC 2.70 (CALLABL	2.7000	10/25/2022	25,000,000.00	25,000,000.00	25,024,250.00
110534	FHLMC 2.70 (CALLABL	2.7000	10/25/2022	25,000,000.00	25,000,000.00	25,024,250.00
110544	FHLMC 2.80 (CALLABL	2.8000	04/24/2024	25,000,000.00	25,000,000.00	25,078,000.00
110545	FHLMC 2.88 (CALLABL	2.8800	04/25/2024	25,000,000.00	25,000,000.00	25,027,750.00
110546	FHLMC 2.85 (CALLABL	2.8500	04/29/2024	25,000,000.00	25,000,000.00	25,028,250.00
110574	FHLMC 2.90 (CALLABL	2.9000	05/01/2024	25,000,000.00	25,000,000.00	25,031,250.00
110575	FHLMC 2.77 (CALLABL	2.7700	06/01/2023	25,000,000.00	25,000,000.00	25,014,250.00
110593	FHLMC 2.80 (CALLABL	2.8000	04/24/2024	20,000,000.00	20,000,000.00	20,062,400.00
110594	FHLMC 2.60 (CALLABL	2.6000	05/03/2024	50,000,000.00	50,000,000.00	50,418,500.00
110670	FHLMC 2.44 (CALLABL	2.4400	05/07/2021	25,000,000.00	25,000,000.00	25,033,500.00
110671	FHLMC 2.44 (CALLABL	2.4400	05/07/2021	25,000,000.00	25,000,000.00	25,033,500.00
110672	FHLMC 2.65 (CALLABL	2.6500	05/13/2024	25,000,000.00	25,000,000.00	25,064,250.00
110712	FHLMC 2.675 (CALLAB	2.6750	05/22/2023	25,000,000.00	25,000,000.00	25,085,500.00
110713	FHLMC 2.65 (CALLABL	2.6500	05/23/2024	25,000,000.00	25,000,000.00	25,130,250.00
110721	FHLMC 2.58 (CALLABL	2.5800	05/20/2022	25,000,000.00	25,000,000.00	25,025,500.00
110796	FHLMC 2.44 (CALLABL	2.4400	05/28/2024	50,000,000.00	50,000,000.00	50,256,500.00
110811	FHLMC 2.45 (CALLABL	2.4500	05/24/2024	50,000,000.00	50,000,000.00	50,201,500.00
110837	FHLMC 2.45 (CALLABL	2.4500	05/28/2024	25,000,000.00	25,000,000.00	25,268,500.00
110914	FHLMC 2.40 (CALLABL	2.4000	06/10/2022	50,000,000.00	50,000,000.00	50,072,000.00
110915	FHLMC 2.40 (CALLABL	2.4000	06/10/2022	50,000,000.00	50,000,000.00	50,072,000.00
110975	FHLMC 2.40 (CALLABL	2.4000	06/17/2024	25,000,000.00	25,000,000.00	25,000,250.00
111014	FHLMC 2.50 (CALLABL	2.5000	06/27/2024	25,000,000.00	25,000,000.00	24,894,750.00
111032	FHLMC 2.20 (CALLABL	2.2000	06/25/2024	25,000,000.00	25,000,000.00	24,895,000.00
111043	FHLMC 2.25 (CALLABL	2.2500	07/01/2024	25,000,000.00	25,000,000.00	24,870,500.00
111044	FHLMC 2.25 (CALLABL	2.2500	07/10/2024	25,000,000.00	25,000,000.00	24,894,750.00
111086	FHLMC 2.22 (CALLABL	2.2200	06/26/2024	50,000,000.00	50,000,000.00	49,876,000.00
111089	FHLMC 2.22 (CALLABL	2.2200	06/26/2024	50,000,000.00	50,000,000.00	49,796,500.00
111091	FHLMC 2.25 (CALLABL	2.2500	06/26/2024	50,000,000.00	50,000,000.00	49,822,500.00
111092	FHLMC 2.22 (CALLABL	2.2200	06/26/2024	50,000,000.00	50,000,000.00	49,812,500.00
111093	FHLMC 2.20 (CALLABL	2.2000	07/08/2024	25,000,000.00	25,000,000.00	24,859,250.00
111168	FHLMC 2.30 (CALLABL	2.3000	07/15/2024	25,000,000.00	25,000,000.00	24,965,500.00
111169	FHLMC 2.30 (CALLABL	2.3000	07/15/2024	25,000,000.00	25,000,000.00	24,965,500.00
111213	FHLMC 2.26 (CALLABL	2.2600	07/29/2024	25,000,000.00	25,000,000.00	24,972,750.00
111214	FHLMC 2.32 (CALLABL	2.3200	07/29/2024	25,000,000.00	25,000,000.00	24,923,000.00
111215	FHLMC 2.31 (CALLABL	2.3100	07/29/2024	25,000,000.00	25,000,000.00	24,992,500.00
111256	FHLMC 2.20 (CALLABL	2.2000	07/29/2025	50,000,000.00	50,000,000.00	49,929,000.00
111269	FHLMC 2.27 (CALLABL	2.2700	07/29/2024	25,000,000.00	25,000,000.00	24,708,750.00
FHLMC TOTAL				**5,853,940,000.00**	**5,853,828,868.19**	**5,840,597,849.50**
99598	FNMA 1.35 (CALLABLE	1.3500	10/28/2019	25,000,000.00	25,000,000.00	24,956,750.00
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/2020	25,000,000.00	25,000,000.00	24,883,000.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/2020	25,000,000.00	25,000,000.00	24,870,750.00
100746	FNMA 1.73	1.7300	03/15/2021	25,000,000.00	25,000,000.00	24,709,500.00
100770	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	25,000,000.00	25,000,000.00	24,939,250.00
100824	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	31,120,000.00	31,119,333.16	31,044,378.40

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101336	FNMA 1.45 (CALLABLE	1.4500	04/27/2020	50,000,000.00	50,000,000.00	49,776,000.00
101538	FNMA 1.30 (CALLABLE	1.3000	11/25/2019	25,000,000.00	25,000,000.00	24,926,250.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,869,500.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/2021	25,000,000.00	24,998,241.14	24,825,000.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/2020	25,000,000.00	25,000,000.00	24,885,500.00
101620	FNMA 1.71 (CALLABLE	1.7100	06/02/2021	25,000,000.00	25,000,000.00	24,693,500.00
101633	FNMA 1.625 (CALLABL	1.6250	09/02/2020	25,000,000.00	25,000,000.00	24,903,000.00
101686	FNMA 1.70 (CALLABLE	1.7000	12/07/2020	25,000,000.00	25,000,000.00	24,901,250.00
101928	FNMA 1.45 (CALLABLE	1.4500	06/30/2020	50,000,000.00	50,000,000.00	49,786,000.00
101942	FNMA 1.46 (CALLABLE	1.4600	09/30/2020	25,000,000.00	25,000,000.00	24,851,000.00
101952	FNMA 1.53 (CALLABLE	1.5300	12/29/2020	50,000,000.00	50,000,000.00	49,693,500.00
101953	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,914,500.00
101954	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,914,500.00
101956	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	50,000,000.00	50,000,000.00	49,724,500.00
101959	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	25,000,000.00	25,000,000.00	24,861,750.00
101970	FNMA 1.625 (CALLABL	1.6250	06/30/2021	5,000,000.00	5,000,000.00	4,972,400.00
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/2021	50,000,000.00	50,000,000.00	49,342,500.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/2021	25,000,000.00	25,000,000.00	24,808,750.00
102104	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25,000,000.00	25,000,000.00	24,808,750.00
102105	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,803,250.00
102106	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	50,000,000.00	50,000,000.00	49,618,500.00
102110	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25,000,000.00	25,000,000.00	24,808,750.00
102111	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,801,250.00
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/2021	25,000,000.00	25,000,000.00	24,810,000.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,818,000.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/2021	25,000,000.00	25,000,000.00	24,831,750.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,841,500.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/2021	25,000,000.00	25,000,000.00	24,826,250.00
102178	FNMA 1.625 (CALLABL	1.6250	07/27/2021	25,000,000.00	25,000,000.00	24,853,750.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/2020	25,000,000.00	25,000,000.00	24,875,750.00
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,817,750.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	24,996,024.07	24,817,750.00
102200	FNMA 1.55 (CALLABLE	1.5500	07/28/2021	25,000,000.00	25,000,000.00	24,816,500.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,841,500.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/2021	50,000,000.00	50,000,000.00	49,561,500.00
102292	FNMA 1.55 (CALLABLE	1.5500	08/17/2021	46,212,000.00	46,207,273.78	45,864,947.88
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/2021	25,000,000.00	25,000,000.00	24,828,500.00
102537	FNMA 1.625 (CALLABL	1.6250	09/30/2021	25,000,000.00	25,000,000.00	24,822,000.00
102573	FNMA 1.45 (CALLABLE	1.4500	09/15/2020	25,000,000.00	25,000,000.00	24,823,750.00
102603	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	25,000,000.00	25,000,000.00	24,784,250.00
102604	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	50,000,000.00	50,000,000.00	49,568,500.00
102626	FNMA 1.50 (CALLABLE	1.5000	09/29/2021	50,000,000.00	50,000,000.00	49,509,000.00
102648	FNMA 1.50 (CALLABLE	1.5000	09/30/2021	35,000,000.00	34,998,483.84	34,668,900.00
102650	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	49,524,000.00
102652	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	49,524,500.00

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102664	FNMA 1.125 (CALLABL	1.1250	09/09/2019	50,000,000.00	49,998,985.13	49,946,500.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/2021	25,000,000.00	25,000,000.00	24,772,000.00
102847	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,994,723.71	49,524,000.00
102848	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,994,723.71	49,524,000.00
102849	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	14,070,000.00	14,068,515.28	13,936,053.60
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/2021	50,000,000.00	49,995,520.24	49,542,500.00
102856	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	49,575,000.00
102857	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	49,575,000.00
103027	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	50,000,000.00	50,000,000.00	49,878,500.00
103029	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	25,000,000.00	25,000,000.00	24,938,250.00
103040	FNMA 1.95 (CALLABLE	1.9500	12/01/2021	25,000,000.00	25,000,000.00	24,991,250.00
103230	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,969,612.11	49,893,500.00
103231	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,969,612.11	49,893,500.00
103232	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	10,451,000.00	10,444,648.32	10,428,739.37
103242	FNMA 1.50	1.5000	11/30/2020	50,000,000.00	49,872,898.35	49,650,500.00
103247	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,959,973.77	49,756,500.00
103248	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,959,973.77	49,756,500.00
103249	FNMA 1.50	1.5000	06/22/2020	25,000,000.00	24,979,986.89	24,878,250.00
103255	FNMA 1.375	1.3750	02/26/2021	50,000,000.00	49,690,155.41	49,525,000.00
103757	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,991,009.15	49,871,000.00
103758	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,991,009.15	49,871,000.00
103759	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	17,000,000.00	16,996,943.11	16,956,140.00
104341	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,971,500.00
104343	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,971,500.00
104350	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,971,500.00
106668	FNMA 2.20 (CALLABLE	2.2000	10/13/2022	32,735,000.00	32,543,336.11	32,739,910.25
FNMA TOTAL				**2,566,588,000.00**	**2,565,740,982.31**	**2,550,861,969.50**
96500	FHLB 7.125 (CALLABL	1.3000	08/28/2019	25,000,000.00	25,000,000.00	24,982,750.00
96727	FHLB 7.35 (CALLABLE	1.2300	09/26/2019	25,000,000.00	25,000,000.00	24,966,250.00
97963	FHLB 7.75 (CALLABLE	1.2500	03/18/2020	25,000,000.00	25,000,000.00	24,870,500.00
98031	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,864,750.00
98032	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,864,750.00
98069	FHLB 7.50 (CALLABLE	1.2500	04/02/2020	25,000,000.00	25,000,000.00	24,864,000.00
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,836,500.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,836,500.00
98775	FHLB 8.50 (CALLABLE	1.2500	06/30/2020	25,000,000.00	25,000,000.00	24,833,500.00
98776	FHLB 7.50 (CALLABLE	1.3000	06/25/2020	25,000,000.00	25,000,000.00	24,864,500.00
101960	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	50,000,000.00	50,000,000.00	48,947,000.00
101961	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	10,000,000.00	10,000,000.00	9,789,400.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/2021	25,000,000.00	25,000,000.00	24,514,250.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/2021	25,000,000.00	25,000,000.00	24,501,750.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/2021	25,000,000.00	24,994,153.89	24,685,750.00
104057	FHLMC 4.125 (CALLAB	1.6000	03/28/2022	25,000,000.00	25,000,000.00	24,935,000.00
104739	FHLMC 4.25 (CALLABL	1.5000	05/24/2022	25,000,000.00	25,000,000.00	24,781,750.00

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104788	FHLMC 4.65 (CALLABL	1.5000	05/24/2022	25,000,000.00	25,000,000.00	24,747,750.00
105672	FHLB 4.50 (CALLABLE	1.6250	10/06/2022	25,000,000.00	25,000,000.00	24,784,000.00
105677	FHLB 4.50 (CALLABLE	1.6250	10/12/2022	25,000,000.00	25,000,000.00	24,718,500.00
105697	FHLMC 4.75 (CALLABL	1.7500	10/11/2022	25,000,000.00	25,000,000.00	24,803,250.00
105794	FHLB 5.00 (CALLABLE	1.7500	10/18/2022	25,000,000.00	25,000,000.00	24,720,750.00
106261	FHLB 5.75 (CALLABLE	1.8750	12/13/2022	25,000,000.00	25,000,000.00	24,819,500.00
106900	FHLB 6.00 (CALLABLE	2.2500	02/15/2023	15,000,000.00	15,000,000.00	15,003,150.00
107615	FHLMC 6.50 (CALLABL	2.5000	04/26/2023	50,000,000.00	50,000,000.00	50,077,000.00
107618	FHLMC 6.50 (CALLABL	2.5000	04/26/2023	50,000,000.00	50,000,000.00	50,076,000.00
107632	FHLB 6.75 (CALLABLE	2.5000	05/01/2023	25,000,000.00	25,000,000.00	25,000,000.00
107642	FHLMC 6.75 (CALLABL	2.5000	05/01/2023	25,000,000.00	25,000,000.00	25,053,250.00
107695	FHLB 7.25 (CALLABLE	2.5000	05/02/2023	50,000,000.00	50,000,000.00	50,100,500.00
107800	FHLMC 7.75 (CALLABL	2.5500	04/26/2023	50,000,000.00	50,000,000.00	50,094,000.00
107911	FHLMC 8.00 (CALLABL	2.5000	05/23/2023	50,000,000.00	50,000,000.00	50,020,000.00
107977	FHLMC 8.00 (CALLABL	2.5000	05/23/2023	25,000,000.00	25,000,000.00	25,010,500.00
MCPN TOTAL				**925,000,000.00**	**924,994,153.89**	**919,967,050.00**
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/2021	50,000,000.00	50,000,000.00	49,340,500.00
102917	FHLB 2.125 (CALLABL	1.2500	11/10/2021	25,000,000.00	25,000,000.00	24,552,750.00
103056	FHLB 3.00 (CALLABLE	1.2500	12/02/2021	25,000,000.00	25,000,000.00	24,585,500.00
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	49,527,500.00
103327	FHLB 2.875 (CALLABL	1.4000	12/28/2021	50,000,000.00	50,000,000.00	49,138,000.00
103587	FHLMC 3.50 (CALLABL	1.5000	01/27/2022	50,000,000.00	50,000,000.00	49,200,500.00
104067	FHLMC 4.25 (CALLABL	1.6000	03/28/2022	25,000,000.00	25,000,000.00	24,878,500.00
104258	FHLMC 4.25 (CALLABL	1.5000	04/18/2022	25,000,000.00	25,000,000.00	24,774,500.00
104305	FHLMC 4.30 (CALLABL	1.5500	04/19/2022	25,000,000.00	25,000,000.00	24,785,000.00
104658	FHLMC 4.25 (CALLABL	1.5000	05/16/2022	25,000,000.00	25,000,000.00	24,733,000.00
105968	FHLMC 2.00 (CALLABL	2.2500	11/22/2022	25,000,000.00	25,000,000.00	25,006,000.00
107574	FHLB 6.00 (CALLABLE	2.5000	04/26/2023	50,000,000.00	50,000,000.00	49,872,000.00
110472	FHLB 2.45 (CALLABLE	2.4500	04/15/2024	25,000,000.00	25,000,000.00	25,051,000.00
110681	FHLMC 3.65 (CALLAB	3.6500	05/21/2024	50,000,000.00	50,000,000.00	50,246,500.00
110705	FHLMC 3.75 (CALLABL	3.7500	05/21/2024	50,000,000.00	50,000,000.00	50,272,000.00
110711	FHLMC 3.90 (CALLABL	3.9000	05/20/2024	50,000,000.00	50,000,000.00	50,285,000.00
110758	FHLMC 2.75 (CALLABL	2.7500	05/28/2024	50,000,000.00	50,000,000.00	50,516,500.00
110785	FHLMC 3.00 (CALLABL	3.0000	05/28/2024	25,000,000.00	25,000,000.00	25,193,750.00
110943	FHLMC 3.125 (CALLAB	3.1250	06/25/2024	50,000,000.00	50,000,000.00	49,924,500.00
MCSA TOTAL				**750,000,000.00**	**750,000,000.00**	**746,883,250.00**
110818	MONT BLANC CAPITAL	2.5200	08/16/2019	28,562,000.00	28,532,009.90	28,532,009.90
110823	CAFCO LLC CP	2.4600	08/15/2019	21,561,000.00	21,540,373.31	21,540,517.05
110830	CRC FUNDING LLC CP	2.4600	08/14/2019	19,600,000.00	19,582,588.67	19,581,968.00
110831	CIESCO LLC CP	2.4700	08/16/2019	39,939,000.00	39,897,896.11	39,897,064.05
110857	MONT BLANC CAPITAL	2.5000	09/04/2019	18,450,000.00	18,406,437.50	18,408,303.00
110868	ATLANTIC ASSET SEC	2.4800	08/06/2019	16,129,000.00	16,123,444.46	16,122,548.40

