COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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

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

July 31, 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 JUNE 2019**

The Report of Investments for the month of June 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 June 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 JUNE 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 JUNE 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 JUNE 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 JUNE 30, 2019

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 06/30/19		
At Cost	$ 31,643,545,889	$ 169,027,834
At Market	$ 31,613,193,051	$ 169,205,110
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	6.01%	11.83%
United States Government and Agency Obligations	64.00%	60.98%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	29.51%	0.00%
Municipal Obligations	0.16%	2.24%
Corporate and Deposit Notes	0.32%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	24.95%
1-60 days	38.00%	0.00%
61 days-1 year	13.12%	57.72%
Over 1 year	48.89%	42.28%
Weighted Average Days to Maturity	547	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 30, 2019

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at June 30, 2019:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	29.51%
Corporate and Deposit Notes	A-1+	P-1	F1	0.16%
	AA-	Aa3	A+	0.16%
Los Angeles County Securities				0.16%
Negotiable Certificates of Deposit	A-1	P-1	F1	6.01%
U.S. Agency Securities	AA+	Aaa	AAA	59.92%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.47%
U.S. Treasury Bills	AA+	Aaa	AAA	3.61%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	24.95%
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+	11.83%
U.S. Agency Securities	AA+	Aaa	AAA	40.04%
U.S. Treasury Securities:				
U.S. Treasury Bills	AA+	Aaa	AAA	20.94%
				100.00%

POOLED SURPLUS EARNINGS REPORT
JUNE 30, 2019

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 06/30/19	$ 31,643,545,889
Market Value at 06/30/19	$ 31,613,193,051
Average Daily Balance	$ 31,293,691,168
Gains and Losses:	
For the Month	$ -
For the Past 12 Months	$ 92,774
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 56,667,951
Earnings for the Past 12 Months	$ 636,942,673
Earnings Rate for the Month	2.19%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JUNE 30, 2019

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	85,133,532.89	
Bank of the West - Concentration	$	79,319,005.35	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	103,543,376.26	(B)
Union Bank- Concentration	$	1,633,615.41	
Wells Fargo - Concentration	$	263,097.23	
Total Ledger Balance for all Banks	$	269,892,627.14	

(A) $79.03 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) $102.84 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 JUNE 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 June 2019

Total Deposits	$ 5,036,045,330.68
Total Disbursements	$ 6,148,827,602.02
Discretionary Funds Liquidity Withdrawal Ratio:	
As of June 30, 2019	1.18

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
July	$ 9,523,128,000.00	$ 3,430,400,000.00	$ 6,879,000,000.00	$ 6,074,528,000.00
August	$ 2,509,313,000.00	$ 3,196,500,000.00	$ 4,662,900,000.00	$ 7,117,441,000.00
September	$ 129,781,000.00	$ 3,941,800,000.00	$ 4,938,800,000.00	$ 6,250,222,000.00
October	$ 880,451,000.00	$ 4,676,300,000.00	$ 5,190,000,000.00	$ 6,616,973,000.00
November	$ 156,120,000.00	$ 7,065,000,000.00	$ 4,839,700,000.00	$ 8,998,393,000.00
December	$ 162,000,000.00	$ 9,517,000,000.00	$ 6,774,600,000.00	$ 11,902,793,000.00

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 June 2019, the Treasurer placed $117.20 million in the Bank of the West Money Market Plus Account and $119.88 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $79.03 million remained in the Bank of the West Money Market Plus Account and $102.84 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 JUNE 2019
COMPLIANCE REPORT

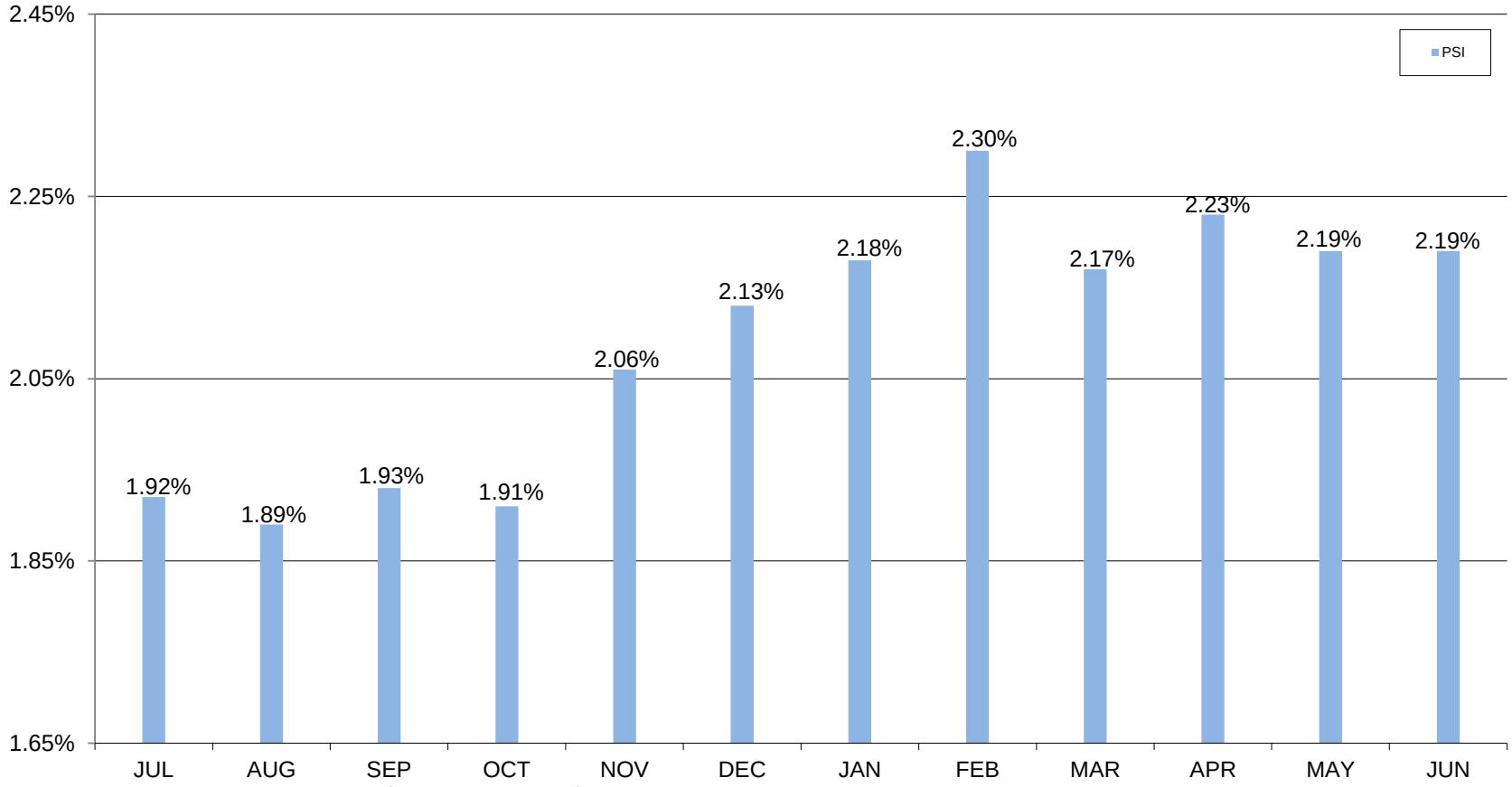
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of June 2019

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 06/30/2019
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
6/1/2019	$ 32,777,031,175.15	$ 173,953,515.48
6/2/2019	32,777,031,175.15	173,953,515.48
6/3/2019	31,861,725,878.79	173,953,515.48
6/4/2019	31,901,233,285.30	173,953,515.48
6/5/2019	31,476,337,548.14	173,953,515.48
6/6/2019	31,354,133,992.77	173,953,515.48
6/7/2019	31,310,180,404.03	173,953,515.48
6/8/2019	31,310,180,404.03	173,953,515.48
6/9/2019	31,310,180,404.03	173,953,515.48
6/10/2019	31,180,356,860.92	173,953,515.48
6/11/2019	31,145,885,009.16	173,953,515.48
6/12/2019	31,127,813,545.46	173,953,515.48
6/13/2019	31,088,946,460.80	173,953,515.48
6/14/2019	30,758,614,755.07	173,953,515.48
6/15/2019	30,758,614,755.07	173,953,515.48
6/16/2019	30,758,614,755.07	173,953,515.48
6/17/2019	30,594,715,609.83	173,953,515.48
6/18/2019	30,623,906,981.18	173,953,515.48
6/19/2019	30,619,472,486.38	173,953,515.48
6/20/2019	30,710,250,932.32	173,953,515.48
6/21/2019	30,631,000,152.64	173,953,515.48
6/22/2019	30,631,000,152.64	173,953,515.48
6/23/2019	30,631,000,152.64	173,953,515.48
6/24/2019	30,843,398,461.70	148,953,515.48
6/25/2019	31,520,718,164.49	148,953,515.48
6/26/2019	31,768,444,644.47	148,953,515.48
6/27/2019	32,432,469,339.67	148,953,515.48
6/28/2019	31,631,965,833.40	168,953,515.48
6/29/2019	31,631,965,833.40	168,953,515.48
6/30/2019	31,643,545,888.88	169,027,833.78
	$ 31,293,691,168.09	**$ 170,122,659.42**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2018-19
ATTACHMENT IV



Note: Earnings rate is gross of any management fees.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 06/30/2019 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$34,502,232	$200,038
Gains (Losses) on Sales of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	22,165,719	74,318
Prior Accrual Adjustment	-	-
Total Revenues	$56,667,951	$274,356
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	5,158
	-	$5,158
NET INCOME	$56,667,951	$269,198

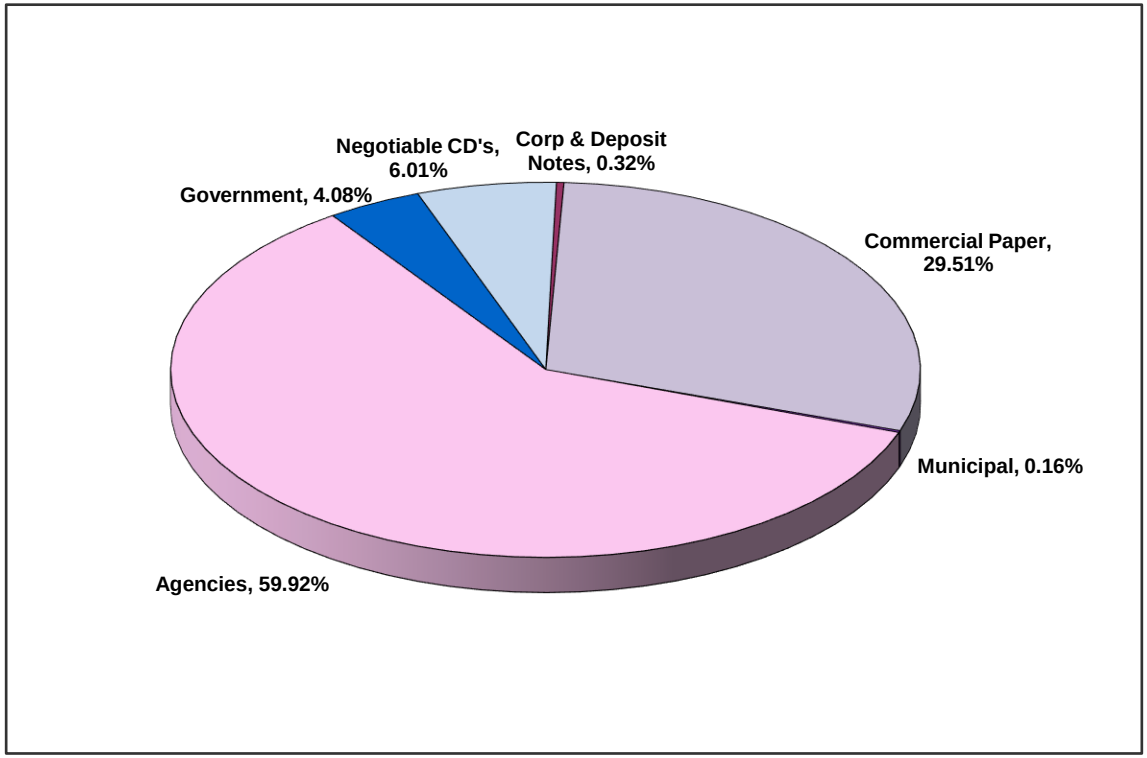
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	52.11%	
Los Angeles County and Related Entities	38.94%	
Consolidated Sanitation Districts		3.29%
Metropolitan Transportation Authority		1.05%
Miscellaneous Agencies Pooled Investments		1.63%
South Coast Air Quality Management District		2.53%
Miscellaneous		0.02%
Subtotal	91.05%	8.52%
County Bond Proceeds and Repayment Funds		0.43%
Grand Total	91.05%	8.95%

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



	In Thousands
Negotiable CD's	1,900,001
Corp & Deposit Notes	101,616
Bankers Acceptance	-
Commercial Paper	9,338,961
Municipal	50,000
Agencies	18,961,285
Other	-
Government	1,291,683
Total	$ 31,643,546

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	110862	FFCB 2.43 (CALLABLE	06/03/19	06/03/22	2.43	50,000,000.00	49,980,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110983	FFCB 2.40 (CALLALBL	06/19/19	06/19/23	2.40	25,000,000.00	25,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	110997	FFCB 2.22 (CALLABLE	06/21/19	06/21/24	2.22	23,500,000.00	23,500,000.00	0.00	CITIBANK	STIFEL- NICOLAUS & CO INC
NTRD	110998	FFCB 2.22 (CALLABLE	06/24/19	06/21/24	2.22	25,000,000.00	25,000,000.00	4,625.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	111012	FFCB 2.22 (CALLABLE	06/24/19	06/21/24	2.22	13,000,000.00	13,000,000.00	2,405.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	111013	FFCB 2.22 (CALLABLE	06/25/19	06/21/24	2.22	25,000,000.00	25,000,000.00	6,166.67	CITIBANK	DAIWA CAP MKTS AMERICA
	FFCB TOTAL					**161,500,000.00**	**161,480,000.00**	**13,196.67**		
NTRD	111058	FHLB 2.42 (CALLABLE	06/26/19	12/26/24	2.42	21,000,000.00	21,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	111071	FHLB 2.20 (CALLABLE	06/26/19	06/26/24	2.20	25,000,000.00	25,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111072	FHLB 2.20 (CALLABLE	06/26/19	06/26/24	2.20	29,000,000.00	29,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	111074	FHLB 2.18 (CALLABLE	06/28/19	06/26/23	2.18	30,825,000.00	30,825,000.00	3,733.25	CITIBANK	UNIONBANC INVEST SVCS-LLC
	FHLB TOTAL					**105,825,000.00**	**105,825,000.00**	**3,733.25**		
NTRD	110914	FHLMC 2.40 (CALLABL	06/10/19	06/10/22	2.40	50,000,000.00	50,000,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110915	FHLMC 2.40 (CALLABL	06/10/19	06/10/22	2.40	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110975	FHLMC 2.40 (CALLABL	06/17/19	06/17/24	2.40	25,000,000.00	25,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111014	FHLMC 2.50 (CALLABL	06/27/19	06/27/24	2.50	25,000,000.00	25,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	111032	FHLMC 2.20 (CALLABL	06/25/19	06/25/24	2.20	25,000,000.00	25,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111086	FHLMC 2.22 (CALLABL	06/27/19	06/26/24	2.22	50,000,000.00	50,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	111089	FHLMC 2.22 (CALLABL	06/27/19	06/26/24	2.22	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	111091	FHLMC 2.25 (CALLABL	06/27/19	06/26/24	2.25	50,000,000.00	50,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	111092	FHLMC 2.22 (CALLABL	06/28/19	06/26/24	2.22	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
	FHLMC TOTAL					**375,000,000.00**	**375,000,000.00**	**0.00**		
NTRD	110943	FHLMC 3.125 (CALLAB	06/25/19	06/25/24	3.13	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
	MCSA TOTAL					**50,000,000.00**	**50,000,000.00**	**0.00**		
NTRD	110916	CRC FUNDING LLC CP	06/03/19	07/18/19	2.41	33,000,000.00	32,900,587.50	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110917	TORONTO DOMINION BA	06/03/19	07/16/19	2.39	50,000,000.00	49,857,263.89	0.00	CITIBANK	MFR SEC- INC
NTRD	110918	AUTOBAHN FUNDING CO	06/03/19	07/15/19	2.41	25,000,000.00	24,929,708.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110919	MONT BLANC CAPITAL	06/03/19	06/21/19	2.40	35,893,000.00	35,849,928.40	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110922	CRC FUNDING LLC CP	06/04/19	07/19/19	2.41	50,000,000.00	49,849,375.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110923	LA FAYETTE ASSET SE	06/04/19	07/18/19	2.42	25,000,000.00	24,926,055.56	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110924	AUTOBAHN FUNDING CO	06/04/19	07/15/19	2.41	35,000,000.00	34,903,934.72	0.00	CITIBANK	BLAYLOCK VAN- LLC

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	110925	JUPITER SEC COMPANY	06/04/19	07/16/19	2.39	50,000,000.00	49,860,583.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110926	THUNDER BAY FUNDING	06/04/19	07/18/19	2.40	25,000,000.00	24,926,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110927	LA FAYETTE ASSET SE	06/04/19	07/19/19	2.42	25,000,000.00	24,924,375.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110928	SHEFFIELD RECEIVABL	06/04/19	07/18/19	2.40	50,000,000.00	49,853,333.33	0.00	CITIBANK	MFR SEC- INC
NTRD	110929	MONT BLANC CAPITAL	06/04/19	06/21/19	2.40	37,324,000.00	37,281,699.47	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110930	JUPITER SEC COMPANY	06/04/19	07/18/19	2.38	50,000,000.00	49,854,555.56	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	110931	ATLANTIC ASSET SEC	06/04/19	08/01/19	2.42	7,535,000.00	7,505,621.87	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110933	SHEFFIELD RECEIVABL	06/06/19	07/25/19	2.42	50,000,000.00	49,835,305.56	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110934	JUPITER SEC COMPANY	06/06/19	07/18/19	2.40	50,000,000.00	49,860,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110935	JUPITER SEC COMPANY	06/05/19	07/19/19	2.40	30,000,000.00	29,912,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110936	AUTOBAHN FUNDING CO	06/05/19	07/19/19	2.40	30,000,000.00	29,912,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110937	MONT BLANC CAPITAL	06/05/19	06/21/19	2.39	22,634,000.00	22,609,957.66	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110938	TORONTO DOMINION BA	06/05/19	07/19/19	2.37	50,000,000.00	49,855,166.67	0.00	CITIBANK	MFR SEC- INC
NTRD	110939	ATLANTIC ASSET SEC	06/05/19	08/01/19	2.41	27,244,000.00	27,140,041.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110940	JUPITER SEC COMPANY	06/06/19	07/19/19	2.40	50,000,000.00	49,856,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110941	CHARIOT FUNDING LLC	06/06/19	07/19/19	2.40	35,000,000.00	34,899,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110944	LA FAYETTE ASSET SE	06/06/19	07/17/19	2.40	25,000,000.00	24,931,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110945	CANADIAN IMP BK OF	06/06/19	07/19/19	2.36	50,000,000.00	49,859,055.56	0.00	CITIBANK	MFR SEC- INC
NTRD	110946	SHEFFIELD RECEIVABL	06/06/19	07/25/19	2.40	50,000,000.00	49,836,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110947	SHEFFIELD RECEIVABL	06/06/19	07/23/19	2.40	30,000,000.00	29,906,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110948	CIESCO LLC CP	06/06/19	08/08/19	2.39	11,356,000.00	11,308,503.53	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110951	JUPITER SEC COMPANY	06/07/19	07/24/19	2.38	25,000,000.00	24,922,319.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110952	LA FAYETTE ASSET SE	06/07/19	07/24/19	2.38	25,000,000.00	24,922,319.44	0.00	CITIBANK	MFR SEC- INC
NTRD	110953	NATIXIS NY BRANCH C	06/07/19	06/10/19	2.35	50,000,000.00	49,990,208.33	0.00	CITIBANK	UBS SEC LLC
NTRD	110954	NATIXIS NY BRANCH C	06/07/19	06/10/19	2.35	50,000,000.00	49,990,208.33	0.00	CITIBANK	UBS SEC LLC
NTRD	110955	CAFCO LLC CP	06/07/19	08/14/19	2.39	50,000,000.00	49,774,277.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110956	NATIXIS NY BRANCH C	06/07/19	06/11/19	2.35	50,000,000.00	49,986,944.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110957	EXXON MOBIL CORP CP	06/07/19	08/01/19	2.35	50,000,000.00	49,820,486.11	0.00	CITIBANK	MFR SEC- INC
NTRD	110958	JUPITER SEC COMPANY	06/07/19	07/22/19	2.38	50,000,000.00	49,851,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110959	CAFCO LLC CP	06/07/19	08/14/19	2.37	20,000,000.00	19,910,466.67	0.00	CITIBANK	MFR SEC- INC
NTRD	110961	CRC FUNDING LLC CP	06/10/19	07/22/19	2.39	50,000,000.00	49,860,583.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110962	LA FAYETTE ASSET SE	06/10/19	07/25/19	2.37	25,000,000.00	24,925,937.50	0.00	CITIBANK	MFR SEC- INC
NTRD	110963	CRC FUNDING LLC CP	06/10/19	07/23/19	2.38	50,000,000.00	49,857,861.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110964	CHARIOT FUNDING LLC	06/10/19	07/22/19	2.38	50,000,000.00	49,861,166.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110965	AUTOBAHN FUNDING CO	06/10/19	07/19/19	2.38	15,000,000.00	14,961,325.00	0.00	CITIBANK	MISCHLER FINANCIAL

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	110966	SHEFFIELD RECEIVABL	06/10/19	07/22/19	2.36	38,165,000.00	38,059,919.03	0.00	CITIBANK	MFR SEC- INC
NTRD	110967	ATLANTIC ASSET SEC	06/11/19	07/24/19	2.39	25,000,000.00	24,928,631.94	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110968	CHARIOT FUNDING LLC	06/11/19	07/23/19	2.38	50,000,000.00	49,861,166.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110969	CIESCO LLC CP	06/11/19	07/24/19	2.38	50,000,000.00	49,857,861.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110970	AUTOBAHN FUNDING CO	06/11/19	07/24/19	2.37	50,000,000.00	49,858,458.33	0.00	CITIBANK	MFR SEC- INC
NTRD	110971	AUTOBAHN FUNDING CO	06/11/19	07/24/19	2.37	10,000,000.00	9,971,691.67	0.00	CITIBANK	MFR SEC- INC
NTRD	110972	CHARIOT FUNDING LLC	06/11/19	07/25/19	2.37	25,000,000.00	24,927,583.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	110973	CHARIOT FUNDING LLC	06/11/19	07/10/19	2.38	19,553,000.00	19,515,512.55	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110974	CRC FUNDING LLC CP	06/14/19	07/31/19	2.39	50,000,000.00	49,843,986.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110976	CAFCO LLC CP	06/12/19	07/26/19	2.38	50,000,000.00	49,854,555.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110977	SHEFFIELD RECEIVABL	06/12/19	07/25/19	2.36	50,000,000.00	49,859,055.56	0.00	CITIBANK	MFR SEC- INC
NTRD	110978	CHARIOT FUNDING LLC	06/12/19	07/24/19	2.37	50,000,000.00	49,861,750.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110979	JUPITER SEC COMPANY	06/12/19	07/25/19	2.37	50,000,000.00	49,858,458.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110980	JUPITER SEC COMPANY	06/12/19	07/25/19	2.36	50,000,000.00	49,859,055.56	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	110981	ATLANTIC ASSET SEC	06/12/19	08/01/19	2.38	23,837,000.00	23,758,205.47	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110984	LA FAYETTE ASSET SE	06/13/19	08/01/19	2.37	25,000,000.00	24,919,354.17	0.00	CITIBANK	MFR SEC- INC
NTRD	110985	CHARIOT FUNDING LLC	06/13/19	07/31/19	2.38	50,000,000.00	49,841,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110986	AUTOBAHN FUNDING CO	06/13/19	07/26/19	2.37	10,000,000.00	9,971,691.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110987	SHEFFIELD RECEIVABL	06/13/19	07/26/19	2.37	50,000,000.00	49,858,458.33	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	110988	LA FAYETTE ASSET SE	06/13/19	08/02/19	2.37	20,039,000.00	19,973,038.29	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110989	CAFCO LLC CP	06/13/19	08/05/19	2.38	33,501,000.00	33,383,616.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110990	CANCARA ASSET SEC L	06/17/19	08/15/19	2.37	50,000,000.00	49,805,791.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110991	NATIXIS NY BRANCH C	06/14/19	06/17/19	2.35	50,000,000.00	49,990,208.33	0.00	CITIBANK	UBS SEC LLC
NTRD	110992	NATIXIS NY BRANCH C	06/14/19	06/21/19	2.35	50,000,000.00	49,977,152.78	0.00	CITIBANK	UBS SEC LLC
NTRD	110993	ATLANTIC ASSET SEC	06/14/19	06/21/19	2.37	25,000,000.00	24,988,479.17	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110994	AUTOBAHN FUNDING CO	06/14/19	06/21/19	2.37	25,000,000.00	24,988,479.17	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110995	REGENCY MARKETS NO.	06/14/19	07/16/19	2.42	50,000,000.00	49,892,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110999	REGENCY MARKETS NO.	06/17/19	07/15/19	2.42	50,000,000.00	49,905,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111000	AUTOBAHN FUNDING CO	06/17/19	07/30/19	2.37	30,000,000.00	29,915,075.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111001	CAFCO LLC CP	06/17/19	08/01/19	2.37	30,000,000.00	29,911,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111002	SHEFFIELD RECEIVABL	06/17/19	07/31/19	2.36	25,000,000.00	24,927,888.89	0.00	CITIBANK	MFR SEC- INC
NTRD	111003	TORONTO DOMINION BA	06/17/19	07/31/19	2.35	41,773,000.00	41,653,018.66	0.00	CITIBANK	MFR SEC- INC
NTRD	111004	SHEFFIELD RECEIVABL	06/18/19	07/31/19	2.36	50,000,000.00	49,859,055.56	0.00	CITIBANK	MFR SEC- INC
NTRD	111005	LA FAYETTE ASSET SE	06/18/19	07/30/19	2.37	25,069,000.00	24,999,684.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111006	CHARIOT FUNDING LLC	06/18/19	07/31/19	2.37	50,000,000.00	49,858,458.33	0.00	CITIBANK	MISCHLER FINANCIAL