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110931	ATLANTIC ASSET SEC	2.4200	08/01/2019	7,535,000.00	7,535,000.00	7,534,472.55
110939	ATLANTIC ASSET SEC	2.4100	08/01/2019	27,244,000.00	27,244,000.00	27,242,092.92
110948	CIESCO LLC CP	2.3900	08/08/2019	11,356,000.00	11,350,722.62	11,349,867.76
110955	CAFCO LLC CP	2.3900	08/14/2019	50,000,000.00	49,956,847.22	49,955,500.00
110957	EXXON MOBIL CORP CP	2.3500	08/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
110959	CAFCO LLC CP	2.3700	08/14/2019	20,000,000.00	19,982,883.33	19,982,200.00
110981	ATLANTIC ASSET SEC	2.3800	08/01/2019	23,837,000.00	23,837,000.00	23,835,331.41
110984	LA FAYETTE ASSET SE	2.3700	08/01/2019	25,000,000.00	25,000,000.00	24,998,250.00
110988	LA FAYETTE ASSET SE	2.3700	08/02/2019	20,039,000.00	20,037,680.77	20,036,194.54
110989	CAFCO LLC CP	2.3800	08/05/2019	33,501,000.00	33,492,140.85	33,489,944.67
110990	CANCARA ASSET SEC L	2.3700	08/15/2019	50,000,000.00	49,953,916.67	49,952,000.00
111001	CAFCO LLC CP	2.3700	08/01/2019	30,000,000.00	30,000,000.00	29,997,900.00
111007	CHARIOT FUNDING LLC	2.3700	08/05/2019	50,000,000.00	49,986,833.33	49,983,500.00
111008	LA FAYETTE ASSET SE	2.3700	08/12/2019	25,000,000.00	24,981,895.83	24,980,250.00
111015	ATLANTIC ASSET SEC	2.3700	08/02/2019	50,000,000.00	49,996,708.33	49,993,000.00
111016	AUTOBAHN FUNDING CO	2.3500	08/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
111019	LA FAYETTE ASSET SE	2.3600	08/16/2019	23,543,000.00	23,519,849.38	23,518,279.85
111025	LA FAYETTE ASSET SE	2.3600	08/09/2019	50,000,000.00	49,973,777.78	49,970,000.00
111030	SHEFFIELD RECEIVABL	2.3400	08/20/2019	21,424,000.00	21,397,541.36	21,396,148.80
111031	MONT BLANC CAPITAL	2.3300	09/05/2019	36,331,000.00	36,248,700.19	36,246,712.08
111033	CAFCO LLC CP	2.3200	08/06/2019	50,000,000.00	49,983,888.89	49,980,000.00
111034	TORONTO DOMINION BA	2.4000	08/05/2019	50,000,000.00	49,986,666.67	49,983,500.00
111037	CAFCO LLC CP	2.3200	08/22/2019	31,850,000.00	31,806,896.33	31,806,047.00
111039	LA FAYETTE ASSET SE	2.3700	08/01/2019	25,000,000.00	25,000,000.00	24,998,250.00
111040	LA FAYETTE ASSET SE	2.3700	08/02/2019	25,000,000.00	24,998,354.17	24,996,500.00
111042	LA FAYETTE ASSET SE	2.3300	08/05/2019	50,000,000.00	49,987,055.56	49,983,000.00
111046	LA FAYETTE ASSET SE	2.3100	08/08/2019	50,000,000.00	49,977,541.67	49,973,000.00
111047	ATLANTIC ASSET SEC	2.3200	08/02/2019	50,000,000.00	49,996,777.78	49,993,000.00
111048	ATLANTIC ASSET SEC	2.3200	08/13/2019	50,000,000.00	49,961,333.33	49,957,500.00
111053	ATLANTIC ASSET SEC	2.3200	08/12/2019	35,000,000.00	34,975,188.89	34,972,700.00
111054	SHEFFIELD RECEIVABL	2.3200	08/23/2019	35,000,000.00	34,950,377.78	34,947,850.00
111057	LA FAYETTE ASSET SE	2.3200	08/15/2019	50,000,000.00	49,954,888.89	49,951,000.00
111061	OLD LINE FUNDING LL	2.3000	08/02/2019	30,000,000.00	29,998,083.33	29,995,800.00
111062	ATLANTIC ASSET SEC	2.3200	08/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
111065	ATLANTIC ASSET SEC	2.3200	08/02/2019	25,000,000.00	24,998,388.89	24,996,500.00
111066	CAFCO LLC CP	2.3000	08/23/2019	28,025,000.00	27,985,609.31	27,984,363.75
111076	TORONTO DOMINION BA	2.3800	08/02/2019	50,000,000.00	49,996,694.44	49,993,000.00
111077	ATLANTIC ASSET SEC	2.3500	08/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
111078	AUTOBAHN FUNDING CO	2.3400	08/02/2019	15,000,000.00	14,999,025.00	14,997,900.00
111085	OLD LINE FUNDING LL	2.3200	08/05/2019	50,000,000.00	49,987,111.11	49,983,500.00
111087	SHEFFIELD RECEIVABL	2.3500	08/05/2019	50,000,000.00	49,986,944.44	49,983,000.00
111088	CAFCO LLC CP	2.3500	08/02/2019	50,000,000.00	49,996,736.11	49,993,000.00
111090	OLD LINE FUNDING LL	2.3200	08/06/2019	25,000,000.00	24,991,944.44	24,990,000.00
111094	SHEFFIELD RECEIVABL	2.3500	08/07/2019	50,000,000.00	49,980,416.67	49,976,500.00
111095	AUTOBAHN FUNDING CO	2.3300	08/05/2019	25,000,000.00	24,993,527.78	24,991,500.00

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111096	THUNDER BAY FUNDING	2.3000	08/15/2019	17,750,000.00	17,734,123.61	17,732,782.50
111097	AUTOBAHN FUNDING CO	2.3400	08/06/2019	15,000,000.00	14,995,125.00	14,993,850.00
111098	CANADIAN IMP BK OF	2.3000	08/05/2019	50,000,000.00	49,987,222.22	49,984,500.00
111099	TOYOTA MOTOR CREDIT	2.3600	08/05/2019	50,000,000.00	49,986,888.89	49,983,500.00
111100	TOYOTA MOTOR CREDIT	2.3600	08/05/2019	50,000,000.00	49,986,888.89	49,983,500.00
111101	CRC FUNDING LLC CP	2.3400	08/01/2019	25,000,000.00	25,000,000.00	24,998,250.00
111103	ATLANTIC ASSET SEC	2.3400	08/14/2019	12,418,000.00	12,407,506.79	12,406,699.62
111108	OLD LINE FUNDING LL	2.3000	08/06/2019	50,000,000.00	49,984,027.78	49,980,000.00
111112	SHEFFIELD RECEIVABL	2.3400	08/08/2019	50,000,000.00	49,977,250.00	49,973,000.00
111113	SHEFFIELD RECEIVABL	2.3400	08/09/2019	50,000,000.00	49,974,000.00	49,970,000.00
111117	NATIXIS NY BRANCH C	2.3800	08/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
111118	NATIXIS NY BRANCH C	2.3400	08/05/2019	50,000,000.00	49,987,000.00	49,983,000.00
111119	AUTOBAHN FUNDING CO	2.3400	08/06/2019	25,000,000.00	24,991,875.00	24,989,750.00
111120	SHEFFIELD RECEIVABL	2.3300	08/08/2019	50,000,000.00	49,977,347.22	49,973,000.00
111121	CANADIAN IMP BK OF	2.3100	08/06/2019	50,000,000.00	49,983,958.33	49,981,500.00
111122	LA FAYETTE ASSET SE	2.3000	08/22/2019	25,000,000.00	24,966,458.33	24,964,250.00
111123	ATLANTIC ASSET SEC	2.3400	08/08/2019	25,000,000.00	24,988,625.00	24,986,750.00
111124	CIESCO LLC CP	2.3000	09/05/2019	33,756,000.00	33,680,517.83	33,677,686.08
111128	THUNDER BAY FUNDING	2.3000	08/12/2019	50,000,000.00	49,964,861.11	49,961,000.00
111129	CANCARA ASSET SEC L	2.3400	09/03/2019	31,641,000.00	31,573,130.06	31,572,971.85
111130	CHARIOT FUNDING LLC	2.3200	08/19/2019	50,000,000.00	49,942,000.00	49,939,500.00
111131	OLD LINE FUNDING LL	2.2800	08/12/2019	30,000,000.00	29,979,100.00	29,976,900.00
111132	AUTOBAHN FUNDING CO	2.3300	08/07/2019	25,000,000.00	24,990,291.67	24,988,250.00
111133	CANADIAN IMP BK OF	2.3200	08/07/2019	50,000,000.00	49,980,666.67	49,978,000.00
111134	CIESCO LLC CP	2.2900	09/05/2019	50,000,000.00	49,888,680.56	49,884,000.00
111135	NATIXIS NY BRANCH C	2.3400	08/06/2019	25,601,000.00	25,592,679.68	25,590,759.60
111137	AUTOBAHN FUNDING CO	2.3300	08/07/2019	35,000,000.00	34,986,408.33	34,983,550.00
111143	REGENCY MARKETS NO.	2.4300	08/08/2019	50,000,000.00	49,976,375.00	49,973,000.00
111144	REGENCY MARKETS NO.	2.4200	08/08/2019	50,000,000.00	49,976,472.22	49,973,000.00
111146	LA FAYETTE ASSET SE	2.3300	08/19/2019	10,465,000.00	10,452,808.28	10,452,023.40
111147	JUPITER SEC COMPANY	2.3200	08/07/2019	15,000,000.00	14,994,200.00	14,992,950.00
111148	NATIXIS NY BRANCH C	2.3200	08/07/2019	50,000,000.00	49,980,666.67	49,977,000.00
111149	ATLANTIC ASSET SEC	2.4000	08/08/2019	25,000,000.00	24,988,333.33	24,986,750.00
111151	AUTOBAHN FUNDING CO	2.3300	08/09/2019	30,000,000.00	29,984,466.67	29,982,000.00
111152	ATLANTIC ASSET SEC	2.3900	08/13/2019	30,000,000.00	29,976,100.00	29,974,500.00
111154	REGENCY MARKETS NO.	2.4200	08/08/2019	25,000,000.00	24,988,236.11	24,986,500.00
111155	REGENCY MARKETS NO.	2.4200	08/08/2019	26,679,000.00	26,666,446.05	26,664,593.34
111156	CANADIAN IMP BK OF	2.3000	08/09/2019	45,556,000.00	45,532,715.82	45,530,488.64
111157	CHARIOT FUNDING LLC	2.3400	08/13/2019	49,390,000.00	49,351,475.80	49,348,512.40
111158	THUNDER BAY FUNDING	2.3200	08/13/2019	50,000,000.00	49,961,333.33	49,958,000.00
111159	THUNDER BAY FUNDING	2.3200	08/13/2019	25,000,000.00	24,980,666.67	24,979,000.00
111160	SHEFFIELD RECEIVABL	2.3400	08/16/2019	25,000,000.00	24,975,625.00	24,973,750.00
111161	CANADIAN IMP BK OF	2.3000	08/09/2019	50,000,000.00	49,974,444.44	49,972,000.00
111162	CRC FUNDING LLC CP	2.3000	09/20/2019	29,500,000.00	29,405,763.89	29,403,535.00
111163	ATLANTIC ASSET SEC	2.3400	08/13/2019	31,267,000.00	31,242,611.74	31,240,423.05

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111165	CHARIOT FUNDING LLC	2.4000	08/12/2019	50,000,000.00	49,963,333.33	49,961,000.00
111166	CHARIOT FUNDING LLC	2.4000	08/12/2019	13,000,000.00	12,990,466.67	12,989,860.00
111170	AUTOBAHN FUNDING CO	2.3100	08/09/2019	50,000,000.00	49,974,333.33	49,970,000.00
111171	OLD LINE FUNDING LL	2.3000	08/14/2019	50,000,000.00	49,958,472.22	49,955,500.00
111172	MONT BLANC CAPITAL	2.4000	08/12/2019	20,282,000.00	20,267,126.53	20,265,977.22
111173	LA FAYETTE ASSET SE	2.3300	08/21/2019	50,000,000.00	49,935,277.78	49,931,500.00
111174	LA FAYETTE ASSET SE	2.3300	08/14/2019	50,000,000.00	49,957,930.56	49,954,000.00
111175	CRC FUNDING LLC CP	2.3400	08/02/2019	33,750,000.00	33,747,806.25	33,745,275.00
111176	REGENCY MARKETS NO.	2.4000	08/08/2019	17,929,000.00	17,920,633.13	17,919,318.34
111177	SHEFFIELD RECEIVABL	2.3250	08/14/2019	50,000,000.00	49,958,020.83	49,954,000.00
111178	REGENCY MARKETS NO.	2.4000	08/08/2019	50,000,000.00	49,976,666.67	49,973,000.00
111179	REGENCY MARKETS NO.	2.4000	08/08/2019	16,109,000.00	16,101,482.47	16,100,301.14
111180	ATLANTIC ASSET SEC	2.3300	08/13/2019	26,751,000.00	26,730,223.39	26,728,261.65
111181	CAFCO LLC CP	2.3100	08/30/2019	50,000,000.00	49,906,958.33	49,906,000.00
111182	ATLANTIC ASSET SEC	2.3500	08/14/2019	11,130,000.00	11,120,554.96	11,119,871.70
111183	NATIXIS NY BRANCH C	2.3000	08/15/2019	50,000,000.00	49,955,277.78	49,952,500.00
111185	NATIXIS NY BRANCH C	2.3000	08/15/2019	36,619,000.00	36,586,246.34	36,584,211.95
111187	ATLANTIC ASSET SEC	2.3100	08/15/2019	50,000,000.00	49,955,083.33	49,951,500.00
111188	AUTOBAHN FUNDING CO	2.3300	08/16/2019	50,000,000.00	49,951,458.33	49,947,500.00
111189	AUTOBAHN FUNDING CO	2.3300	08/16/2019	20,000,000.00	19,980,583.33	19,979,000.00
111190	THUNDER BAY FUNDING	2.2800	08/14/2019	50,000,000.00	49,958,833.33	49,955,000.00
111191	NATIXIS NY BRANCH C	2.3000	08/15/2019	50,000,000.00	49,955,277.78	49,952,500.00
111192	THUNDER BAY FUNDING	2.2600	09/05/2019	19,570,000.00	19,527,000.36	19,525,380.40
111193	ATLANTIC ASSET SEC	2.3100	08/15/2019	50,000,000.00	49,955,083.33	49,951,500.00
111194	REGENCY MARKETS NO.	2.4200	08/14/2019	50,000,000.00	49,956,305.56	49,954,000.00
111195	AUTOBAHN FUNDING CO	2.2800	08/15/2019	50,000,000.00	49,955,666.67	49,951,000.00
111196	ATLANTIC ASSET SEC	2.3100	08/15/2019	50,000,000.00	49,955,083.33	49,951,500.00
111197	TORONTO DOMINION BA	2.3000	08/15/2019	50,000,000.00	49,955,277.78	49,951,500.00
111198	THUNDER BAY FUNDING	2.3000	08/15/2019	21,000,000.00	20,981,216.67	20,979,630.00
111199	AUTOBAHN FUNDING CO	2.2900	08/16/2019	40,000,000.00	39,961,833.33	39,958,000.00
111200	ATLANTIC ASSET SEC	2.3200	08/15/2019	19,297,000.00	19,279,589.82	19,278,281.91
111203	REGENCY MARKETS NO.	2.4200	08/14/2019	50,000,000.00	49,956,305.56	49,954,000.00
111204	SHEFFIELD RECEIVABL	2.2800	08/20/2019	50,000,000.00	49,939,833.34	49,935,000.00
111205	OLD LINE FUNDING LL	2.2800	08/20/2019	25,000,000.00	24,969,916.66	24,968,500.00
111206	THUNDER BAY FUNDING	2.2800	08/20/2019	25,000,000.00	24,969,916.66	24,968,000.00
111207	AUTOBAHN FUNDING CO	2.2600	08/20/2019	35,000,000.00	34,958,252.78	34,954,500.00
111212	NATIXIS NY BRANCH C	2.3000	08/20/2019	50,000,000.00	49,939,305.55	49,938,000.00
111216	LA FAYETTE ASSET SE	2.3000	08/19/2019	25,000,000.00	24,971,250.00	24,969,000.00
111217	SHEFFIELD RECEIVABL	2.2800	08/19/2019	50,000,000.00	49,943,000.00	49,938,000.00
111218	AUTOBAHN FUNDING CO	2.2600	08/19/2019	50,000,000.00	49,943,500.00	49,938,000.00
111219	SHEFFIELD RECEIVABL	2.2900	08/20/2019	50,000,000.00	49,939,569.44	49,935,000.00
111220	CAFCO LLC CP	2.2300	09/09/2019	15,000,000.00	14,963,762.50	14,962,650.00
111221	CIESCO LLC CP	2.2300	09/09/2019	16,152,000.00	16,112,979.46	16,110,327.84
111222	ATLANTIC ASSET SEC	2.3100	08/20/2019	50,000,000.00	49,939,041.67	49,935,500.00
111223	THUNDER BAY FUNDING	2.3000	08/20/2019	50,000,000.00	49,939,305.55	49,936,000.00

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111224	ATLANTIC ASSET SEC	2.3100	08/20/2019	27,500,000.00	27,466,472.92	27,464,525.00
111225	LA FAYETTE ASSET SE	2.3100	08/12/2019	25,000,000.00	24,982,354.17	24,980,250.00
111226	LA FAYETTE ASSET SE	2.3100	08/13/2019	25,000,000.00	24,980,750.00	24,978,500.00
111227	LA FAYETTE ASSET SE	2.3000	08/07/2019	25,000,000.00	24,990,416.67	24,988,250.00
111228	CAFCO LLC CP	2.2400	09/09/2019	48,119,000.00	48,002,231.23	47,999,183.69
111229	OLD LINE FUNDING LL	2.2700	08/19/2019	50,000,000.00	49,943,250.00	49,940,000.00
111230	OLD LINE FUNDING LL	2.2700	08/19/2019	10,000,000.00	9,988,650.00	9,988,000.00
111231	CRC FUNDING LLC CP	2.2400	09/16/2019	50,000,000.00	49,856,888.89	49,849,000.00
111232	ATLANTIC ASSET SEC	2.3500	08/20/2019	50,000,000.00	49,937,986.11	49,935,500.00
111233	ATLANTIC ASSET SEC	2.3500	08/20/2019	35,000,000.00	34,956,590.28	34,954,850.00
111234	NATIXIS NY BRANCH C	2.3000	08/06/2019	50,000,000.00	49,984,027.78	49,980,000.00
111235	AUTOBAHN FUNDING CO	2.2500	08/20/2019	50,000,000.00	49,940,625.00	49,935,000.00
111236	NATIXIS NY BRANCH C	2.2900	08/21/2019	32,621,000.00	32,579,498.84	32,578,918.91
111237	REGENCY MARKETS NO.	2.3200	08/19/2019	38,000,000.00	37,955,920.00	37,952,880.00
111242	ATLANTIC ASSET SEC	2.3000	08/20/2019	50,000,000.00	49,939,305.55	49,935,500.00
111243	NESTLE CAPITAL CORP	2.2000	08/21/2019	50,000,000.00	49,938,888.89	49,936,000.00
111244	AUTOBAHN FUNDING CO	2.2400	08/21/2019	40,000,000.00	39,950,222.22	39,945,200.00
111245	CANADIAN IMP BK OF	2.2000	08/21/2019	50,000,000.00	49,938,888.89	49,935,000.00
111246	CAFCO LLC CP	2.2400	09/09/2019	26,131,000.00	26,067,588.77	26,065,933.81
111247	CREDIT AGRICOLE CIB	2.2300	08/22/2019	28,213,000.00	28,176,299.59	28,174,630.32
111248	CREDIT AGRICOLE CIB	2.1900	08/23/2019	50,000,000.00	49,933,083.33	49,929,000.00
111249	LA FAYETTE ASSET SE	2.2300	10/04/2019	31,050,000.00	30,926,904.00	30,921,453.00
111250	CRC FUNDING LLC CP	2.2200	10/03/2019	40,400,000.00	40,243,046.00	40,235,572.00
111251	SHEFFIELD RECEIVABL	2.2900	09/06/2019	50,000,000.00	49,885,500.00	49,882,000.00
111252	PFIZER INC CP	2.2100	09/18/2019	50,000,000.00	49,852,666.67	49,851,000.00
111253	PFIZER INC CP	2.2100	09/18/2019	50,000,000.00	49,852,666.67	49,851,000.00
111254	CIESCO LLC CP	2.2100	10/08/2019	45,755,000.00	45,563,998.30	45,554,135.55
111257	AUTOBAHN FUNDING CO	2.2300	08/23/2019	50,000,000.00	49,931,861.11	49,925,000.00
111258	ATLANTIC ASSET SEC	2.2800	08/22/2019	40,000,000.00	39,946,800.00	39,943,600.00
111259	AUTOBAHN FUNDING CO	2.2200	09/03/2019	20,000,000.00	19,959,300.00	19,956,000.00
111260	NATIXIS NY BRANCH C	2.2600	08/22/2019	50,000,000.00	49,934,083.33	49,932,500.00
111261	PFIZER INC CP	2.2100	09/24/2019	45,000,000.00	44,850,825.00	44,850,600.00
111262	PFIZER INC CP	2.1800	09/17/2019	50,000,000.00	49,857,694.44	49,853,500.00
111263	PFIZER INC CP	2.1800	09/17/2019	8,500,000.00	8,475,808.06	8,475,095.00
111264	CIESCO LLC CP	2.2100	10/08/2019	22,970,000.00	22,874,113.01	22,869,161.70
111265	ATLANTIC ASSET SEC	2.3000	08/26/2019	50,000,000.00	49,920,138.89	49,917,500.00
111266	UNILEVER CAPITAL CO	2.2100	09/06/2019	25,000,000.00	24,944,750.00	24,942,750.00
111267	UNILEVER CAPITAL CO	2.2100	09/13/2019	50,000,000.00	49,868,013.89	49,863,000.00
111268	UNILEVER CAPITAL CO	2.2100	09/13/2019	25,000,000.00	24,934,006.94	24,931,500.00
111274	SHEFFIELD RECEIVABL	2.2400	08/30/2019	50,000,000.00	49,909,777.78	49,903,500.00
111275	SHEFFIELD RECEIVABL	2.2600	08/23/2019	50,000,000.00	49,930,944.44	49,925,500.00
111276	ATLANTIC ASSET SEC	2.3000	08/26/2019	50,000,000.00	49,920,138.89	49,917,500.00
111277	SHEFFIELD RECEIVABL	2.2500	08/29/2019	50,000,000.00	49,912,500.00	49,906,500.00
111278	CRC FUNDING LLC CP	2.2200	10/21/2019	44,573,000.00	44,350,357.87	44,344,340.51
111280	UNILEVER CAPITAL CO	2.2000	09/06/2019	40,000,000.00	39,912,000.00	39,908,400.00

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111281	OLD LINE FUNDING LL	2.2300	10/15/2019	50,000,000.00	49,767,708.33	49,767,500.00
111285	MONT BLANC CAPITAL	2.2900	10/03/2019	22,000,000.00	21,911,835.00	21,910,240.00
111286	CREDIT AGRICOLE CIB	2.1600	08/30/2019	50,000,000.00	49,913,000.00	49,910,000.00
111287	CREDIT AGRICOLE CIB	2.1600	08/30/2019	50,000,000.00	49,913,000.00	49,910,000.00
111288	ATLANTIC ASSET SEC	2.2800	08/26/2019	24,752,000.00	24,712,809.33	24,711,159.20
111289	AUTOBAHN FUNDING CO	2.2000	08/26/2019	25,000,000.00	24,961,805.56	24,957,750.00
111290	AUTOBAHN FUNDING CO	2.2000	08/30/2019	40,000,000.00	39,929,111.11	39,922,400.00
111291	THUNDER BAY FUNDING	2.2300	10/24/2019	11,462,000.00	11,402,359.39	11,402,626.84
111293	ATLANTIC ASSET SEC	2.3000	08/29/2019	50,000,000.00	49,910,555.55	49,908,500.00
111294	SHEFFIELD RECEIVABL	2.2400	08/29/2019	50,000,000.00	49,912,888.89	49,906,500.00
111295	CANADIAN IMP BK OF	2.2000	08/26/2019	50,000,000.00	49,923,611.11	49,919,500.00
111296	CANADIAN IMP BK OF	2.2000	08/26/2019	50,000,000.00	49,923,611.11	49,919,500.00
111297	THUNDER BAY FUNDING	2.2300	10/24/2019	9,688,000.00	9,637,590.10	9,637,816.16
111299	AUTOBAHN FUNDING CO	2.2300	08/07/2019	40,000,000.00	39,985,133.33	39,981,200.00
111300	EXXON MOBIL CORP CP	2.2800	08/07/2019	50,000,000.00	49,981,000.00	49,977,500.00
111301	EXXON MOBIL CORP CP	2.2800	08/07/2019	50,000,000.00	49,981,000.00	49,977,500.00
111302	LA FAYETTE ASSET SE	2.2500	08/27/2019	19,325,000.00	19,293,596.88	19,291,181.25
111303	SHEFFIELD RECEIVABL	2.2500	09/04/2019	50,000,000.00	49,893,750.00	49,888,000.00
111304	CAFCO LLC CP	2.2500	09/25/2019	30,087,000.00	29,983,575.94	29,983,199.85
111305	CAFCO LLC CP	2.2500	09/25/2019	8,857,000.00	8,826,554.07	8,826,443.35
111306	ATLANTIC ASSET SEC	2.2300	09/03/2019	50,000,000.00	49,897,791.66	49,893,000.00
111308	AUTOBAHN FUNDING CO	2.2000	08/30/2019	40,000,000.00	39,929,111.11	39,922,400.00
111309	SHEFFIELD RECEIVABL	2.2500	09/05/2019	50,000,000.00	49,890,625.00	49,885,000.00
111310	LA FAYETTE ASSET SE	2.2400	09/03/2019	25,053,000.00	25,001,557.84	24,997,883.40
111319	CRC FUNDING LLC CP	2.2700	09/03/2019	50,000,000.00	49,895,958.34	49,890,000.00
111320	LA FAYETTE ASSET SE	2.2300	09/06/2019	50,000,000.00	49,888,500.00	49,880,500.00
111321	CAFCO LLC CP	2.2600	09/03/2019	35,000,000.00	34,927,491.66	34,925,800.00
111322	NATIXIS NY BRANCH C	2.3500	08/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
111323	ATLANTIC ASSET SEC	2.2300	10/04/2019	45,000,000.00	44,821,600.00	44,819,100.00
CPD TOTAL				**8,104,594,000.00**	**8,095,137,081.50**	**8,094,524,217.90**
103684	US BANK NA MTN	2.0000	01/24/2020	25,000,000.00	24,991,521.47	24,952,500.00
108158	AU & NZ BANKING GRP	2.2500	11/09/2020	19,660,000.00	19,448,944.02	19,655,674.80
BNOT3 TOTAL				**44,660,000.00**	**44,440,465.49**	**44,608,174.80**
109674	TOYOTA MOTOR CREDIT	3.0500	01/08/2021	10,000,000.00	9,995,682.64	10,125,500.00
110109	JOHNSON & JOHNSON C	2.2500	03/03/2022	22,500,000.00	22,262,326.03	22,600,800.00
110162	TOYOTA MOTOR CREDIT	2.2000	01/10/2020	25,000,000.00	24,950,980.58	24,980,250.00
CNFX TOTAL				**57,500,000.00**	**57,208,989.25**	**57,706,550.00**
109174	UST BILL	2.5420	10/10/2019	50,000,000.00	49,752,861.11	49,801,000.00
109234	UST BILL	2.6350	11/07/2019	50,000,000.00	49,641,347.23	49,722,500.00
109614	UST BILL	2.5130	12/05/2019	50,000,000.00	49,560,312.49	49,644,000.00
109615	UST BILL	2.5130	12/05/2019	50,000,000.00	49,560,312.49	49,644,000.00
110105	UST BILL	2.4580	02/27/2020	50,000,000.00	49,283,229.16	49,418,500.00

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110106	UST BILL	2.4580	02/27/2020	50,000,000.00	49,283,229.16	49,418,500.00
110291	UST BILL	2.3500	02/27/2020	50,000,000.00	49,314,583.34	49,418,500.00
110292	UST BILL	2.3500	02/27/2020	50,000,000.00	49,314,583.34	49,418,500.00
110458	UST BILL	2.3200	03/26/2020	50,000,000.00	49,233,111.12	49,361,500.00
110635	UST BILL	2.3720	10/24/2019	50,000,000.00	49,723,266.67	49,763,500.00
110636	UST BILL	2.3720	10/24/2019	50,000,000.00	49,723,266.67	49,763,500.00
110650	UST BILL	2.3600	10/03/2019	50,000,000.00	49,793,500.00	49,822,000.00
110651	UST BILL	2.3600	10/03/2019	50,000,000.00	49,793,500.00	49,822,000.00
US TBILLS TOTAL				**650,000,000.00**	**643,977,102.78**	**645,018,000.00**
105895	LACCAL BANS	5.5000	06/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
107432	LACCAL BANS	5.5000	06/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
109917	LACCAL BANS	2.5990	06/30/2021	10,000,000.00	10,000,000.00	10,000,000.00
110786	LACCAL BANS	2.5990	06/30/2021	20,000,000.00	20,000,000.00	20,000,000.00
LACCAL BANS TOTAL				**50,000,000.00**	**50,000,000.00**	**50,000,000.00**
107421	NORDEA BANK AB NY F	2.7113	03/27/2020	50,000,000.00	50,000,000.00	50,116,500.00
107422	NORDEA BANK AB NY F	2.7113	03/27/2020	50,000,000.00	50,000,000.00	50,116,500.00
CDS-FR TOTAL				**100,000,000.00**	**100,000,000.00**	**100,233,000.00**
110942	MUFG UNION BANK NA	2.4300	08/05/2019	50,000,000.00	50,000,000.00	50,001,500.00
111052	MUFG UNION BANK NA	2.3100	08/05/2019	50,000,000.00	50,000,000.00	50,000,500.00
111164	MUFG UNION BANK NA	2.3000	08/13/2019	50,000,000.00	50,000,000.00	50,001,000.00
111210	MUFG UNION BANK NA	2.2700	09/03/2019	50,000,000.00	50,000,000.00	50,002,000.00
111238	MUFG UNION BANK NA	2.2500	09/13/2019	50,000,000.00	50,000,000.00	50,001,000.00
NEG CDS TOTAL				**250,000,000.00**	**250,000,000.00**	**250,006,000.00**
110870	NORDEA BANK ABP NY	2.4800	08/30/2019	50,000,000.00	50,000,000.00	50,006,500.00
111049	TORONTO DOMINION BA	2.4100	08/05/2019	50,000,000.00	50,000,000.00	50,000,500.00
111082	DNB BANK ASA NY CD	2.3400	08/01/2019	50,000,000.00	50,000,000.00	50,000,000.00
111083	BANK OF MONTREAL CH	2.3600	08/01/2019	25,000,000.00	25,000,000.00	25,000,000.00
111107	BANK OF MONTREAL CH	2.4200	08/05/2019	45,000,000.00	45,000,000.00	45,000,900.00
111125	CANADIAN IMP. BK OF	2.3300	08/06/2019	50,000,000.00	50,000,000.00	50,001,000.00
111126	DNB BANK ASA NY CD	2.3400	08/06/2019	50,000,000.00	50,000,000.00	50,000,000.00
111136	BANK OF MONTREAL CH	2.4000	08/02/2019	50,000,000.00	50,000,000.00	50,000,500.00
111140	BANK OF MONTREAL CH	2.3900	08/05/2019	50,000,000.00	50,000,055.44	50,001,000.00
111141	CANADIAN IMP. BK OF	2.3800	08/07/2019	50,000,000.00	50,000,000.00	50,001,500.00
111167	CANADIAN IMP. BK OF	2.3300	08/12/2019	50,000,000.00	50,000,000.00	50,001,500.00
111201	TORONTO DOMINION BA	2.3100	08/16/2019	50,000,000.00	50,000,000.00	50,000,500.00
111211	CANADIAN IMP. BK OF	2.2800	08/16/2019	50,000,000.00	50,000,000.00	50,001,000.00
111241	TORONTO DOMINION BA	2.2200	08/22/2019	50,000,000.00	50,000,000.00	49,998,500.00
111279	TORONTO DOMINION BA	2.2200	08/26/2019	50,000,000.00	50,000,346.54	49,999,000.00
111282	NORDEA BANK ABP NY	2.1900	10/15/2019	50,000,000.00	50,000,000.00	49,999,000.00
111292	BANK OF MONTREAL CH	2.2200	09/05/2019	50,000,000.00	50,000,000.00	49,999,500.00
111298	BANK OF MONTREAL CH	2.2200	09/13/2019	50,000,000.00	50,000,000.00	49,999,000.00
YANKEE CDS TOTAL				**870,000,000.00**	**870,000,401.98**	**870,009,900.00**