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	111007	CHARIOT FUNDING LLC	06/18/19	08/05/19	2.37	50,000,000.00	49,842,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111008	LA FAYETTE ASSET SE	06/18/19	08/12/19	2.37	25,000,000.00	24,909,479.17	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111010	ATLANTIC ASSET SEC	06/20/19	07/18/19	2.37	50,000,000.00	49,907,833.33	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111015	ATLANTIC ASSET SEC	06/19/19	08/02/19	2.37	50,000,000.00	49,855,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111016	AUTOBAHN FUNDING CO	06/19/19	08/01/19	2.35	50,000,000.00	49,859,652.78	0.00	CITIBANK	MFR SEC- INC
NTRD	111017	CHARIOT FUNDING LLC	06/19/19	07/31/19	2.37	50,000,000.00	49,861,750.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111018	SHEFFIELD RECEIVABL	06/19/19	07/23/19	2.37	50,000,000.00	49,888,083.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111019	LA FAYETTE ASSET SE	06/19/19	08/16/19	2.36	23,543,000.00	23,453,484.28	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111021	LA FAYETTE ASSET SE	06/20/19	07/31/19	2.37	25,000,000.00	24,932,520.83	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111022	TORONTO DOMINION BA	06/20/19	07/30/19	2.38	50,000,000.00	49,867,777.78	0.00	CITIBANK	MFR SEC- INC
NTRD	111023	ATLANTIC ASSET SEC	06/20/19	07/22/19	2.36	50,000,000.00	49,895,111.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111024	AUTOBAHN FUNDING CO	06/20/19	07/31/19	2.34	50,000,000.00	49,866,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111025	LA FAYETTE ASSET SE	06/20/19	08/09/19	2.36	50,000,000.00	49,836,111.11	0.00	CITIBANK	MFR SEC- INC
NTRD	111028	NATIXIS NY BRANCH C	06/20/19	06/21/19	2.35	50,000,000.00	49,996,736.11	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111029	ATLANTIC ASSET SEC	06/20/19	07/18/19	2.34	25,000,000.00	24,954,500.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111030	SHEFFIELD RECEIVABL	06/20/19	08/20/19	2.34	21,424,000.00	21,339,053.84	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111031	MONT BLANC CAPITAL	06/21/19	09/05/19	2.33	36,331,000.00	36,152,291.85	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111033	CAFCO LLC CP	06/21/19	08/06/19	2.32	50,000,000.00	49,851,777.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111034	TORONTO DOMINION BA	06/21/19	08/05/19	2.40	50,000,000.00	49,850,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111035	MONT BLANC CAPITAL	06/21/19	07/11/19	2.40	26,756,000.00	26,720,325.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111036	MONT BLANC CAPITAL	06/21/19	07/11/19	2.40	25,000,000.00	24,966,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111037	CAFCO LLC CP	06/21/19	08/22/19	2.32	31,850,000.00	31,722,741.56	0.00	CITIBANK	MFR SEC- INC
NTRD	111039	LA FAYETTE ASSET SE	06/25/19	08/01/19	2.37	25,000,000.00	24,939,104.17	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111040	LA FAYETTE ASSET SE	06/25/19	08/02/19	2.37	25,000,000.00	24,937,458.33	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111041	THUNDER BAY FUNDING	06/25/19	07/25/19	2.35	50,000,000.00	49,902,083.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111042	LA FAYETTE ASSET SE	06/25/19	08/05/19	2.33	50,000,000.00	49,867,319.44	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111045	AUTOBAHN FUNDING CO	06/24/19	07/31/19	2.34	30,000,000.00	29,927,850.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111046	LA FAYETTE ASSET SE	06/24/19	08/08/19	2.31	50,000,000.00	49,855,625.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111047	ATLANTIC ASSET SEC	06/24/19	08/02/19	2.32	50,000,000.00	49,874,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111048	ATLANTIC ASSET SEC	06/24/19	08/13/19	2.32	50,000,000.00	49,838,888.89	0.00	CITIBANK	MFR SEC- INC
NTRD	111050	ATLANTIC ASSET SEC	06/24/19	07/22/19	2.38	25,000,000.00	24,953,722.22	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111051	EXXON MOBIL CORP CP	06/24/19	07/31/19	2.30	50,000,000.00	49,881,805.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111053	ATLANTIC ASSET SEC	06/24/19	08/12/19	2.32	35,000,000.00	34,889,477.78	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111054	SHEFFIELD RECEIVABL	06/24/19	08/23/19	2.32	35,000,000.00	34,864,666.67	0.00	CITIBANK	MFR SEC- INC
NTRD	111056	ATLANTIC ASSET SEC	06/25/19	07/25/19	2.37	50,000,000.00	49,901,250.00	0.00	CITIBANK	MISCHLER FINANCIAL

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	111057	LA FAYETTE ASSET SE	06/25/19	08/15/19	2.32	50,000,000.00	49,835,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111059	LA FAYETTE ASSET SE	06/25/19	07/29/19	2.39	50,000,000.00	49,887,138.89	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111060	LA FAYETTE ASSET SE	06/25/19	07/29/19	2.39	4,092,000.00	4,082,763.45	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111061	OLD LINE FUNDING LL	06/25/19	08/02/19	2.30	30,000,000.00	29,927,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111062	ATLANTIC ASSET SEC	06/25/19	08/01/19	2.32	50,000,000.00	49,880,777.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111063	TOYOTA MOTOR CREDIT	06/25/19	07/10/19	2.35	50,000,000.00	49,951,041.67	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	111064	NATIXIS NY BRANCH C	06/25/19	06/26/19	2.35	50,000,000.00	49,996,736.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111065	ATLANTIC ASSET SEC	06/25/19	08/02/19	2.32	25,000,000.00	24,938,777.78	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111066	CAFCO LLC CP	06/25/19	08/23/19	2.30	28,025,000.00	27,919,361.32	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111067	ATLANTIC ASSET SEC	06/25/19	07/22/19	2.34	41,183,000.00	41,110,723.84	0.00	CITIBANK	MFR SEC- INC
NTRD	111075	ATLANTIC ASSET SEC	06/26/19	07/25/19	2.40	50,000,000.00	49,903,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111076	TORONTO DOMINION BA	06/26/19	08/02/19	2.38	50,000,000.00	49,877,694.44	0.00	CITIBANK	MFR SEC- INC
NTRD	111077	ATLANTIC ASSET SEC	06/26/19	08/01/19	2.35	50,000,000.00	49,882,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111078	AUTOBAHN FUNDING CO	06/26/19	08/02/19	2.34	15,000,000.00	14,963,925.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111079	LA FAYETTE ASSET SE	06/26/19	07/31/19	2.37	25,000,000.00	24,942,395.83	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111080	LA FAYETTE ASSET SE	06/26/19	07/30/19	2.37	28,000,000.00	27,937,326.67	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111081	TOYOTA MOTOR CREDIT	06/26/19	07/11/19	2.36	50,000,000.00	49,950,833.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111084	NATIXIS NY BRANCH C	06/26/19	06/27/19	2.35	30,013,000.00	30,011,040.82	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111085	OLD LINE FUNDING LL	06/27/19	08/05/19	2.32	50,000,000.00	49,874,333.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111087	SHEFFIELD RECEIVABL	06/27/19	08/05/19	2.35	50,000,000.00	49,872,708.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111088	CAFCO LLC CP	06/27/19	08/02/19	2.35	50,000,000.00	49,882,500.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111090	OLD LINE FUNDING LL	06/27/19	08/06/19	2.32	25,000,000.00	24,935,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111094	SHEFFIELD RECEIVABL	06/27/19	08/07/19	2.35	50,000,000.00	49,866,180.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111095	AUTOBAHN FUNDING CO	06/27/19	08/05/19	2.33	25,000,000.00	24,936,895.83	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111096	THUNDER BAY FUNDING	06/27/19	08/15/19	2.30	17,750,000.00	17,694,432.64	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111097	AUTOBAHN FUNDING CO	06/27/19	08/06/19	2.34	15,000,000.00	14,961,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111098	CANADIAN IMP BK OF	06/27/19	08/05/19	2.30	50,000,000.00	49,875,416.67	0.00	CITIBANK	MFR SEC- INC
NTRD	111099	TOYOTA MOTOR CREDIT	06/27/19	08/05/19	2.36	50,000,000.00	49,872,166.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	111100	TOYOTA MOTOR CREDIT	06/27/19	08/05/19	2.36	50,000,000.00	49,872,166.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	111101	CRC FUNDING LLC CP	06/27/19	08/01/19	2.34	25,000,000.00	24,943,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111102	EXXON MOBIL CORP CP	06/27/19	07/31/19	2.29	50,000,000.00	49,891,861.11	0.00	CITIBANK	MFR SEC- INC
NTRD	111103	ATLANTIC ASSET SEC	06/27/19	08/14/19	2.34	12,418,000.00	12,379,255.84	0.00	CITIBANK	MFR SEC- INC
NTRD	111112	SHEFFIELD RECEIVABL	06/28/19	08/08/19	2.34	50,000,000.00	49,866,750.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111113	SHEFFIELD RECEIVABL	06/28/19	08/09/19	2.34	50,000,000.00	49,863,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111114	CREDIT AGRICOLE CIB	06/28/19	07/02/19	2.34	30,000,000.00	29,992,200.00	0.00	CITIBANK	J.P. MORGAN SEC LLC

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
	CPD TOTAL					**5,643,308,000.00**	**5,629,020,523.28**	**0.00**		
NTRD	110942	MUFG UNION BANK NA	06/07/19	08/05/19	2.43	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	111052	MUFG UNION BANK NA	06/24/19	08/05/19	2.31	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**100,000,000.00**	**100,000,000.00**	**0.00**		
NTRD	110932	CANADIAN IMP. BK OF	06/04/19	07/08/19	2.38	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	110949	DNB BANK ASA NY CD	06/06/19	07/09/19	2.38	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	110950	TORONTO DOMINION BA	06/07/19	07/22/19	2.40	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111011	NORDEA BANK ABP NY	06/20/19	07/31/19	2.33	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111020	TORONTO DOMINION BA	06/19/19	07/30/19	2.39	50,000,000.00	50,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	111026	TORONTO DOMINION BA	06/20/19	07/31/19	2.38	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	111027	DNB BANK ASA NY CD	06/20/19	07/30/19	2.33	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	111038	NORDEA BANK ABP NY	06/21/19	07/26/19	2.32	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	111049	TORONTO DOMINION BA	06/24/19	08/05/19	2.41	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111068	DNB BANK ASA NY CD	06/25/19	07/31/19	2.33	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111069	BNP PARIBAS SF CD	06/25/19	07/31/19	2.33	50,000,000.00	50,000,000.00	0.00	CITIBANK	BNP PARIBAS SEC CORP
NTRD	111070	BANK OF MONTREAL CH	06/25/19	07/30/19	2.37	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111073	BANK OF MONTREAL CH	06/27/19	07/31/19	2.37	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111082	DNB BANK ASA NY CD	06/26/19	08/01/19	2.34	50,000,000.00	50,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111083	BANK OF MONTREAL CH	06/26/19	08/01/19	2.36	25,000,000.00	25,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	111104	DNB BANK ASA NY CD	06/27/19	07/31/19	2.34	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111105	TORONTO DOMINION BA	06/27/19	07/31/19	2.42	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	111106	BANK OF MONTREAL CH	06/27/19	07/31/19	2.42	50,000,000.00	50,000,471.15	0.00	CITIBANK	MFR SEC- INC
NTRD	111107	BANK OF MONTREAL CH	06/28/19	08/05/19	2.42	45,000,000.00	45,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
	YANK CDS TOTAL					**920,000,000.00**	**920,000,471.15**	**0.00**		
	NTRD-PSI NON-TRADING TOTAL					**7,355,633,000.00**	**7,341,325,994.43**	**16,929.92**		
	PSI TOTAL					**7,355,633,000.00**	**7,341,325,994.43**	**16,929.92**		

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

ACCOUNT	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
SCP61	111109	TORONTO DOMINION BA	06/28/19	06/29/20	2.07	5,000,000.00	5,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
	SCP61-SCAQMD-GENERAL FUND					**5,000,000.00**	**5,000,000.00**	**0.00**		
SCP6F	111111	TORONTO DOMINION BA	06/28/19	06/29/20	2.07	5,000,000.00	5,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
	SCP6F-SCAQMD-MOBILE SOURCE AIR					**5,000,000.00**	**5,000,000.00**	**0.00**		
SCP6G	111110	TORONTO DOMINION BA	06/28/19	06/29/20	2.07	10,000,000.00	10,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
	SCP6G-SCAQMD - INVESTMENT					**10,000,000.00**	**10,000,000.00**	**0.00**		
		SPI Total				**20,000,000.00**	**20,000,000.00**	**0.00**		

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
06/05/19	NTRD	106832	FFCB 2.77 (CALL	CALL	25,000,000.00	25,000,000.00	253,916.67	0.00	25,253,916.67
			FFCB TOTAL		**25,000,000.00**	**25,000,000.00**	**253,916.67**	**0.00**	**25,253,916.67**
06/27/19	NTRD	109574	FHLB 3.23 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
06/27/19	NTRD	108824	FHLB 9.00 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
06/28/19	NTRD	107320	FHLB 2.875 (CAL	CALL	25,000,000.00	25,000,000.00	179,687.50	0.00	25,179,687.50
06/28/19	NTRD	109591	FHLB 3.25 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
			FHLB TOTAL		**100,000,000.00**	**100,000,000.00**	**179,687.50**	**0.00**	**100,179,687.50**
06/17/19	NTRD	109359	FHLMC 3.30 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
			FHLMC TOTAL		**25,000,000.00**	**25,000,000.00**	**0.00**	**0.00**	**25,000,000.00**
NTRD Total					**150,000,000.00**	**150,000,000.00**	**433,604.17**	**0.00**	**150,433,604.17**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of June 30, 2019
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	1,900,000,429.56	1,900,304,550.00	$304,120.44	20,000,000.00	20,000,000.00	$0.00
Euro CD's	0.00	$0.00	$0.00	0.00	0.00	$0.00
Bankers Acceptances	0.00	$0.00	$0.00	0.00	0.00	$0.00
Commercial Paper	9,338,961,418.49	9,337,125,269.70	($1,836,148.79)	0.00	0.00	$0.00
Governments	1,291,682,940.46	1,291,747,500.00	$64,559.54	35,402,524.19	35,488,008.36	$85,484.17
Agencies	18,961,284,610.64	18,931,583,344.84	($29,701,265.80)	67,669,479.33	67,761,271.20	$91,791.87
Municipals	50,000,000.00	50,000,000.00	$0.00	3,790,000.00	3,790,000.00	$0.00
Corp. & Deposit Notes	101,616,489.73	102,432,386.60	$815,896.87	0.00	0.00	$0.00
Repurchase Agreements	0.00	0.00	$0.00	0.00	0.00	$0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	$0.00
Other	0.00	0.00	0.00	42,165,830.26	42,165,830.26	$0.00
TOTAL	$31,643,545,888.88	$31,613,193,051.14	($30,352,837.74)	$169,027,833.78	$169,205,109.82	$177,276.04

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 0.16% of the PSI Portfolio.

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

There were no Market Pricing Exceptions

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
99727	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	24,995,927.45	24,924,750.00
99781	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,924,750.00
99784	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,924,750.00
100464	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,946,030.00
100465	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,946,030.00
100512	FFCB 1.35	1.3500	01/28/2020	30,000,000.00	30,000,000.00	29,891,100.00
100627	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,906,750.00
100628	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,906,750.00
100641	FFCB 1.4	1.4000	02/24/2020	27,000,000.00	27,000,000.00	26,899,290.00
100666	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	19,150,000.00	19,150,000.00	19,078,570.50
100680	FFCB 1.62 (CALLABLE	1.6200	02/17/2021	50,000,000.00	49,983,643.84	49,832,000.00
100686	FFCB 1.35 (CALLABLE	1.3500	11/18/2019	25,000,000.00	25,000,000.00	24,941,500.00
100725	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	25,000,000.00	24,996,945.58	24,906,750.00
100817	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	12,390,000.00	12,387,933.85	12,326,811.00
100818	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	19,410,000.00	19,406,763.24	19,311,009.00
100950	FFCB 1.59	1.5900	03/23/2020	25,000,000.00	25,000,000.00	24,865,500.00
101149	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	50,000,000.00	49,996,532.84	49,852,000.00
101151	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	47,540,000.00	47,536,703.41	47,399,281.60
101152	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	50,000,000.00	50,000,000.00	49,821,000.00
101154	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	49,712,000.00
101156	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	25,000,000.00	25,000,000.00	24,910,500.00
101159	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	49,995,191.67	49,712,000.00
101210	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	49,712,000.00
101277	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	25,000,000.00	24,991,087.07	24,843,750.00
101295	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,854,250.00
101296	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,854,250.00
101300	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	50,000,000.00	50,000,000.00	49,708,500.00
101324	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	33,600,000.00	33,590,401.04	33,390,000.00
101325	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	35,500,000.00	35,484,153.50	35,278,125.00
101349	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	50,000,000.00	49,985,564.06	49,819,500.00
101354	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	25,000,000.00	24,990,977.54	24,909,750.00
101356	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	26,440,000.00	26,430,542.60	26,274,750.00
101400	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	30,000,000.00	29,985,917.28	29,891,700.00
101408	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,886,500.00
101410	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	10,900,000.00	10,900,000.00	10,850,514.00
101411	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,886,500.00
101412	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,886,500.00
101413	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,886,500.00
101424	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	46,645,000.00	46,626,522.26	46,373,059.65
101448	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,990,799.56	24,944,750.00
101449	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,990,799.56	24,944,750.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101454	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	20,710,000.00	20,691,190.91	20,635,236.90
101459	FFCB 1.68 (CALLABLE	1.6800	04/05/2021	25,000,000.00	24,983,891.06	24,844,500.00
101475	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	50,000,000.00	50,000,000.00	49,791,000.00
101476	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,895,500.00
101477	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,895,500.00
101553	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	40,000,000.00	40,000,000.00	39,831,600.00
101567	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	27,000,000.00	26,997,097.29	26,886,330.00
101571	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	25,000,000.00	24,993,347.31	24,894,750.00
101573	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	30,000,000.00	29,991,537.75	29,873,700.00
101582	FFCB 1.36 (CALLABLE	1.3600	02/18/2020	23,600,000.00	23,597,204.52	23,508,668.00
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	45,650,000.00	45,641,415.59	45,263,344.50
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	25,000,000.00	24,985,911.86	24,788,250.00
101608	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,989,253.32	24,901,750.00
101609	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,990,795.52	24,901,750.00
101611	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,990,800.85	24,901,750.00
101618	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	30,000,000.00	29,989,161.08	29,882,100.00
101750	FFCB 1.52 (CALLABLE	1.5200	06/08/2020	25,000,000.00	25,000,000.00	24,898,000.00
101829	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	49,000,000.00	48,995,364.86	48,800,570.00
101840	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	25,000,000.00	25,000,000.00	24,858,250.00
101847	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	33,000,000.00	32,989,160.87	32,812,890.00
101858	FFCB 1.54 (CALLABLE	1.5400	12/14/2020	9,000,000.00	9,000,000.00	8,920,980.00
101891	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	41,500,000.00	41,498,425.15	41,331,095.00
101922	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	50,000,000.00	50,000,000.00	49,839,500.00
101924	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,850,750.00
101927	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,850,750.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	50,000,000.00	50,000,000.00	49,700,500.00
101935	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,919,750.00
101937	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	17,730,000.00	17,730,000.00	17,624,151.90
101939	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,850,750.00
102079	FFCB 1.24 (CALLABLE	1.2400	01/13/2020	35,500,000.00	35,496,953.49	35,360,130.00
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/2020	27,800,000.00	27,789,211.08	27,548,966.00
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	50,000,000.00	50,000,000.00	49,677,000.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	25,000,000.00	25,000,000.00	24,838,500.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	35,000,000.00	35,000,000.00	34,773,900.00
102215	FFCB 1.68 (CALLABLE	1.6800	08/16/2021	28,075,000.00	28,074,409.10	27,849,838.50
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,994,571.47	24,811,000.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/2021	32,120,000.00	32,109,675.73	31,656,187.20
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,988,568.77	24,811,000.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,852,000.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,852,000.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,852,000.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,852,000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,989,077.13	24,811,000.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	11,175,000.00	11,165,213.41	11,090,517.00
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	23,165,000.00	23,163,930.10	22,969,487.40
102653	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	32,080,000.00	32,078,517.34	31,809,244.80
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/2021	50,000,000.00	49,988,684.96	49,563,500.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/2020	50,000,000.00	49,990,349.10	49,684,500.00
102756	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	43,000,000.00	42,970,524.40	42,513,240.00
102781	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	25,000,000.00	24,994,215.87	24,859,000.00
102782	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	26,125,000.00	26,118,955.59	25,977,655.00
102806	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	50,000,000.00	49,670,000.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	25,000,000.00	24,833,750.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	24,995,867.54	24,833,750.00
102831	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	49,995,358.86	49,670,000.00
102832	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	22,765,000.00	22,762,886.89	22,614,751.00
102850	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	50,000,000.00	50,000,000.00	49,434,000.00
102851	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	2,275,000.00	2,275,000.00	2,249,247.00
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/2020	25,000,000.00	24,983,230.67	24,749,000.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	39,040,000.00	38,934,987.32	38,806,150.40
103115	FFCB 1.66 (CALLABLE	1.6600	05/25/2021	25,000,000.00	24,950,458.81	24,832,250.00
103182	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	50,000,000.00	50,000,000.00	50,000,500.00
103222	FFCB 2.01	2.0100	12/08/2021	50,000,000.00	50,000,000.00	50,176,500.00
103228	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	50,000,000.00	49,993,406.61	49,855,000.00
103229	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	16,000,000.00	15,997,890.09	15,953,600.00
103260	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	15,000,000.00	15,000,000.00	15,000,150.00
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	49,854,342.80	50,000,500.00
103483	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	5,800,000.00	5,783,103.80	5,800,058.00
103485	FFCB 1.83 (CALLABLE	1.8300	12/14/2020	33,770,000.00	33,745,168.43	33,766,960.70
103496	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	14,000,000.00	13,961,754.13	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	41,978,875.74	41,882,186.60
103760	FFCB 1.67 (CALLABLE	1.6700	02/06/2020	18,000,000.00	18,000,000.00	17,966,700.00
103927	FFCB 1.71 (CALLABLE	1.7100	02/27/2020	25,000,000.00	25,000,000.00	24,955,750.00
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	40,000,800.00
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	25,000,500.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
104303	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	20,000,000.00	20,000,000.00	20,000,400.00
104304	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	15,000,000.00	15,000,000.00	15,000,300.00
104551	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	40,000,000.00	40,000,000.00	40,000,400.00
104629	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	42,205,000.00	42,205,000.00	42,205,422.05
104648	FFCB 2.05 (CALLABLE	2.0500	01/24/2022	22,380,000.00	22,367,893.60	22,380,223.80
104762	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,994,250.00
104763	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,994,250.00
104764	FFCB 1.97 (CALLABLE	1.9700	05/17/2021	40,000,000.00	39,978,401.07	40,000,400.00
104773	FFCB 1.74 (CALLABLE	1.7400	05/18/2020	30,000,000.00	30,000,000.00	29,939,700.00
104785	FFCB 1.99 (CALLABLE	1.9900	05/03/2021	23,650,000.00	23,633,604.40	23,650,236.50
105839	FFCB 1.81 (CALLABLE	1.8100	10/19/2020	20,000,000.00	20,000,000.00	19,991,800.00
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	24,344,628.21	24,360,487.20
106196	FFCB 2.54 (CALLABLE	2.5400	11/27/2023	25,000,000.00	25,000,000.00	25,000,500.00
106215	FFCB 2.55 (CALLABLE	2.5500	11/08/2023	10,899,000.00	10,897,408.40	10,899,217.98
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	28,824,690.18	28,865,865.95
106649	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20,000,000.00	20,000,000.00	20,000,600.00
106650	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20,000,000.00	20,000,000.00	20,000,600.00
106652	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	10,000,000.00	10,000,000.00	10,000,300.00
106772	FFCB 2.68 (CALLABLE	2.6800	09/05/2023	10,000,000.00	9,992,605.32	10,000,300.00
107431	FFCB 2.625	2.6250	04/04/2022	34,000,000.00	34,000,000.00	34,739,840.00
108646	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,012,400.00
108647	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,012,400.00
108648	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,012,400.00
108649	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,012,400.00
108659	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	9,625,000.00	9,625,000.00	9,636,935.00
109086	FFCB 3.46 (CALLABLE	3.4600	10/24/2023	25,000,000.00	25,000,000.00	25,091,250.00
109104	FFCB 3.46 (CALLABLE	3.4600	10/24/2023	8,095,000.00	8,082,214.32	8,124,546.75
109206	FFCB 3.22 (CALLABL	3.2200	11/15/2021	25,000,000.00	25,000,000.00	25,111,000.00
109207	FFCB 3.22 (CALLABLE	3.2200	11/15/2021	27,000,000.00	27,000,000.00	27,119,880.00
109948	FFCB 2.87 (CALLABLE	2.8700	02/13/2023	20,000,000.00	20,000,000.00	20,085,000.00
109949	FFCB 2.87 (CALLABLE	2.8700	02/13/2023	20,000,000.00	20,000,000.00	20,085,000.00
109966	FFCB 2.80 (CALLABLE	2.8000	08/15/2022	50,000,000.00	50,000,000.00	50,040,500.00
109967	FFCB 2.80 (CALLABLE	2.8000	08/15/2022	50,000,000.00	50,000,000.00	50,040,500.00
109992	FFCB 2.80 (CALLABLE	2.8000	08/15/2022	25,000,000.00	25,000,000.00	25,020,250.00
110003	FFCB 2.92 (CALLABLE	2.9200	02/20/2024	20,000,000.00	19,990,717.41	20,088,800.00
110153	FFCB 2.55	2.5500	03/11/2021	25,000,000.00	24,980,947.32	25,311,250.00
110182	FFCB 2.65 (CALLABLE	2.6500	03/18/2022	21,500,000.00	21,500,000.00	21,595,460.00
110253	FFCB 2.52 (CALLABLE	2.5200	03/26/2021	25,000,000.00	25,000,000.00	25,074,250.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110254	FFCB 2.52 (CALLABLE	2.5200	03/26/2021	25,000,000.00	25,000,000.00	25,074,250.00
110255	FFCB 2.52 (CALLABLE	2.5200	03/26/2021	25,000,000.00	25,000,000.00	25,074,250.00
110400	FFCB 2.69 (CALLABLE	2.6900	04/03/2023	50,000,000.00	50,000,000.00	50,001,500.00
110401	FFCB 2.69 (CALLABLE	2.6900	04/03/2023	50,000,000.00	50,000,000.00	50,001,500.00
110419	FFCB 2.44 (CALLABLE	2.4400	04/09/2021	25,000,000.00	25,000,000.00	25,097,250.00
110462	FFCB 2.67 (CALLABLE	2.6700	04/17/2023	25,000,000.00	25,000,000.00	25,109,250.00
110490	FFCB 2.44 (CALLABLE	2.4400	04/09/2021	50,000,000.00	49,988,919.30	50,194,500.00
110491	FFCB 2.44 (CALLABLE	2.4400	04/09/2021	4,025,000.00	4,024,108.00	4,040,657.25
110630	FFCB 3.04 (CALLABLE	3.0400	07/23/2025	35,000,000.00	35,000,000.00	35,011,550.00
110652	FFCB 2.44 (CALLABLE	2.4400	04/09/2021	42,055,000.00	42,055,000.00	42,218,593.95
110653	FFCB 2.95 (CALLABLE	2.9500	07/23/2024	40,650,000.00	40,645,290.12	40,662,601.50
110693	FFCB 2.66 (CALLABLE	2.6600	05/08/2023	25,000,000.00	25,000,000.00	25,016,000.00
110704	FFCB 2.66 (CALLABLE	2.6600	05/08/2023	25,000,000.00	25,000,000.00	25,016,000.00
110720	FFCB 2.66 (CALLABLE	2.6600	05/08/2023	30,490,000.00	30,467,977.71	30,509,513.60
110731	FFCB 2.31	2.3100	05/13/2024	50,000,000.00	50,000,000.00	50,973,000.00
110757	FFCB 2.25	2.2500	05/16/2022	50,000,000.00	49,928,147.81	50,603,500.00
110795	FFCB 2.30	2.3000	05/15/2023	50,000,000.00	50,110,435.44	50,736,000.00
110827	FFCB 2.20	2.2000	11/23/2022	24,700,000.00	24,695,928.93	24,979,851.00
110842	FFCB 2.62 (CALLABLE	2.6200	05/28/2024	25,000,000.00	25,000,000.00	25,085,250.00
110861	FFCB 2.36 (CALLABLE	2.3600	05/28/2021	50,000,000.00	50,000,000.00	50,164,000.00
110862	FFCB 2.43 (CALLABLE	2.4300	06/03/2022	50,000,000.00	49,980,510.95	50,098,000.00
110881	FFCB 2.32	2.3200	08/28/2024	50,000,000.00	50,281,570.65	50,973,500.00
110882	FFCB 2.32	2.3200	08/28/2024	18,000,000.00	18,101,365.44	18,350,460.00
110983	FFCB 2.40 (CALLALBL	2.4000	06/19/2023	25,000,000.00	25,000,000.00	25,066,500.00
110997	FFCB 2.22 (CALLABLE	2.2200	06/21/2024	23,500,000.00	23,500,000.00	23,542,065.00
110998	FFCB 2.22 (CALLABLE	2.2200	06/21/2024	25,000,000.00	25,000,000.00	25,044,750.00
111012	FFCB 2.22 (CALLABLE	2.2200	06/21/2024	13,000,000.00	13,000,000.00	13,023,270.00
111013	FFCB 2.22 (CALLABLE	2.2200	06/21/2024	25,000,000.00	25,000,000.00	25,044,750.00
FFCB TOTAL				**5,628,849,000.00**	**5,628,213,518.10**	**5,618,784,762.48**
99488	FHLB 1.45 (CALLABLE	1.4500	10/02/2019	25,000,000.00	25,000,000.00	24,958,250.00
99751	FHLB 1.57 (CALLABLE	1.5700	04/29/2020	25,000,000.00	25,000,000.00	24,874,250.00
100765	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	6,000,000.00	5,999,401.98	5,982,060.00
100766	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	1,200,000.00	1,199,880.41	1,196,412.00
101232	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	34,500,000.00	34,494,974.26	34,315,425.00
101261	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	25,000,000.00	25,000,000.00	24,858,750.00
101316	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	50,000,000.00	49,992,650.65	49,717,500.00
101329	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	25,000,000.00	25,000,000.00	24,866,250.00
101892	FHLB 1.45 (CALLABLE	1.4500	06/15/2020	31,200,000.00	31,200,000.00	31,040,568.00
101994	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	25,000,000.00	25,000,000.00	24,742,750.00
102008	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	29,000,000.00	29,000,000.00	28,701,590.00
102013	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	16,950,000.00	16,950,000.00	16,775,584.50