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NTRD TOTAL				**28,399,390,000.00**	**28,381,242,341.05**	**28,324,203,408.75**
	NTRD HISTORICAL COST TOTAL				**28,354,952,888.60**	
TRADE-PSI TRADING						
107256	TENNESEE VALLEY AUT	2.2500	03/15/2020	25,000,000.00	24,983,390.23	25,009,000.00
GOV'T SPONSORED ENTERPRISES TOTAL				**25,000,000.00**	**24,983,390.23**	**25,009,000.00**
102351	USTN 1.125	1.1250	07/31/2021	50,000,000.00	49,973,202.55	49,234,500.00
103017	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,723,904.72	49,197,500.00
103018	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,659,961.05	49,197,500.00
UST NOTE TOTAL				**150,000,000.00**	**149,357,068.32**	**147,629,500.00**
TRADE TOTAL				**175,000,000.00**	**174,340,458.55**	**172,638,500.00**
	TRADE HISTORICAL COST TOTAL				**173,490,921.88**	
PSI TOTAL				**28,574,390,000.00**	**28,555,582,799.60**	**28,496,841,908.75**
	PSI HISTORICAL COST TOTAL				**28,528,443,810.48**	

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AVCCD-ANTELOPE VALLEY CCD						
105587	FHLB 2.00	2.0000	09/14/2022	15,000,000.00	15,000,000.00	15,000,300.00
FHLB TOTAL				**15,000,000.00**	**15,000,000.00**	**15,000,300.00**
AVCCD TOTAL				**15,000,000.00**	**15,000,000.00**	**15,000,300.00**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/2041	7,000,000.00	7,000,000.00	7,426,720.00
106615	FFCB 3.25	3.2500	12/27/2039	9,000,000.00	9,000,000.00	9,561,060.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**16,987,780.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**16,987,780.00**
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	5,000,050.00
101632	FFCB 3.00 (CALLABLE	3.0000	04/21/2033	500,000.00	500,000.00	497,705.00
102153	FFCB 2.70 (CALLABLE	2.7000	07/21/2036	1,500,000.00	1,493,635.55	1,365,030.00
FFCB TOTAL				**7,000,000.00**	**6,993,635.55**	**6,862,785.00**
101370	FHLB 3.125 (CALLABL	3.1250	04/28/2036	5,000,000.00	5,000,000.00	4,918,850.00
101841	FHLB 3.00 (CALLABLE	3.0000	06/16/2036	4,000,000.00	4,000,000.00	3,882,760.00
102043	FHLB 2.875 (CALLABL	2.8750	07/21/2036	10,000,000.00	10,000,000.00	9,753,000.00
102496	FHLB 2.82 (CALLABLE	2.8200	09/13/2041	2,200,000.00	2,200,000.00	2,004,420.00
FHLB TOTAL				**21,200,000.00**	**21,200,000.00**	**20,559,030.00**
102369	FHLMC 2.75 (CALLABL	2.7500	09/08/2036	3,976,000.00	3,976,000.00	3,817,516.64
FHLMC TOTAL				**3,976,000.00**	**3,976,000.00**	**3,817,516.64**
PHHPA TOTAL				**32,176,000.00**	**32,169,635.55**	**31,239,331.64**
SANIT-SANITATION DISTRICT						
102192	FHLB 1.50 (CALLABLE	1.5000	07/27/2021	600,000.00	599,880.70	594,102.00
FHLB TOTAL				**600,000.00**	**599,880.70**	**594,102.00**
102191	FNMA 1.52 (CALLABLE	1.5200	07/28/2021	3,900,000.00	3,900,000.00	3,869,385.00
FNMA TOTAL				**3,900,000.00**	**3,900,000.00**	**3,869,385.00**
SANITATION DISTRICT TOTAL				**4,500,000.00**	**4,499,880.70**	**4,463,487.00**
SCP61-SCAQMD-GENERAL FUND						
109894	UST BILL	2.5000	01/02/2020	10,239,600.00	10,130,093.16	10,151,334.65
US TBILLS TOTAL				**10,239,600.00**	**10,130,093.16**	**10,151,334.65**

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111109	TORONTO DOMINION BA	2.0700	06/29/2020	5,000,000.00	5,000,000.00	4,996,300.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**4,996,300.00**
SCP61-SCAQMD GENERAL FUND TOTAL				**15,239,600.00**	**15,130,093.16**	**15,147,634.65**
SCP6F-SCAQMD-MOBILE SOURCE AIR						
109747	UST BILL	2.4800	01/02/2020	10,248,400.00	10,139,675.88	10,160,058.79
US TBILLS TOTAL				**10,248,400.00**	**10,139,675.88**	**10,160,058.79**
111111	TORONTO DOMINION BA	2.0700	06/29/2020	5,000,000.00	5,000,000.00	4,996,300.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**4,996,300.00**
SCP6F-SCAQMD MOBILE SOURCE AIR TOTAL				**15,248,400.00**	**15,139,675.88**	**15,156,358.79**
SCP6G-SCAQMD - INVESTMENT						
109749	UST BILL	2.4800	01/02/2020	10,248,400.00	10,139,675.88	10,160,058.79
US TBILLS TOTAL				**10,248,400.00**	**10,139,675.88**	**10,160,058.79**
111110	TORONTO DOMINION BA	2.0700	06/29/2020	10,000,000.00	10,000,000.00	9,992,600.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,992,600.00**
SCP6G-SCAQMD INVESTMENT TOTAL				**20,248,400.00**	**20,139,675.88**	**20,152,658.79**
SCP6U-SCAQMD MITIGATION FEE						
109748	UST BILL	2.4800	01/02/2020	5,124,200.00	5,069,837.93	5,080,029.40
US TBILLS TOTAL				**5,124,200.00**	**5,069,837.93**	**5,080,029.40**
SCP6U-SCAQMD MITIGATION FEE TOTAL				**5,124,200.00**	**5,069,837.93**	**5,080,029.40**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/2019	39,055,463.46	39,055,463.46	39,055,463.46
COLLATERIZED TDS TOTAL				**39,055,463.46**	**39,055,463.46**	**39,055,463.46**
SCAQM TOTAL				**39,055,463.46**	**39,055,463.46**	**39,055,463.46**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/2019	3,339,467.73	3,339,467.73	3,339,467.73
COLLATERIZED TDS TOTAL				**3,339,467.73**	**3,339,467.73**	**3,339,467.73**
SLIM TOTAL				**3,339,467.73**	**3,339,467.73**	**3,339,467.73**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/2019	40,342.34	40,342.34	40,342.34
COLLATERIZED TDS TOTAL				**40,342.34**	**40,342.34**	**40,342.34**
WASIA TOTAL				**40,342.34**	**40,342.34**	**40,342.34**
SPI TOTAL				**169,761,873.53**	**169,374,072.63**	**169,452,853.80**
	SPI HISTORICAL COST TOTAL				**168,893,157.67**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/2019
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 07/31/2019
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	38,137,534.97
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/21/11	LAC-CAL 2011 SERIES A	1,919.34
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	310,325.87
05/17/00	C.I. 2658M	202,433.46
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$38,652,255.45

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/2019
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	8,633,243.16
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,038,147.14
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	282,004,139.86
02/09/93	DISNEY PROJECT 1993	18,223,265.47
03/21/12	DISNEY PROJECT, 2012	4,214,156.10
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	99,917,222.59
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	37,730,890.41
	U.S. BANK - TRUSTEE TOTAL	$451,771,156.84

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/2019
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,468,352.20
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,261,618.20
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,584,052.60
	ZIONS BANK - TRUSTEE TOTAL	$22,314,023.00

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/2019
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,654.14
	TREASURER TOTAL	$301,654.14

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 07/31/19
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	2.71	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+44bp.
107422	NORDEA BANK AB NY FR CD	2.71	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$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						
105895	LACCAL BANS	5.50	06/30/20	10,000,000.00	10,000,000.00	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.
107432	LACCAL BANS	5.50	06/30/20	10,000,000.00	10,000,000.00	
109917	LACCAL BANS	2.60	06/30/21	10,000,000.00	10,000,000.00	
110786	LACCAL BANS	2.60	06/30/21	20,000,000.00	20,000,000.00	
BAN TOTAL				**50,000,000.00**	**50,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**50,000,000.00**	**50,000,000.00**	
NTRD - PSI NON-TRADING Total				**150,000,000.00**	**150,000,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 07/31/2019
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
105895	LACCAL	10/16/17	10,000,000.00	5.500%
107432	LACCAL	03/28/18	10,000,000.00	5.500%
109917	LACCAL	02/01/19	10,000,000.00	2.599%
110786	LACCAL	05/13/19	20,000,000.00	2.599%
			$ 50,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 07/31/19
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	1,220,000,401.98	37.00	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	8,095,137,081.50	19.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	643,977,102.78	139.00	DAYS	149,357,068.32	772.00	DAYS
AGENCIES	18,270,478,300.05	868.00	DAYS	24,983,390.23	228.00	DAYS
MUNICIPALS	50,000,000.00	554.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	101,649,454.74	432.00	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	$28,381,242,341.05	572.00	DAYS	$174,340,458.55	694.00	DAYS

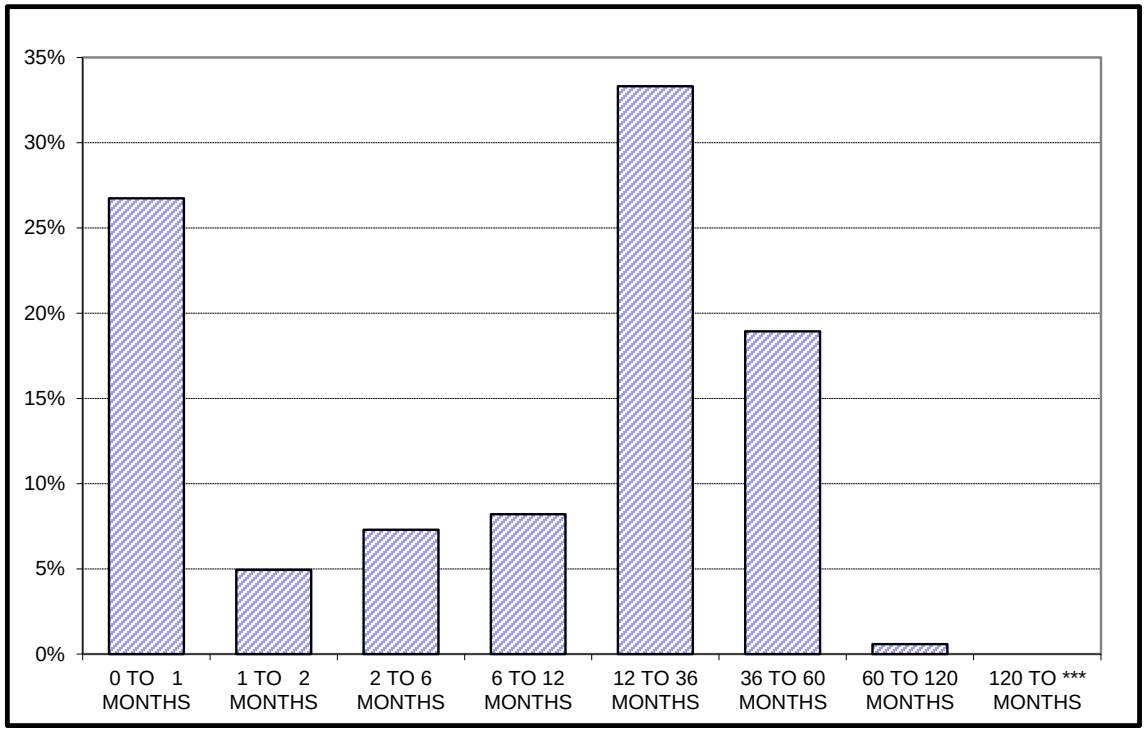
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 07/31/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	08/01/19-08/31/19	$7,634,305,254.06	26.74
1 TO 2 MONTHS	09/01/19-09/30/19	$1,409,331,702.55	4.94
2 TO 3 MONTHS	10/01/19-10/31/19	$1,250,576,000.78	4.38
3 TO 4 MONTHS	11/01/19-11/30/19	$155,760,680.39	0.55
4 TO 5 MONTHS	12/01/19-12/31/19	$161,108,338.76	0.56
5 TO 6 MONTHS	01/01/20-01/31/20	$515,047,337.22	1.80
6 TO 12 MONTHS	02/01/20-07/31/20	$2,342,787,951.36	8.20
12 TO 24 MONTHS	08/01/20-07/31/21	$4,469,809,691.29	15.65
24 TO 36 MONTHS	08/01/21-07/31/22	$5,041,866,811.21	17.66
36 TO 48 MONTHS	08/01/22-07/31/23	$2,710,038,978.59	9.49
48 TO 60 MONTHS	08/01/23-07/31/24	$2,695,909,414.92	9.44
60 TO 120 MONTHS	08/01/24-07/31/29	$169,040,638.47	0.59
120 TO *** MONTHS	08/01/29-	$0.00	0.00
Portfolio Total:		**$28,555,582,799.60**	**100.00**
AVCCD			
36 TO 48 MONTHS	08/01/22-07/31/23	$15,000,000.00	100.00
Portfolio Total:		**$15,000,000.00**	
ESUSD			
120 TO *** MONTHS	08/01/29-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	
GF			
60 TO 120 MONTHS	08/01/24-07/31/29	$3,790,000.00	100.00
Portfolio Total:		**$3,790,000.00**	
PHHPA			
120 TO *** MONTHS	08/01/29-	$32,169,635.55	100.00
Portfolio Total:		**$32,169,635.55**	
SANIT			
12 TO 24 MONTHS	08/01/20-07/31/21	$4,499,880.70	100.00
Portfolio Total:		**$4,499,880.70**	
SCP61			
5 TO 6 MONTHS	01/01/20-01/31/20	$10,130,093.16	66.95
6 TO 12 MONTHS	02/01/20-07/31/20	$5,000,000.00	33.05
Portfolio Total:		**$15,130,093.16**	**100.00**
SCP6F			
5 TO 6 MONTHS	01/01/20-01/31/20	$10,139,675.88	66.97
6 TO 12 MONTHS	02/01/20-07/31/20	$5,000,000.00	33.03
Portfolio Total:		**$15,139,675.88**	**100.00**

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 07/31/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP6G			
5 TO 6 MONTHS	01/01/20-01/31/20	$10,139,675.88	50.35
6 TO 12 MONTHS	02/01/20-07/31/20	$10,000,000.00	49.65
Portfolio Total:		**$20,139,675.88**	**100.00**
SCP6U			
5 TO 6 MONTHS	01/01/20-01/31/20	$5,069,837.93	100.00
Portfolio Total:		**$5,069,837.93**	
SCAQM			
4 TO 5 MONTHS	12/01/19-12/31/19	$39,055,463.46	100.00
Portfolio Total:		**$39,055,463.46**	
SLIM			
4 TO 5 MONTHS	12/01/19-12/31/19	$3,339,467.73	100.00
Portfolio Total:		**$3,339,467.73**	
WASIA			
4 TO 5 MONTHS	12/01/19-12/31/19	$40,342.34	100.00
Portfolio Total:		**$40,342.34**	

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 7,634,305	26.74%
1 TO 2 MONTHS	1,409,332	4.94%
2 TO 6 MONTHS	2,082,492	7.29%
6 TO 12 MONTHS	2,342,788	8.20%
12 TO 36 MONTHS	9,511,677	33.31%
36 TO 60 MONTHS	5,405,948	18.93%
60 TO 120 MONTHS	169,041	0.59%
120 TO *** MONTHS	-	0.00%
	$ 28,555,583	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 07/31/19
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	$39,055,463.46
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,339,467.73
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	40,342.34
	LAIF TOTAL	$42,435,273.53

POOLED MONEY INVESTMENT ACCOUNT

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

	June 2019	June 2018	Change
Average Daily Portfolio ($)	**102,067,803**	**87,092,802**	**+14,975,001**
Accrued Earnings ($)	**203,710**	**132,680**	**+71,030**
Effective Yield (%)	**2.428**	**1.854**	**+0.574**
Average Life-Month End (In Days)	**173**	**193**	**-20**
Total Security Transactions			
Amount ($)	**30,358,027**	**35,337,042**	**-4,979,015**
Number	**609**	**711**	**-102**
Total Time Deposit Transactions			
Amount ($)	**2,440,500**	**2,418,000**	**+22,500**
Number	**95**	**97**	**-2**
Average Workday Investment Activity ($)	**1,639,926**	**1,797,859**	**-157,933**
Prescribed Demand Account Balances For Services ($)	**265,900**	**333,400**	**-67,500**