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102039	FHLB 1.625 (CALLABL	1.6250	10/07/2021	50,000,000.00	50,000,000.00	49,736,500.00
102075	FHLB 1.44 (CALLABLE	1.4400	07/19/2021	29,695,000.00	29,691,954.87	29,400,425.60
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/2021	24,000,000.00	24,000,000.00	23,833,920.00
102427	FHLB 1.55 (CALLABLE	1.5500	09/01/2021	25,000,000.00	24,989,142.93	24,848,750.00
102455	FHLB 1.56 (CALLABLE	1.5600	09/21/2021	25,000,000.00	25,000,000.00	24,853,500.00
102651	FHLB 1.47 (CALLABLE	1.4700	09/30/2021	41,500,000.00	41,500,000.00	41,170,490.00
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/2021	50,000,000.00	50,000,000.00	49,677,500.00
102821	FHLB 1.55 (CALLABLE	1.5500	10/26/2021	17,500,000.00	17,500,000.00	17,338,125.00
102841	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,827,750.00
102843	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,827,750.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/2021	50,000,000.00	50,000,000.00	49,743,500.00
103047	FHLB 1.82 (CALLABLE	1.8200	11/24/2021	50,000,000.00	50,000,000.00	49,961,000.00
103099	FHLB 2.00 (CALLABLE	2.0000	12/09/2021	25,000,000.00	25,000,000.00	25,007,250.00
103116	FHLB 2.00 (CALLABLE	2.0000	12/06/2021	25,000,000.00	25,000,000.00	25,007,000.00
103117	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	25,003,250.00
103127	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	25,003,250.00
103179	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	24,200,000.00	24,200,000.00	24,215,004.00
103189	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	15,000,000.00	15,000,000.00	15,009,300.00
103221	FHLB 2.01 (CALLABLE	2.0100	12/15/2021	25,000,000.00	25,000,000.00	25,007,500.00
103223	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,891,203.85	50,105,500.00
103224	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,891,203.85	50,105,500.00
103225	FHLB 1.875	1.8750	11/29/2021	25,000,000.00	24,945,601.92	25,052,750.00
103226	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,927,307.70	50,105,500.00
103227	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,927,307.70	50,105,500.00
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	18,021,420.00
103738	FHLB 2.21 (CALLABLE	2.2100	02/15/2022	25,000,000.00	25,000,000.00	25,011,000.00
103961	FHLB 2.25 (CALLABLE	2.2500	02/28/2022	18,400,000.00	18,400,000.00	18,409,384.00
104027	FHLB 2.25 (CALLABLE	2.2500	02/01/2022	20,000,000.00	19,994,735.67	20,000,400.00
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	13,500,270.00
104693	FHLB 2.00 (CALLABLE	2.0000	05/17/2022	25,000,000.00	25,000,000.00	25,005,750.00
104772	FHLB 2.00 (CALLABLE	2.0000	05/17/2021	20,000,000.00	20,000,000.00	19,971,000.00
105795	FHLB 2.25 (CALLABLE	2.2500	10/24/2022	25,000,000.00	25,000,000.00	25,003,750.00
105796	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	25,000,000.00	25,000,000.00	25,004,500.00
105804	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	10,000,000.00	10,000,000.00	10,001,800.00
105914	FHLB 2.25 (CALLABLE	2.2500	10/26/2022	25,000,000.00	25,000,000.00	25,005,250.00
106235	FHLB 2.20 (CALLABLE	2.2000	12/07/2021	25,000,000.00	25,000,000.00	25,012,500.00
106240	FHLB 2.22 (CALLABLE	2.2200	12/08/2021	25,000,000.00	25,000,000.00	25,011,750.00
106251	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	25,016,000.00
106252	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	25,015,000.00
106314	FHLB 2.35 (CALLABLE	2.3500	12/19/2022	25,000,000.00	25,000,000.00	25,020,250.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
106352	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	25,023,750.00
106353	FHLB 2.42 (CALLABLE	2.4200	12/21/2022	25,000,000.00	25,000,000.00	25,023,250.00
106358	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	25,023,750.00
106376	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	25,024,500.00
106377	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	25,035,500.00
106378	FHLB 2.42 (CALLABLE	2.4200	12/28/2022	25,000,000.00	25,000,000.00	25,025,250.00
106379	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	25,025,000.00
106380	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	25,024,750.00
106381	FHLB 2.45 (CALLABLE	2.4500	12/21/2022	25,000,000.00	25,000,000.00	25,023,500.00
106382	FHLB 2.45 (CALLABLE	2.4500	12/27/2022	25,000,000.00	25,000,000.00	25,025,250.00
106480	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	25,003,250.00
106481	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	25,003,250.00
106489	FHLB 2.125 (CALLABL	2.1250	12/29/2020	25,000,000.00	25,000,000.00	25,006,000.00
106582	FHLB 2.41 (CALLABLE	2.4100	01/10/2023	25,000,000.00	25,000,000.00	25,003,250.00
106588	FHLB 2.42 (CALLABLE	2.4200	01/10/2023	25,000,000.00	25,000,000.00	25,003,250.00
106589	FHLB 2.48 (CALLABLE	2.4800	01/09/2023	25,000,000.00	25,000,000.00	25,003,000.00
106595	FHLB 2.43 (CALLABLE	2.4300	01/11/2023	25,000,000.00	25,000,000.00	25,003,750.00
106629	FHLB 2.45 (CALLABLE	2.4500	01/11/2023	25,000,000.00	25,000,000.00	25,003,750.00
106665	FHLB 2.28 (CALLABLE	2.2800	10/26/2022	40,975,000.00	40,833,837.64	40,977,048.75
106740	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	25,002,000.00
106747	FHLB 2.52 (CALLABLE	2.5200	01/26/2023	25,000,000.00	25,000,000.00	25,008,750.00
106750	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	25,010,250.00
106751	FHLB 2.53 (CALLABLE	2.5300	01/26/2023	25,000,000.00	25,000,000.00	25,008,750.00
106757	FHLB 2.20 (CALLABLE	2.2000	01/29/2021	25,000,000.00	25,000,000.00	24,976,750.00
106759	FHLB 2.35 (CALLABLE	2.3500	01/25/2022	25,000,000.00	25,000,000.00	25,000,000.00
106762	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	25,010,500.00
106768	FHLB 2.48 (CALLABLE	2.4800	01/25/2023	15,000,000.00	15,000,000.00	15,000,450.00
106770	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	25,010,500.00
106867	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	25,000,000.00	25,000,000.00	25,019,500.00
106874	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	6,950,000.00	6,950,000.00	6,955,421.00
108994	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,093,250.00
108995	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,093,250.00
108998	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,093,250.00
109006	FHLB 3.50 (CALLABLE	3.5000	10/30/2023	25,000,000.00	25,000,000.00	25,093,250.00
109080	FHLB 3.17 (CALLABLE	3.1700	10/25/2021	25,000,000.00	25,000,000.00	25,081,000.00
109179	FHLB 3.20 (CALLABLE	3.2000	11/15/2021	25,000,000.00	25,000,000.00	25,105,250.00
109575	FHLB 3.25 (CALLABLE	3.2500	01/11/2024	25,000,000.00	25,000,000.00	25,005,750.00
109791	FHLB 3.20 (CALLABLE	3.2000	01/30/2024	25,000,000.00	25,000,000.00	25,020,250.00
109792	FHLB 3.20 (CALLABLE	3.2000	02/01/2024	25,000,000.00	25,000,000.00	25,020,250.00
109804	FHLB 3.20 (CALLALBL	3.2000	01/30/2024	25,000,000.00	25,000,000.00	25,020,250.00
109805	FHLB 3.15 (CALLABLE	3.1500	02/05/2024	25,000,000.00	25,000,000.00	25,109,500.00
109833	FHLB 2.94 (CALLABLE	2.9400	01/29/2024	10,000,000.00	10,000,000.00	10,117,600.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
109859	FHLB 2.94 (CALLABLE	2.9400	01/29/2024	15,000,000.00	14,989,692.63	15,176,400.00
109873	FHLB 3.10 (CALLABLE	3.1000	01/29/2024	10,100,000.00	10,100,000.00	10,142,016.00
110175	FHLB 2.375	2.3750	03/12/2021	25,000,000.00	24,936,388.51	25,191,500.00
110199	FHLB 2.65 (CALLABLE	2.6500	03/25/2022	25,000,000.00	25,000,000.00	25,123,000.00
110344	FHLB 2.625 (CALLABL	2.6250	04/15/2024	12,800,000.00	12,800,000.00	12,835,072.00
110690	FHLB 2.375	2.3750	03/12/2021	50,000,000.00	50,069,294.12	50,383,000.00
110692	FHLB 2.55 (CALLABLE	2.5500	05/06/2022	26,000,000.00	26,000,000.00	26,110,240.00
110694	FHLB 2.73 (CALLABLE	2.7300	05/08/2024	23,950,000.00	23,923,271.57	23,983,290.50
110719	FHLB 2.55 (CALLABLE	2.5500	05/06/2022	47,000,000.00	47,000,000.00	47,199,280.00
110849	FHLB 2.25	2.2500	06/11/2021	45,000,000.00	44,987,202.00	45,331,200.00
111058	FHLB 2.42 (CALLABLE	2.4200	12/26/2024	21,000,000.00	21,000,000.00	21,001,680.00
111071	FHLB 2.20 (CALLABLE	2.2000	06/26/2024	25,000,000.00	25,000,000.00	24,934,250.00
111072	FHLB 2.20 (CALLABLE	2.2000	06/26/2024	29,000,000.00	29,000,000.00	28,923,730.00
111074	FHLB 2.18 (CALLABLE	2.1800	06/26/2023	30,825,000.00	30,825,000.00	30,784,927.50
FHLB TOTAL				**2,904,245,000.00**	**2,903,610,052.26**	**2,903,223,283.85**
110732	FHLB D-N	2.3600	07/01/2019	50,000,000.00	50,000,000.00	50,000,000.00
110733	FHLB D-N	2.3600	07/01/2019	50,000,000.00	50,000,000.00	50,000,000.00
110753	FHLB D-N	2.3800	07/05/2019	50,000,000.00	49,986,777.78	49,988,000.00
110759	FHLB D-N	2.3600	07/01/2019	50,000,000.00	50,000,000.00	50,000,000.00
110760	FHLB D-N	2.3600	07/01/2019	50,000,000.00	50,000,000.00	50,000,000.00
110761	FHLB D-N	2.3600	07/01/2019	35,928,000.00	35,928,000.00	35,928,000.00
110850	FHLB D-N	2.3300	07/05/2019	25,000,000.00	24,993,527.78	24,994,000.00
FHLD TOTAL				**310,928,000.00**	**310,908,305.56**	**310,910,000.00**
99533	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,986,411.85	49,879,000.00
99534	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,986,411.85	49,879,000.00
99543	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,991,430.03	49,879,000.00
99544	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,991,430.03	49,879,000.00
99758	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,993,787.06	49,879,000.00
99759	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,993,787.06	49,879,000.00
100130	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	49,988,883.73	49,958,000.00
100154	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	49,988,883.73	49,958,000.00
100266	FHLMC 1.25	1.2500	10/02/2019	45,000,000.00	44,961,224.63	44,891,100.00
100383	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,959,367.63	49,879,000.00
100513	FHLMC 1.50 (CALLABL	1.5000	02/10/2020	25,000,000.00	25,000,000.00	24,907,250.00
100531	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,915,000.00
100532	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,914,500.00
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/2020	50,000,000.00	49,996,428.55	49,774,500.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/2020	50,000,000.00	50,000,000.00	49,760,000.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/2020	50,000,000.00	50,000,000.00	49,761,000.00
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/2020	25,000,000.00	25,000,000.00	24,895,250.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/2020	18,000,000.00	18,000,000.00	17,908,920.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/2020	25,000,000.00	24,998,033.32	24,874,000.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/2020	25,000,000.00	25,000,000.00	24,881,000.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,884,500.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,882,500.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	10,000,000.00	10,000,000.00	9,953,800.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,883,750.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/2020	25,000,000.00	25,000,000.00	24,926,750.00
101921	FHLMC 1.47 (CALLABL	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,910,000.00
102001	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,646,000.00
102002	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,646,000.00
102006	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	25,000,000.00	25,000,000.00	24,823,000.00
102007	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,646,000.00
102011	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,585,000.00
102012	FHLMC 1.28 (CALLABL	1.2800	09/30/2020	50,000,000.00	50,000,000.00	49,620,500.00
102014	FHLMC 1.32 (CALLABL	1.3200	09/30/2020	50,000,000.00	50,000,000.00	49,643,500.00
102015	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,646,000.00
102016	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,646,000.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/2021	50,000,000.00	50,000,000.00	49,628,500.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/2021	50,000,000.00	50,000,000.00	49,635,500.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/2021	25,000,000.00	25,000,000.00	24,873,250.00
102433	FHLMC 1.46 (CALLABL	1.4600	09/14/2020	25,000,000.00	25,000,000.00	24,867,250.00
102448	FHLMC 1.43 (CALLABL	1.4300	09/21/2020	25,000,000.00	25,000,000.00	24,858,000.00
102449	FHLMC 1.45 (CALLABL	1.4500	09/14/2020	25,000,000.00	25,000,000.00	24,866,250.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,872,750.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,873,500.00
102625	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,629,500.00
102627	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,625,000.00
102628	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,623,500.00
102629	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,625,000.00
102630	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,623,000.00
102631	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,625,000.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/2021	50,000,000.00	50,000,000.00	49,679,000.00
102706	FHLMC 1.60 (CALLABL	1.6000	10/27/2021	50,000,000.00	50,000,000.00	49,693,000.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/2021	25,000,000.00	25,000,000.00	24,860,250.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/2021	50,000,000.00	50,000,000.00	49,670,500.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/2021	50,000,000.00	50,000,000.00	49,734,000.00
103041	FHLMC 1.95 (CALLABL	1.9500	12/06/2021	25,000,000.00	25,000,000.00	25,004,000.00
103043	FHLMC 1.93 (CALLABL	1.9300	12/02/2021	25,000,000.00	25,000,000.00	25,003,000.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/2021	25,000,000.00	24,996,972.58	24,974,500.00
103053	FHLMC 1.95 (CALLABL	1.9500	12/02/2021	25,000,000.00	25,000,000.00	25,003,750.00
103372	FHLMC 2.20 (CALLABL	2.2000	12/28/2021	50,000,000.00	50,000,000.00	50,024,500.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
103489	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	50,000,000.00	49,987,958.73	49,826,500.00
103490	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	12,000,000.00	11,997,110.10	11,958,360.00
103598	FHLMC 2.20 (CALLABL	2.2000	01/26/2022	22,520,000.00	22,520,000.00	22,524,954.40
103665	FHLMC 2.15 (CALLABL	2.1500	01/26/2022	25,000,000.00	25,000,000.00	25,004,750.00
103736	FHLMC 2.21 (CALLABL	2.2100	02/14/2022	25,000,000.00	25,000,000.00	25,008,500.00
104050	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	25,018,000.00
104051	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	25,018,250.00
104056	FHLMC 2.33 (CALLABL	2.3300	03/28/2022	25,000,000.00	25,000,000.00	25,020,000.00
104424	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	25,000,000.00	25,000,000.00	25,002,250.00
104426	FHLMC 2.01 (CALLABL	2.0100	04/13/2021	17,500,000.00	17,500,000.00	17,500,000.00
104447	FHLMC 2.06 (CALLABL	2.0600	07/27/2021	25,000,000.00	25,000,000.00	25,000,500.00
104480	FHLMC 2.00 (CALLABL	2.0000	04/26/2021	17,510,000.00	17,510,000.00	17,505,622.50
104485	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	12,320,000.00	12,320,000.00	12,321,108.80
104595	FHLMC 1.75 (CALLABL	1.7500	10/26/2020	40,000,000.00	40,000,000.00	39,916,000.00
104635	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	25,006,000.00
104643	FHLMC 2.20 (CALLABL	2.2000	05/17/2022	25,000,000.00	25,000,000.00	25,010,500.00
104654	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	25,005,750.00
104655	FHLMC 2.00 (CALLABL	2.0000	10/26/2021	50,000,000.00	50,000,000.00	50,004,500.00
104660	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	25,006,000.00
104786	FHLMC 2.25 (CALLABL	2.2500	05/27/2022	25,000,000.00	25,000,000.00	25,010,500.00
105782	FHLMC 2.25 (CALLABL	2.2500	10/19/2022	25,000,000.00	25,000,000.00	25,003,000.00
105797	FHLMC 2.25 (CALLABL	2.2500	10/20/2022	25,000,000.00	25,000,000.00	25,004,000.00
105798	FHLMC 2.25 (CALLABL	2.2500	10/18/2022	25,000,000.00	25,000,000.00	25,003,000.00
105808	FHLMC 2.26 (CALLABL	2.2600	10/26/2022	25,000,000.00	25,000,000.00	25,004,500.00
105819	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	25,005,750.00
105825	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	25,005,250.00
105831	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	25,005,000.00
105832	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	25,005,250.00
105903	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	25,012,000.00
105913	FHLMC 2.30 (CALLABL	2.3000	11/08/2022	25,000,000.00	25,000,000.00	25,007,750.00
105921	FHLMC 2.30 (CALLABL	2.3000	11/07/2022	25,000,000.00	25,000,000.00	25,007,750.00
105923	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	25,007,250.00
105963	FHLMC 2.35 (CALLABL	2.3500	11/23/2022	25,000,000.00	25,000,000.00	25,012,000.00
106163	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	25,014,500.00
106166	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	25,015,250.00
106171	FHLMC 2.35 (CALLABL	2.3500	12/07/2022	25,000,000.00	25,000,000.00	25,012,500.00
106173	FHLMC 2.40 (CALLABL	2.4000	12/07/2022	25,000,000.00	25,000,000.00	25,014,750.00
106213	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	25,016,250.00
106226	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	25,015,750.00
106229	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	25,016,500.00
106231	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	25,016,750.00
106236	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	25,015,750.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
106238	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	25,016,750.00
106332	FHLMC 2.45 (CALLALB	2.4500	12/20/2022	25,000,000.00	25,000,000.00	25,022,250.00
106393	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	25,025,250.00
106394	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	25,026,000.00
106471	FHLMC 2.45 (CALLABL	2.4500	12/27/2022	25,000,000.00	25,000,000.00	25,024,250.00
106581	FHLMC 2.47 (CALLABL	2.4700	01/05/2023	25,000,000.00	25,000,000.00	25,001,500.00
106590	FHLMC 2.50 (CALLABL	2.5000	01/09/2023	25,000,000.00	25,000,000.00	25,003,000.00
106616	FHLMC 2.50 (CALLABL	2.5000	01/12/2023	25,000,000.00	25,000,000.00	25,004,250.00
106718	FHLMC 2.45 (CALLABL	2.4500	01/23/2023	25,000,000.00	25,000,000.00	25,008,000.00
107394	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50,000,000.00	49,517,371.00	50,014,000.00
107411	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50,000,000.00	49,630,016.96	50,014,000.00
108791	FHLMC 3.25 (CALLABL	3.2500	08/28/2023	25,000,000.00	25,000,000.00	25,040,000.00
109821	FHLMC 3.20 (CALLABL	3.2000	02/07/2024	25,000,000.00	25,000,000.00	25,018,000.00
109846	FHLMC 3.00 (CALLABL	3.0000	02/14/2024	25,000,000.00	25,000,000.00	25,118,000.00
110046	FHLMC 2.875 (CALLAB	2.8750	02/28/2024	25,000,000.00	25,000,000.00	25,100,250.00
110047	FHLMC 2.94 (CALLABL	2.9400	02/28/2024	25,000,000.00	25,000,000.00	25,109,500.00
110048	FHLMC 2.95 (CALLABL	2.9500	02/28/2024	25,000,000.00	25,000,000.00	25,026,750.00
110049	FHLMC 2.95 (CALLABL	2.9500	03/06/2024	25,000,000.00	25,000,000.00	25,031,500.00
110058	FHLMC 2.95 (CALLABL	2.9500	02/28/2024	25,000,000.00	25,000,000.00	25,026,500.00
110059	FHLMC 2.95 (CALLABL	2.9500	02/28/2024	25,000,000.00	25,000,000.00	25,026,500.00
110060	FHLMC 2.975 (CALLAB	2.9750	03/13/2024	25,000,000.00	25,000,000.00	25,034,750.00
110072	FHLMC 2.95 (CALLABL	2.9500	03/05/2024	25,000,000.00	25,000,000.00	25,029,750.00
110074	FHLMC 2.95 (CALLABL	2.9500	03/06/2024	25,000,000.00	25,000,000.00	25,029,250.00
110075	FHLMC 2.97 (CALLABL	2.9700	03/06/2024	25,000,000.00	25,000,000.00	25,030,250.00
110120	FHLMC 2.97 (CALLABL	2.9700	03/20/2024	25,000,000.00	25,000,000.00	25,041,500.00
110121	FHLMC 3.00 (CALLABL	3.0000	03/20/2024	25,000,000.00	25,000,000.00	25,042,250.00
110134	FHLMC 3.01 (CALLABL	3.0100	03/25/2024	25,000,000.00	25,000,000.00	25,044,500.00
110154	FHLMC 2.85 (CALLABL	2.8500	12/27/2022	25,000,000.00	25,000,000.00	25,033,750.00
110165	FHLMC 2.95 (CALLABL	2.9500	03/27/2024	25,000,000.00	25,000,000.00	25,120,500.00
110240	FHLMC 2.875 (CALLAB	2.8750	03/27/2024	25,000,000.00	25,000,000.00	25,036,250.00
110301	FHLMC 2.75 (CALLABL	2.7500	04/15/2024	25,000,000.00	25,000,000.00	25,031,250.00
110302	FHLMC 2.55(CALLABLE	2.5500	04/14/2022	25,000,000.00	25,000,000.00	25,032,250.00
110343	FHLMC 2.64 (CALLABL	2.6400	09/27/2023	25,000,000.00	25,000,000.00	25,022,000.00
110357	FHLMC 2.70 (CALLABL	2.7000	04/01/2024	25,000,000.00	25,000,000.00	25,081,500.00
110358	FHLMC 2.80 (CALLABL	2.8000	04/11/2024	25,000,000.00	25,000,000.00	25,033,500.00
110359	FHLMC 2.65 (CALLABL	2.6500	04/15/2024	25,000,000.00	25,000,000.00	25,095,000.00
110360	FHLMC 2.80 (CALLABL	2.8000	04/16/2024	25,000,000.00	25,000,000.00	25,036,500.00
110361	FHLMC 2.60 (CALLABL	2.6000	10/17/2022	14,105,000.00	14,105,000.00	14,122,490.20
110362	FHLMC 2.65 (CALLABL	2.6500	04/17/2024	25,000,000.00	25,000,000.00	25,099,750.00
110363	FHLMC 2.74 (CALLABL	2.7400	04/17/2024	25,000,000.00	25,000,000.00	25,029,000.00
110364	FHLMC 2.625 (CALLAB	2.6250	10/17/2022	50,000,000.00	50,000,000.00	50,085,500.00
110365	FHLMC 2.80 (CALLABL	2.8000	04/18/2024	25,000,000.00	25,000,000.00	25,032,000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110376	FHLMC 2.75 (CALLABL	2.7500	04/10/2024	25,000,000.00	25,000,000.00	25,094,250.00
110396	FHLMC 2.85 (CALLABL	2.8500	04/11/2024	25,000,000.00	25,000,000.00	25,035,000.00
110397	FHLMC 2.75 (CALLABL	2.7500	04/15/2024	25,000,000.00	25,000,000.00	25,114,750.00
110399	FHLMC 2.83 (CALLABL	2.8300	04/03/2024	50,000,000.00	50,000,000.00	50,074,000.00
110420	FHLMC 2.70 (CALLABL	2.7000	10/25/2022	24,985,000.00	24,985,000.00	25,024,976.00
110443	FHLMC 2.78 (CALLABL	2.7800	04/10/2024	25,000,000.00	25,000,000.00	25,101,750.00
110444	FHLMC 2.70 (CALLABL	2.7000	10/11/2022	25,000,000.00	25,000,000.00	25,039,250.00
110445	FHLMC 2.75 (CALLABL	2.7500	04/22/2024	25,000,000.00	25,000,000.00	25,104,000.00
110461	FHLMC 2.70 (CALLABL	2.7000	04/08/2022	25,000,000.00	25,000,000.00	25,039,250.00
110473	FHLMC 2.75 (CALLABL	2.7500	04/24/2024	25,000,000.00	25,000,000.00	25,043,250.00
110489	FHLMC 2.70 (CALLABL	2.7000	10/11/2022	25,000,000.00	25,000,000.00	25,039,250.00
110532	FHLMC 2.65 (CALLABL	2.6500	04/18/2022	25,000,000.00	25,000,000.00	25,043,250.00
110533	FHLMC 2.70 (CALLABL	2.7000	10/25/2022	25,000,000.00	25,000,000.00	25,044,750.00
110534	FHLMC 2.70 (CALLABL	2.7000	10/25/2022	25,000,000.00	25,000,000.00	25,044,750.00
110544	FHLMC 2.80 (CALLABL	2.8000	04/24/2024	25,000,000.00	25,000,000.00	25,107,500.00
110545	FHLMC 2.88 (CALLABL	2.8800	04/25/2024	25,000,000.00	25,000,000.00	25,044,750.00
110546	FHLMC 2.85 (CALLABL	2.8500	04/29/2024	25,000,000.00	25,000,000.00	25,046,250.00
110574	FHLMC 2.90 (CALLABL	2.9000	05/01/2024	25,000,000.00	25,000,000.00	25,050,000.00
110575	FHLMC 2.77 (CALLABL	2.7700	06/01/2023	25,000,000.00	25,000,000.00	25,026,500.00
110593	FHLMC 2.80 (CALLABL	2.8000	04/24/2024	20,000,000.00	20,000,000.00	20,086,000.00
110594	FHLMC 2.60 (CALLABL	2.6000	05/03/2024	50,000,000.00	50,000,000.00	50,518,000.00
110670	FHLMC 2.44 (CALLABL	2.4400	05/07/2021	25,000,000.00	25,000,000.00	25,072,250.00
110671	FHLMC 2.44 (CALLABL	2.4400	05/07/2021	25,000,000.00	25,000,000.00	25,072,250.00
110672	FHLMC 2.65 (CALLABL	2.6500	05/13/2024	25,000,000.00	25,000,000.00	25,098,250.00
110712	FHLMC 2.675 (CALLAB	2.6750	05/22/2023	25,000,000.00	25,000,000.00	25,117,250.00
110713	FHLMC 2.65 (CALLABL	2.6500	05/23/2024	25,000,000.00	25,000,000.00	25,168,750.00
110721	FHLMC 2.58 (CALLABL	2.5800	05/20/2022	25,000,000.00	25,000,000.00	25,046,750.00
110796	FHLMC 2.44 (CALLABL	2.4400	05/28/2024	50,000,000.00	50,000,000.00	50,364,500.00
110811	FHLMC 2.45 (CALLABL	2.4500	05/24/2024	50,000,000.00	50,000,000.00	50,275,000.00
110837	FHLMC 2.45 (CALLABL	2.4500	05/28/2024	25,000,000.00	25,000,000.00	25,322,250.00
110914	FHLMC 2.40 (CALLABL	2.4000	06/10/2022	50,000,000.00	50,000,000.00	50,148,500.00
110915	FHLMC 2.40 (CALLABL	2.4000	06/10/2022	50,000,000.00	50,000,000.00	50,148,500.00
110975	FHLMC 2.40 (CALLABL	2.4000	06/17/2024	25,000,000.00	25,000,000.00	25,019,000.00
111014	FHLMC 2.50 (CALLABL	2.5000	06/27/2024	25,000,000.00	25,000,000.00	25,006,250.00
111032	FHLMC 2.20 (CALLABL	2.2000	06/25/2024	25,000,000.00	25,000,000.00	24,985,500.00
111086	FHLMC 2.22 (CALLABL	2.2200	06/26/2024	50,000,000.00	50,000,000.00	49,986,000.00
111089	FHLMC 2.22 (CALLABL	2.2200	06/26/2024	50,000,000.00	50,000,000.00	50,002,000.00
111091	FHLMC 2.25 (CALLABL	2.2500	06/26/2024	50,000,000.00	50,000,000.00	50,001,000.00
111092	FHLMC 2.22 (CALLABL	2.2200	06/26/2024	50,000,000.00	50,000,000.00	49,968,500.00
FHLMC TOTAL				**5,703,940,000.00**	**5,702,905,508.84**	**5,697,979,581.90**
99598	FNMA 1.35 (CALLABLE	1.3500	10/28/2019	25,000,000.00	25,000,000.00	24,942,000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/2020	25,000,000.00	25,000,000.00	24,908,750.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/2020	25,000,000.00	25,000,000.00	24,873,500.00
100746	FNMA 1.73	1.7300	03/15/2021	25,000,000.00	25,000,000.00	24,763,000.00
100770	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	25,000,000.00	25,000,000.00	24,928,000.00
100824	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	31,120,000.00	31,119,156.47	31,030,374.40
101336	FNMA 1.45 (CALLABLE	1.4500	04/27/2020	50,000,000.00	50,000,000.00	49,779,500.00
101538	FNMA 1.30 (CALLABLE	1.3000	11/25/2019	25,000,000.00	25,000,000.00	24,913,000.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,906,750.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/2021	25,000,000.00	24,998,155.41	24,867,500.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/2020	25,000,000.00	25,000,000.00	24,890,500.00
101620	FNMA 1.71 (CALLABLE	1.7100	06/02/2021	25,000,000.00	25,000,000.00	24,756,500.00
101633	FNMA 1.625 (CALLABL	1.6250	09/02/2020	25,000,000.00	25,000,000.00	24,943,500.00
101686	FNMA 1.70 (CALLABLE	1.7000	12/07/2020	25,000,000.00	25,000,000.00	24,954,000.00
101928	FNMA 1.45 (CALLABLE	1.4500	06/30/2020	50,000,000.00	50,000,000.00	49,801,000.00
101942	FNMA 1.46 (CALLABLE	1.4600	09/30/2020	25,000,000.00	25,000,000.00	24,890,750.00
101952	FNMA 1.53 (CALLABLE	1.5300	12/29/2020	50,000,000.00	50,000,000.00	49,798,000.00
101953	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,923,750.00
101954	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,923,750.00
101956	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	50,000,000.00	50,000,000.00	49,806,500.00
101959	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	25,000,000.00	25,000,000.00	24,902,250.00
101970	FNMA 1.625 (CALLABL	1.6250	06/30/2021	5,000,000.00	5,000,000.00	4,987,550.00
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/2021	50,000,000.00	50,000,000.00	49,742,500.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/2021	25,000,000.00	25,000,000.00	24,862,250.00
102104	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25,000,000.00	25,000,000.00	24,884,000.00
102105	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,868,000.00
102106	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	50,000,000.00	50,000,000.00	49,769,000.00
102110	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25,000,000.00	25,000,000.00	24,884,000.00
102111	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,866,000.00
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/2021	25,000,000.00	25,000,000.00	24,874,250.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,893,750.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/2021	25,000,000.00	25,000,000.00	24,907,750.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,918,250.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/2021	25,000,000.00	25,000,000.00	24,903,250.00
102178	FNMA 1.625 (CALLABL	1.6250	07/27/2021	25,000,000.00	25,000,000.00	24,930,750.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/2020	25,000,000.00	25,000,000.00	24,877,250.00
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,893,500.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	24,995,854.30	24,893,500.00
102200	FNMA 1.55 (CALLABLE	1.5500	07/28/2021	25,000,000.00	25,000,000.00	24,893,250.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,918,250.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/2021	50,000,000.00	50,000,000.00	49,716,500.00
102292	FNMA 1.55 (CALLABLE	1.5500	08/17/2021	46,212,000.00	46,207,077.65	46,008,667.20
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/2021	25,000,000.00	25,000,000.00	24,909,000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102537	FNMA 1.625 (CALLABL	1.6250	09/30/2021	25,000,000.00	25,000,000.00	24,905,250.00
102573	FNMA 1.45 (CALLABLE	1.4500	09/15/2020	25,000,000.00	25,000,000.00	24,860,250.00
102603	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	25,000,000.00	25,000,000.00	24,866,000.00
102604	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	50,000,000.00	50,000,000.00	49,732,000.00
102626	FNMA 1.50 (CALLABLE	1.5000	09/29/2021	50,000,000.00	50,000,000.00	49,672,000.00
102648	FNMA 1.50 (CALLABLE	1.5000	09/30/2021	35,000,000.00	34,998,424.42	34,782,300.00
102650	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	49,686,000.00
102652	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	49,686,000.00
102664	FNMA 1.125 (CALLABL	1.1250	09/09/2019	50,000,000.00	49,998,178.43	49,905,500.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/2021	25,000,000.00	25,000,000.00	24,854,750.00
102847	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,994,516.93	49,686,000.00
102848	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,994,516.93	49,686,000.00
102849	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	14,070,000.00	14,068,457.09	13,981,640.40
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/2021	50,000,000.00	49,995,350.47	49,712,000.00
102856	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	49,747,500.00
102857	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	49,747,500.00
103027	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	50,000,000.00	50,000,000.00	50,004,000.00
103029	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	25,000,000.00	25,000,000.00	25,002,000.00
103040	FNMA 1.95 (CALLABLE	1.9500	12/01/2021	25,000,000.00	25,000,000.00	25,006,000.00
103230	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,958,907.29	49,815,500.00
103231	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,958,907.29	49,815,500.00
103232	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	10,451,000.00	10,442,410.80	10,412,435.81
103242	FNMA 1.50	1.5000	11/30/2020	50,000,000.00	49,864,807.69	49,755,000.00
103247	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,956,167.60	49,745,000.00
103248	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,956,167.60	49,745,000.00
103249	FNMA 1.50	1.5000	06/22/2020	25,000,000.00	24,978,083.80	24,872,500.00
103255	FNMA 1.375	1.3750	02/26/2021	50,000,000.00	49,673,450.74	49,615,500.00
103757	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,989,452.08	49,872,000.00
103758	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,989,452.08	49,872,000.00
103759	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	17,000,000.00	16,996,413.71	16,956,480.00
104341	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	25,001,750.00
104343	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	25,001,750.00
104350	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	25,001,750.00
106668	FNMA 2.20 (CALLABLE	2.2000	10/13/2022	32,735,000.00	32,538,253.49	32,737,618.80
FNMA TOTAL				**2,566,588,000.00**	**2,565,672,162.27**	**2,555,646,566.61**
96500	FHLB 7.125 (CALLABL	1.3000	08/28/2019	25,000,000.00	25,000,000.00	24,958,750.00
96727	FHLB 7.35 (CALLABLE	1.2300	09/26/2019	25,000,000.00	25,000,000.00	24,939,000.00
97963	FHLB 7.75 (CALLABLE	1.2500	03/18/2020	25,000,000.00	25,000,000.00	24,863,750.00
98031	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,858,500.00
98032	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,858,500.00
98069	FHLB 7.50 (CALLABLE	1.2500	04/02/2020	25,000,000.00	25,000,000.00	24,857,500.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,833,000.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,833,000.00
98775	FHLB 8.50 (CALLABLE	1.2500	06/30/2020	25,000,000.00	25,000,000.00	24,837,500.00
98776	FHLB 7.50 (CALLABLE	1.3000	06/25/2020	25,000,000.00	25,000,000.00	24,866,250.00
101960	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	50,000,000.00	50,000,000.00	49,072,000.00
101961	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	10,000,000.00	10,000,000.00	9,814,400.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/2021	25,000,000.00	25,000,000.00	24,577,750.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/2021	25,000,000.00	25,000,000.00	24,587,000.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/2021	25,000,000.00	24,993,941.68	24,772,750.00
104057	FHLMC 4.125 (CALLAB	1.6000	03/28/2022	25,000,000.00	25,000,000.00	25,003,000.00
104739	FHLMC 4.25 (CALLABL	1.5000	05/24/2022	25,000,000.00	25,000,000.00	24,883,000.00
104788	FHLMC 4.65 (CALLABL	1.5000	05/24/2022	25,000,000.00	25,000,000.00	24,845,250.00
105672	FHLB 4.50 (CALLABLE	1.6250	10/06/2022	25,000,000.00	25,000,000.00	24,898,500.00
105677	FHLB 4.50 (CALLABLE	1.6250	10/12/2022	25,000,000.00	25,000,000.00	24,831,750.00
105697	FHLMC 4.75 (CALLABL	1.7500	10/11/2022	25,000,000.00	25,000,000.00	24,921,250.00
105794	FHLB 5.00 (CALLABLE	1.7500	10/18/2022	25,000,000.00	25,000,000.00	24,837,000.00
106261	FHLB 5.75 (CALLABLE	1.8750	12/13/2022	25,000,000.00	25,000,000.00	24,943,000.00
106900	FHLB 6.00 (CALLABLE	2.2500	02/15/2023	15,000,000.00	15,000,000.00	15,011,250.00
107615	FHLMC 6.50 (CALLABL	2.5000	04/26/2023	50,000,000.00	50,000,000.00	50,026,000.00
107618	FHLMC 6.50 (CALLABL	2.5000	04/26/2023	50,000,000.00	50,000,000.00	50,025,000.00
107620	FHLB 6.50 (CALLABLE	2.5000	04/26/2023	50,000,000.00	50,000,000.00	50,025,500.00
107632	FHLB 6.75 (CALLABLE	2.5000	05/01/2023	25,000,000.00	25,000,000.00	25,016,500.00
107642	FHLMC 6.75 (CALLABL	2.5000	05/01/2023	25,000,000.00	25,000,000.00	25,016,500.00
107695	FHLB 7.25 (CALLABLE	2.5000	05/02/2023	50,000,000.00	50,000,000.00	50,033,500.00
107725	FHLB 7.25 (CALLABLE	2.5000	04/26/2023	50,000,000.00	50,000,000.00	50,028,000.00
107800	FHLMC 7.75 (CALLABL	2.5500	04/26/2023	50,000,000.00	50,000,000.00	50,031,000.00
107911	FHLMC 8.00 (CALLABL	2.5000	05/23/2023	50,000,000.00	50,000,000.00	50,053,500.00
107977	FHLMC 8.00 (CALLABL	2.5000	05/23/2023	25,000,000.00	25,000,000.00	25,027,500.00
108563	FHLMC 6.00 (CALLABL	3.0000	04/26/2023	25,000,000.00	25,000,000.00	25,021,000.00
109032	FHLB 10.00 (CALLABL	3.5000	10/30/2023	25,000,000.00	25,000,000.00	25,038,250.00
MCPN TOTAL				**1,075,000,000.00**	**1,074,993,941.68**	**1,071,045,900.00**
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/2021	50,000,000.00	50,000,000.00	49,458,000.00
102917	FHLB 2.125 (CALLABL	1.2500	11/10/2021	25,000,000.00	25,000,000.00	24,631,750.00
103056	FHLB 3.00 (CALLABLE	1.2500	12/02/2021	25,000,000.00	25,000,000.00	24,668,500.00
103061	FHLB 1.50 (CALLABLE	2.0000	11/26/2021	25,000,000.00	25,000,000.00	25,006,750.00
103325	FHLB 3.25 (CALLABLE	1.7500	12/30/2021	50,000,000.00	50,000,000.00	49,725,500.00
103327	FHLB 2.875 (CALLABL	1.4000	12/28/2021	50,000,000.00	50,000,000.00	49,314,500.00
103587	FHLMC 3.50 (CALLABL	1.5000	01/27/2022	50,000,000.00	50,000,000.00	49,359,000.00
104067	FHLMC 4.25 (CALLABL	1.6000	03/28/2022	25,000,000.00	25,000,000.00	24,974,000.00
104258	FHLMC 4.25 (CALLABL	1.5000	04/18/2022	25,000,000.00	25,000,000.00	24,868,750.00
104305	FHLMC 4.30 (CALLABL	1.5500	04/19/2022	25,000,000.00	25,000,000.00	24,879,750.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
104658	FHLMC 4.25 (CALLABL	1.5000	05/16/2022	25,000,000.00	25,000,000.00	24,829,000.00
105968	FHLMC 2.00 (CALLABL	2.2500	11/22/2022	25,000,000.00	25,000,000.00	25,019,500.00
107574	FHLB 6.00 (CALLABLE	2.5000	04/26/2023	50,000,000.00	50,000,000.00	50,015,500.00
110472	FHLB 2.45 (CALLABLE	2.4500	04/15/2024	25,000,000.00	25,000,000.00	25,075,000.00
110681	FHLMC 3.65 (CALLAB	3.6500	05/21/2024	50,000,000.00	50,000,000.00	50,329,000.00
110705	FHLMC 3.75 (CALLABL	3.7500	05/21/2024	50,000,000.00	50,000,000.00	50,364,000.00
110711	FHLMC 3.90 (CALLABL	3.9000	05/20/2024	50,000,000.00	50,000,000.00	50,378,000.00
110758	FHLMC 2.75 (CALLABL	2.7500	05/28/2024	50,000,000.00	50,000,000.00	50,628,500.00
110785	FHLMC 3.00 (CALLABL	3.0000	05/28/2024	25,000,000.00	25,000,000.00	25,260,250.00
110943	FHLMC 3.125 (CALLAB	3.1250	06/25/2024	50,000,000.00	50,000,000.00	50,180,500.00
MCSA TOTAL				**750,000,000.00**	**750,000,000.00**	**748,965,750.00**
110581	CANCARA ASSET SEC L	2.5500	07/15/2019	41,900,000.00	41,858,449.17	41,852,653.00
110618	LA FAYETTE ASSET SE	2.5100	07/02/2019	22,972,000.00	22,970,398.34	22,965,797.56
110638	LA FAYETTE ASSET SE	2.5200	07/11/2019	22,053,000.00	22,037,562.90	22,033,593.36
110691	ATLANTIC ASSET SEC	2.4700	07/02/2019	50,000,000.00	49,996,569.44	49,986,500.00
110695	ATLANTIC ASSET SEC	2.4900	07/09/2019	50,000,000.00	49,972,333.33	49,963,000.00
110697	ATLANTIC ASSET SEC	2.4900	07/09/2019	25,000,000.00	24,986,166.67	24,981,500.00
110698	CAFCO LLC CP	2.4800	07/01/2019	23,000,000.00	23,000,000.00	22,995,400.00
110718	CAFCO LLC CP	2.4800	07/09/2019	43,168,000.00	43,144,209.64	43,136,487.36
110725	TORONTO DOMINION BA	2.4700	07/05/2019	50,000,000.00	49,986,277.78	49,976,500.00
110726	ATLANTIC ASSET SEC	2.5000	07/30/2019	12,142,000.00	12,117,547.36	12,116,623.22
110729	CANCARA ASSET SEC L	2.4800	07/05/2019	50,000,000.00	49,986,222.22	49,976,500.00
110730	CANCARA ASSET SEC L	2.4800	07/05/2019	50,000,000.00	49,986,222.22	49,976,500.00
110735	CIESCO LLC CP	2.4700	07/03/2019	50,000,000.00	49,993,138.89	49,983,000.00
110736	JUPITER SEC COMPANY	2.5100	07/05/2019	50,000,000.00	49,986,055.56	49,976,000.00
110742	LA FAYETTE ASSET SE	2.4800	07/08/2019	25,000,000.00	24,987,944.44	24,983,000.00
110743	LA FAYETTE ASSET SE	2.4800	07/09/2019	25,000,000.00	24,986,222.22	24,981,250.00
110744	CIESCO LLC CP	2.4700	07/10/2019	50,000,000.00	49,969,125.00	49,959,500.00
110745	NESTLE CAPITAL CORP	2.3800	07/05/2019	50,000,000.00	49,986,777.78	49,977,500.00
110746	NESTLE CAPITAL CORP	2.4400	07/05/2019	50,000,000.00	49,986,444.44	49,977,500.00
110747	JUPITER SEC COMPANY	2.5100	07/08/2019	50,000,000.00	49,975,597.22	49,966,000.00
110748	CHEVRON CORP CP	2.3900	07/01/2019	32,243,000.00	32,243,000.00	32,236,551.40
110754	TORONTO DOMINION BA	2.4300	07/05/2019	50,000,000.00	49,986,500.00	49,976,500.00
110762	NATIXIS NY BRANCH C	2.4900	07/01/2019	50,000,000.00	50,000,000.00	49,990,000.00
110763	CIESCO LLC CP	2.4600	07/10/2019	39,440,000.00	39,415,744.40	39,408,053.60
110764	NATIXIS NY BRANCH C	2.4800	07/01/2019	20,000,000.00	20,000,000.00	19,996,000.00
110765	CRC FUNDING LLC CP	2.4600	07/08/2019	50,000,000.00	49,976,083.33	49,966,000.00
110773	OLD LINE FUNDING LL	2.4300	07/01/2019	18,200,000.00	18,200,000.00	18,196,360.00
110774	THUNDER BAY FUNDING	2.4400	07/01/2019	25,000,000.00	25,000,000.00	24,995,000.00
110775	CHARIOT FUNDING LLC	2.4800	07/01/2019	50,000,000.00	50,000,000.00	49,990,000.00
110776	CHARIOT FUNDING LLC	2.4800	07/01/2019	50,000,000.00	50,000,000.00	49,990,000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110777	CHEVRON CORP CP	2.4000	07/03/2019	50,000,000.00	49,993,333.33	49,984,000.00
110778	CHEVRON CORP CP	2.4000	07/03/2019	48,500,000.00	48,493,533.33	48,484,480.00
110780	SHEFFIELD RECEIVABL	2.4600	07/08/2019	25,000,000.00	24,988,041.67	24,983,000.00
110782	THUNDER BAY FUNDING	2.4500	07/16/2019	26,520,000.00	26,492,927.50	26,488,176.00
110783	JUPITER SEC COMPANY	2.4700	07/03/2019	50,000,000.00	49,993,138.89	49,983,000.00
110784	JUPITER SEC COMPANY	2.4700	07/01/2019	50,000,000.00	50,000,000.00	49,989,500.00
110788	JUPITER SEC COMPANY	2.4500	07/03/2019	50,000,000.00	49,993,194.44	49,983,000.00
110789	JUPITER SEC COMPANY	2.4500	07/03/2019	39,000,000.00	38,994,691.67	38,986,740.00
110790	THUNDER BAY FUNDING	2.4400	07/16/2019	18,399,000.00	18,380,294.35	18,376,921.20
110791	OLD LINE FUNDING LL	2.4600	07/03/2019	6,027,000.00	6,026,176.31	6,025,011.09
110793	CHARIOT FUNDING LLC	2.4500	07/02/2019	50,000,000.00	49,996,597.22	49,986,500.00
110798	CHARIOT FUNDING LLC	2.4500	07/02/2019	50,000,000.00	49,996,597.22	49,986,500.00
110799	SHEFFIELD RECEIVABL	2.4400	07/01/2019	25,000,000.00	25,000,000.00	24,994,750.00
110803	CIESCO LLC CP	2.4500	07/01/2019	19,424,000.00	19,424,000.00	19,419,920.96
110807	CIESCO LLC CP	2.4500	07/01/2019	50,000,000.00	50,000,000.00	49,989,500.00
110810	THUNDER BAY FUNDING	2.4400	07/02/2019	50,000,000.00	49,996,611.11	49,986,500.00
110814	CRC FUNDING LLC CP	2.4500	07/15/2019	50,000,000.00	49,952,361.11	49,942,500.00
110815	CANCARA ASSET SEC L	2.4800	07/03/2019	50,000,000.00	49,993,111.11	49,983,500.00
110817	SHEFFIELD RECEIVABL	2.4500	07/15/2019	50,000,000.00	49,952,361.11	49,942,500.00
110818	MONT BLANC CAPITAL	2.5200	08/16/2019	28,562,000.00	28,470,030.36	28,469,744.74
110819	CAFCO LLC CP	2.4400	07/16/2019	50,000,000.00	49,949,166.67	49,941,000.00
110823	CAFCO LLC CP	2.4600	08/15/2019	21,561,000.00	21,494,699.93	21,495,023.34
110830	CRC FUNDING LLC CP	2.4600	08/14/2019	19,600,000.00	19,541,069.33	19,539,044.00
110831	CIESCO LLC CP	2.4700	08/16/2019	39,939,000.00	39,812,948.08	39,809,997.03
110833	SHEFFIELD RECEIVABL	2.4400	07/19/2019	50,000,000.00	49,939,000.00	49,929,500.00
110834	LA FAYETTE ASSET SE	2.4500	07/22/2019	25,000,000.00	24,964,270.83	24,959,750.00
110836	OLD LINE FUNDING LL	2.4500	07/10/2019	50,000,000.00	49,969,375.00	49,960,500.00
110838	ATLANTIC ASSET SEC	2.4300	07/10/2019	27,000,000.00	26,983,597.50	26,978,400.00
110839	ATLANTIC ASSET SEC	2.4300	07/12/2019	25,000,000.00	24,981,437.50	24,976,500.00
110841	ATLANTIC ASSET SEC	2.4400	07/12/2019	25,000,000.00	24,981,361.11	24,976,500.00
110843	OLD LINE FUNDING LL	2.4300	07/10/2019	25,000,000.00	24,984,812.50	24,980,250.00
110844	CAFCO LLC CP	2.4400	07/09/2019	25,000,000.00	24,986,444.44	24,981,750.00
110845	CAFCO LLC CP	2.4200	07/11/2019	50,000,000.00	49,966,388.89	49,957,000.00
110846	TORONTO DOMINION BA	2.4100	07/08/2019	50,000,000.00	49,976,569.44	49,966,500.00
110847	SHEFFIELD RECEIVABL	2.4200	07/08/2019	50,000,000.00	49,976,472.22	49,966,000.00
110851	AUTOBAHN FUNDING CO	2.4100	07/08/2019	25,000,000.00	24,988,284.72	24,983,000.00
110852	AUTOBAHN FUNDING CO	2.4100	07/09/2019	35,000,000.00	34,981,255.56	34,973,750.00
110853	ATLANTIC ASSET SEC	2.4500	07/12/2019	50,000,000.00	49,962,569.44	49,953,000.00
110854	EXXON MOBIL CORP CP	2.3900	07/08/2019	50,000,000.00	49,976,763.89	49,967,500.00
110855	ATLANTIC ASSET SEC	2.4500	07/31/2019	35,000,000.00	34,928,541.67	34,924,750.00
110856	SHEFFIELD RECEIVABL	2.4400	07/24/2019	50,000,000.00	49,922,055.56	49,913,000.00
110857	MONT BLANC CAPITAL	2.5000	09/04/2019	18,450,000.00	18,366,718.75	18,367,897.50