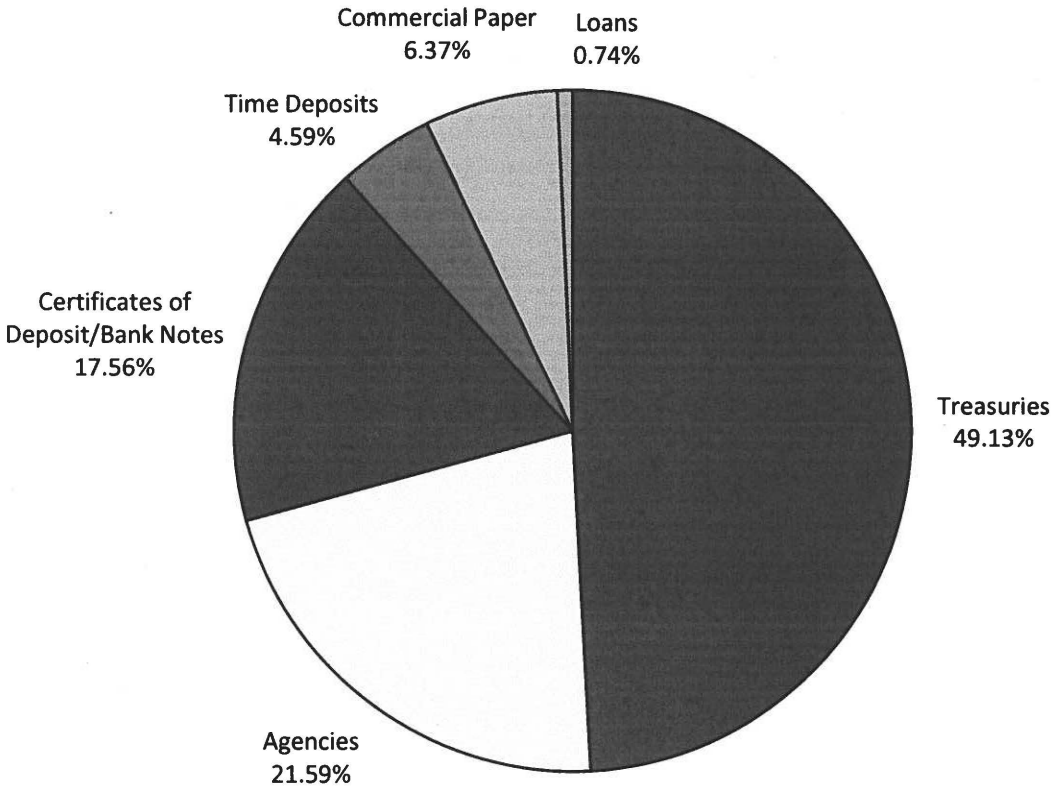
Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio
(Dollars In Thousands)

June 30, 2019

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	23,918,024	22.62	-0.26
Bonds	0	0.00	0
Notes	28,035,937	26.51	-0.85
Strips	0	0.00	0
Total Government	51,953,961	49.13	-1.11
Agency Debentures	4,026,531	3.82	-0.07
Certificates of Deposit	17,975,000	16.99	+0.10
Bank Notes	600,000	0.57	+0.05
Repurchases	0	0.00	0
Agency Discount Notes	18,590,094	17.58	+0.91
Time Deposits	4,854,740	4.59	-0.40
GNMAs	0	0.00	0
Commercial Paper	6,738,625	6.37	+0.61
Remics	21,841	0.02	0
Corporate Bonds	0	0.00	0
AB 55 Loans	778,773	0.74	-0.07
GF Loans	0	0.00	0
Other	200,000	0.19	-0.02
Reversed Repurchases	0	0.00	0
Total (All Types)	105,739,565	100.00	

INVESTMENT ACTIVITY	June 2019		May 2019	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	609	30,358,027	631	31,400,840
Other	38	1,575,182	9	449,734
Time Deposits	95	2,440,500	101	2,427,480
Total	742	34,373,709	741	34,278,054
PMIA Monthly Average Effective Yield (%)		2.428	2.449	
Year to Date Yield Last Day of Month (%)		2.266	2.250	

Pooled Money Investment Account
Portfolio Composition
$105.7 billion
06/30/19



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 (%)
06/03/19	**REDEMPTIONS**								
	DN	FHLMC		06/03/19	2.450	50,000	221	752,013.89	2.522
	DN	FHLMC		06/03/19	2.450	50,000	221	752,013.89	2.522
	DN	FHLMC		06/03/19	2.360	50,000	243	796,500.00	2.432
	DN	FHLMC		06/03/19	2.360	50,000	243	796,500.00	2.432
	DN	FHLMC		06/03/19	2.360	50,000	243	796,500.00	2.432
	DN	FHLMC		06/03/19	2.360	50,000	243	796,500.00	2.432
	DN	FHLMC		06/03/19	2.310	50,000	277	888,708.33	2.384
	DN	FHLMC		06/03/19	2.310	50,000	277	888,708.33	2.384
	DN	FHLMC		06/03/49	2.260	50,000	287	900,861.00	2.333
	DN	FHLMC		06/03/49	2.260	50,000	287	900,861.00	2.333
	YCD	KBC	2.350	06/03/19	2.350	50,000	20	65,277.78	2.383
	YCD	KBC	2.350	06/03/19	2.350	50,000	20	65,277.78	2.383
	YCD	SUMITOMO	2.360	06/03/19	2.360	50,000	21	68,833.33	2.393
	YCD	SUMITOMO	2.360	06/03/19	2.360	50,000	21	68,833.33	2.393
	YCD	MUFG BK	2.450	06/03/19	2.450	50,000	33	112,291.67	2.484
	YCD	NB CANADA	2.690	06/03/19	2.690	50,000	341	1,274,013.89	2.727
	YCD	NB CANADA	2.690	06/03/19	2.690	50,000	341	1,274,013.89	2.727
06/03/19	**PURCHASES**								
	CP	MUFG BK		07/09/19	2.430	50,000			
	CP	MUFG BK		07/09/19	2.430	50,000			
	CP	CIBC HLD		07/12/19	2.380	50,000			
	CP	CIBC HLD		07/12/19	2.380	50,000			
	DN	FNMA		08/13/19	2.270	50,000			
	DN	FNMA		08/13/19	2.270	50,000			
	DN	FHLB		09/03/19	2.335	50,000			
	DN	FHLB		09/03/19	2.335	50,000			
	DN	FHLMC		11/06/19	2.250	50,000			
	DN	FHLMC		11/06/19	2.250	50,000			
	YCD	KBC	2.380	07/02/19	2.380	50,000			
	YCD	KBC	2.380	07/02/19	2.380	50,000			
	YCD	SUMITOMO	2.380	07/08/19	2.380	50,000			
	YCD	SUMITOMO	2.380	07/08/19	2.380	50,000			
	YCD	DNB	2.400	10/01/19	2.400	50,000			
	YCD	DNB	2.400	10/01/19	2.400	50,000			
06/04/19	**REDEMPTIONS**								
	CP	BNP NY		06/04/19	2.350	50,000	12	391,666.67	2.385
	CP	BNP NY		06/04/19	2.350	50,000	12	391,666.67	2.385
	CP	CR AG NY		06/04/19	2.360	50,000	21	68,833.33	2.396
	CP	CR AG NY		06/04/19	2.360	50,000	21	68,833.33	2.396
	YCD	NORINCHUK	2.350	06/04/19	2.350	50,000	7	22,847.22	2.383
	YCD	NORINCHUK	2.350	06/04/19	2.350	50,000	7	22,847.22	2.383
	YCD	KBC	2.380	06/04/19	2.380	50,000	7	23,138.89	2.413
	YCD	KBC	2.380	06/04/19	2.380	50,000	7	23,138.89	2.413

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/04/19	**REDEMPTIONS (Continued)**								
	YCD	SUMITOMO	2.430	06/04/19	2.430	50,000	34	114,750.00	2.464
	YCD	SUMITOMO	2.430	06/04/19	2.430	50,000	34	114,750.00	2.464
06/04/19	**PURCHASES**								
	BN	BOFA	2.260	02/28/20	2.260	50,000			
	BN	BOFA	2.260	02/28/20	2.260	50,000			
	CP	SOC GEN NY		09/03/19	2.380	50,000			
	CP	SOC GEN NY		09/03/19	2.380	50,000			
	DN	IBRD		10/01/19	2.280	50,000			
	DN	IBRD		10/01/19	2.280	50,000			
	TR	BILL		07/30/19	2.300	50,000			
	TR	BILL		07/30/19	2.300	50,000			
	YCD	MUFG BK	2.420	09/06/19	2.420	50,000			
	YCD	MUFG BK	2.420	09/06/19	2.420	50,000			
06/05/19	**REDEMPTIONS**								
	YCD	KBC	2.380	06/05/19	2.380	50,000	12	39,666.67	2.413
	YCD	KBC	2.380	06/05/19	2.380	50,000	12	39,666.67	2.413
	YCD	BNP	2.400	06/05/19	2.400	50,000	35	116,666.67	2.433
	YCD	BNP	2.400	06/05/19	2.400	50,000	35	116,666.67	2.433
	YCD	BNP	2.400	06/05/19	2.400	50,000	35	116,666.67	2.433
06/05/19	**PURCHASES**								
	CP	CR AG NY		09/06/19	2.350	50,000			
	CP	CR AG NY		09/06/19	2.350	50,000			
	DN	IBRD		08/19/19	2.280	50,000			
	DN	IBRD		08/19/19	2.280	50,000			
	YCD	KBC	2.390	07/09/19	2.390	50,000			
	YCD	KBC	2.390	07/09/19	2.390	50,000			
	YCD	MIZUHO	2.410	09/03/19	2.410	50,000			
	YCD	MIZUHO	2.410	09/03/19	2.410	50,000			
	YCD	LLOYDS	2.420	10/01/19	2.420	50,000			
	YCD	LLOYDS	2.420	10/01/19	2.420	50,000			
06/06/19	**REDEMPTIONS**								
	TR	BILL		06/06/19	2.395	50,000	133	442,409.72	2.450
	TR	BILL		06/06/19	2.395	50,000	133	442,409.72	2.450
	TR	BILL		06/06/19	2.460	50,000	133	442,409.72	2.450
	TR	BILL		06/06/19	2.460	50,000	174	594,500.00	2.524
	TR	BILL		06/06/19	2.460	50,000	174	594,500.00	2.524
	YCD	SWEDBANK	2.420	06/06/19	2.420	50,000	36	121,000.00	2.454
	YCD	SWEDBANK	2.420	06/06/19	2.420	50,000	36	121,000.00	2.454

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/06/19	**PURCHASES**								
	CP	MUFG BK		08/30/19	2.420	50,000			
	CP	MUFG BK		08/30/19	2.420	50,000			
	CP	MUFG BK		08/30/19	2.420	50,000			
	YCD	NATIXIS	2.370	09/06/19	2.370	50,000			
06/07/19	**SALES**								
	TR	NOTE	1.250	06/30/19		50,000	702	1,311,173.21	1.365
	TR	NOTE	1.250	06/30/19		50,000	702	1,311,173.21	1.365
06/07/19	**NO REDEMPTIONS**								
06/07/19	**PURCHASES**								
	CD	US BANK	2.330	10/01/19	2.330	50,000			
	YCD	BNP	2.350	07/01/19	2.350	50,000			
	YCD	BNP	2.350	07/01/19	2.350	50,000			
	YCD	KBC	2.390	07/09/19	2.390	50,000			
	YCD	KBC	2.390	07/09/19	2.390	50,000			
	YCD	RABOBANK	2.310	10/01/19	2.310	50,000			
	YCD	NATIXIS	2.340	10/01/19	2.340	50,000			
06/10/19	**REDEMPTIONS**								
	CP	MIZUHO NY		06/10/19	2.490	50,000	60	207,500.00	2.535
	CP	MIZUHO NY		06/10/19	2.490	50,000	60	207,500.00	2.535
	CP	CRC		06/10/19	2.550	50,000	104	368,333.33	2.605
	CP	CRC		06/10/19	2.550	50,000	104	368,333.33	2.605
	CP	TOYOTA		06/10/19	2.780	50,000	173	667,972.22	2.857
	CP	TOYOTA		06/10/19	2.780	50,000	173	667,972.22	2.857
	DN	FHLB		06/10/19	2.405	50,000	104	347,388.89	2.455
	DN	FHLB		06/10/19	2.405	50,000	104	347,388.89	2.455
	YCD	NORINCHUK	2.420	06/10/19	2.420	50,000	34	114,277.78	2.454
	YCD	NORINCHUK	2.420	06/10/19	2.420	50,000	34	114,277.78	2.454
06/10/19	**PURCHASES**								
	DN	IBRD		08/02/19	2.250	50,000			
	DN	IBRD		08/02/19	2.250	50,000			
	DN	FHLB		10/01/19	2.150	50,000			
	DN	FHLB		10/01/19	2.150	50,000			
	TR	BILL		07/30/19	2.243	50,000			
	TR	BILL		07/30/19	2.243	50,000			
	TR	BILL		07/30/19	2.243	50,000			
	TR	BILL		07/30/19	2.243	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/10/19	**PURCHASES (Continued)**								
	YCD	KBC	2.380	07/01/19	2.380	50,000			
	YCD	KBC	2.380	07/01/19	2.380	50,000			
	YCD	KBC	2.380	07/01/19	2.380	50,000			
	YCD	KBC	2.380	07/01/19	2.380	50,000			
	YCD	SUMITOMO	2.340	07/09/19	2.340	50,000			
	YCD	SUMITOMO	2.340	07/09/19	2.340	50,000			
	YCD	NATIXIS	2.340	08/12/19	2.340	50,000			
	YCD	BNP	2.270	10/01/19	2.270	50,000			
	YCD	BNP	2.270	10/01/19	2.270	50,000			
	YCD	BNP	2.270	10/01/19	2.270	50,000			
06/11/19	**NO REDEMPTIONS**								
06/11/19	**PURCHASES**								
	CD	MUFG UNION	2.370	09/17/19	2.370	50,000			
	CD	MUFG UNION	2.370	09/17/19	2.370	50,000			
	CP	MUFG BK		09/06/19	2.410	50,000			
	CP	MUFG BK		09/06/19	2.410	50,000			
	DN	FNMA		08/26/19	2.220	50,000			
	DN	FNMA		08/26/19	2.220	50,000			
	DN	FNMA		08/27/19	2.220	50,000			
	DN	FNMA		08/27/19	2.220	50,000			
	DN	FNMA		08/30/19	2.220	50,000			
	DN	FNMA		08/30/19	2.220	50,000			
	DN	FHLB		09/27/19	2.225	50,000			
	DN	FHLB		09/27/19	2.225	50,000			
	DN	FHLB		09/27/19	2.225	50,000			
	DN	FHLB		09/27/19	2.225	50,000			
	DN	FHLB		09/27/19	2.225	50,000			
	DN	FHLB		09/27/19	2.225	50,000			
	DN	FHLB		09/27/19	2.225	50,000			
	DN	FHLB		09/27/19	2.225	50,000			
	DN	FHLB		10/01/19	2.190	50,000			
	DN	FHLB		10/01/19	2.190	50,000			
	DN	FHLB		10/01/19	2.190	50,000			
	DN	FHLB		10/01/19	2.190	50,000			
	TR	NOTE	2.500	06/30/20	2.062	50,000			
	TR	NOTE	2.500	06/30/20	2.062	50,000			
	TR	NOTE	2.500	02/28/21	1.981	50,000			
	TR	NOTE	2.500	02/28/21	1.981	50,000			
	TR	NOTE	2.500	02/28/21	1.981	50,000			
	TR	NOTE	2.500	02/28/21	1.981	50,000			
	TR	NOTE	2.500	02/28/21	1.981	50,000			
	TR	NOTE	2.500	02/28/21	1.981	50,000			
	YCD	NORINCHUK	2.370	07/12/19	2.370	50,000			
	YCD	NORINCHUK	2.370	07/12/19	2.370	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/11/19	**PURCHASES (Continued)**								
	YCD	NORINCHUK	2.370	07/12/19	2.370	50,000			
	YCD	NORINCHUK	2.370	07/12/19	2.370	50,000			
	YCD	DNB	2.340	09/17/19	2.340	50,000			
	YCD	DNB	2.340	09/17/19	2.340	50,000			
	YCD	LLOYDS	2.340	02/28/20	2.340	50,000			
	YCD	LLOYDS	2.340	02/28/20	2.340	50,000			
06/12/19	**REDEMPTIONS**								
	YCD FR	MONTREAL	1.576	06/12/19	1.576	25,000	727	1,191,059.51	2.392
	YCD FR	MONTREAL	1.576	06/12/19	1.576	50,000	727	2,382,119.04	2.392
06/12/19	**PURCHASES**								
	DN	FHLB		09/23/19	2.205	50,000			
	DN	FHLB		09/23/19	2.205	50,000			
	DN	FHLB		09/23/19	2.205	50,000			
	DN	FHLB		09/23/19	2.205	50,000			
	DN	IBRD		10/01/19	2.180	50,000			
	DN	IBRD		10/01/19	2.180	50,000			
	DN	FHLMC		11/27/19	2.090	50,000			
	DN	FHLMC		11/27/19	2.090	50,000			
	TR	BILL		01/02/20	2.075	50,000			
	TR	BILL		01/02/20	2.075	50,000			
	TR	NOTE	2.125	05/31/21	1.871	50,000			
	TR	NOTE	2.125	05/31/21	1.871	50,000			
	TR	NOTE	2.125	05/31/21	1.871	50,000			
	TR	NOTE	2.125	05/31/21	1.871	50,000			
	TR	NOTE	2.125	05/31/21	1.871	50,000			
06/13/19	**NO REDEMPTIONS**								
06/13/19	**PURCHASES**								
	CP	RABO NY		06/25/19	2.340	50,000			
	CP	RABO NY		06/25/19	2.340	50,000			
	CP	RABO NY		06/25/19	2.340	50,000			
	CP	RABO NY		06/25/19	2.340	50,000			
	CP	TOYOTA		11/01/19	2.280	50,000			
	CP	TOYOTA		11/01/19	2.280	50,000			
	DEB	FHLMC	1.375	05/01/20	2.104	50,000			
	DEB FR	IADB	2.476	03/15/22	2.476	50,000			
	DN	FHLB		10/01/19	2.170	50,000			
	DN	FHLB		10/01/19	2.170	50,000			
	DN	FHLB		10/01/19	2.170	50,000			
	DN	FHLB		10/01/19	2.170	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/13/19	**PURCHASES (Continued)**								
	TR	BILL		09/12/19	2.165	50,000			
	TR	BILL		09/12/19	2.165	50,000			
	TR	BILL		09/12/19	2.191	50,000			
	TR	BILL		09/12/19	2.191	50,000			
	TR	BILL		12/12/19	2.141	50,000			
	TR	BILL		12/12/19	2.141	50,000			
	YCD	NAT AUB	2.120	06/01/20	2.120	50,000			
	YCD	NAT AUB	2.120	06/01/20	2.120	50,000			
06/14/19	**REDEMPTIONS**								
	YCD	WESTPAC	2.690	06/14/19	2.690	50,000	364	1,359,944.44	2.727
	YCD	WESTPAC	2.690	06/14/19	2.690	50,000	364	1,359,944.44	2.727
06/14/19	**PURCHASES**								
	CP	RABO NY		06/25/19	2.340	50,000			
	CP	RABO NY		06/25/19	2.340	50,000			
	CP	RABO NY		06/25/19	2.340	50,000			
	DN	FNMA		07/24/19	2.130	50,000			
	DN	FNMA		07/24/19	2.130	50,000			
	DN	FNMA		08/28/19	2.130	50,000			
	DN	FNMA		08/28/19	2.130	50,000			
	DN	FHLB		11/01/19	2.120	50,000			
	DN	FHLB		11/01/19	2.120	50,000			
	DN	FHLB		11/01/19	2.120	50,000			
	DN	FHLB		11/01/19	2.120	50,000			
	DN	FHLMC		11/25/19	2.050	50,000			
	DN	FHLMC		11/25/19	2.050	50,000			
	DN	FHLMC		11/27/19	2.050	50,000			
	DN	FHLMC		11/27/19	2.050	50,000			
	TR	BILL		12/12/19	2.121	50,000			
	TR	BILL		12/12/19	2.121	50,000			
	TR	BILL		12/12/19	2.121	50,000			
	TR	BILL		12/12/19	2.121	50,000			
	TR	BILL		12/12/19	2.123	50,000			
	TR	BILL		12/12/19	2.123	50,000			
	TR	BILL		12/12/19	2.123	50,000			
	TR	BILL		12/12/19	2.123	50,000			
	TR	NOTE	2.500	06/30/20	2.017	50,000			
	TR	NOTE	2.500	06/30/20	2.017	50,000			
	YCD	TORONTO	2.330	11/01/19	2.330	50,000			
	YCD	TORONTO	2.330	11/01/19	2.330	50,000			
06/17/19	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/17/19	PURCHASES								
	CD	FIRST REP	2.360	07/17/19	2.360	50,000			
	CD	FIRST REP	2.360	07/17/19	2.360	50,000			
	CD	FIRST REP	2.360	07/17/19	2.360	50,000			
	CP	MUFG BK		07/12/19	2.370	50,000			
	CP	MUFG BK		07/12/19	2.370	50,000			
	CP	INTEL		07/29/19	2.220	50,000			
	CP	TOYOTA		09/17/19	2.290	50,000			
	CP	TOYOTA		09/17/19	2.290	50,000			
	CP	TOYOTA		11/27/19	2.200	50,000			
	CP	TOYOTA		11/27/19	2.200	50,000			
	CP	JPM LLC		12/17/19	2.220	50,000			
	CP	JPM LLC		12/17/19	2.220	50,000			
	DEB	FFCB	1.950	03/17/21	1.985	50,000			
	DEB-CL	FHLMC	2.010	06/30/21	2.010	50,000			
	DEB-CL	FHLMC	2.010	06/30/21	2.010	50,000			
	DN	FHLB		07/24/19	2.205	50,000			
	DN	FHLB		07/24/19	2.205	50,000			
	DN	FHLB		07/26/19	2.205	50,000			
	DN	FHLB		07/26/19	2.205	50,000			
	DN	FHLB		09/23/19	2.180	50,000			
	DN	FHLB		09/23/19	2.180	50,000			
	TR	BILL		07/09/19	2.110	50,000			
	TR	BILL		07/09/19	2.110	50,000			
	TR	BILL		07/09/19	2.110	50,000			
	TR	BILL		07/09/19	2.110	50,000			
	TR	BILL		07/09/19	2.120	50,000			
	TR	BILL		07/09/19	2.120	50,000			
	TR	BILL		07/09/19	2.120	50,000			
	TR	BILL		07/09/19	2.120	50,000			
	TR	BILL		07/09/19	2.120	50,000			
	TR	BILL		07/09/19	2.120	50,000			
	TR	BILL		07/16/19	2.050	50,000			
	TR	BILL		07/16/19	2.050	50,000			
	TR	BILL		07/16/19	2.050	50,000			
	TR	BILL		07/16/19	2.050	50,000			
	TR	BILL		07/23/19	2.090	50,000			
	TR	BILL		07/23/19	2.090	50,000			
	TR	BILL		07/23/19	2.090	50,000			
	TR	BILL		07/23/19	2.090	50,000			
	TR	BILL		07/23/19	2.098	50,000			
	TR	BILL		07/23/19	2.098	50,000			
	TR	BILL		07/23/19	2.098	50,000			
	TR	BILL		07/23/19	2.098	50,000			
	TR	BILL		09/12/19	2.123	50,000			
	TR	BILL		09/12/19	2.123	50,000			
	TR	BILL		09/12/19	2.123	50,000			
	TR	BILL		09/12/19	2.123	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/17/19	**PURCHASES (Continued)**								
	TR	BILL		09/12/19	2.130	50,000			
	TR	BILL		09/12/19	2.130	50,000			
	TR	BILL		12/12/19	2.125	50,000			
	TR	BILL		12/12/19	2.125	50,000			
	TR	BILL		12/12/19	2.125	50,000			
	TR	BILL		12/12/19	2.125	50,000			
	TR	NOTE	2.125	06/30/21	1.840	50,000			
	TR	NOTE	2.125	06/30/21	1.840	50,000			
	TR	NOTE	2.125	06/30/21	1.840	50,000			
	TR	NOTE	2.125	06/30/21	1.840	50,000			
	TR	NOTE	2.125	06/30/21	1.842	50,000			
	TR	NOTE	2.125	06/30/21	1.842	50,000			
	TR	NOTE	2.125	06/30/21	1.842	50,000			
	TR	NOTE	2.125	06/30/21	1.842	50,000			
	TR	NOTE	2.125	06/30/21	1.869	50,000			
	TR	NOTE	2.125	06/30/21	1.869	50,000			
	TR	NOTE	2.125	06/30/21	1.869	50,000			
	TR	NOTE	2.125	06/30/21	1.869	50,000			
	TR	NOTE	2.125	06/30/21	1.869	50,000			
	TR	NOTE	2.125	06/30/21	1.869	50,000			
	TR	NOTE	2.125	06/30/21	1.869	50,000			
	TR	NOTE	2.125	06/30/21	1.869	50,000			
	YCD	DNB	2.340	07/08/19	2.340	50,000			
	YCD	DNB	2.340	07/08/19	2.340	50,000			
	YCD	BARCLAYS	2.270	09/17/19	2.270	50,000			
	YCD	BARCLAYS	2.270	09/17/19	2.270	50,000			
	YCD	SVENSKA	2.230	11/01/19	2.230	50,000			
	YCD	SVENSKA	2.230	11/01/19	2.230	50,000			
	YCD	NORDEA ABP	2.190	02/28/20	2.190	50,000			
	YCD	NORDEA ABP	2.190	02/28/20	2.190	50,000			
06/18/19	**NO REDEMPTIONS**								
06/18/19	**PURCHASES**								
	CP	PEPSICO		07/12/19	2.250	50,000			
	CP	MIZUHO NY		09/23/19	2.280	50,000			
	CP	MIZUHO NY		09/23/19	2.280	50,000			
	CP	JPM LLC		02/28/20	2.150	50,000			
	CP	JPM LLC		02/28/20	2.150	50,000			
	CP	SCOTIA NY		02/28/20	2.170	50,000			
	CP	SCOTIA NY		02/28/20	2.170	50,000			
	DN	FHLB		10/01/19	2.190	50,000			
	DN	FHLB		10/01/19	2.190	50,000			
	DN	FHLB		10/01/19	2.190	50,000			
	DN	FHLB		10/01/19	2.190	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/18/19	**PURCHASES (Continued)**								
	DN	FHLB		11/01/19	2.120	50,000			
	DN	FHLB		11/01/19	2.120	50,000			
	TR	BILL		07/16/19	2.148	50,000			
	TR	BILL		07/16/19	2.148	50,000			
	TR	BILL		07/16/19	2.148	50,000			
	TR	BILL		07/16/19	2.148	50,000			
	TR	BILL		07/16/19	2.150	50,000			
	TR	BILL		07/16/19	2.150	50,000			
	TR	BILL		07/16/19	2.150	50,000			
	TR	BILL		07/16/19	2.150	50,000			
	YCD	SUMITOMO	2.320	07/12/19	2.320	50,000			
	YCD	SUMITOMO	2.320	07/12/19	2.320	50,000			
	YCD	SUMITOMO	2.350	08/19/19	2.350	50,000			
	YCD	SUMITOMO	2.350	08/19/19	2.350	50,000			
	YCD	NATIXIS	2.300	09/17/19	2.300	50,000			
	YCD	NATIXIS	2.300	09/17/19	2.300	50,000			
	YCD	NATIXIS	2.300	09/17/19	2.300	50,000			
	YCD	BNP	2.310	10/29/19	2.310	50,000			
	YCD	BNP	2.310	10/29/19	2.310	50,000			
	YCD	MONTREAL	2.150	11/01/19	2.150	50,000			
	YCD	MONTREAL	2.150	11/01/19	2.150	50,000			
	YCD	MONTREAL	2.150	11/01/19	2.150	50,000			
06/19/19	**NO REDEMPTIONS**								
06/19/19	**PURCHASES**								
	CD	US BANK	2.130	02/28/20	2.130	50,000			
	CD	US BANK	2.130	02/28/20	2.130	50,000			
	CD	BOWEST	2.280	02/28/20	2.280	50,000			
	CD	BOWEST	2.280	02/28/20	2.280	50,000			
	CP	RABO NY		06/20/19	2.340	50,000			
	CP	RABO NY		06/20/19	2.340	50,000			
	CP	TOYOTA		10/25/19	2.240	50,000			
	CP	TOYOTA		10/25/19	2.240	50,000			
	DEB	FHLB	4.125	03/13/20	2.106	40,000			
	DEB	FHLB	2.250	06/11/21	1.939	45,000			
	DN	FHLMC		11/25/19	2.050	50,000			
	DN	FHLMC		11/25/19	2.050	50,000			
	DN	FHLMC		11/27/19	2.050	50,000			
	DN	FHLMC		11/27/19	2.050	50,000			
	TR	NOTE	1.500	07/15/20	2.025	50,000			
	TR	NOTE	1.500	07/15/20	2.025	50,000			
	TR	NOTE	2.125	05/31/21	1.897	50,000			
	TR	NOTE	2.125	05/31/21	1.897	50,000			
	TR	NOTE	2.125	06/30/21	1.896	50,000			
	TR	NOTE	2.125	06/30/21	1.896	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/19/19	**PURCHASES (Continued)**								
	YCD	NORINCHUK	2.390	07/24/19	2.390	50,000			
	YCD	NORINCHUK	2.390	07/24/19	2.390	50,000			
	YCD	BARCLAYS	2.260	10/29/19	2.260	50,000			
	YCD	BARCLAYS	2.260	10/29/19	2.260	50,000			
	YCD	CR AG CIB	2.180	11/01/19	2.180	50,000			
	YCD	CR AG CIB	2.180	11/01/19	2.180	50,000			
	YCD	CR AG CIB	2.180	11/01/19	2.180	50,000			
	YCD	CB AUS	2.140	04/01/20	2.140	50,000			
	YCD	CB AUS	2.140	04/01/20	2.140	50,000			
	YCD	RABOBANK	2.140	04/01/20	2.140	50,000			
	YCD	RABOBANK	2.140	04/01/20	2.140	50,000			
06/20/19	**REDEMPTIONS**								
	CP	RABO NY		06/20/19	2.340	50,000	1	3,250.00	2.373
	CP	RABO NY		06/20/19	2.340	50,000	1	3,250.00	2.373
	TR	BILL		06/20/19	2.273	50,000	342	1,079,437.50	2.355
	TR	BILL		06/20/19	2.273	50,000	342	1,079,437.50	2.355
	TR	BILL		06/20/19	2.270	50,000	343	1,081,402.78	2.352
	TR	BILL		06/20/19	2.270	50,000	343	1,081,402.78	2.352
	TR	BILL		06/20/19	2.270	50,000	343	1,081,402.78	2.352
	TR	BILL		06/20/19	2.270	50,000	343	1,081,402.78	2.352
	TR	BILL		06/20/19	2.268	50,000	364	1,146,347.22	2.353
	TR	BILL		06/20/19	2.268	50,000	364	1,146,347.22	2.353
	TR	BILL		06/20/19	2.270	50,000	364	1,147,611.11	2.356
	TR	BILL		06/20/19	2.270	50,000	364	1,147,611.11	2.356
	TR	BILL		06/20/19	2.275	50,000	364	1,150,138.89	2.361
	TR	BILL		06/20/19	2.275	50,000	364	1,150,138.89	2.361
	TR	BILL		06/20/19	2.275	50,000	364	1,150,138.89	2.361
	TR	BILL		06/20/19	2.275	50,000	364	1,150,138.89	2.361
06/20/19	**PURCHASES**								
	CD	MUFG UNION	2.320	11/01/19	2.320	50,000			
	CD	MUFG UNION	2.320	11/01/19	2.320	50,000			
	CP	MIZUHO NY		10/04/19	2.230	50,000			
	CP	MIZUHO NY		10/04/19	2.230	50,000			
	CP	APPLE		11/01/19	2.200	50,000			
	CP	TD USA		11/01/19	2.200	50,000			
	CP	TD USA		11/01/19	2.200	50,000			
	DN	FNMA		09/06/19	2.090	50,000			
	DN	FNMA		09/06/19	2.090	50,000			
	DN	FHLB		11/01/19	2.020	50,000			
	DN	FHLB		11/01/19	2.020	50,000			
	DN	FHLMC		11/27/19	1.970	50,000			
	DN	FHLMC		11/27/19	1.970	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/20/19	**PURCHASES (Continued)**								
	TR	BILL		06/18/20	2.002	50,000			
	TR	BILL		06/18/20	2.002	50,000			
06/21/19	**NO REDEMPTIONS**								
06/21/19	**PURCHASES**								
	CP	BNP NY		07/22/19	2.330	50,000			
	CP	BNP NY		07/22/19	2.330	50,000			
	CP	BNP NY		07/22/19	2.330	50,000			
	DN	FNMA		09/06/19	2.070	50,000			
	DN	FNMA		09/06/19	2.070	50,000			
	DN	FHLB		10/01/19	2.040	50,000			
	DN	FHLB		10/01/19	2.040	50,000			
	DN	FHLMC		11/27/19	1.960	50,000			
	DN	FHLMC		11/27/19	1.960	50,000			
	TR	BILL		08/13/19	2.050	50,000			
	TR	BILL		08/13/19	2.050	50,000			
	TR	NOTE	1.500	07/15/20	1.916	50,000			
	TR	NOTE	1.500	07/15/20	1.916	50,000			
	TR	NOTE	1.500	07/15/20	1.916	50,000			
	TR	NOTE	1.500	07/15/20	1.916	50,000			
	TR	NOTE	1.500	07/15/20	1.916	50,000			
	TR	NOTE	1.500	07/15/20	1.916	50,000			
	TR	NOTE	1.500	07/15/20	1.916	50,000			
	TR	NOTE	1.500	07/15/20	1.916	50,000			
	YCD	DNB	2.320	07/26/19	2.320	50,000			
	YCD	DNB	2.320	07/26/19	2.320	50,000			
	YCD	NATIXIS	2.230	09/23/19	2.230	50,000			
	YCD	NATIXIS	2.230	09/23/19	2.230	50,000			
06/24/19	**SALES**								
	TR	NOTE	1.000	06/30/19		50,000	929	1,620,024.54	1.273
	TR	NOTE	1.000	06/30/19		50,000	929	1,620,024.54	1.273
	TR	NOTE	1.000	06/30/19		50,000	929	1,620,024.54	1.273
	TR	NOTE	1.000	06/30/19		50,000	929	1,620,024.54	1.273
	TR	NOTE	1.000	06/30/19		50,000	929	1,620,024.54	1.273
	TR	NOTE	1.000	06/30/19		50,000	929	1,620,024.54	1.273
06/24/19	**NO REDEMPTIONS**								
06/24/19	**PURCHASES**								
	CP	SOC GEN NY		10/01/19	2.190	50,000			
	CP	SOC GEN NY		10/01/19	2.190	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/24/19	**PURCHASES (Continued)**								
	DN	FHLMC		11/27/19	1.950	50,000			
	DN	FHLMC		11/27/19	1.950	50,000			
	DN	FHLMC		11/27/19	1.950	50,000			
	DN	FHLMC		11/27/19	1.950	50,000			
	DN	FHLMC		11/27/19	1.950	50,000			
	DN	FHLMC		11/27/19	1.950	50,000			
	TR	BILL		06/18/20	1.860	50,000			
	TR	BILL		06/18/20	1.860	50,000			
	TR	BILL		06/18/20	1.860	50,000			
	TR	BILL		06/18/20	1.860	50,000			
	YCD	NORDEA ABP	2.230	09/27/19	2.230	50,000			
	YCD	NORDEA ABP	2.230	09/27/19	2.230	50,000			
	YCD	NORDEA ABP	2.230	09/27/19	2.230	50,000			
	YCD	BARCLAYS	2.000	10/25/19	2.000	50,000			
	YCD	BARCLAYS	2.000	10/25/19	2.000	50,000			
06/25/19	**REDEMPTIONS**								
	CP	RABO NY		06/25/19	2.340	50,000	11	35,750.00	2.374
	CP	RABO NY		06/25/19	2.340	50,000	11	35,750.00	2.374
	CP	RABO NY		06/25/19	2.340	50,000	11	35,750.00	2.374
	CP	RABO NY		06/25/19	2.340	50,000	12	39,000.00	2.374
	CP	RABO NY		06/25/19	2.340	50,000	12	39,000.00	2.374
	CP	RABO NY		06/25/19	2.340	50,000	12	39,000.00	2.374
	CP	RABO NY		06/25/19	2.340	50,000	12	39,000.00	2.374
	CP	MIZUHO NY		06/25/19	2.500	50,000	90	312,500.00	2.551
	CP	MIZUHO NY		06/25/19	2.500	50,000	90	312,500.00	2.551
	CP	THUNDER		06/25/19	2.510	50,000	90	313,750.00	2.561
	CP	LIBERTY		06/25/19	2.550	50,000	103	364,791.67	2.604
	CP	MIZUHO NY		06/25/19	2.570	50,000	104	371,222.22	2.625
	CP	MIZUHO NY		06/25/19	2.570	50,000	104	371,222.22	2.625
	CP	TOYOTA		06/25/19	2.450	50,000	119	404,930.56	2.504
	CP	TOYOTA		06/25/19	2.450	50,000	119	404,930.56	2.504
	DN	FHLB		06/25/19	2.430	50,000	92	310,500.00	2.479
	YCD	SWEDBANK	2.470	06/25/19	2.470	50,000	60	205,833.33	2.504
	YCD	SWEDBANK	2.470	06/25/19	2.470	50,000	60	205,833.33	2.504
	YCD	SWEDBANK	2.470	06/25/19	2.470	50,000	60	205,833.33	2.504
	YCD	DNB	2.460	06/25/19	2.460	50,000	62	211,833.33	2.494
	YCD	DNB	2.460	06/25/19	2.460	50,000	62	211,833.33	2.494
	YCD	MONTREAL	2.430	06/25/19	2.430	50,000	71	239,625.00	2.464
	YCD	MONTREAL	2.430	06/25/19	2.430	50,000	71	239,625.00	2.464
	YCD	SOC GEN	2.490	06/25/19	2.490	50,000	89	307,791.67	2.525
	YCD	SOC GEN	2.490	06/25/19	2.490	50,000	89	307,791.67	2.525
06/25/19	**NO PURCHASES**								