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110858	SHEFFIELD RECEIVABL	2.4400	07/15/2019	8,009,000.00	8,001,400.35	7,999,789.65
110860	OLD LINE FUNDING LL	2.4500	07/15/2019	50,000,000.00	49,952,361.11	49,944,500.00
110863	CAFCO LLC CP	2.4300	07/16/2019	50,000,000.00	49,949,375.00	49,941,000.00
110864	CAFCO LLC CP	2.4300	07/16/2019	24,000,000.00	23,975,700.00	23,971,680.00
110865	ATLANTIC ASSET SEC	2.4500	07/31/2019	50,000,000.00	49,897,916.67	49,892,500.00
110866	EXXON MOBIL CORP CP	2.3900	07/09/2019	25,000,000.00	24,986,722.22	24,982,250.00
110867	AUTOBAHN FUNDING CO	2.4400	07/23/2019	30,000,000.00	29,955,266.67	29,949,600.00
110868	ATLANTIC ASSET SEC	2.4800	08/06/2019	16,129,000.00	16,089,000.08	16,088,193.63
110869	AUTOBAHN FUNDING CO	2.4200	07/10/2019	50,000,000.00	49,969,750.00	49,959,500.00
110873	JUPITER SEC COMPANY	2.4400	07/11/2019	50,000,000.00	49,966,111.11	49,956,000.00
110874	JUPITER SEC COMPANY	2.4400	07/11/2019	50,000,000.00	49,966,111.11	49,956,000.00
110875	THUNDER BAY FUNDING	2.4200	07/08/2019	29,000,000.00	28,986,353.89	28,980,570.00
110876	SHEFFIELD RECEIVABL	2.4300	07/19/2019	50,000,000.00	49,939,250.00	49,929,500.00
110877	EXXON MOBIL CORP CP	2.3900	07/11/2019	50,000,000.00	49,966,805.56	49,958,000.00
110878	EXXON MOBIL CORP CP	2.3900	07/16/2019	50,000,000.00	49,950,208.33	49,942,000.00
110879	EXXON MOBIL CORP CP	2.3800	07/12/2019	50,000,000.00	49,963,638.89	49,955,000.00
110880	ATLANTIC ASSET SEC	2.4500	07/30/2019	19,381,000.00	19,342,749.44	19,340,493.71
110883	OLD LINE FUNDING LL	2.4300	07/15/2019	50,000,000.00	49,952,750.00	49,944,500.00
110884	ATLANTIC ASSET SEC	2.4200	07/10/2019	50,000,000.00	49,969,750.00	49,960,000.00
110885	LA FAYETTE ASSET SE	2.4100	07/12/2019	50,000,000.00	49,963,180.56	49,952,500.00
110886	THUNDER BAY FUNDING	2.4200	07/09/2019	50,000,000.00	49,973,111.11	49,963,500.00
110890	AUTOBAHN FUNDING CO	2.4000	07/12/2019	25,000,000.00	24,981,666.67	24,976,250.00
110891	CHARIOT FUNDING LLC	2.4400	07/17/2019	50,000,000.00	49,945,777.78	49,937,000.00
110892	CHARIOT FUNDING LLC	2.4400	07/17/2019	50,000,000.00	49,945,777.78	49,937,000.00
110893	CHEVRON CORP CP	2.3850	07/15/2019	40,000,000.00	39,962,900.00	39,956,000.00
110895	ATLANTIC ASSET SEC	2.4300	07/01/2019	50,000,000.00	50,000,000.00	49,990,000.00
110896	ATLANTIC ASSET SEC	2.4500	07/30/2019	25,503,000.00	25,452,667.00	25,449,698.73
110899	JUPITER SEC COMPANY	2.4500	07/25/2019	50,000,000.00	49,918,333.33	49,909,500.00
110900	THUNDER BAY FUNDING	2.4000	07/15/2019	30,000,000.00	29,972,000.00	29,966,100.00
110901	SHEFFIELD RECEIVABL	2.4000	07/15/2019	50,000,000.00	49,953,333.34	49,942,500.00
110902	CIESCO LLC CP	2.4100	07/17/2019	50,000,000.00	49,946,444.44	49,936,000.00
110903	ATLANTIC ASSET SEC	2.4400	07/18/2019	35,000,000.00	34,959,672.22	34,953,450.00
110906	AUTOBAHN FUNDING CO	2.4000	07/15/2019	18,863,000.00	18,845,394.54	18,841,307.55
110907	CHARIOT FUNDING LLC	2.4200	07/15/2019	50,000,000.00	49,952,944.44	49,943,500.00
110908	CIESCO LLC CP	2.4200	07/17/2019	50,000,000.00	49,946,222.22	49,936,000.00
110909	CHARIOT FUNDING LLC	2.4100	07/16/2019	25,000,000.00	24,974,895.83	24,970,250.00
110912	CREDIT AGRICOLE CIB	2.3600	07/16/2019	24,865,000.00	24,840,549.42	24,835,907.95
110916	CRC FUNDING LLC CP	2.4100	07/18/2019	33,000,000.00	32,962,444.17	32,955,450.00
110917	TORONTO DOMINION BA	2.3900	07/16/2019	50,000,000.00	49,950,208.33	49,940,000.00
110918	AUTOBAHN FUNDING CO	2.4100	07/15/2019	25,000,000.00	24,976,569.44	24,971,250.00
110922	CRC FUNDING LLC CP	2.4100	07/19/2019	50,000,000.00	49,939,750.00	49,929,500.00
110923	LA FAYETTE ASSET SE	2.4200	07/18/2019	25,000,000.00	24,971,430.56	24,966,250.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110924	AUTOBAHN FUNDING CO	2.4100	07/15/2019	35,000,000.00	34,967,197.22	34,959,750.00
110925	JUPITER SEC COMPANY	2.3900	07/16/2019	50,000,000.00	49,950,208.33	49,939,000.00
110926	THUNDER BAY FUNDING	2.4000	07/18/2019	25,000,000.00	24,971,666.67	24,966,750.00
110927	LA FAYETTE ASSET SE	2.4200	07/19/2019	25,000,000.00	24,969,750.00	24,964,750.00
110928	SHEFFIELD RECEIVABL	2.4000	07/18/2019	50,000,000.00	49,943,333.33	49,932,500.00
110930	JUPITER SEC COMPANY	2.3800	07/18/2019	50,000,000.00	49,943,805.56	49,932,500.00
110931	ATLANTIC ASSET SEC	2.4200	08/01/2019	7,535,000.00	7,519,297.90	7,518,347.65
110933	SHEFFIELD RECEIVABL	2.4200	07/25/2019	50,000,000.00	49,919,333.34	49,910,000.00
110934	JUPITER SEC COMPANY	2.4000	07/18/2019	50,000,000.00	49,943,333.33	49,932,500.00
110935	JUPITER SEC COMPANY	2.4000	07/19/2019	30,000,000.00	29,964,000.00	29,957,700.00
110936	AUTOBAHN FUNDING CO	2.4000	07/19/2019	30,000,000.00	29,964,000.00	29,957,700.00
110938	TORONTO DOMINION BA	2.3700	07/19/2019	50,000,000.00	49,940,750.00	49,930,000.00
110939	ATLANTIC ASSET SEC	2.4100	08/01/2019	27,244,000.00	27,187,461.13	27,183,790.76
110940	JUPITER SEC COMPANY	2.4000	07/19/2019	50,000,000.00	49,940,000.00	49,929,500.00
110941	CHARIOT FUNDING LLC	2.4000	07/19/2019	35,000,000.00	34,958,000.00	34,951,350.00
110944	LA FAYETTE ASSET SE	2.4000	07/17/2019	25,000,000.00	24,973,333.33	24,968,000.00
110945	CANADIAN IMP BK OF	2.3600	07/19/2019	50,000,000.00	49,941,000.00	49,931,500.00
110946	SHEFFIELD RECEIVABL	2.4000	07/25/2019	50,000,000.00	49,920,000.00	49,910,000.00
110947	SHEFFIELD RECEIVABL	2.4000	07/23/2019	30,000,000.00	29,956,000.00	29,949,900.00
110948	CIESCO LLC CP	2.3900	08/08/2019	11,356,000.00	11,327,351.34	11,325,111.68
110951	JUPITER SEC COMPANY	2.3800	07/24/2019	25,000,000.00	24,961,986.11	24,956,250.00
110952	LA FAYETTE ASSET SE	2.3800	07/24/2019	25,000,000.00	24,961,986.11	24,956,250.00
110955	CAFCO LLC CP	2.3900	08/14/2019	50,000,000.00	49,853,944.45	49,850,000.00
110957	EXXON MOBIL CORP CP	2.3500	08/01/2019	50,000,000.00	49,898,819.44	49,892,000.00
110958	JUPITER SEC COMPANY	2.3800	07/22/2019	50,000,000.00	49,930,583.33	49,919,500.00
110959	CAFCO LLC CP	2.3700	08/14/2019	20,000,000.00	19,942,066.67	19,940,000.00
110961	CRC FUNDING LLC CP	2.3900	07/22/2019	50,000,000.00	49,930,291.67	49,919,500.00
110962	LA FAYETTE ASSET SE	2.3700	07/25/2019	25,000,000.00	24,960,500.00	24,954,750.00
110963	CRC FUNDING LLC CP	2.3800	07/23/2019	50,000,000.00	49,927,277.78	49,916,000.00
110964	CHARIOT FUNDING LLC	2.3800	07/22/2019	50,000,000.00	49,930,583.34	49,921,000.00
110965	AUTOBAHN FUNDING CO	2.3800	07/19/2019	15,000,000.00	14,982,150.00	14,978,850.00
110966	SHEFFIELD RECEIVABL	2.3600	07/22/2019	38,165,000.00	38,112,459.52	38,103,554.35
110967	ATLANTIC ASSET SEC	2.3900	07/24/2019	25,000,000.00	24,961,826.39	24,957,250.00
110968	CHARIOT FUNDING LLC	2.3800	07/23/2019	50,000,000.00	49,927,277.78	49,917,500.00
110969	CIESCO LLC CP	2.3800	07/24/2019	50,000,000.00	49,923,972.22	49,912,500.00
110970	AUTOBAHN FUNDING CO	2.3700	07/24/2019	50,000,000.00	49,924,291.66	49,912,500.00
110971	AUTOBAHN FUNDING CO	2.3700	07/24/2019	10,000,000.00	9,984,858.34	9,982,500.00
110972	CHARIOT FUNDING LLC	2.3700	07/25/2019	25,000,000.00	24,960,500.00	24,955,750.00
110973	CHARIOT FUNDING LLC	2.3800	07/10/2019	19,553,000.00	19,541,365.96	19,537,357.60
110974	CRC FUNDING LLC CP	2.3900	07/31/2019	50,000,000.00	49,900,416.67	49,890,000.00
110976	CAFCO LLC CP	2.3800	07/26/2019	50,000,000.00	49,917,361.11	49,909,000.00
110977	SHEFFIELD RECEIVABL	2.3600	07/25/2019	50,000,000.00	49,921,333.34	49,910,000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110978	CHARIOT FUNDING LLC	2.3700	07/24/2019	50,000,000.00	49,924,291.67	49,914,500.00
110979	JUPITER SEC COMPANY	2.3700	07/25/2019	50,000,000.00	49,921,000.00	49,909,500.00
110980	JUPITER SEC COMPANY	2.3600	07/25/2019	50,000,000.00	49,921,333.34	49,909,500.00
110981	ATLANTIC ASSET SEC	2.3800	08/01/2019	23,837,000.00	23,788,147.39	23,784,320.23
110984	LA FAYETTE ASSET SE	2.3700	08/01/2019	25,000,000.00	24,948,979.17	24,943,250.00
110985	CHARIOT FUNDING LLC	2.3800	07/31/2019	50,000,000.00	49,900,833.33	49,892,000.00
110986	AUTOBAHN FUNDING CO	2.3700	07/26/2019	10,000,000.00	9,983,541.67	9,981,200.00
110987	SHEFFIELD RECEIVABL	2.3700	07/26/2019	50,000,000.00	49,917,708.33	49,906,500.00
110988	LA FAYETTE ASSET SE	2.3700	08/02/2019	20,039,000.00	19,996,784.51	19,992,108.74
110989	CAFCO LLC CP	2.3800	08/05/2019	33,501,000.00	33,423,482.41	33,418,922.55
110990	CANCARA ASSET SEC L	2.3700	08/15/2019	50,000,000.00	49,851,875.00	49,845,000.00
110995	REGENCY MARKETS NO.	2.4200	07/16/2019	50,000,000.00	49,949,583.33	49,939,000.00
110999	REGENCY MARKETS NO.	2.4200	07/15/2019	50,000,000.00	49,952,944.45	49,942,500.00
111000	AUTOBAHN FUNDING CO	2.3700	07/30/2019	30,000,000.00	29,942,725.00	29,935,800.00
111001	CAFCO LLC CP	2.3700	08/01/2019	30,000,000.00	29,938,775.00	29,934,300.00
111002	SHEFFIELD RECEIVABL	2.3600	07/31/2019	25,000,000.00	24,950,833.33	24,945,500.00
111003	TORONTO DOMINION BA	2.3500	07/31/2019	41,773,000.00	41,691,194.54	41,680,681.67
111004	SHEFFIELD RECEIVABL	2.3600	07/31/2019	50,000,000.00	49,901,666.67	49,891,000.00
111005	LA FAYETTE ASSET SE	2.3700	07/30/2019	25,069,000.00	25,021,139.10	25,015,352.34
111006	CHARIOT FUNDING LLC	2.3700	07/31/2019	50,000,000.00	49,901,250.00	49,892,000.00
111007	CHARIOT FUNDING LLC	2.3700	08/05/2019	50,000,000.00	49,884,791.67	49,876,000.00
111008	LA FAYETTE ASSET SE	2.3700	08/12/2019	25,000,000.00	24,930,875.00	24,925,500.00
111010	ATLANTIC ASSET SEC	2.3700	07/18/2019	50,000,000.00	49,944,041.66	49,933,500.00
111015	ATLANTIC ASSET SEC	2.3700	08/02/2019	50,000,000.00	49,894,666.67	49,886,000.00
111016	AUTOBAHN FUNDING CO	2.3500	08/01/2019	50,000,000.00	49,898,819.45	49,886,500.00
111017	CHARIOT FUNDING LLC	2.3700	07/31/2019	50,000,000.00	49,901,250.00	49,892,000.00
111018	SHEFFIELD RECEIVABL	2.3700	07/23/2019	50,000,000.00	49,927,583.33	49,916,500.00
111019	LA FAYETTE ASSET SE	2.3600	08/16/2019	23,543,000.00	23,472,004.77	23,466,956.11
111021	LA FAYETTE ASSET SE	2.3700	07/31/2019	25,000,000.00	24,950,625.00	24,945,000.00
111022	TORONTO DOMINION BA	2.3800	07/30/2019	50,000,000.00	49,904,138.89	49,893,000.00
111023	ATLANTIC ASSET SEC	2.3600	07/22/2019	50,000,000.00	49,931,166.67	49,920,500.00
111024	AUTOBAHN FUNDING CO	2.3400	07/31/2019	50,000,000.00	49,902,500.00	49,890,000.00
111025	LA FAYETTE ASSET SE	2.3600	08/09/2019	50,000,000.00	49,872,166.67	49,860,500.00
111029	ATLANTIC ASSET SEC	2.3400	07/18/2019	25,000,000.00	24,972,375.00	24,966,750.00
111030	SHEFFIELD RECEIVABL	2.3400	08/20/2019	21,424,000.00	21,354,372.00	21,349,444.48
111031	MONT BLANC CAPITAL	2.3300	09/05/2019	36,331,000.00	36,175,806.08	36,167,147.19
111033	CAFCO LLC CP	2.3200	08/06/2019	50,000,000.00	49,884,000.00	49,874,500.00
111034	TORONTO DOMINION BA	2.4000	08/05/2019	50,000,000.00	49,883,333.33	49,873,000.00
111035	MONT BLANC CAPITAL	2.4000	07/11/2019	26,756,000.00	26,738,162.67	26,732,454.72
111036	MONT BLANC CAPITAL	2.4000	07/11/2019	25,000,000.00	24,983,333.34	24,978,000.00
111037	CAFCO LLC CP	2.3200	08/22/2019	31,850,000.00	31,743,267.11	31,739,162.00
111039	LA FAYETTE ASSET SE	2.3700	08/01/2019	25,000,000.00	24,948,979.17	24,943,250.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111040	LA FAYETTE ASSET SE	2.3700	08/02/2019	25,000,000.00	24,947,333.33	24,941,500.00
111041	THUNDER BAY FUNDING	2.3500	07/25/2019	50,000,000.00	49,921,666.66	49,911,000.00
111042	LA FAYETTE ASSET SE	2.3300	08/05/2019	50,000,000.00	49,886,736.11	49,873,500.00
111045	AUTOBAHN FUNDING CO	2.3400	07/31/2019	30,000,000.00	29,941,500.00	29,934,000.00
111046	LA FAYETTE ASSET SE	2.3100	08/08/2019	50,000,000.00	49,878,083.33	49,864,000.00
111047	ATLANTIC ASSET SEC	2.3200	08/02/2019	50,000,000.00	49,896,888.89	49,886,000.00
111048	ATLANTIC ASSET SEC	2.3200	08/13/2019	50,000,000.00	49,861,444.45	49,851,500.00
111050	ATLANTIC ASSET SEC	2.3800	07/22/2019	25,000,000.00	24,965,291.67	24,960,250.00
111051	EXXON MOBIL CORP CP	2.3000	07/31/2019	50,000,000.00	49,904,166.67	49,895,000.00
111053	ATLANTIC ASSET SEC	2.3200	08/12/2019	35,000,000.00	34,905,266.67	34,898,500.00
111054	SHEFFIELD RECEIVABL	2.3200	08/23/2019	35,000,000.00	34,880,455.56	34,870,850.00
111056	ATLANTIC ASSET SEC	2.3700	07/25/2019	50,000,000.00	49,921,000.00	49,911,500.00
111057	LA FAYETTE ASSET SE	2.3200	08/15/2019	50,000,000.00	49,855,000.00	49,841,500.00
111059	LA FAYETTE ASSET SE	2.3900	07/29/2019	50,000,000.00	49,907,055.56	49,896,500.00
111060	LA FAYETTE ASSET SE	2.3900	07/29/2019	4,092,000.00	4,084,393.43	4,083,529.56
111061	OLD LINE FUNDING LL	2.3000	08/02/2019	30,000,000.00	29,938,666.67	29,932,200.00
111062	ATLANTIC ASSET SEC	2.3200	08/01/2019	50,000,000.00	49,900,111.11	49,889,500.00
111063	TOYOTA MOTOR CREDIT	2.3500	07/10/2019	50,000,000.00	49,970,625.00	49,961,000.00
111065	ATLANTIC ASSET SEC	2.3200	08/02/2019	25,000,000.00	24,948,444.45	24,943,000.00
111066	CAFCO LLC CP	2.3000	08/23/2019	28,025,000.00	27,930,104.24	27,925,791.50
111067	ATLANTIC ASSET SEC	2.3400	07/22/2019	41,183,000.00	41,126,785.21	41,117,519.03
111075	ATLANTIC ASSET SEC	2.4000	07/25/2019	50,000,000.00	49,920,000.00	49,911,500.00
111076	TORONTO DOMINION BA	2.3800	08/02/2019	50,000,000.00	49,894,222.22	49,883,000.00
111077	ATLANTIC ASSET SEC	2.3500	08/01/2019	50,000,000.00	49,898,819.44	49,889,500.00
111078	AUTOBAHN FUNDING CO	2.3400	08/02/2019	15,000,000.00	14,968,800.00	14,964,900.00
111079	LA FAYETTE ASSET SE	2.3700	07/31/2019	25,000,000.00	24,950,625.00	24,945,000.00
111080	LA FAYETTE ASSET SE	2.3700	07/30/2019	28,000,000.00	27,946,543.34	27,940,080.00
111081	TOYOTA MOTOR CREDIT	2.3600	07/11/2019	50,000,000.00	49,967,222.22	49,958,000.00
111085	OLD LINE FUNDING LL	2.3200	08/05/2019	50,000,000.00	49,887,222.22	49,877,500.00
111087	SHEFFIELD RECEIVABL	2.3500	08/05/2019	50,000,000.00	49,885,763.89	49,875,000.00
111088	CAFCO LLC CP	2.3500	08/02/2019	50,000,000.00	49,895,555.56	49,887,000.00
111090	OLD LINE FUNDING LL	2.3200	08/06/2019	25,000,000.00	24,942,000.00	24,937,250.00
111094	SHEFFIELD RECEIVABL	2.3500	08/07/2019	50,000,000.00	49,879,236.12	49,868,500.00
111095	AUTOBAHN FUNDING CO	2.3300	08/05/2019	25,000,000.00	24,943,368.05	24,936,750.00
111096	THUNDER BAY FUNDING	2.3000	08/15/2019	17,750,000.00	17,698,968.75	17,694,797.50
111097	AUTOBAHN FUNDING CO	2.3400	08/06/2019	15,000,000.00	14,964,900.00	14,961,150.00
111098	CANADIAN IMP BK OF	2.3000	08/05/2019	50,000,000.00	49,888,194.45	49,877,500.00
111099	TOYOTA MOTOR CREDIT	2.3600	08/05/2019	50,000,000.00	49,885,277.78	49,877,000.00
111100	TOYOTA MOTOR CREDIT	2.3600	08/05/2019	50,000,000.00	49,885,277.78	49,877,000.00
111101	CRC FUNDING LLC CP	2.3400	08/01/2019	25,000,000.00	24,949,625.00	24,943,250.00
111102	EXXON MOBIL CORP CP	2.2900	07/31/2019	50,000,000.00	49,904,583.33	49,895,000.00
111103	ATLANTIC ASSET SEC	2.3400	08/14/2019	12,418,000.00	12,382,484.52	12,380,373.46