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/26/19	**NO REDEMPTIONS**								
06/26/19	**PURCHASES**								
	CD	WELLS FGO	2.100	02/28/20	2.100	50,000			
	CD	WELLS FGO	2.100	02/28/20	2.100	50,000			
	CP	BNP NY		07/01/19	2.330	50,000			
	CP	BNP NY		07/01/19	2.330	50,000			
	CP	PEPSICO		07/26/19	2.230	50,000			
	CP	SCOTIA NY		01/29/20	2.060	50,000			
	CP	SCOTIA NY		01/29/20	2.060	50,000			
	CP	SCOTIA NY		01/29/20	2.060	50,000			
	CP	JPM LLC		01/29/20	2.100	50,000			
	CP	JPM LLC		01/29/20	2.100	50,000			
	DEB	FFCB	1.770	06/26/23	1.814	50,000			
	DN	FHLMC		11/25/19	1.950	50,000			
	DN	FHLMC		11/25/19	1.950	50,000			
	DN	FHLMC		11/25/19	1.950	50,000			
	DN	FHLMC		11/25/19	1.950	50,000			
	TR	BILL		06/18/20	1.888	50,000			
	TR	BILL		06/18/20	1.888	50,000			
	TR	BILL		06/18/20	1.895	50,000			
	TR	BILL		06/18/20	1.895	50,000			
	TR	BILL		06/18/20	1.895	50,000			
	TR	BILL		06/18/20	1.896	50,000			
	TR	BILL		06/18/20	1.896	50,000			
	TR	BILL		06/18/20	1.896	50,000			
	TR	BILL		06/18/20	1.896	50,000			
	TR	NOTE	1.500	07/15/20	1.914	50,000			
	TR	NOTE	1.500	07/15/20	1.914	50,000			
	TR	NOTE	2.125	05/31/21	1.775	50,000			
	TR	NOTE	2.125	05/31/21	1.775	50,000			
	TR	NOTE	2.125	05/31/21	1.775	50,000			
	YCD	ANZ	1.980	06/26/20	1.980	50,000			
	YCD	ANZ	1.980	06/26/20	1.980	50,000			
06/27/19	**SALES**								
	TR	NOTE	1.000	06/30/19		50,000	735	1,340,890.45	1.332
	TR	NOTE	1.000	06/30/19		50,000	735	1,340,890.45	1.332
	TR	NOTE	1.000	06/30/19		50,000	742	1,346,652.71	1.325
	TR	NOTE	1.000	06/30/19		50,000	742	1,346,652.71	1.325
	TR	NOTE	1.000	06/30/19		50,000	742	1,346,652.71	1.325
	TR	NOTE	1.000	06/30/19		50,000	742	1,346,652.71	1.325
06/27/19	**REDEMPTIONS**								
	CP	COCA COLA		06/27/19	2.800	50,000	185	719,444.44	2.880

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/27/19	**REDEMPTIONS (Continued)**								
	TR	BILL		06/27/19	2.394	50,000	163	541,861.81	2.453
	TR	BILL		06/27/19	2.394	50,000	163	541,861.81	2.453
	TR	BILL		06/27/19	2.394	50,000	163	541,861.81	2.453
	TR	BILL		06/27/19	2.394	50,000	163	541,861.81	2.453
	TR	BILL		06/27/19	2.410	50,000	168	562,333.33	2.471
	TR	BILL		06/27/19	2.410	50,000	168	562,333.33	2.471
	TR	BILL		06/27/19	2.400	50,000	178	593,333.33	2.463
	TR	BILL		06/27/19	2.400	50,000	178	593,333.33	2.463
	TR	BILL		06/27/19	2.400	50,000	178	593,333.33	2.463
	TR	BILL		06/27/19	2.400	50,000	178	593,333.33	2.463
	TR	BILL		06/27/19	2.385	50,000	181	599,562.50	2.447
	TR	BILL		06/27/19	2.385	50,000	181	599,562.50	2.447
	TR	BILL		06/27/19	2.430	50,000	182	614,250.00	2.494
	TR	BILL		06/27/19	2.430	50,000	182	614,250.00	2.494
	TR	BILL		06/27/19	2.430	50,000	182	614,250.00	2.494
	TR	BILL		06/27/19	2.430	50,000	182	614,250.00	2.494
	TR	BILL		06/27/19	2.430	50,000	182	614,250.00	2.494
	TR	BILL		06/27/19	2.430	50,000	182	614,250.00	2.494
	TR	BILL		06/27/19	2.430	50,000	182	614,250.00	2.494
06/27/19	**PURCHASES**								
	CD	MUFG UNION	2.230	10/25/19	2.230	50,000			
	TR	BILL		06/18/20	1.898	50,000			
	TR	BILL		06/18/20	1.898	50,000			
06/28/19	**REDEMPTIONS**								
	CD	MUFG UNION	2.490	06/28/19	2.490	50,000	85	293,958.33	2.525
	CD	BOWEST	2.790	06/28/19	2.790	50,000	162	627,750.00	2.829
	CD	BOWEST	2.790	06/28/19	2.790	50,000	162	627,750.00	2.829
	CD	US BANK	2.620	06/28/19	2.620	50,000	274	997,055.56	2.656
	CD	US BANK	2.620	06/28/19	2.620	50,000	274	997,055.56	2.656
	CP	INTEL		06/28/19	2.430	50,000	73	246,375.00	2.476
	CP	CRC		06/28/19	2.530	50,000	99	347,875.00	2.583
	CP	APPLE		06/28/19	2.530	50,000	122	428,694.44	2.587
	CP	APPLE		06/28/19	2.530	50,000	122	428,694.44	2.587
	CP	APPLE		06/28/19	2.530	50,000	133	467,347.22	2.589
	CP	JPM LLC		06/28/19	2.940	50,000	197	804,416.67	3.030
	CP	JPM LLC		06/28/19	2.940	50,000	197	804,416.67	3.030
	CP	JPM LLC		06/28/19	2.940	50,000	197	804,416.67	3.030
	CP	JPM LLC		06/28/19	2.940	50,000	197	804,416.67	3.030
	CP	SCOTIA NY		06/28/19	2.750	50,000	253	966,319.44	2.843
	CP	SCOTIA NY		06/28/19	2.750	50,000	253	966,319.44	2.843
	DEB	FHLMC	1.375	06/28/19	1.375	50,000	792	1,491,493.06	1.375

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/28/19	REDEMPTIONS (Continued)								
	DN	IBRD		06/28/19	2.410	50,000	135	451,875.00	2.466
	DN	IBRD		06/28/19	2.410	50,000	135	451,875.00	2.466
	DN	IBRD		06/28/19	2.410	50,000	136	455,222.22	2.466
	DN	IBRD		06/28/19	2.410	50,000	136	455,222.22	2.466
	DN	FHLB		06/28/19	2.390	50,000	143	474,680.56	2.446
	DN	FHLB		06/28/19	2.390	50,000	143	474,680.56	2.446
	DN	FHLB		06/28/19	2.390	50,000	143	474,680.56	2.446
	DN	FHLB		06/28/19	2.390	50,000	143	474,680.56	2.446
	DN	FHLB		06/28/19	2.390	50,000	149	494,597.22	2.447
	DN	FHLB		06/28/19	2.390	50,000	151	501,236.11	2.448
	DN	FHLB		06/28/19	2.390	50,000	151	501,236.11	2.448
	DN	FHLB		06/28/19	2.410	50,000	154	515,472.22	2.469
	DN	FHLB		06/28/19	2.410	50,000	154	515,472.22	2.469
	DN	FHLB		06/28/19	2.420	50,000	164	551,222.22	2.481
	DN	FHLB		06/28/19	2.420	50,000	164	551,222.22	2.481
	DN	FHLB		06/28/19	2.500	50,000	214	743,055.56	2.573
	DN	FHLB		06/28/19	2.500	50,000	214	743,055.56	2.573
	DN	FHLB		06/28/19	2.460	50,000	226	772,166.67	2.533
	DN	FHLB		06/28/19	2.460	50,000	226	772,166.67	2.533
	DN	FHLB		06/28/19	2.440	50,000	233	789,611.11	2.514
	DN	FHLB		06/28/19	2.440	50,000	233	789,611.11	2.514
	DN	FHLB		06/28/19	2.470	50,000	241	826,763.89	2.546
	DN	FHLB		06/28/19	2.470	50,000	241	826,763.89	2.546
	DN	FHLB		06/28/19	2.460	50,000	246	840,500.00	2.537
	DN	FHLB		06/28/19	2.460	50,000	246	840,500.00	2.537
	DN	FHLB		06/28/19	2.450	50,000	254	864,305.56	2.528
	DN	FHLB		06/28/19	2.450	50,000	254	864,305.56	2.528
	YCD	SWEDBANK	2.420	06/28/19	2.420	50,000	39	131,083.33	2.454
	YCD	SWEDBANK	2.420	06/28/19	2.420	50,000	39	131,083.33	2.454
	YCD	BARCLAYS	2.540	06/28/19	2.540	50,000	74	261,055.56	2.575
	YCD	BARCLAYS	2.540	06/28/19	2.540	50,000	74	261,055.56	2.575
	YCD	MUFG BK	2.560	06/28/19	2.560	50,000	105	373,333.33	2.596
	YCD	MUFG BK	2.560	06/28/19	2.560	50,000	105	373,333.33	2.596
	YCD	MUFG BK	2.560	06/28/19	2.560	50,000	105	373,333.33	2.596
	YCD	MIZUHO	2.600	06/28/19	2.600	50,000	106	382,777.78	2.636
	YCD	MIZUHO	2.600	06/28/19	2.600	50,000	106	382,777.78	2.636
	YCD	MIZUHO	2.600	06/28/19	2.600	50,000	106	382,777.78	2.636
	YCD	MIZUHO	2.600	06/28/19	2.600	50,000	106	382,777.78	2.636
	YCD	SOC GEN	2.530	06/28/19	2.530	50,000	122	428,694.44	2.565
	YCD	SOC GEN	2.530	06/28/19	2.530	50,000	122	428,694.44	2.565
	YCD	BARCLAYS	2.830	06/28/19	2.830	50,000	122	479,527.78	2.869
	YCD	SE BANKEN	2.640	06/28/19	2.640	50,000	149	546,333.33	2.677
	YCD	SE BANKEN	2.640	06/28/19	2.640	50,000	149	546,333.33	2.677
	YCD	RABOBANK	2.630	06/28/19	2.630	50,000	151	551,569.44	2.667
	YCD	SWEDBANK	2.640	06/28/19	2.640	50,000	151	553,666.67	2.677
	YCD	SWEDBANK	2.640	06/28/19	2.640	50,000	151	553,666.67	2.677

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/28/19	**REDEMPTIONS (Continued)**								
	YCD	BARCLAYS	2.920	06/28/19	2.920	50,000	164	665,111.11	2.961
	YCD	BARCLAYS	2.920	06/28/19	2.920	50,000	164	665,111.11	2.961
	YCD	BARCLAYS	2.920	06/28/19	2.920	50,000	164	665,111.11	2.961
	YCD	TORONTO	2.870	06/28/19	2.870	50,000	198	789,250.00	2.910
	YCD	CIBC	2.830	06/28/19	2.830	50,000	253	994,430.56	2.869
	YCD	CIBC	2.830	06/28/19	2.830	50,000	253	994,430.56	2.869
06/28/19	**PURCHASES**								
	CP	JPM LLC		02/28/20	2.050	50,000			
	CP	JPM LLC		02/28/20	2.050	50,000			
	CP	JPM LLC		02/28/20	2.050	50,000			
	CP	JPM LLC		02/28/20	2.050	50,000			
	TR	NOTE	2.125	05/31/21	1.766	50,000			
	TR	NOTE	2.125	05/31/21	1.766	50,000			
	YCD	MUFG BK	2.260	10/29/19	2.260	50,000			
	YCD	MUFG BK	2.260	10/29/19	2.260	50,000			
06/30/19	**REDEMPTIONS**								
	TR	NOTE	1.250	06/30/19	1.356	50,000	713	1,322,690.22	1.357
	TR	NOTE	1.250	06/30/19	1.356	50,000	713	1,322,690.22	1.357
	TR	NOTE	1.250	06/30/19	1.356	50,000	713	1,322,690.22	1.357
	TR	NOTE	1.250	06/30/19	1.356	50,000	713	1,322,690.22	1.357
	TR	NOTE	1.250	06/30/19	1.400	50,000	727	1,391,389.26	1.401
	TR	NOTE	1.250	06/30/19	1.400	50,000	727	1,391,389.26	1.401
	TR	NOTE	1.250	06/30/19	1.365	50,000	730	1,363,281.25	1.366
	TR	NOTE	1.250	06/30/19	1.365	50,000	730	1,363,281.25	1.366