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111112	SHEFFIELD RECEIVABL	2.3400	08/08/2019	50,000,000.00	49,876,500.00	49,865,500.00
111113	SHEFFIELD RECEIVABL	2.3400	08/09/2019	50,000,000.00	49,873,250.00	49,862,500.00
111114	CREDIT AGRICOLE CIB	2.3400	07/02/2019	30,000,000.00	29,998,050.00	29,992,200.00
CPD TOTAL				**9,351,294,000.00**	**9,338,961,418.49**	**9,337,125,269.70**
103684	US BANK NA MTN	2.0000	01/24/2020	25,000,000.00	24,990,028.09	24,969,500.00
108158	AU & NZ BANKING GRP	2.2500	11/09/2020	19,660,000.00	19,434,903.81	19,665,111.60
BNOT3 TOTAL				**44,660,000.00**	**44,424,931.90**	**44,634,611.60**
109674	TOYOTA MOTOR CREDIT	3.0500	01/08/2021	10,000,000.00	9,995,428.19	10,137,500.00
110109	JOHNSON & JOHNSON C	2.2500	03/03/2022	22,500,000.00	22,254,529.32	22,652,775.00
110162	TOYOTA MOTOR CREDIT	2.2000	01/10/2020	25,000,000.00	24,941,600.32	25,007,500.00
CNFX TOTAL				**57,500,000.00**	**57,191,557.83**	**57,797,775.00**
109174	UST BILL	2.5420	10/10/2019	50,000,000.00	49,643,413.89	49,706,000.00
109234	UST BILL	2.6350	11/07/2019	50,000,000.00	49,527,895.84	49,630,500.00
109614	UST BILL	2.5130	12/05/2019	50,000,000.00	49,452,135.41	49,561,000.00
109615	UST BILL	2.5130	12/05/2019	50,000,000.00	49,452,135.41	49,561,000.00
110105	UST BILL	2.4580	02/27/2020	50,000,000.00	49,177,420.13	49,348,000.00
110106	UST BILL	2.4580	02/27/2020	50,000,000.00	49,177,420.13	49,348,000.00
110291	UST BILL	2.3500	02/27/2020	50,000,000.00	49,213,402.79	49,348,000.00
110292	UST BILL	2.3500	02/27/2020	50,000,000.00	49,213,402.79	49,348,000.00
110458	UST BILL	2.3200	03/26/2020	50,000,000.00	49,133,222.23	49,270,500.00
110635	UST BILL	2.3720	10/24/2019	50,000,000.00	49,621,138.89	49,682,500.00
110636	UST BILL	2.3720	10/24/2019	50,000,000.00	49,621,138.89	49,682,500.00
110650	UST BILL	2.3600	10/03/2019	50,000,000.00	49,691,888.89	49,727,000.00
110651	UST BILL	2.3600	10/03/2019	50,000,000.00	49,691,888.89	49,727,000.00
110755	UST BILL	2.3500	07/05/2019	50,000,000.00	49,986,944.44	49,989,000.00
110756	UST BILL	2.3500	07/05/2019	50,000,000.00	49,986,944.44	49,989,000.00
110766	UST BILL	2.3500	07/11/2019	50,000,000.00	49,967,361.11	49,973,500.00
110767	UST BILL	2.3500	07/11/2019	50,000,000.00	49,967,361.11	49,973,500.00
110768	UST BILL	2.3600	07/05/2019	50,000,000.00	49,986,888.89	49,989,000.00
110769	UST BILL	2.3600	07/05/2019	50,000,000.00	49,986,888.89	49,989,000.00
110771	UST BILL	2.3650	07/02/2019	50,000,000.00	49,996,715.28	49,997,500.00
110772	UST BILL	2.3650	07/02/2019	50,000,000.00	49,996,715.28	49,997,500.00
110887	UST BILL	2.3100	07/23/2019	50,000,000.00	49,929,416.67	49,937,000.00
110888	UST BILL	2.3100	07/23/2019	50,000,000.00	49,929,416.67	49,937,000.00
US TBILLS TOTAL				**1,150,000,000.00**	**1,142,351,156.96**	**1,143,712,000.00**
105895	LACCAL BANS	5.5000	06/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
107432	LACCAL BANS	3.0140	06/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
109917	LACCAL BANS	2.5990	06/30/2021	10,000,000.00	10,000,000.00	10,000,000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
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	50,132,000.00
107422	NORDEA BANK AB NY F	2.7113	03/27/2020	50,000,000.00	50,000,000.00	50,132,000.00
CDS-FR TOTAL				**100,000,000.00**	**100,000,000.00**	**100,264,000.00**
110687	MUFG UNION BANK NA	2.4900	07/08/2019	50,000,000.00	50,000,000.00	50,002,000.00
110688	MUFG UNION BANK NA	2.4900	07/08/2019	25,000,000.00	25,000,000.00	25,001,000.00
110808	MUFG UNION BANK NA	2.4900	07/15/2019	50,000,000.00	50,000,000.00	50,003,500.00
110809	MUFG UNION BANK NA	2.4900	07/15/2019	25,000,000.00	25,000,000.00	25,001,750.00
110871	MUFG UNION BANK NA	2.4900	07/22/2019	50,000,000.00	50,000,000.00	50,005,000.00
110872	MUFG UNION BANK NA	2.4900	07/22/2019	50,000,000.00	50,000,000.00	50,005,000.00
110942	MUFG UNION BANK NA	2.4300	08/05/2019	50,000,000.00	50,000,000.00	50,004,500.00
111052	MUFG UNION BANK NA	2.3100	08/05/2019	50,000,000.00	50,000,000.00	49,998,500.00
NEG CDS TOTAL				**350,000,000.00**	**350,000,000.00**	**350,021,250.00**
110727	BANK OF MONTREAL CH	2.4200	07/05/2019	50,000,000.00	50,000,000.00	50,000,500.00
110728	BANK OF MONTREAL CH	2.4200	07/05/2019	30,000,000.00	30,000,000.00	30,000,300.00
110741	TORONTO DOMINION BA	2.4700	07/05/2019	50,000,000.00	50,000,000.00	50,000,500.00
110770	BANK OF MONTREAL CH	2.4600	07/01/2019	50,000,000.00	50,000,000.00	50,000,500.00
110779	BANK OF MONTREAL CH	2.4200	07/03/2019	50,000,000.00	50,000,000.00	50,000,000.00
110792	BANK OF MONTREAL CH	2.4200	07/01/2019	50,000,000.00	50,000,000.00	50,000,000.00
110804	TORONTO DOMINION BA	2.4500	07/02/2019	50,000,000.00	50,000,013.84	50,000,500.00
110859	DNB BANK ASA NY CD	2.4300	07/25/2019	50,000,000.00	50,000,000.00	50,003,500.00
110870	NORDEA BANK ABP NY	2.4800	08/30/2019	50,000,000.00	50,000,000.00	50,011,000.00
110897	TORONTO DOMINION BA	2.4500	07/31/2019	50,000,000.00	50,000,000.00	50,001,500.00
110898	DNB BANK ASA NY CD	2.3900	07/12/2019	50,000,000.00	50,000,000.00	50,001,000.00
110932	CANADIAN IMP. BK OF	2.3800	07/08/2019	50,000,000.00	50,000,000.00	50,000,500.00
110949	DNB BANK ASA NY CD	2.3800	07/09/2019	50,000,000.00	50,000,000.00	50,000,500.00
110950	TORONTO DOMINION BA	2.4000	07/22/2019	50,000,000.00	50,000,000.00	49,999,500.00
111011	NORDEA BANK ABP NY	2.3300	07/31/2019	50,000,000.00	50,000,000.00	50,000,000.00
111020	TORONTO DOMINION BA	2.3900	07/30/2019	50,000,000.00	50,000,000.00	49,999,000.00
111026	TORONTO DOMINION BA	2.3800	07/31/2019	50,000,000.00	50,000,000.00	49,998,500.00
111027	DNB BANK ASA NY CD	2.3300	07/30/2019	50,000,000.00	50,000,000.00	50,000,000.00
111038	NORDEA BANK ABP NY	2.3200	07/26/2019	50,000,000.00	50,000,000.00	49,999,500.00
111049	TORONTO DOMINION BA	2.4100	08/05/2019	50,000,000.00	50,000,000.00	50,000,000.00
111068	DNB BANK ASA NY CD	2.3300	07/31/2019	50,000,000.00	50,000,000.00	50,000,000.00
111069	BNP PARIBAS SF CD	2.3300	07/31/2019	50,000,000.00	50,000,000.00	49,998,500.00
111070	BANK OF MONTREAL CH	2.3700	07/30/2019	50,000,000.00	50,000,000.00	50,000,000.00
111073	BANK OF MONTREAL CH	2.3700	07/31/2019	50,000,000.00	50,000,000.00	50,000,000.00
111082	DNB BANK ASA NY CD	2.3400	08/01/2019	50,000,000.00	50,000,000.00	50,000,500.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111083	BANK OF MONTREAL CH	2.3600	08/01/2019	25,000,000.00	25,000,000.00	25,000,000.00
111104	DNB BANK ASA NY CD	2.3400	07/31/2019	50,000,000.00	50,000,000.00	50,000,500.00
111105	TORONTO DOMINION BA	2.4200	07/31/2019	50,000,000.00	50,000,000.00	50,000,500.00
111106	BANK OF MONTREAL CH	2.4200	07/31/2019	50,000,000.00	50,000,415.72	50,002,500.00
111107	BANK OF MONTREAL CH	2.4200	08/05/2019	45,000,000.00	45,000,000.00	45,000,000.00
YANKEE CDS TOTAL				**1,450,000,000.00**	**1,450,000,429.56**	**1,450,019,300.00**
NTRD TOTAL				**31,493,004,000.00**	**31,469,232,983.45**	**31,440,130,051.14**
	NTRD HISTORICAL COST TOTAL				**31,435,999,960.86**	
TRADE-PSI TRADING						
107256	TENNESEE VALLEY AUT	2.2500	03/15/2020	25,000,000.00	24,981,121.93	25,027,500.00
GOV'T SPONSORED ENTERPRISES TOTAL				**25,000,000.00**	**24,981,121.93**	**25,027,500.00**
102351	USTN 1.125	1.1250	07/31/2021	50,000,000.00	49,972,064.58	49,355,500.00
103017	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,713,084.30	49,340,000.00
103018	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,646,634.62	49,340,000.00
UST NOTE TOTAL				**150,000,000.00**	**149,331,783.50**	**148,035,500.00**
TRADE TOTAL				**175,000,000.00**	**174,312,905.43**	**173,063,000.00**
	TRADE HISTORICAL COST TOTAL				**173,490,921.88**	
PSI TOTAL				**31,668,004,000.00**	**31,643,545,888.88**	**31,613,193,051.14**
	PSI HISTORICAL COST TOTAL				**31,609,490,882.74**	

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD						
105587	FHLB 2.00	2.0000	09/14/2022	15,000,000.00	15,000,000.00	15,005,100.00
FHLB TOTAL				**15,000,000.00**	**15,000,000.00**	**15,005,100.00**
AVCCD TOTAL				**15,000,000.00**	**15,000,000.00**	**15,005,100.00**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/2041	7,000,000.00	7,000,000.00	7,445,690.00
106615	FFCB 3.25	3.2500	12/27/2039	9,000,000.00	9,000,000.00	9,565,470.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**17,011,160.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**17,011,160.00**
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	498,870.00
102153	FFCB 2.70 (CALLABLE	2.7000	07/21/2036	1,500,000.00	1,493,603.72	1,364,520.00
FFCB TOTAL				**7,000,000.00**	**6,993,603.72**	**6,863,440.00**
101370	FHLB 3.125 (CALLABL	3.1250	04/28/2036	5,000,000.00	5,000,000.00	4,924,550.00
101841	FHLB 3.00 (CALLABLE	3.0000	06/16/2036	4,000,000.00	4,000,000.00	3,887,160.00
102043	FHLB 2.875 (CALLABL	2.8750	07/21/2036	10,000,000.00	10,000,000.00	9,764,200.00
102496	FHLB 2.82 (CALLABLE	2.8200	09/13/2041	2,200,000.00	2,200,000.00	2,006,928.00
FHLB TOTAL				**21,200,000.00**	**21,200,000.00**	**20,582,838.00**
102369	FHLMC 2.75 (CALLABL	2.7500	09/08/2036	3,976,000.00	3,976,000.00	3,821,731.20
FHLMC TOTAL				**3,976,000.00**	**3,976,000.00**	**3,821,731.20**
PHHPA TOTAL				**32,176,000.00**	**32,169,603.72**	**31,268,009.20**
SANIT-SANITATION DISTRICT						
102192	FHLB 1.50 (CALLABLE	1.5000	07/27/2021	600,000.00	599,875.61	595,878.00
FHLB TOTAL				**600,000.00**	**599,875.61**	**595,878.00**
102191	FNMA 1.52 (CALLABLE	1.5200	07/28/2021	3,900,000.00	3,900,000.00	3,881,124.00
FNMA TOTAL				**3,900,000.00**	**3,900,000.00**	**3,881,124.00**
SANITATION DISTRICT TOTAL				**4,500,000.00**	**4,499,875.61**	**4,477,002.00**
SCP61-SCAQMD-GENERAL FUND						
109894	UST BILL	2.5000	01/02/2020	10,239,600.00	10,108,049.58	10,133,210.56
US TBILLS TOTAL				**10,239,600.00**	**10,108,049.58**	**10,133,210.56**
111109	TORONTO DOMINION BA	2.0700	06/29/2020	5,000,000.00	5,000,000.00	5,000,000.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,000,000.00**
SCP61-SCAQMD TOTAL				**15,239,600.00**	**15,108,049.58**	**15,133,210.56**

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
SCP6F-SCAQMD-MOBILE SOURCE AIR						
109747	UST BILL	2.4800	01/02/2020	10,248,400.00	10,117,789.85	10,141,919.12
US TBILLS TOTAL				**10,248,400.00**	**10,117,789.85**	**10,141,919.12**
111111	TORONTO DOMINION BA	2.0700	06/29/2020	5,000,000.00	5,000,000.00	5,000,000.00
YANKEE CDS TOTAL				5,000,000.00	5,000,000.00	5,000,000.00
SCP6F-SCAQMD TOTAL				**15,248,400.00**	**15,117,789.85**	**15,141,919.12**
SCP6G-SCAQMD - INVESTMENT						
109749	UST BILL	2.4800	01/02/2020	10,248,400.00	10,117,789.85	10,141,919.12
US TBILLS TOTAL				**10,248,400.00**	**10,117,789.85**	**10,141,919.12**
111110	TORONTO DOMINION BA	2.0700	06/29/2020	10,000,000.00	10,000,000.00	10,000,000.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**10,000,000.00**
SCP6G-SCAQMD TOTAL				**20,248,400.00**	**20,117,789.85**	**20,141,919.12**
SCP6U-SCAQMD MITIGATION FE						
109748	UST BILL	2.4800	01/02/2020	5,124,200.00	5,058,894.91	5,070,959.56
US TBILLS TOTAL				**5,124,200.00**	**5,058,894.91**	**5,070,959.56**
SCP6U-SCAQMD TOTAL				**5,124,200.00**	**5,058,894.91**	**5,070,959.56**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/2019	38,807,480.33	38,807,480.33	38,807,480.33
SCAQM TOTAL				**38,807,480.33**	**38,807,480.33**	**38,807,480.33**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/2019	3,318,263.74	3,318,263.74	3,318,263.74
SLIM TOTAL				**3,318,263.74**	**3,318,263.74**	**3,318,263.74**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/2019	40,086.19	40,086.19	40,086.19
WASIA TOTAL				**40,086.19**	**40,086.19**	**40,086.19**
SPI TOTAL				**169,492,430.26**	**169,027,833.78**	**169,205,109.82**
	SPI HISTORICAL COST TOTAL				**168,623,714.40**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/2019
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/2019
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	38,064,778.83
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/21/11	LAC-CAL 2011 SERIES A	1,919.34
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	309,754.95
05/17/00	C.I. 2658M	202,061.09
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$38,578,556.02

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/2019
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	COMMERCIAL PAPER 2019	1,281,827.30
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,035,370.65
07/26/18	2018 LEASE REVENUE BONDS SERIES A & B	285,415,724.48
02/09/93	DISNEY PROJECT 1993	7,751,542.18
03/21/12	DISNEY PROJECT, 2012	4,207,454.62
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	54,749,838.21
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	23,132,207.75
	U.S. BANK - TRUSTEE TOTAL	$377,584,057.30

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/2019
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,466,858.35
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,261,556.27
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,584,036.16
	ZIONS BANK - TRUSTEE TOTAL	$22,312,450.78

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/2019
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,048.12
	TREASURER TOTAL	$301,048.12

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 06/30/19
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	3.01	06/30/20	10,000,000.00	10,000,000.00	
109917	LACCAL BANS	2.96	06/30/21	10,000,000.00	10,000,000.00	
110786	LACCAL BANS	2.92	06/30/21	20,000,000.00	20,000,000.00	
BAN TOTAL				**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 06/30/2019
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	3.014%
109917	LACCAL	02/01/19	10,000,000.00	2.960%
110786	LACCAL	05/13/19	20,000,000.00	2.917%
			$ 50,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 06/30/19
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	1,900,000,429.56	36.00	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	9,338,961,418.49	21.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,142,351,156.96	99.00	DAYS	149,331,783.50	803.00	DAYS
AGENCIES	18,936,303,488.71	884.00	DAYS	24,981,121.93	259.00	DAYS
MUNICIPALS	50,000,000.00	585.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	101,616,489.73	463.00	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	$31,469,232,983.45	546.00	DAYS	$174,312,905.43	725.00	DAYS

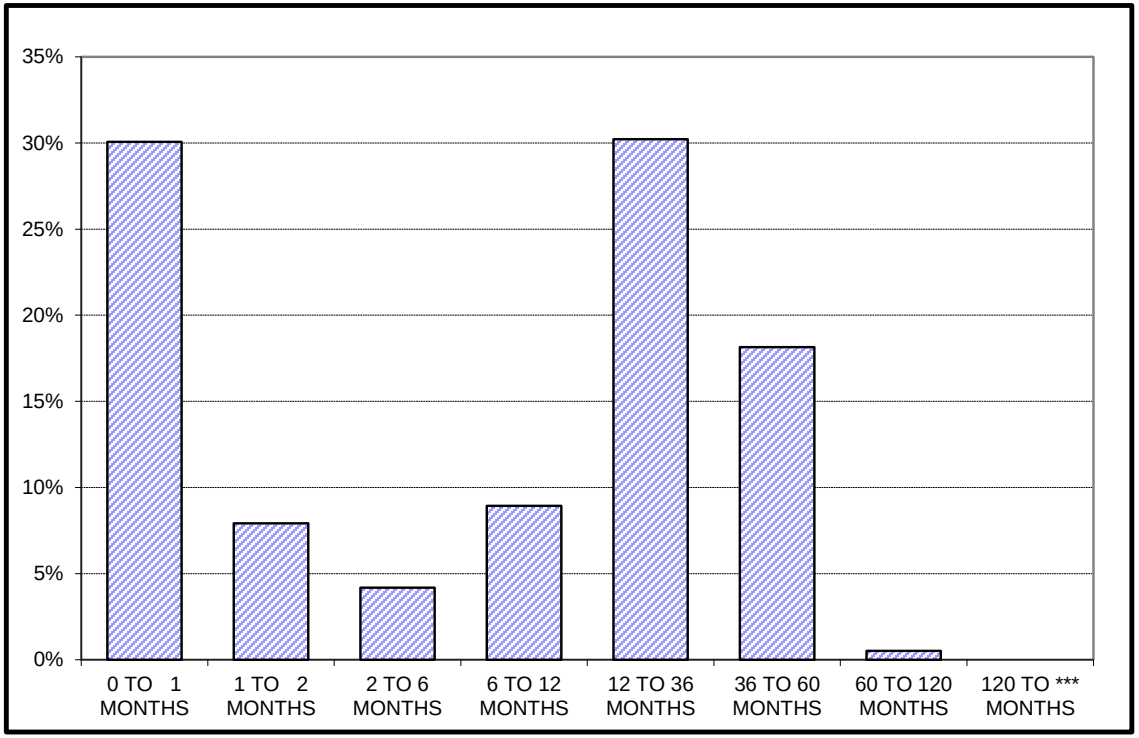
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 06/30/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	07/01/19-07/31/19	$9,515,782,272.94	30.07
1 TO 2 MONTHS	08/01/19-08/31/19	$2,504,257,776.08	7.91
2 TO 3 MONTHS	09/01/19-09/30/19	$129,540,703.26	0.41
3 TO 4 MONTHS	10/01/19-10/31/19	$878,489,472.42	2.78
4 TO 5 MONTHS	11/01/19-11/30/19	$155,647,052.31	0.49
5 TO 6 MONTHS	12/01/19-12/31/19	$160,889,339.65	0.51
6 TO 12 MONTHS	01/01/20-06/30/20	$2,829,496,542.96	8.94
12 TO 24 MONTHS	07/01/20-06/30/21	$3,776,665,846.67	11.94
24 TO 36 MONTHS	07/01/21-06/30/22	$5,787,669,607.17	18.29
36 TO 48 MONTHS	07/01/22-06/30/23	$3,259,178,139.56	10.30
48 TO 60 MONTHS	07/01/23-06/30/24	$2,480,900,909.65	7.84
60 TO 120 MONTHS	07/01/24-06/30/29	$165,028,226.21	0.52
120 TO *** MONTHS	07/01/29-	$0.00	0.00
Portfolio Total:		**$31,643,545,888.88**	**100.00**
AVCCD			
36 TO 48 MONTHS	07/01/22-06/30/23	$15,000,000.00	100.00
Portfolio Total:		**$15,000,000.00**	
ESUSD			
120 TO *** MONTHS	07/01/29-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	
GF			
60 TO 120 MONTHS	07/01/24-06/30/29	$3,790,000.00	100.00
Portfolio Total:		**$3,790,000.00**	
PHHPA			
120 TO *** MONTHS	07/01/29-	$32,169,603.72	100.00
Portfolio Total:		**$32,169,603.72**	
SANIT			
24 TO 36 MONTHS	07/01/21-06/30/22	$4,499,875.61	100.00
Portfolio Total:		**$4,499,875.61**	
SCP61			
6 TO 12 MONTHS	01/01/20-06/30/20	$15,108,049.58	100.00
Portfolio Total:		**$15,108,049.58**	
SCP6F			
6 TO 12 MONTHS	01/01/20-06/30/20	$15,117,789.85	100.00
Portfolio Total:		**$15,117,789.85**	

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 06/30/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP6G			
6 TO 12 MONTHS	01/01/20-06/30/20	$20,117,789.85	100.00
Portfolio Total:		**$20,117,789.85**	
SCP6U			
6 TO 12 MONTHS	01/01/20-06/30/20	$5,058,894.91	100.00
Portfolio Total:		**$5,058,894.91**	
SCAQM			
5 TO 6 MONTHS	12/01/19-12/31/19	$38,807,480.33	100.00
Portfolio Total:		**$38,807,480.33**	
SLIM			
5 TO 6 MONTHS	12/01/19-12/31/19	$3,318,263.74	100.00
Portfolio Total:		**$3,318,263.74**	
WASIA			
5 TO 6 MONTHS	12/01/19-12/31/19	$40,086.19	100.00
Portfolio Total:		**$40,086.19**	

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 9,515,782	30.07%
1 TO 2 MONTHS	2,504,258	7.91%
2 TO 6 MONTHS	1,324,567	4.19%
6 TO 12 MONTHS	2,829,497	8.94%
12 TO 36 MONTHS	9,564,335	30.23%
36 TO 60 MONTHS	5,740,079	18.14%
60 TO 120 MONTHS	165,028	0.52%
120 TO *** MONTHS	-	0.00%
	$ 31,643,546	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 06/30/19
ATTACHMENT XVII

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

POOLED MONEY INVESTMENT ACCOUNT

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

	May 2019	May 2018	Change
Average Daily Portfolio ($)	**98,188,226**	**82,340,350**	**+15,847,876**
Accrued Earnings ($)	**204,244**	**122,758**	**+81,486**
Effective Yield (%)	**2.449**	**1.755**	**+0.694**
Average Life-Month End (In Days)	**180**	**190**	**-10**
Total Security Transactions			
Amount ($)	**31,400,840**	**29,512,016**	**+1,888,824**
Number	**631**	**592**	**+39**
Total Time Deposit Transactions			
Amount ($)	**2,427,480**	**2,585,480**	**-158,000**
Number	**101**	**107**	**-6**
Average Workday Investment Activity ($)	**1,537,651**	**1,458,977**	**+78,674**
Prescribed Demand Account Balances For Services ($)	**265,900**	**304,000**	**-38,100**

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

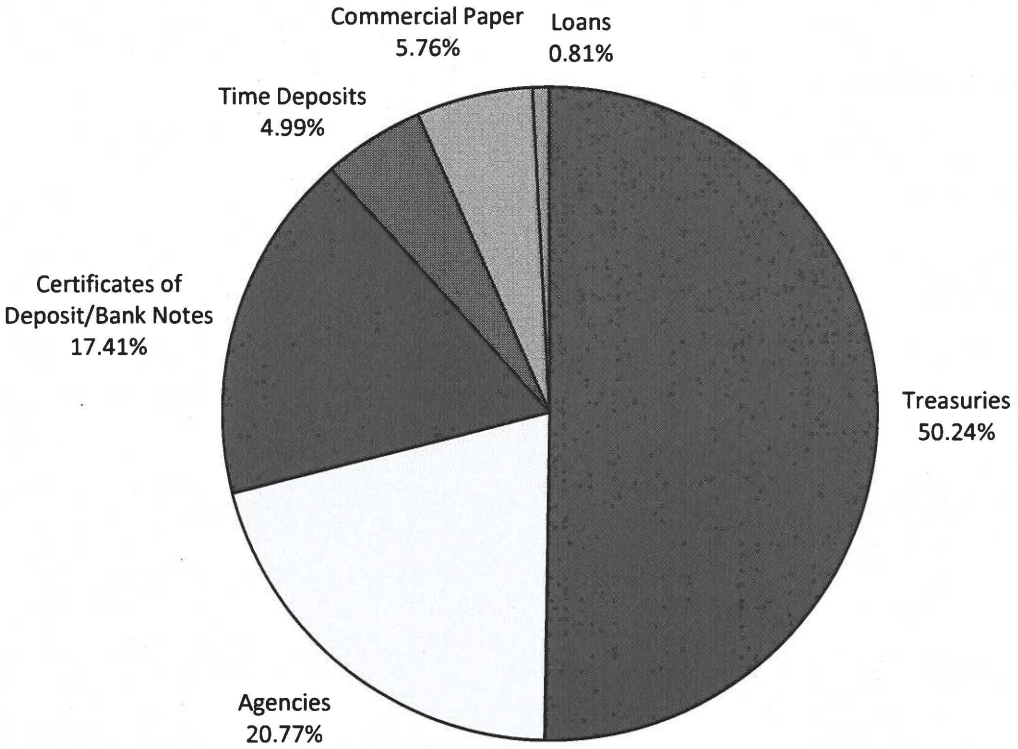
(Dollars In Thousands)

May 31, 2019

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	21,819,038	22.88	+1.26
Bonds	0	0.00	0
Notes	26,085,259	27.36	-0.95
Strips	0	0.00	0
Total Government	47,904,297	50.24	+0.31
Agency Debentures	3,702,415	3.89	+0.22
Certificates of Deposit	16,100,000	16.89	+0.37
Bank Notes	500,000	0.52	-0.06
Repurchases	0	0.00	0
Agency Discount Notes	15,895,079	16.67	-0.35
Time Deposits	4,757,240	4.99	+0.38
GNMAs	0	0.00	0
Commercial Paper	5,495,700	5.76	-0.90
Remics	22,563	0.02	0
Corporate Bonds	0	0.00	0
AB 55 Loans	771,152	0.81	+0.01
GF Loans	0	0.00	0
Other	200,000	0.21	+0.02
Reversed Repurchases	0	0.00	0
Total (All Types)	95,348,446	100.00	

INVESTMENT ACTIVITY	May 2019		April 2019	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	631	31,400,840	850	42,317,023
Other	9	449,734	9	1,429,896
Time Deposits	101	2,427,480	104	2,923,000
Total	741	34,278,054	963	46,669,919
PMIA Monthly Average Effective Yield (%)		2.449	2.445	
Year to Date Yield Last Day of Month (%)		2.250	2.227	

Pooled Money Investment Account
Portfolio Composition
$95.3 billion
05/31/19



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/01/19	REDEMPTIONS								
	BN	BOFA	2.600	05/01/19	2.600	50,000	224	808,888.89	2.636
	BN	BOFA	2.600	05/01/19	2.600	50,000	224	808,888.89	2.636
	CD	BOWEST	2.540	05/01/19	2.540	50,000	62	218,722.22	2.575
	CD	BOWEST	2.540	05/01/19	2.540	50,000	62	218,722.22	2.575
	CD	BOWEST	2.770	05/01/19	2.770	50,000	141	542,458.33	2.808
	CD	BOWEST	2.770	05/01/19	2.770	50,000	141	542,458.33	2.808
	CP	BNP NY		05/01/19	2.390	50,000	37	122,819.44	2.429
	CP	BNP NY		05/01/19	2.390	50,000	37	122,819.44	2.429
	CP	APPLE		05/01/19	2.530	50,000	91	319,763.89	2.582
	CP	SOC GEN NY		05/01/19	2.580	50,000	91	326,083.33	2.633
	CP	SOC GEN NY		05/01/19	2.580	50,000	91	326,083.33	2.633
	CP	TOYOTA		05/01/19	2.810	50,000	147	573,708.33	2.882
	CP	TOYOTA		05/01/19	2.810	50,000	147	573,708.33	2.882
	DN	FHLB		05/01/19	2.410	50,000	99	331,375.00	2.460
	DN	FHLB		05/01/19	2.410	50,000	99	331,375.00	2.460
	DN	FHLB		05/01/19	2.410	50,000	124	415,055.56	2.464
	DN	FHLB		05/01/19	2.410	50,000	124	415,055.56	2.464
	DN	FHLB		05/01/19	2.460	50,000	132	451,000.00	2.517
	DN	FHLB		05/01/19	2.460	50,000	132	451,000.00	2.517
	DN	FHLB		05/01/19	2.460	50,000	133	454,416.67	2.517
	DN	FHLB		05/01/19	2.460	50,000	133	454,416.67	2.517
	DN	FHLB		05/01/19	2.460	50,000	133	454,416.67	2.517
	DN	FHLB		05/01/19	2.460	50,000	133	454,416.67	2.517
	DN	FHLMC		05/01/19	2.410	50,000	182	609,194.44	2.474
	DN	FHLMC		05/01/19	2.410	50,000	182	609,194.44	2.474
	DN	FHLB		05/01/19	2.210	50,000	237	727,458.33	2.274
	DN	FHLB		05/01/19	2.210	50,000	237	727,458.33	2.274
	DN	FHLMC		05/01/19	2.195	50,000	274	835,319.44	2.263
	DN	FHLMC		05/01/19	2.195	50,000	274	835,319.44	2.263
	DN	FHLMC		05/01/19	2.195	50,000	274	835,319.44	2.263
	DN	FHLMC		05/01/19	2.195	50,000	274	835,319.44	2.263
	DN	FHLMC		05/01/19	2.195	50,000	274	835,319.44	2.263
	DN	FHLMC		05/01/19	2.195	50,000	274	835,319.44	2.263
	DN	FHLMC		05/01/19	2.195	50,000	275	838,368.06	2.263
	DN	FHLMC		05/01/19	2.195	50,000	275	838,368.06	2.263
	DN	FHLMC		05/01/19	2.195	50,000	279	850,562.50	2.264
	DN	FHLMC		05/01/19	2.195	50,000	279	850,562.50	2.264
	DN	FHLMC		05/01/19	2.195	50,000	279	850,562.50	2.264
	DN	FHLMC		05/01/19	2.195	50,000	279	850,562.50	2.264
	YCD	SUMITOMO	2.410	05/01/19	2.410	50,000	19	63,597.22	2.443
	YCD	SUMITOMO	2.410	05/01/19	2.410	50,000	19	63,597.22	2.443
	YCD	MUFG BK	2.450	05/01/19	2.450	50,000	41	139,513.89	2.484
	YCD	MUFG BK	2.460	05/01/19	2.460	50,000	42	143,500.00	2.494
	YCD	MUFG BK	2.460	05/01/19	2.460	50,000	42	143,500.00	2.494
	YCD	CR AG CIB	2.710	05/01/19	2.710	50,000	107	402,736.11	2.748
	YCD	CR AG CIB	2.710	05/01/19	2.710	50,000	107	402,736.11	2.748
	YCD	CR AG CIB	2.710	05/01/19	2.710	50,000	107	402,736.11	2.748

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/01/19	**REDEMPTIONS (Continued)**								
	YCD	DNB	2.710	05/01/19	2.710	50,000	124	466,722.22	2.748
	YCD	DNB	2.710	05/01/19	2.710	50,000	124	466,722.22	2.748
	YCD	BNP	2.770	05/01/19	2.770	50,000	133	511,680.56	2.808
	YCD	BNP	2.770	05/01/19	2.770	50,000	133	511,680.56	2.808
	YCD	BNP	2.770	05/01/19	2.770	50,000	133	511,680.56	2.808
	YCD	NAT AUB	2.500	05/01/19	2.500	50,000	260	902,777.78	2.535
	YCD	NAT AUB	2.500	05/01/19	2.500	50,000	260	902,777.78	2.535
05/01/19	**PURCHASES**								
	CP	CR AG NY		07/22/19	2.420	50,000			
	CP	CR AG NY		07/22/19	2.420	50,000			
	CP	APPLE		09/27/19	2.450	50,000			
	DN	FNMA		07/16/19	2.365	50,000			
	DN	FNMA		07/16/19	2.365	50,000			
	DN	FNMA		07/17/19	2.365	50,000			
	DN	FNMA		07/17/19	2.365	50,000			
	YCD	MUFG BK	2.450	06/03/19	2.450	50,000			
	YCD	SUMITOMO	2.430	06/04/19	2.430	50,000			
	YCD	SUMITOMO	2.430	06/04/19	2.430	50,000			
	YCD	BNP	2.400	06/05/19	2.400	50,000			
	YCD	BNP	2.400	06/05/19	2.400	50,000			
	YCD	BNP	2.400	06/05/19	2.400	50,000			
	YCD	SWEDBANK	2.420	06/06/19	2.420	50,000			
	YCD	SWEDBANK	2.420	06/06/19	2.420	50,000			
	YCD	NORDEA ABP	2.480	08/05/19	2.480	50,000			
	YCD	NORDEA ABP	2.480	08/05/19	2.480	50,000			
05/02/19	**REDEMPTIONS**								
	CP	MUFG BK		05/02/19	2.410	50,000	10	33,472.22	2.445
	CP	BNP NY		05/02/19	2.400	50,000	21	70,000.00	2.437
	CP	BNP NY		05/02/19	2.400	50,000	21	70,000.00	2.437
	CP	MUFG BK		05/02/19	2.450	50,000	22	74,861.11	2.488
	CP	MUFG BK		05/02/19	2.450	50,000	22	74,861.11	2.488
	CP	MIZUHO NY		05/02/19	2.590	50,000	91	327,347.22	2.643
	CP	MIZUHO NY		05/02/19	2.590	50,000	91	327,347.22	2.643
	CP	MIZUHO NY		05/02/19	2.590	50,000	91	327,347.22	2.643
	DN	FHLMC		05/02/19	2.420	50,000	168	564,666.67	2.482
	DN	FHLMC		05/02/19	2.420	50,000	168	564,666.67	2.482
	DN	FHLMC		05/02/19	2.420	50,000	168	564,666.67	2.482
	DN	FHLMC		05/02/19	2.420	50,000	168	564,666.67	2.482
	TR	BILL		05/02/19	2.413	50,000	157	526,059.03	2.472
	TR	BILL		05/02/19	2.413	50,000	157	526,059.03	2.472
	TR	BILL		05/02/19	2.413	50,000	157	526,059.03	2.472
	TR	BILL		05/02/19	2.413	50,000	157	526,059.03	2.472