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	02/21/19	2.460	7,000,000.00	08/22/19
New Omni Bank, NA	05/30/19	2.330	8,000,000.00	08/29/19
New Omni Bank, NA	04/18/19	2.420	9,000,000.00	10/17/19
New Omni Bank, NA	05/30/19	2.330	8,000,000.00	11/21/19
New Omni Bank, NA	06/12/19	2.160	8,000,000.00	12/11/19
BAKERSFIELD				
Mission Bank	06/19/19	2.170	15,000,000.00	09/18/19
Strata Federal Credit Union	01/24/19	2.450	4,500,000.00	07/25/19
BREA				
American First Credit Union	04/05/19	2.420	23,000,000.00	10/04/19
American First Credit Union	06/12/19	2.190	27,000,000.00	12/11/19
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
Pacific Western Bank	05/16/19	2.380	50,000,000.00	11/14/19
CERRITOS				
First Choice Bank	06/14/19	2.220	15,000,000.00	09/13/19
First Choice Bank	04/11/19	2.420	10,000,000.00	10/10/19
CHICO				
Golden Valley Bank	05/03/19	2.420	8,000,000.00	11/01/19
Tri Counties Bank	05/01/19	2.430	50,000,000.00	10/30/19
DIAMOND BAR				
Prospectors Federal Credit Union	06/06/19	2.290	4,000,000.00	12/05/19
DOWNEY				
Financial Partners Credit Union	04/11/19	2.450	10,000,000.00	07/11/19
EL MONTE				
Cathay Bank	05/15/19	2.380	50,000,000.00	11/13/19
Cathay Bank	05/17/19	2.390	75,000,000.00	11/13/19
FOLSOM				
SAFE Credit Union	01/09/19	2.490	20,000,000.00	07/10/19
SAFE Credit Union	05/31/19	2.350	5,000,000.00	11/22/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
GARDEN GROVE				
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
US Metro Bank	05/15/19	2.380	5,000,000.00	11/13/19
US Metro Bank	06/12/19	2.160	10,000,000.00	12/11/19
GARDENA				
Northrop Grumman Federal Credit Union	05/09/19	2.430	25,000,000.00	11/07/19
GOLETA				
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
Community West Bank	05/15/19	2.400	13,000,000.00	11/13/19
Community West Bank	05/30/19	2.360	14,000,000.00	11/21/19
HUNTINGTON BEACH				
Nuvision Federal Credit Union	02/07/19	2.500	25,000,000.00	08/08/19
IRVINE				
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
Banc of California, NA	06/13/19	2.300	100,000,000.00	09/12/19
Banc of California, NA	05/16/19	2.410	50,000,000.00	11/14/19
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	05/30/19	2.370	47,000,000.00	08/29/19
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
First Foundation Bank	06/12/19	2.200	22,000,000.00	12/11/19
Opus Bank	04/26/19	2.440	10,000,000.00	10/25/19
Pacific Enterprise Bank	05/30/19	2.350	25,000,000.00	08/29/19
Pacific Premier Bank	04/11/19	2.420	50,000,000.00	07/11/19
Pacific Premier Bank	06/13/19	2.280	50,000,000.00	09/12/19
Pacific Premier Bank	06/14/19	2.240	50,000,000.00	09/12/19
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
Pacific Premier Bank	05/16/19	2.400	10,000,000.00	11/14/19
Pacific Premier Bank	06/06/19	2.290	25,000,000.00	12/05/19
LODI				
Farmers & Merchants Bank of Central CA	01/09/19	2.490	60,000,000.00	07/10/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES				
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
Bank of Hope	05/29/19	2.350	90,000,000.00	08/28/19
Bank of Hope	06/07/19	2.340	75,000,000.00	09/06/19
Commonwealth Business Bank	05/09/19	2.400	5,000,000.00	08/08/19
Commonwealth Business Bank	06/13/19	2.280	12,000,000.00	09/12/19
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
Hanmi Bank	05/15/19	2.400	50,000,000.00	11/13/19
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
Manufacturers Bank	05/09/19	2.400	35,000,000.00	11/07/19
Manufacturers Bank	06/06/19	2.290	50,000,000.00	12/05/19
Mission Valley Bank	05/08/19	2.400	10,000,000.00	11/06/19
Open Bank	04/11/19	2.400	14,000,000.00	07/11/19
Open Bank	05/08/19	2.400	10,000,000.00	11/06/19
Open Bank	06/06/19	2.270	10,000,000.00	12/05/19
Open Bank	06/12/19	2.160	10,000,000.00	12/11/19
Pacific City Bank	01/10/19	2.490	30,000,000.00	07/11/19
Pacific City Bank	05/08/19	2.390	40,000,000.00	08/07/19
Pacific City Bank	06/19/19	2.170	20,000,000.00	09/18/19
MONTEREY				
1st Capital Bank	06/06/19	2.350	1,000,000.00	09/05/19
OAKLAND				
Beneficial State Bank	04/12/19	2.430	25,000,000.00	07/12/19
Beneficial State Bank	06/13/19	2.290	45,000,000.00	09/12/19
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
California Bank of Commerce	05/08/19	2.420	5,000,000.00	11/06/19
Community Bank of the Bay	05/31/19	2.350	5,000,000.00	11/22/19
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	04/11/19	2.420	5,000,000.00	10/10/19
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
Malaga Bank	05/02/19	2.410	10,000,000.00	10/31/19
Malaga Bank	06/12/19	2.160	20,000,000.00	12/11/19
Malaga Bank	06/24/19	2.000	28,000,000.00	12/20/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA				
American Plus Bank, NA	01/04/19	2.480	10,000,000.00	07/05/19
American Plus Bank, NA	05/17/19	2.380	8,740,000.00	08/16/19
American Plus Bank, NA	04/19/19	2.420	20,000,000.00	10/18/19
American Plus Bank, NA	05/03/19	2.400	3,000,000.00	11/01/19
American Plus Bank, NA	06/06/19	2.270	7,000,000.00	12/05/19
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	04/30/19	2.380	20,000,000.00	10/30/19
EverTrust Bank	06/19/19	2.140	30,000,000.00	12/18/19
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
Wescom Central Credit Union	05/16/19	2.420	50,000,000.00	08/15/19
Wescom Central Credit Union	06/13/19	2.300	50,000,000.00	09/12/19
PORTERVILLE				
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
Bank of the Sierra	05/03/19	2.420	20,000,000.00	08/02/19
Bank of the Sierra	05/17/19	2.400	20,000,000.00	08/16/19
Bank of the Sierra	06/05/19	2.330	20,000,000.00	09/04/19
Bank of the Sierra	06/13/19	2.280	20,000,000.00	09/12/19
RANCHO CORDOVA				
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
American River Bank	05/02/19	2.440	2,500,000.00	10/31/19
American River Bank	05/16/19	2.410	6,500,000.00	11/14/19
American River Bank	06/06/19	2.300	7,500,000.00	12/05/19
American River Bank	06/13/19	2.210	7,000,000.00	12/12/19
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
Merchants Bank of Commerce	06/21/19	2.180	6,000,000.00	12/20/19
Redding Bank of Commerce	02/20/19	2.480	4,000,000.00	08/21/19
REDWOOD CITY				
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	05/15/19	2.410	10,000,000.00	08/14/19
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
Provident Credit Union	05/15/19	2.400	10,000,000.00	11/13/19
Provident Credit Union	05/30/19	2.350	20,000,000.00	11/21/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
REDWOOD CITY (Continued)				
Provident Credit Union	06/07/19	2.230	20,000,000.00	12/06/19
Provident Credit Union	06/12/19	2.180	20,000,000.00	12/11/19
RICHMOND				
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
Mechanics Bank	05/09/19	2.430	20,000,000.00	08/08/19
Mechanics Bank	06/06/19	2.360	20,000,000.00	09/05/19
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	06/12/19	2.160	25,000,000.00	12/11/19
ROSEMEAD				
Pacific Alliance Bank	04/10/19	2.400	4,000,000.00	07/10/19
SACRAMENTO				
River City Bank	05/17/19	2.400	35,000,000.00	08/16/19
River City Bank	06/12/19	2.270	25,000,000.00	09/11/19
Schools Financial Credit Union	05/29/19	2.310	30,000,000.00	08/28/19
SAN DIEGO				
Axos Bank	04/24/19	2.410	25,000,000.00	07/24/19
Axos Bank	06/05/19	2.310	25,000,000.00	09/04/19
Axos Bank	05/09/19	2.400	50,000,000.00	11/07/19
Axos Bank	06/12/19	2.160	75,000,000.00	12/11/19
Bank of Southern California	04/24/19	2.440	14,500,000.00	10/23/19
California Coast Credit Union	04/18/19	2.410	25,000,000.00	07/18/19
California Coast Credit Union	05/16/19	2.390	25,000,000.00	08/15/19
California Coast Credit Union	05/29/19	2.330	50,000,000.00	08/28/19
California Coast Credit Union	06/05/19	2.310	25,000,000.00	09/04/19
Mission Federal Credit Union	01/11/19	2.470	10,000,000.00	07/12/19
Mission Federal Credit Union	05/01/19	2.380	10,000,000.00	07/31/19
SAN FRANCISCO				
Bank of San Francisco	06/14/19	2.170	5,000,000.00	12/13/19
Bank of San Francisco	06/14/19	2.170	5,000,000.00	12/13/19
Beacon Business Bank	04/19/19	2.450	2,000,000.00	07/19/19
Beacon Business Bank	06/14/19	2.250	3,000,000.00	09/13/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN FRANCISCO (Continued)				
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
Mission National Bank	06/12/19	2.180	3,500,000.00	12/11/19
Presidio Bank	02/06/19	2.440	15,000,000.00	08/07/19
Presidio Bank	05/01/19	2.430	10,000,000.00	10/30/19
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	02/07/19	2.460	50,000,000.00	08/08/19
Technology Credit Union	05/30/19	2.330	50,000,000.00	11/21/19
Technology Credit Union	06/06/19	2.270	50,000,000.00	12/05/19
SANTA CLARITA				
Bank of Santa Clarita	01/04/19	2.500	15,000,000.00	07/05/19
Bank of Santa Clarita	05/10/19	2.430	5,000,000.00	11/08/19
SANTA ROSA				
Luther Burbank Savings	06/19/19	2.190	5,500,000.00	12/18/19
Luther Burbank Savings	06/20/19	2.190	44,500,000.00	12/18/19
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
Poppy Bank	06/05/19	2.280	50,000,000.00	12/04/19
Poppy Bank	06/12/19	2.160	72,000,000.00	12/11/19
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	05/17/19	2.400	50,000,000.00	08/16/19
Travis Credit Union	04/26/19	2.420	25,000,000.00	10/25/19
Travis Credit Union	05/10/19	2.430	25,000,000.00	11/08/19
Travis Credit Union	06/14/19	2.190	50,000,000.00	12/13/19
VISALIA				
Suncrest Bank	06/12/19	2.160	1,000,000.00	12/11/19
WATSONVILLE				
Santa Cruz County Bank	04/12/19	2.400	10,000,000.00	07/12/19
Santa Cruz County Bank	05/16/19	2.380	10,000,000.00	11/14/19
TOTAL TIME DEPOSITS JUNE 2019			**4,854,740,000.00**	

BANK DEMAND DEPOSITS
JUNE 2019
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 721,032	$ 485,000	$ 3,674,378
2	721,032	485,000	3,674,378
3	698,964	360,000	3,206,241
4	827,883	475,000	3,291,264
5	851,969	475,000	4,009,573
6	1,092,735	525,000	3,490,877
7	1,007,708	485,000	3,395,677
8	1,007,708	485,000	3,395,677
9	1,007,708	485,000	3,395,677
10	737,441	425,000	3,192,542
11	607,592	300,000	3,017,061
12	682,693	350,000	4,922,166
13	665,938	330,000	4,062,669
14	680,551	330,000	3,552,960
15	680,551	330,000	3,552,964
16	680,551	330,000	3,560,512
17	739,206	385,000	3,562,789
18	716,207	400,000	3,035,311
19	657,378	325,000	4,228,626
20	922,589	450,000	3,732,062
21	806,332	385,000	3,644,395
22	806,332	385,000	3,644,395
23	806,332	385,000	3,644,395
24	788,256	365,000	3,173,393
25	910,102	450,000	2,782,984
26	833,804	380,000	3,210,455
27	880,181	435,000	2,894,125
28	853,829	375,000	2,597,633
29	853,829	375,000	2,597,633
30	853,829	375,000	2,597,633
AVERAGE DOLLAR DAYS	$24,100,262 a/	$12,125,000 b/	

a/ The prescribed bank balance for June was $437,533. This consisted of $329,791 in compensating balances for services, balances for uncollected funds of $108,919 and a deduction of $1,177 for June delayed deposit credit.

b/ Represents the average bank balance in the Interest Bearing Demand Account.

DESIGNATION BY POOLED MONEY INVESTMENT BOARD OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS

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In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on June 19, 2019, has determined and designated the amount of money available for deposit and investment as of June 7, 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:

a. Compensating Balance for Services $ 329,800,00C

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.

b. Interest Bearing Account for Cash Flow Variability $ 500,000,00C

The interest bearing bank account designation represents a targeted balance to be averaged over one month's period to smooth cash flow variability. The balance may fluctuate above and below this amount as needed to manage cash flow variances and to meet daily liquidity needs. Interest earnings for the account will be calculated according to the terms of the agreement between the Treasurer's Office and the account's depository bank, paid monthly and recorded as a deposit into the state's main demand deposit account, and allocated quarterly by the State Controller's Office as directed by Government Code 16475 and Government Code 16480.6

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)	6/17/2019	6/21/2019	$ 7,832,900,000	$ 3,105,700,000	$ 4,727,200,000	$ 7,832,900,000
(2)	6/24/2019	6/28/2019	$ (6,177,700,000)	$ (3,072,000,000)	$ 4,727,200,000	$ 1,655,200,000
(3)	7/1/2019	7/5/2019	$ (1,661,700,000)	$ (4,733,700,000)	$ 4,727,200,000	$ (6,500,000)
(4)	7/8/2019	7/12/2019	$ 1,513,600,000	$ (3,220,100,000)	$ 4,727,200,000	$ 1,507,100,000
(1)	7/15/2019	7/19/2019	$ (1,345,200,000)	$ (4,565,300,000)	$ 4,727,200,000	$ 161,900,000
(2)	7/22/2019	7/26/2019	$ (3,589,900,000)	$ (8,155,200,000)	$ 4,727,200,000	$ (3,428,000,000)
(3)	7/29/2019	8/2/2019	$ (744,600,000)	$ (8,899,800,000)	$ 4,727,200,000	$ (4,172,600,000)
(4)	8/5/2019	8/9/2019	$ (13,000,000)	$ (8,912,800,000)	$ 4,727,200,000	$ (4,185,600,000)
(5)	8/12/2019	8/16/2019	$ (28,500,000)	$ (8,941,300,000)	$ 4,727,200,000	$ (4,214,100,000)
(6)	8/19/2019	8/23/2019	$ 1,388,400,000	$ (7,552,900,000)	$ 4,727,200,000	$ (2,825,700,000)

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 $ 329,800,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chair

Member

Member

Dated: June 19, 2019
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 07/31/19
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
08/05/19	FEDERAL HOME LOAN MTG	111283	FHLMC 2.25 (CALLABLE)	2.250	08/05/24	100.000	$25,000,000.00	$25,000,000.00	0.00
08/14/19	FEDERAL HOME LOAN MTG	111284	FHLMC 2.25 (CALLABLE)	2.250	08/14/24	100.000	$25,000,000.00	$25,000,000.00	0.00
08/14/19	FEDERAL HOME LOAN MTG	111307	FHLMC 2.30 (CALLABLE)	2.300	08/14/24	100.000	$25,000,000.00	$25,000,000.00	0.00
08/01/19	SHEFFIELD RECEIVABLES CO	111315	SHEFFIELD RECEIVABLES	2.240	09/05/19	99.782	$50,000,000.00	$49,891,111.11	0.00
08/01/19	BANK OF MONTREAL CH CO	111316	BANK OF MONTREAL CH	2.220	09/03/19	100.000	$50,000,000.00	$50,000,000.00	0.00
08/01/19	BARCLAYS BK PLC	111317	BARCLAYS BANK PLC N	2.230	11/01/19	100.000	$50,000,000.00	$50,000,000.00	0.00
08/01/19	BANK OF MONTREAL	111318	BANK OF MONTREAL CH	2.220	09/05/19	100.000	$50,000,000.00	$50,000,000.00	0.00
08/01/19	TORONTO DOMINION BK	111326	TORONTO DOMINION BA	2.230	09/03/19	100.000	$50,000,000.00	$50,000,000.00	0.00
					PSI Non-Trading Total		**$325,000,000.00**	**$324,891,111.11**	**0.00**
						Totals	**$325,000,000.00**	**$324,891,111.11**	**0.00**