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/02/19	**REDEMPTIONS (Continued)**								
	TR	BILL		05/02/19	2.410	50,000	162	542,250.00	2.470
	TR	BILL		05/02/19	2.410	50,000	162	542,250.00	2.470
	TR	BILL		05/02/19	2.410	50,000	162	542,250.00	2.470
	TR	BILL		05/02/19	2.410	50,000	162	542,250.00	2.470
	TR	BILL		05/02/19	2.410	50,000	162	542,250.00	2.470
	TR	BILL		05/02/19	2.410	50,000	162	542,250.00	2.470
	TR	BILL		05/02/19	2.410	50,000	162	542,250.00	2.470
	TR	BILL		05/02/19	2.410	50,000	162	542,250.00	2.470
	TR	BILL		05/02/19	2.410	50,000	162	542,250.00	2.470
	TR	BILL		05/02/19	2.410	50,000	162	542,250.00	2.470
	TR	BILL		05/02/19	2.416	50,000	162	543,600.00	2.476
	TR	BILL		05/02/19	2.416	50,000	162	543,600.00	2.476
	TR	BILL		05/02/19	2.390	50,000	167	554,347.22	2.450
	TR	BILL		05/02/19	2.390	50,000	167	554,347.22	2.450
	TR	BILL		05/02/19	2.395	50,000	167	555,506.94	2.456
	TR	BILL		05/02/19	2.395	50,000	167	555,506.94	2.456
05/02/19	**PURCHASES**								
	CD	CITIBANK	2.560	11/01/19	2.560	25,000			
	CD	CITIBANK	2.560	11/01/19	2.560	50,000			
	CD	CITIBANK	2.560	11/01/19	2.560	50,000			
	CP	RABO NY		05/06/19	2.350	50,000			
	CP	RABO NY		05/06/19	2.350	50,000			
	CP	CR AG NY		05/13/19	2.360	25,000			
	CP	CR AG NY		05/13/19	2.360	50,000			
	TR	NOTE	2.250	04/30/21	2.341	50,000			
	TR	NOTE	2.250	04/30/21	2.341	50,000			
	YCD	SUMITOMO	2.320	05/10/19	2.320	50,000			
	YCD	SUMITOMO	2.320	05/10/19	2.320	50,000			
	YCD	RABOBANK	2.500	10/01/19	2.500	50,000			
05/03/19	**REDEMPTIONS**								
	CP	BNP NY		05/03/19	2.400	50,000	22	73,333.33	2.437
	CP	BNP NY		05/03/19	2.400	50,000	22	73,333.33	2.437
	CP	MUFG BK		05/03/19	2.600	50,000	92	332,222.22	2.654
	CP	MUFG BK		05/03/19	2.600	50,000	92	332,222.22	2.654
	CP	MUFG BK		05/03/19	2.600	50,000	92	332,222.22	2.654
	CP	MUFG BK		05/03/19	2.600	50,000	92	332,222.22	2.654
	DN	FHLB		05/03/19	2.405	50,000	100	334,027.78	2.455
	DN	FHLB		05/03/19	2.405	50,000	100	334,027.78	2.455
	DN	FHLB		05/03/19	2.410	50,000	101	338,069.44	2.460
	DN	FHLB		05/03/19	2.410	50,000	101	338,069.44	2.460
	DN	FHLB		05/03/19	2.435	50,000	120	405,833.33	2.489
	DN	FHLB		05/03/19	2.435	50,000	120	405,833.33	2.489

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/03/19	**REDEMPTIONS (Continued)**								
	DN	FHLB		05/03/19	2.460	50,000	130	444,166.67	2.517
	DN	FHLB		05/03/19	2.460	50,000	130	444,166.67	2.517
	YCD	MUFG BK	2.400	05/03/19	2.400	50,000	16	53,333.33	2.433
	YCD	MUFG BK	2.400	05/03/19	2.400	50,000	16	53,333.33	2.433
	YCD	DNB	2.400	05/03/19	2.400	50,000	24	80,000.00	2.433
	YCD	DNB	2.400	05/03/19	2.400	50,000	24	80,000.00	2.433
	YCD	NORINCHUK	2.450	05/03/19	2.450	50,000	29	98,680.56	2.484
	YCD	SUMITOMO	2.440	05/03/19	2.440	50,000	38	128,777.78	2.474
	YCD	SUMITOMO	2.440	05/03/19	2.440	50,000	38	128,777.78	2.474
05/03/19	**PURCHASES**								
	CP	BNP NY		05/06/19	2.350	50,000			
	CP	BNP NY		05/06/19	2.350	50,000			
05/06/19	**REDEMPTIONS**								
	CP	BNP NY		05/06/19	2.350	50,000	3	9,791.67	2.383
	CP	BNP NY		05/06/19	2.350	50,000	3	9,791.67	2.383
	CP	RABO NY		05/06/19	2.350	50,000	4	13,055.56	2.383
	CP	RABO NY		05/06/19	2.350	50,000	4	13,055.56	2.383
	CP	BNP NY		05/06/19	2.390	50,000	7	23,236.11	2.424
	CP	BNP NY		05/06/19	2.390	50,000	7	23,236.11	2.424
	CP	MUFG BK		05/06/19	2.470	50,000	27	92,625.00	2.509
	CP	MUFG BK		05/06/19	2.470	50,000	27	92,625.00	2.509
	YCD	SUMITOMO	2.410	05/06/19	2.410	50,000	21	70,291.67	2.443
	YCD	SUMITOMO	2.410	05/06/19	2.410	50,000	21	70,291.67	2.443
05/06/19	**PURCHASES**								
	CD	FIRST REP	2.500	08/05/19	2.500	50,000			
	CD	FIRST REP	2.500	08/05/19	2.500	50,000			
	CP	TOYOTA		08/02/19	2.440	50,000			
	YCD	DNB	2.400	05/29/19	2.400	50,000			
	YCD	DNB	2.400	05/29/19	2.400	50,000			
05/07/19	**NO REDEMPTIONS**								
05/07/19	**PURCHASES**								
	CP	RABO NY		05/17/19	2.350	50,000			
	CP	RABO NY		05/17/19	2.350	50,000			
	CP	MUFG BK		08/05/19	2.540	50,000			
	CP	MUFG BK		08/05/19	2.540	50,000			
	CP	DISNEY		09/27/19	2.480	50,000			
	DN	FHLB		08/30/19	2.370	50,000			
	DN	FHLB		08/30/19	2.370	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/07/19	**PURCHASES (Continued)**								
	DN	FHLB		08/30/19	2.370	50,000			
	DN	FHLB		08/30/19	2.370	50,000			
	YCD	SUMITOMO	2.360	05/29/19	2.360	50,000			
	YCD	SUMITOMO	2.360	05/29/19	2.360	50,000			
	YCD	NORINCHUK	2.420	06/10/19	2.420	50,000			
	YCD	NORINCHUK	2.420	06/10/19	2.420	50,000			
05/08/19	**REDEMPTIONS**								
	CD	MUFG UNION	2.630	05/08/19	2.630	50,000	174	635,583.33	2.667
	CD	MUFG UNION	2.630	05/08/19	2.630	50,000	174	635,583.33	2.667
	CP	MUFG BK		05/08/19	2.440	50,000	20	67,777.78	2.477
	CP	MUFG BK		05/08/19	2.440	50,000	20	67,777.78	2.477
	CP	BNP NY		05/08/19	2.400	50,000	23	76,666.67	2.437
	CP	BNP NY		05/08/19	2.400	50,000	23	76,666.67	2.437
	CP	CR AG NY		05/08/19	2.400	50,000	23	76,666.67	2.437
	CP	CR AG NY		05/08/19	2.400	50,000	23	76,666.67	2.437
	DN	FHLB		05/08/19	2.400	50,000	55	183,333.33	2.442
	DN	FHLB		05/08/19	2.400	50,000	55	183,333.33	2.442
	DN	FHLB		05/08/19	2.400	50,000	55	183,333.33	2.442
	DN	FHLB		05/08/19	2.405	50,000	103	344,048.61	2.455
	DN	FHLB		05/08/19	2.405	50,000	103	344,048.61	2.455
	DN	FHLB		05/08/19	2.405	50,000	104	347,388.89	2.455
	DN	FHLB		05/08/19	2.405	50,000	104	347,388.89	2.455
	DN	FHLB		05/08/19	2.460	50,000	135	461,250.00	2.517
	DN	FHLB		05/08/19	2.460	50,000	135	461,250.00	2.517
	DN	FHLB		05/08/19	2.460	50,000	135	461,250.00	2.517
	YCD	SWEDBANK	2.390	05/08/19	2.390	50,000	27	89,625.00	2.423
	YCD	SWEDBANK	2.390	05/08/19	2.390	50,000	27	89,625.00	2.423
	YCD	MONTREAL	2.430	05/08/19	2.430	50,000	64	216,000.00	2.464
	YCD	MONTREAL	2.430	05/08/19	2.430	50,000	64	216,000.00	2.464
	YCD	NORDEA ABP	2.630	05/08/19	2.630	50,000	110	401,805.56	2.667
	YCD	NORDEA ABP	2.630	05/08/19	2.630	50,000	110	401,805.56	2.667
	YCD	NORDEA ABP	2.630	05/08/19	2.630	50,000	110	401,805.56	2.667
05/08/19	**PURCHASES**								
	CP	CR AG NY		08/13/19	2.450	50,000			
	CP	CR AG NY		08/13/19	2.450	50,000			
	CP	MUFG BK		08/13/19	2.540	50,000			
	CP	LIBERTY		09/06/19	2.530	50,000			
	CP	LIBERTY		09/06/19	2.530	50,000			
	DN	IBRD		10/01/19	2.410	50,000			
	DN	IBRD		10/01/19	2.410	50,000			
	YCD	NORDEA ABP	2.490	09/06/09	2.490	50,000			
	YCD	NORDEA ABP	2.490	09/06/09	2.490	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/09/19	**NO REDEMPTIONS**								
05/09/19	**PURCHASES**								
	CP	SOC GEN NY		07/22/19	2.400	50,000			
	CP	SOC GEN NY		07/22/19	2.400	50,000			
	DN	FHLB		08/30/19	2.360	50,000			
	DN	FHLB		08/30/19	2.360	50,000			
	DN	IBRD		10/01/19	2.370	50,000			
	DN	IBRD		10/01/19	2.370	50,000			
	YCD	RABOBANK	2.480	09/06/19	2.480	50,000			
	YCD	BARCLAYS	2.510	09/06/19	2.510	50,000			
	YCD	BARCLAYS	2.510	09/06/19	2.510	50,000			
05/10/19	**REDEMPTIONS**								
	CP	MUFG BK		05/10/19	2.400	50,000	10	33,333.33	2.435
	CP	MUFG BK		05/10/19	2.400	50,000	10	33,333.33	2.435
	CP	CR AG NY		05/10/19	2.400	50,000	11	36,666.67	2.435
	CP	CR AG NY		05/10/19	2.400	50,000	11	36,666.67	2.435
	CP	BNP NY		05/10/19	2.390	50,000	15	49,791.67	2.426
	CP	BNP NY		05/10/19	2.390	50,000	15	49,791.67	2.426
	CP	BNP NY		05/10/19	2.390	50,000	15	49,791.67	2.426
	YCD	SUMITOMO	2.320	05/10/19	2.320	50,000	8	25,777.78	2.352
	YCD	SUMITOMO	2.320	05/10/19	2.320	50,000	8	25,777.78	2.352
05/10/19	**PURCHASES**								
	YCD	SVENSKA	2.490	10/01/19	2.490	50,000			
	YCD	SVENSKA	2.490	10/01/19	2.490	50,000			
	YCD	SVENSKA	2.490	10/01/19	2.490	50,000			
05/13/19	**REDEMPTIONS**								
	CP	CR AG NY		05/13/19	2.360	25,000	11	18,027.78	2.395
	CP	CR AG NY		05/13/19	2.360	50,000	11	36,055.56	2.395
	CP	MUFG BK		05/13/19	2.440	50,000	17	57,611.11	2.477
	CP	MUFG BK		05/13/19	2.440	50,000	17	57,611.11	2.477
	CP	TOYOTA		05/13/19	2.480	50,000	63	217,000.00	2.525
	DEB	IADB	1.000	05/13/19	1.099	50,000	1,126	1,693,055.56	1.101
	YCD	NORINCHUK	2.470	05/13/19	2.470	50,000	32	109,777.78	2.504
	YCD	NORINCHUK	2.470	05/13/19	2.470	50,000	32	109,777.78	2.504
	YCD	BARCLAYS	2.500	05/13/19	2.500	50,000	60	208,333.33	2.535
	YCD	BARCLAYS	2.500	05/13/19	2.500	50,000	60	208,333.33	2.535

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/13/19	**PURCHASES**								
	CP	BNP NY		08/19/19	2.490	50,000			
	CP	BNP NY		08/19/19	2.490	50,000			
	CP	BNP NY		08/19/19	2.490	50,000			
	CP	TOYOTA		09/03/19	2.410	50,000			
	CP	TOYOTA		09/03/19	2.410	50,000			
	CP	DISNEY		10/25/19	2.490	50,000			
	YCD	SUMITOMO	2.360	06/03/19	2.360	50,000			
	YCD	SUMITOMO	2.360	06/03/19	2.360	50,000			
05/14/19	**NO REDEMPTIONS**								
05/14/19	**PURCHASES**								
	CP	CR AG NY		06/04/19	2.360	50,000			
	CP	CR AG NY		06/04/19	2.360	50,000			
	DN	IBRD		08/30/19	2.370	50,000			
	DN	IBRD		08/30/19	2.370	50,000			
	YCD	KBC	2.350	06/03/19	2.350	50,000			
	YCD	KBC	2.350	06/03/19	2.350	50,000			
	YCD	FORTIS	2.500	08/14/19	2.500	50,000			
	YCD	FORTIS	2.500	08/14/19	2.500	50,000			
05/15/19	**REDEMPTIONS**								
	CD	MUFG UNION	2.510	05/15/19	2.510	50,000	56	195,222.22	2.545
	CD	MUFG UNION	2.510	05/15/19	2.510	50,000	56	195,222.22	2.545
	CP	CR AG NY		05/15/19	2.410	50,000	33	110,458.33	2.449
	CP	CR AG NY		05/15/19	2.410	50,000	33	110,458.33	2.449
	CP	CR AG NY		05/15/19	2.410	50,000	33	110,458.33	2.449
	DN	FNMA		05/15/19	2.400	50,000	48	160,000.00	2.441
	DN	FNMA		05/15/19	2.400	50,000	48	160,000.00	2.441
	DN	FNMA		05/15/19	2.400	50,000	48	160,000.00	2.441
	DN	FNMA		05/15/19	2.400	50,000	48	160,000.00	2.441
	DN	FNMA		05/15/19	2.395	50,000	49	162,993.06	2.436
	DN	FNMA		05/15/19	2.395	50,000	49	162,993.06	2.436
	DN	FNMA		05/15/19	2.395	50,000	49	162,993.06	2.436
	DN	FNMA		05/15/19	2.395	50,000	49	162,993.06	2.436
	DN	FNMA		05/15/19	2.390	50,000	50	165,972.22	2.431
	DN	FNMA		05/15/19	2.390	50,000	50	165,972.22	2.431
	TR	NOTE	0.875	05/15/19	2.317	50,000	320	1,007,048.23	2.326
	TR	NOTE	0.875	05/15/19	2.317	50,000	320	1,007,048.23	2.326
	TR	NOTE	0.875	05/15/19	2.142	50,000	415	1,206,912.55	2.154
	TR	NOTE	0.875	05/15/19	2.142	50,000	415	1,206,912.55	2.154
	TR	NOTE	0.875	05/15/19	2.141	50,000	419	1,217,606.18	2.152
	TR	NOTE	0.875	05/15/19	2.141	50,000	419	1,217,606.18	2.152
	TR	NOTE	0.875	05/15/19	2.141	50,000	419	1,217,606.18	2.152
	TR	NOTE	0.875	05/15/19	2.141	50,000	419	1,217,606.18	2.152

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/15/19	**REDEMPTIONS (Continued)**								
	TR	NOTE	0.875	05/15/19	2.141	50,000	419	1,217,606.18	2.152
	TR	NOTE	0.875	05/15/19	2.141	50,000	419	1,217,606.18	2.152
	TR	NOTE	0.875	05/15/19	2.159	50,000	422	1,236,856.87	2.171
	TR	NOTE	0.875	05/15/19	2.159	50,000	422	1,236,856.87	2.171
	YCD	NORINCHUK	2.460	05/15/19	2.460	50,000	35	119,583.33	2.494
	YCD	NORINCHUK	2.460	05/15/19	2.460	50,000	35	119,583.33	2.494
	YCD	BNP	2.410	05/15/19	2.410	50,000	55	184,097.22	2.443
05/15/19	**PURCHASES**								
	CP	RABO NY		05/16/19	2.350	50,000			
	CP	RABO NY		05/16/19	2.350	50,000			
	CP	RABO NY		05/16/19	2.350	50,000			
	DN	FHLMC		11/27/19	2.320	50,000			
	DN	FHLMC		11/27/19	2.320	50,000			
05/16/19	**SALES**								
	TR	NOTE	1.250	05/31/19		50,000	266	844,473.76	2.319
	TR	NOTE	1.250	05/31/19		50,000	266	844,473.76	2.319
	TR	NOTE	1.250	05/31/19		50,000	266	844,473.76	2.319
	TR	NOTE	1.250	05/31/19		50,000	266	844,473.76	2.319
05/16/19	**REDEMPTIONS**								
	CP	RABO NY		05/16/19	2.350	50,000	1	3,263.89	2.383
	CP	RABO NY		05/16/19	2.350	50,000	1	3,263.89	2.383
	CP	RABO NY		05/16/19	2.350	50,000	1	3,263.89	2.383
	CP	INTEL		05/16/19	2.470	50,000	92	315,611.11	2.520
	TR	BILL		05/16/19	2.385	50,000	114	377,625.00	2.437
	TR	BILL		05/16/19	2.385	50,000	114	377,625.00	2.437
	TR	BILL		05/16/19	2.446	50,000	182	618,294.44	2.511
	TR	BILL		05/16/19	2.446	50,000	182	618,294.44	2.511
	TR	BILL		05/16/19	2.446	50,000	182	618,294.44	2.511
	TR	BILL		05/16/19	2.446	50,000	182	618,294.44	2.511
	TR	BILL		05/16/19	2.446	50,000	182	618,294.44	2.511
	TR	BILL		05/16/19	2.450	50,000	182	619,305.56	2.515
	TR	BILL		05/16/19	2.450	50,000	182	619,305.56	2.515
	TR	BILL		05/16/19	2.450	50,000	182	619,305.56	2.515
	TR	BILL		05/16/19	2.450	50,000	182	619,305.56	2.515
	TR	BILL		05/16/19	2.450	50,000	182	619,305.56	2.515
	TR	BILL		05/16/19	2.450	50,000	182	619,305.56	2.515
	YCD	KBC	2.400	05/16/19	2.400	50,000	16	53,333.33	2.433
	YCD	KBC	2.400	05/16/19	2.400	50,000	16	53,333.33	2.433

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/16/19	**PURCHASES**								
	CP	RABO NY		05/17/19	2.350	50,000			
	CP	RABO NY		05/17/19	2.350	50,000			
	TR	BILL		11/14/19	2.355	50,000			
	TR	BILL		11/14/19	2.355	50,000			
	TR	BILL		11/14/19	2.355	50,000			
	TR	BILL		11/14/19	2.355	50,000			
	TR	BILL		11/14/19	2.355	50,000			
	TR	BILL		11/14/19	2.355	50,000			
	TR	BILL		11/14/19	2.355	50,000			
	TR	BILL		11/14/19	2.355	50,000			
	TR	BILL		11/14/19	2.355	50,000			
	TR	BILL		11/14/19	2.355	50,000			
	TR	BILL		11/14/19	2.355	50,000			
05/17/19	**REDEMPTIONS**								
	CP	RABO NY		05/17/19	2.350	50,000	1	3,263.89	2.383
	CP	RABO NY		05/17/19	2.350	50,000	1	3,263.89	2.383
	CP	RABO NY		05/17/19	2.350	50,000	10	32,638.89	2.384
	CP	RABO NY		05/17/19	2.350	50,000	10	32,638.89	2.384
	YCD	DNB	2.400	05/17/19	2.400	50,000	31	103,333.33	2.433
	YCD	DNB	2.400	05/17/19	2.400	50,000	31	103,333.33	2.433
	YCD	DNB	2.400	05/17/19	2.400	50,000	31	103,333.33	2.433
	YCD	DNB	2.400	05/17/19	2.400	50,000	31	103,333.33	2.433
05/17/19	**NO PURCHASES**								
05/20/19	**REDEMPTIONS**								
	DN	FNMA		05/20/19	2.355	50,000	35	114,479.17	2.393
	DN	FNMA		05/20/19	2.355	50,000	35	114,479.17	2.393
	DN	FNMA		05/20/19	2.355	50,000	35	114,479.17	2.393
	DN	FNMA		05/20/19	2.355	50,000	35	114,479.17	2.393
	YCD	KBC	2.420	05/20/19	2.420	50,000	28	94,111.11	2.454
	YCD	KBC	2.420	05/20/19	2.420	50,000	28	94,111.11	2.454
05/20/19	**PURCHASES**								
	CP	CR AG NY		08/19/19	2.410	50,000			
	CP	CR AG NY		08/19/19	2.410	50,000			
	DN	FNMA		07/22/19	2.340	50,000			
	DN	FNMA		07/22/19	2.340	50,000			
	DN	FNMA		07/24/19	2.340	50,000			
	DN	FNMA		07/24/19	2.340	50,000			
	DN	FHLB		08/30/19	2.360	50,000			
	DN	FHLB		08/30/19	2.360	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/20/19	**PURCHASES (Continued)**								
	TR	BILL		11/14/19	2.326	50,000			
	TR	BILL		11/14/19	2.326	50,000			
	TR	BILL		01/30/20	2.260	50,000			
	TR	BILL		01/30/20	2.260	50,000			
	YCD	SWEDBANK	2.420	06/28/19	2.420	50,000			
	YCD	SWEDBANK	2.420	06/28/19	2.420	50,000			
05/21/19	**NO REDEMPTIONS**								
05/21/19	**PURCHASES**								
	DN	FNMA		07/24/19	2.325	50,000			
	DN	FNMA		07/24/19	2.325	50,000			
	DN	FHLB		11/01/19	2.340	50,000			
	DN	FHLB		11/01/19	2.340	50,000			
	TR	BILL		07/16/19	2.330	50,000			
	TR	BILL		07/16/19	2.330	50,000			
	YCD	MUFG BK	2.480	08/19/19	2.480	50,000			
	YCD	MUFG BK	2.480	08/19/19	2.480	50,000			
05/22/19	**NO REDEMPTIONS**								
05/22/19	**PURCHASES**								
	CP	MUFG BK		08/19/19	2.510	50,000			
	CP	MUFG BK		08/19/19	2.510	50,000			
	DN	FNMA		07/22/19	2.325	50,000			
	DN	FNMA		07/22/19	2.325	50,000			
	DN	FHLB		11/01/19	2.320	50,000			
	DN	FHLB		11/01/19	2.320	50,000			
	DN	FHLMC		11/27/19	2.320	50,000			
	DN	FHLMC		11/27/19	2.320	50,000			
	DN	FHLMC		12/02/19	2.305	50,000			
	DN	FHLMC		12/02/19	2.305	50,000			
05/23/19	**REDEMPTIONS**								
	TR	BILL		05/23/19	2.206	50,000	353	1,081,552.78	2.286
	TR	BILL		05/23/19	2.206	50,000	353	1,081,552.78	2.286
	TR	BILL		05/23/19	2.153	50,000	357	1,067,281.25	2.230
	TR	BILL		05/23/19	2.153	50,000	357	1,067,281.25	2.230
	TR	BILL		05/23/19	2.153	50,000	357	1,067,281.25	2.230
	TR	BILL		05/23/19	2.181	50,000	363	1,099,587.50	2.261
	TR	BILL		05/23/19	2.181	50,000	363	1,099,587.50	2.261
	TR	BILL		05/23/19	2.188	50,000	363	1,102,864.58	2.268
	TR	BILL		05/23/19	2.188	50,000	363	1,102,864.58	2.268

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/23/19	**REDEMPTIONS (Continued)**								
	TR	BILL		05/23/19	2.190	50,000	364	1,107,166.67	2.271
	TR	BILL		05/23/19	2.190	50,000	364	1,107,166.67	2.271
	TR	BILL		05/23/19	2.250	50,000	364	1,137,500.00	2.334
	TR	BILL		05/23/19	2.250	50,000	364	1,137,500.00	2.334
	TR	BILL		05/23/19	2.250	50,000	364	1,137,500.00	2.334
	TR	BILL		05/23/19	2.250	50,000	364	1,137,500.00	2.334
	TR	BILL		05/23/19	2.283	50,000	364	1,153,930.56	2.369
	TR	BILL		05/23/19	2.283	50,000	364	1,153,930.56	2.369
05/23/19	**PURCHASES**								
	CD	FIRST REP	2.480	08/13/19	2.480	50,000			
	CD	FIRST REP	2.480	08/13/19	2.480	50,000			
	CD	FIRST REP	2.490	10/01/19	2.490	50,000			
	CD	FIRST REP	2.490	10/01/19	2.490	50,000			
	CP	BNP NY		06/04/19	2.350	50,000			
	CP	BNP NY		06/04/19	2.350	50,000			
	CP	SOC GEN NY		08/30/19	2.410	50,000			
	CP	SOC GEN NY		08/30/19	2.410	50,000			
	DN	FNMA		07/24/19	2.310	50,000			
	DN	FNMA		07/24/19	2.310	50,000			
	DN	FHLMC		11/25/19	2.315	50,000			
	DN	FHLMC		11/25/19	2.315	50,000			
	TR	BILL		11/21/19	2.330	50,000			
	TR	BILL		11/21/19	2.330	50,000			
	TR	BILL		11/21/19	2.330	50,000			
	TR	BILL		11/21/19	2.330	50,000			
	TR	BILL		05/21/20	2.283	50,000			
	TR	BILL		05/21/20	2.283	50,000			
	YCD	NAT AUB	2.380	08/30/19	2.380	50,000			
	YCD	NAT AUB	2.380	08/30/19	2.380	50,000			
05/24/19	**REDEMPTIONS**								
	CP	TD USA		05/24/19	2.520	50,000	60	210,000.00	2.566
	CP	TD USA		05/24/19	2.520	50,000	60	210,000.00	2.566
	CP	TD USA		05/24/19	2.520	50,000	60	210,000.00	2.566
	CP	MUFG BK		05/24/19	2.540	50,000	66	232,833.33	2.587
	CP	MUFG BK		05/24/19	2.540	50,000	66	232,833.33	2.587
	CP	MUFG BK		05/24/19	2.540	50,000	66	232,833.33	2.587
	CP	LIBERTY		05/24/19	2.550	50,000	85	301,041.67	2.601
	CP	TOYOTA		05/24/19	2.460	50,000	101	345,083.33	2.512
	CP	TOYOTA		05/24/19	2.460	50,000	101	345,083.33	2.512
	CP	JPM LLC		05/24/19	2.860	50,000	190	754,722.22	2.944
	CP	JPM LLC		05/24/19	2.860	50,000	190	754,722.22	2.944
	DN	FHLB		05/24/19	2.400	50,000	58	193,333.33	2.443
	DN	FHLB		05/24/19	2.400	50,000	58	193,333.33	2.443

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/24/19	**REDEMPTIONS (Continued)**								
	DN	FHLB		05/24/19	2.400	50,000	58	193,333.33	2.443
	DN	FHLB		05/24/19	2.400	50,000	58	193,333.33	2.443
	DN	IBRD		05/24/19	2.400	50,000	108	360,000.00	2.451
	DN	IBRD		05/24/19	2.400	50,000	108	360,000.00	2.451
	DN	FHLB		05/24/19	2.370	50,000	113	371,958.33	2.421
	DN	FHLB		05/24/19	2.370	50,000	113	371,958.33	2.421
	DN	FHLMC		05/24/19	2.365	50,000	114	374,458.33	2.416
	DN	FHLMC		05/24/19	2.365	50,000	114	374,458.33	2.416
	DN	FHLB		05/24/19	2.400	50,000	121	403,333.33	2.453
	DN	FHLB		05/24/19	2.400	50,000	121	403,333.33	2.453
	DN	FHLMC		05/24/19	2.385	50,000	128	424,000.00	2.439
	DN	FHLMC		05/24/19	2.385	50,000	128	424,000.00	2.439
	DN	FHLB		05/24/19	2.410	50,000	129	431,791.67	2.465
	DN	FHLB		05/24/19	2.410	50,000	129	431,791.67	2.465
	DN	FHLMC		05/24/19	2.420	50,000	155	520,972.22	2.479
	DN	FHLMC		05/24/19	2.420	50,000	155	520,972.22	2.479
	YCD	KBC	2.420	05/24/19	2.420	50,000	30	100,833.33	2.454
	YCD	KBC	2.420	05/24/19	2.420	50,000	30	100,833.33	2.454
	YCD	KBC	2.420	05/24/19	2.420	50,000	36	121,000.00	2.454
	YCD	KBC	2.420	05/24/19	2.420	50,000	36	121,000.00	2.454
	YCD	BARCLAYS	2.500	05/24/19	2.500	50,000	67	232,638.89	2.535
	YCD	TORONTO	2.510	05/24/19	2.510	50,000	87	303,291.67	2.545
	YCD	TORONTO	2.510	05/24/19	2.510	50,000	87	303,291.67	2.545
	YCD	SUMITOMO	2.550	05/24/19	2.550	50,000	88	311,666.67	2.585
	YCD	SUMITOMO	2.550	05/24/19	2.550	50,000	88	311,666.67	2.585
05/24/19	**PURCHASES**								
	CP	RABO NY		05/28/19	2.340	50,000			
	CP	RABO NY		05/28/19	2.340	50,000			
	CP	RABO NY		05/28/19	2.340	50,000			
	CP	RABO NY		05/28/19	2.340	50,000			
	CP	RABO NY		05/28/19	2.340	50,000			
	CP	RABO NY		05/28/19	2.340	50,000			
	CP	MUFG BK		08/12/19	2.490	50,000			
	CP	MUFG BK		08/12/19	2.490	50,000			
	DN	FHLB		08/19/19	2.310	50,000			
	DN	FHLB		08/19/19	2.310	50,000			
	DN	FHLMC		11/01/19	2.310	50,000			
	DN	FHLMC		11/01/19	2.310	50,000			
	DN	FHLMC		11/01/19	2.310	50,000			
	DN	FHLMC		11/01/19	2.310	50,000			
	DN	FHLB		11/01/19	2.320	50,000			
	DN	FHLB		11/01/19	2.320	50,000			
	DN	FHLMC		12/02/19	2.285	50,000			
	DN	FHLMC		12/02/19	2.285	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/24/19	**PURCHASES (Continued)**								
	TR	BILL		11/21/19	2.315	50,000			
	TR	BILL		11/21/19	2.315	50,000			
	TR	BILL		05/21/20	2.245	50,000			
	TR	BILL		05/21/20	2.245	50,000			
	TR	BILL		05/21/20	2.245	50,000			
	TR	BILL		05/21/20	2.245	50,000			
	TR	BILL		05/21/20	2.245	50,000			
	TR	BILL		05/21/20	2.245	50,000			
	TR	BILL		05/21/20	2.245	50,000			
	TR	BILL		05/21/20	2.245	50,000			
	YCD	KBC	2.380	06/05/19	2.380	50,000			
	YCD	KBC	2.380	06/05/19	2.380	50,000			
	YCD	BNP	2.480	08/26/19	2.480	50,000			
	YCD	BNP	2.480	08/26/19	2.480	50,000			
05/28/19	**REDEMPTIONS**								
	CP	RABO NY		05/28/19	2.340	50,000	4	13,000.00	2.373
	CP	RABO NY		05/28/19	2.340	50,000	4	13,000.00	2.373
	CP	RABO NY		05/28/19	2.340	50,000	4	13,000.00	2.373
	CP	RABO NY		05/28/19	2.340	50,000	4	13,000.00	2.373
	CP	RABO NY		05/28/19	2.340	50,000	4	13,000.00	2.373
	CP	RABO NY		05/28/19	2.340	50,000	4	13,000.00	2.373
05/28/19	**PURCHASES**								
	YCD	NORINCHUK	2.350	06/04/19	2.350	50,000			
	YCD	NORINCHUK	2.350	06/04/19	2.350	50,000			
	YCD	KBC	2.380	06/04/19	2.380	50,000			
	YCD	KBC	2.380	06/04/19	2.380	50,000			
05/29/19	**REDEMPTIONS**								
	CD	MUFG UNION	2.580	05/29/19	2.580	50,000	120	430,000.00	2.616
	CD	MUFG UNION	2.580	05/29/19	2.580	50,000	120	430,000.00	2.616
	CD	US BANK	2.830	05/29/19	2.830	50,000	195	766,458.33	2.869
	CD	US BANK	2.830	05/29/19	2.830	50,000	195	766,458.33	2.869
	CP	OLD LINE		05/29/19	2.460	50,000	43	146,916.67	2.502
	CP	MUFG BK		05/29/19	2.530	50,000	61	214,347.22	2.576
	CP	MUFG BK		05/29/19	2.530	50,000	61	214,347.22	2.576
	CP	MIZUHO NY		05/29/19	2.490	50,000	72	249,000.00	2.537
	CP	MIZUHO NY		05/29/19	2.490	50,000	72	249,000.00	2.537
	DN	FHLMC		05/29/19	2.385	50,000	133	440,562.50	2.440
	DN	FHLMC		05/29/19	2.385	50,000	133	440,562.50	2.440
	DN	FHLB		05/29/19	2.400	50,000	139	463,333.33	2.456
	DN	FHLB		05/29/19	2.400	50,000	139	463,333.33	2.456

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/29/19	**REDEMPTIONS (Continued)**								
	DN	FHLB		05/29/19	2.440	50,000	146	494,777.78	2.499
	DN	FHLB		05/29/19	2.440	50,000	146	494,777.78	2.499
	DN	FHLB		05/29/19	2.440	50,000	146	494,777.78	2.499
	DN	FHLB		05/29/19	2.440	50,000	146	494,777.78	2.499
	DN	FHLB		05/29/19	2.440	50,000	153	518,500.00	2.500
	DN	FHLB		05/29/19	2.440	50,000	153	518,500.00	2.500
	DN	FHLB		05/29/19	2.480	50,000	159	547,666.67	2.542
	DN	FHLB		05/29/19	2.480	50,000	159	547,666.67	2.542
	DN	FHLB		05/29/19	2.430	50,000	160	540,000.00	2.491
	DN	FHLB		05/29/19	2.430	50,000	160	540,000.00	2.491
	DN	FHLMC		05/29/19	2.430	50,000	216	729,000.00	2.500
	DN	FHLMC		05/29/19	2.430	50,000	216	729,000.00	2.500
	DN	FHLB		05/29/19	2.260	50,000	279	875,750.00	2.332
	DN	FHLB		05/29/19	2.260	50,000	279	875,750.00	2.332
	YCD	SUMITOMO	2.360	05/29/19	2.360	50,000	22	72,111.11	2.393
	YCD	SUMITOMO	2.360	05/29/19	2.360	50,000	22	72,111.11	2.393
	YCD	DNB	2.400	05/29/19	2.400	50,000	23	76,666.67	2.433
	YCD	DNB	2.400	05/29/19	2.400	50,000	23	76,666.67	2.433
	YCD	CR AG CIB	2.630	05/29/19	2.630	50,000	118	431,027.78	2.667
	YCD	CR AG CIB	2.630	05/29/19	2.630	50,000	118	431,027.78	2.667
	YCD	NAT AUB	2.500	05/29/19	2.500	50,000	286	993,055.56	2.535
	YCD	NAT AUB	2.500	05/29/19	2.500	50,000	286	993,055.56	2.535
	YCD	SCOTIA	2.590	05/29/19	2.590	50,000	286	1,028,805.56	2.626
	YCD	SCOTIA	2.590	05/29/19	2.590	50,000	286	1,028,805.56	2.626
05/29/19	**PURCHASES**								
	DN	FHLB		11/01/19	2.320	50,000			
	DN	FHLB		11/01/19	2.320	50,000			
	DN	FHLMC		11/13/19	2.310	50,000			
	DN	FHLMC		11/13/19	2.310	50,000			
	DN	FHLMC		12/02/19	2.270	50,000			
	DN	FHLMC		12/02/19	2.270	50,000			
	TR	BILL		09/26/19	2.290	50,000			
	TR	BILL		09/26/19	2.290	50,000			
	TR	BILL		11/14/19	2.300	50,000			
	TR	BILL		11/14/19	2.300	50,000			
	TR	BILL		11/14/19	2.300	50,000			
	TR	BILL		05/21/20	2.216	50,000			
	TR	BILL		05/21/20	2.216	50,000			
	YCD	SUMITOMO	2.440	08/26/19	2.440	50,000			
	YCD	SUMITOMO	2.440	08/26/19	2.440	50,000			
	YCD	CR AG CIB	2.410	09/06/19	2.410	50,000			
	YCD	CR AG CIB	2.410	09/06/19	2.410	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/30/19	**REDEMPTIONS**								
	TR	BILL		05/30/19	2.386	50,000	64	212,088.89	2.429
	TR	BILL		05/30/19	2.386	50,000	64	212,088.89	2.429
	TR	BILL		05/30/19	2.386	50,000	64	212,088.89	2.429
05/30/19	**PURCHASES**								
	CD	MUFG UNION	2.500	09/06/19	2.500	50,000			
	CD	MUFG UNION	2.500	09/06/19	2.500	50,000			
	CP	CR AG NY		05/31/19	2.340	50,000			
	CP	CR AG NY		05/31/19	2.340	50,000			
	CP	CR AG NY		05/31/19	2.340	50,000			
	CP	RABO NY		05/31/19	2.340	50,000			
	CP	RABO NY		05/31/19	2.340	50,000			
	CP	RABO NY		05/31/19	2.340	50,000			
	CP	RABO NY		05/31/19	2.340	50,000			
	DN	FHLB		11/25/19	2.240	50,000			
	DN	FHLB		11/25/19	2.240	50,000			
	DN	FHLMC		02/03/20	2.250	50,000			
	DN	FHLMC		02/03/20	2.250	50,000			
	DN	FHLMC		03/02/20	2.240	50,000			
	DN	FHLMC		03/02/20	2.240	50,000			
	DN	FHLMC		04/01/20	2.220	50,000			
	DN	FHLMC		04/01/20	2.220	50,000			
	TR	BILL		05/21/20	2.233	50,000			
	TR	BILL		05/21/20	2.233	50,000			
	TR	BILL		05/21/20	2.233	50,000			
	TR	BILL		05/21/20	2.233	50,000			
	YCD	DNB	2.450	10/01/19	2.450	50,000			
	YCD	DNB	2.450	10/01/19	2.450	50,000			
05/31/19	**REDEMPTIONS**								
	CP	CR AG NY		05/31/19	2.340	50,000	1	3,250.00	2.373
	CP	CR AG NY		05/31/19	2.340	50,000	1	3,250.00	2.373
	CP	CR AG NY		05/31/19	2.340	50,000	1	3,250.00	2.373
	CP	RABO NY		05/31/19	2.340	50,000	1	3,250.00	2.373
	CP	RABO NY		05/31/19	2.340	50,000	1	3,250.00	2.373
	CP	RABO NY		05/31/19	2.340	50,000	1	3,250.00	2.373
	CP	RABO NY		05/31/19	2.340	50,000	1	3,250.00	2.373
	TR	NOTE	1.500	05/31/19	2.367	50,000	65	212,053.57	2.385
	TR	NOTE	1.500	05/31/19	2.367	50,000	65	212,053.57	2.385
	TR	NOTE	1.500	05/31/19	2.367	50,000	65	212,053.57	2.385
	TR	NOTE	1.500	05/31/19	2.367	50,000	65	212,053.57	2.385
	TR	NOTE	1.500	05/31/19	2.411	50,000	65	215,959.82	2.429
	TR	NOTE	1.500	05/31/19	2.411	50,000	65	215,959.82	2.429
	TR	NOTE	1.500	05/31/19	2.411	50,000	65	215,959.82	2.429
	TR	NOTE	1.500	05/31/19	2.411	50,000	65	215,959.82	2.429

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/31/19	REDEMPTIONS (Continued)								
	TR	NOTE	1.250	05/31/19	2.432	50,000	122	406,743.64	2.443
	TR	NOTE	1.250	05/31/19	2.432	50,000	122	406,743.64	2.443
	TR	NOTE	1.250	05/31/19	2.432	50,000	122	406,743.64	2.443
	TR	NOTE	1.250	05/31/19	2.458	50,000	158	531,056.83	2.466
	TR	NOTE	1.250	05/31/19	2.458	50,000	158	531,056.83	2.466
	TR	NOTE	1.250	05/31/19	2.471	50,000	161	544,020.43	2.480
	TR	NOTE	1.250	05/31/19	2.471	50,000	161	544,020.43	2.480
	TR	NOTE	1.250	05/31/19	2.501	50,000	163	557,220.19	2.509
	TR	NOTE	1.250	05/31/19	2.501	50,000	163	557,220.19	2.509
	TR	NOTE	1.250	05/31/19	2.501	50,000	163	557,220.19	2.509
	TR	NOTE	1.250	05/31/19	2.501	50,000	163	557,220.19	2.509
	TR	NOTE	1.250	05/31/19	2.511	50,000	164	562,843.41	2.520
	TR	NOTE	1.250	05/31/19	2.511	50,000	164	562,843.41	2.520
	TR	NOTE	1.250	05/31/19	2.525	50,000	168	579,477.16	2.533
	TR	NOTE	1.250	05/31/19	2.525	50,000	168	579,477.16	2.533
	TR	NOTE	1.250	05/31/19	2.553	50,000	171	596,347.01	2.561
	TR	NOTE	1.250	05/31/19	2.553	50,000	171	596,347.01	2.561
	TR	NOTE	1.250	05/31/19	2.520	50,000	186	639,643.10	2.527
	TR	NOTE	1.250	05/31/19	2.520	50,000	186	639,643.10	2.527
	TR	NOTE	1.250	05/31/19	2.520	50,000	186	639,643.10	2.527
	TR	NOTE	1.250	05/31/19	2.520	50,000	186	639,643.10	2.527
	TR	NOTE	1.250	05/31/19	2.535	50,000	186	643,549.35	2.542
	TR	NOTE	1.250	05/31/19	2.535	50,000	186	643,549.35	2.542
	TR	NOTE	1.250	05/31/19	2.535	50,000	186	643,549.35	2.542
	TR	NOTE	1.250	05/31/19	2.535	50,000	186	643,549.35	2.542
	TR	NOTE	1.250	05/31/19	2.337	50,000	344	1,093,045.59	2.343
	TR	NOTE	1.250	05/31/19	2.337	50,000	344	1,093,045.59	2.343
	TR	NOTE	1.250	05/31/19	2.337	50,000	344	1,093,045.59	2.343
	TR	NOTE	1.250	05/31/19	2.337	50,000	344	1,093,045.59	2.343
	TR	NOTE	1.250	05/31/19	1.335	50,000	715	1,306,416.50	1.336
	TR	NOTE	1.250	05/31/19	1.335	50,000	715	1,306,416.50	1.336
	TR	NOTE	1.250	05/31/19	1.335	50,000	715	1,306,416.50	1.336
	TR	NOTE	1.250	05/31/19	1.335	50,000	715	1,306,416.50	1.336
	TR	NOTE	1.250	05/31/19	1.335	50,000	715	1,306,416.50	1.336
	TR	NOTE	1.250	05/31/19	1.335	50,000	715	1,306,416.50	1.336
	TR	NOTE	1.250	05/31/19	1.335	50,000	715	1,306,416.50	1.336
	TR	NOTE	1.250	05/31/19	1.335	50,000	715	1,306,416.50	1.336
	TR	NOTE	1.250	05/31/19	1.339	50,000	715	1,310,322.75	1.340
	TR	NOTE	1.250	05/31/19	1.339	50,000	715	1,310,322.75	1.340
	TR	NOTE	1.250	05/31/19	1.355	50,000	715	1,325,947.75	1.357
	TR	NOTE	1.250	05/31/19	1.355	50,000	715	1,325,947.75	1.357
	TR	NOTE	1.250	05/31/19	1.355	50,000	715	1,325,947.75	1.357
	TR	NOTE	1.250	05/31/19	1.355	50,000	715	1,325,947.75	1.357
	YCD	SVENSKA	2.580	05/31/19	2.580	50,000	365	1,307,916.67	2.616
	YCD	SVENSKA	2.580	05/31/19	2.580	50,000	365	1,307,916.67	2.616

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/31/19	**PURCHASES**								
	CP	SOC GEN NY		07/02/19	2.340	50,000			
	CP	SOC GEN NY		07/02/19	2.340	50,000			
	DN	FHLMC		04/01/20	2.185	50,000			
	DN	FHLMC		04/01/20	2.185	50,000			
	TR	NOTE	2.250	02/15/21	2.118	50,000			
	TR	NOTE	2.250	02/15/21	2.118	50,000			
	TR	NOTE	2.250	02/15/21	2.118	50,000			
	TR	NOTE	2.125	05/31/21	2.097	50,000			
	TR	NOTE	2.125	05/31/21	2.097	50,000			

FOOTNOTES

a/ The abbreviations indicate the type of security purchased, sold, or redeemed:

BA	Bankers Acceptances
BN	Bank Notes
CB	Corporate Bonds
CB FR	Floating Rate Corporate Bonds
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
CP	Commercial Paper
DEB	Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Federal Agricultural Mortgage Corporation (FAMC), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD),Inter-American Development Bank (IADB), International Finance Corporation (IFC).
DEB-CL	Federal/Supranational Agency Callable Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DEB FR	Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DN	Federal/Supranational Agency Discount Notes- FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
TR	U.S. Treasury Bills, Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

e/ Securities were purchased and sold as of the same date

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	12/12/18	2.500	8,000,000.00	06/12/19
New Omni Bank, NA	02/21/19	2.460	7,000,000.00	08/22/19
New Omni Bank, NA	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
BAKERSFIELD				
Mission Bank	03/20/19	2.420	15,000,000.00	06/19/19
Strata Federal Credit Union	01/24/19	2.450	4,500,000.00	07/25/19
BREA				
American First Credit Union	03/13/19	2.430	27,000,000.00	06/12/19
American First Credit Union	04/05/19	2.420	23,000,000.00	10/04/19
Pacific Western Bank	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	12/14/18	2.510	5,000,000.00	06/14/19
First Choice Bank	12/14/18	2.510	10,000,000.00	06/14/19
First Choice Bank	04/11/19	2.420	10,000,000.00	10/10/19
CHICO				
Golden Valley Bank	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	12/06/18	2.540	4,000,000.00	06/06/19
DOWNEY				
Financial Partners Credit Union	04/11/19	2.450	10,000,000.00	07/11/19
EL MONTE				
Cathay Bank	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	12/12/18	2.500	10,000,000.00	06/12/19
US Metro Bank	01/17/19	2.480	5,000,000.00	07/18/19
US Metro Bank	01/30/19	2.470	5,000,000.00	07/31/19
US Metro Bank	02/14/19	2.470	5,000,000.00	08/15/19
US Metro Bank	05/15/19	2.380	5,000,000.00	11/13/19
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	03/14/19	2.450	100,000,000.00	06/13/19
Banc of California, NA	04/18/19	2.440	100,000,000.00	07/18/19
Banc of California, NA	03/07/19	2.510	50,000,000.00	09/05/19
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	03/13/19	2.440	22,000,000.00	06/12/19
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
Pacific Enterprise Bank	05/30/19	2.350	25,000,000.00	08/29/19
Pacific Premier Bank	12/06/18	2.540	25,000,000.00	06/06/19
Pacific Premier Bank	12/13/18	2.530	50,000,000.00	06/13/19
Pacific Premier Bank	04/11/19	2.420	50,000,000.00	07/11/19
Pacific Premier Bank	04/19/19	2.440	50,000,000.00	10/18/19
Pacific Premier Bank	04/25/19	2.430	25,000,000.00	10/24/19
Pacific Premier Bank	05/16/19	2.400	10,000,000.00	11/14/19
LODI				
Farmers & Merchants Bk Cen 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	03/08/19	2.460	75,000,000.00	06/07/19
Bank of Hope	01/10/19	2.510	90,000,000.00	07/11/19
Bank of Hope	01/11/19	2.510	45,000,000.00	07/11/19
Bank of Hope	05/29/19	2.350	90,000,000.00	08/28/19
Commonwealth Business Bank	03/14/19	2.420	12,000,000.00	06/13/19
Commonwealth Business Bank	05/09/19	2.400	5,000,000.00	08/08/19
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	12/06/18	2.540	50,000,000.00	06/06/19
Manufacturers Bank	04/04/19	2.400	100,000,000.00	10/03/19
Manufacturers Bank	04/12/19	2.410	50,000,000.00	10/11/19
Manufacturers Bank	05/09/19	2.400	35,000,000.00	11/07/19
Mission Valley Bank	05/08/19	2.400	10,000,000.00	11/06/19
Open Bank	03/07/19	2.430	10,000,000.00	06/06/19
Open Bank	03/13/19	2.410	10,000,000.00	06/12/19
Open Bank	04/11/19	2.400	14,000,000.00	07/11/19
Open Bank	05/08/19	2.400	10,000,000.00	11/06/19
Opus Bank	04/26/19	2.440	10,000,000.00	10/25/19
Pacific City Bank	03/07/19	2.430	30,000,000.00	06/06/19
Pacific City Bank	03/20/19	2.420	20,000,000.00	06/19/19
Pacific City Bank	01/10/19	2.490	30,000,000.00	07/11/19
Pacific City Bank	05/08/19	2.390	40,000,000.00	08/07/19
MONTEREY				
1st Capital Bank	12/06/18	2.540	1,000,000.00	06/06/19
OAKLAND				
Beneficial State Bank	03/14/19	2.450	45,000,000.00	06/13/19
Beneficial State Bank	04/12/19	2.430	25,000,000.00	07/12/19
California Bank of Commerce	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	03/13/19	2.410	20,000,000.00	06/12/19
Malaga Bank	04/11/19	2.420	5,000,000.00	10/10/19
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA				
American Plus Bank, NA	02/28/19	2.430	7,000,000.00	06/06/19
American Plus Bank, NA	01/04/19	2.480	10,000,000.00	07/05/19
American Plus Bank, NA	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
East West Bank	02/01/19	2.480	75,000,000.00	08/02/19
East West Bank	04/11/19	2.420	50,000,000.00	10/10/19
East West Bank	04/17/19	2.410	175,000,000.00	10/16/19
EverTrust Bank	03/20/19	2.400	30,000,000.00	06/19/19
EverTrust Bank	04/30/19	2.380	20,000,000.00	10/30/19
Wescom Central Credit Union	03/14/19	2.450	50,000,000.00	06/13/19
Wescom Central Credit Union	04/05/19	2.430	25,000,000.00	07/05/19
Wescom Central Credit Union	04/24/19	2.440	50,000,000.00	07/24/19
Wescom Central Credit Union	05/16/19	2.420	50,000,000.00	08/15/19
PORTERVILLE				
Bank of the Sierra	03/06/19	2.430	20,000,000.00	06/05/19
Bank of the Sierra	03/14/19	2.440	20,000,000.00	06/13/19
Bank of the Sierra	04/10/19	2.420	20,000,000.00	07/10/19
Bank of the Sierra	04/19/19	2.440	20,000,000.00	07/19/19
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
RANCHO CORDOVA				
American River Bank	12/06/18	2.550	7,500,000.00	06/06/19
American River Bank	12/13/18	2.540	7,000,000.00	06/13/19
American River Bank	02/13/19	2.490	3,000,000.00	08/14/19
American River Bank	04/17/19	2.440	2,500,000.00	10/16/19
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
REDDING				
Cornerstone Community Bank	02/15/19	2.470	8,500,000.00	08/16/19
Cornerstone Community Bank	04/24/19	2.420	9,000,000.00	10/23/19
Redding Bank of Commerce	02/20/19	2.480	4,000,000.00	08/21/19
REDWOOD CITY				
Provident Credit Union	03/08/19	2.440	20,000,000.00	06/07/19
Provident Credit Union	03/13/19	2.430	20,000,000.00	06/12/19
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
REDWOOD CITY (Continued)				
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
RICHMOND				
Mechanics Bank	03/07/19	2.460	20,000,000.00	06/06/19
Mechanics Bank	01/09/19	2.500	20,000,000.00	07/10/19
Mechanics Bank	04/18/19	2.440	20,000,000.00	07/18/19
Mechanics Bank	05/09/19	2.430	20,000,000.00	08/08/19
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	12/12/18	2.500	18,000,000.00	06/12/19
Five Star Bank	12/13/18	2.510	7,000,000.00	06/12/19
ROSEMEAD				
Pacific Alliance Bank	04/10/19	2.400	4,000,000.00	07/10/19
SACRAMENTO				
Merchants National Bank of Sacramento	01/30/19	2.450	6,000,000.00	06/21/19
River City Bank	03/13/19	2.430	25,000,000.00	06/12/19
River City Bank	05/17/19	2.400	35,000,000.00	08/16/19
Schools Financial Credit Union	05/29/19	2.310	30,000,000.00	08/28/19
SAN DIEGO				
Axos Bank	03/06/19	2.410	25,000,000.00	06/05/19
Axos Bank	03/13/19	2.410	75,000,000.00	06/12/19
Axos Bank	04/24/19	2.410	25,000,000.00	07/24/19
Axos Bank	05/09/19	2.400	50,000,000.00	11/07/19
Bank of Southern California	04/24/19	2.440	14,500,000.00	10/23/19
California Coast Credit Union	12/05/18	2.500	25,000,000.00	06/05/19
California Coast Credit Union	04/18/19	2.410	25,000,000.00	07/18/19
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
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	12/14/18	2.510	5,000,000.00	06/14/19
Beacon Business Bank	03/15/19	2.450	3,000,000.00	06/14/19
Beacon Business Bank	04/19/19	2.450	2,000,000.00	07/19/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN FRANCISCO (Continued)				
Mission National Bank	12/12/18	2.520	3,500,000.00	06/12/19
Mission National Bank	04/03/19	2.390	15,000,000.00	07/03/19
Mission National Bank	01/24/19	2.470	5,000,000.00	07/25/19
Presidio Bank	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	12/06/18	2.520	50,000,000.00	06/06/19
Technology Credit Union	02/07/19	2.460	50,000,000.00	08/08/19
Technology Credit Union	05/30/19	2.330	50,000,000.00	11/21/19
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	03/20/19	2.450	5,500,000.00	06/19/19
Poppy Bank	12/05/18	2.500	50,000,000.00	06/05/19
Poppy Bank	12/12/18	2.500	72,000,000.00	06/12/19
Poppy Bank	02/21/19	2.460	30,000,000.00	08/22/19
Poppy Bank	03/15/19	2.470	23,000,000.00	09/13/19
Summit State Bank	01/11/19	2.510	14,000,000.00	07/12/19
Summit State Bank	01/30/19	2.490	8,000,000.00	07/31/19
Summit State Bank	03/01/19	2.500	6,000,000.00	08/30/19
Summit State Bank	04/19/19	2.440	7,500,000.00	10/18/19
VACAVILLE				
Travis Credit Union	03/15/19	2.440	50,000,000.00	06/14/19
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
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
WEST SACRAMENTO				
Suncrest Bank	12/12/18	2.520	1,000,000.00	06/12/19
TOTAL TIME DEPOSITS MAY 2019			**4,757,240,000.00**	

BANK DEMAND DEPOSITS
MAY 2019
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 359,352	$ 0	$ 3,518,250
2	258,247	0	3,387,331
3	350,732	0	3,387,864
4	350,732	0	3,387,864
5	350,732	0	3,387,864
6	227,470	0	3,004,949
7	658,229	0	2,816,704
8	243,149	0	3,468,987
9	274,888	0	3,083,848
10	278,018	0	3,795,858
11	278,018	0	3,795,858
12	278,018	0	3,795,858
13	158,539	0	3,610,781
14	244,515	0	2,663,155
15	277,880	150,000	4,232,325
16	231,123	200,000	3,248,192
17	235,721	260,000	2,777,030
18	235,721	260,000	2,777,030
19	235,721	260,000	2,777,030
20	254,640	350,000	2,691,861
21	231,573	425,000	2,412,657
22	253,744	450,000	3,052,118
23	266,566	450,000	2,663,981
24	319,042	550,000	3,202,578
25	319,042	550,000	3,202,578
26	319,042	550,000	3,202,578
27	319,042	550,000	3,202,578
28	176,406	550,000	3,112,434
29	252,369	450,000	2,867,011
30	256,817	450,000	3,286,644
31	236,032	485,000	3,469,022
AVERAGE DOLLAR DAYS	$8,731,118 a/	$6,940,000 b/	

a/ The prescribed bank balance for May was $345,873. This consisted of $265,911 in compensating balances for services, balances for uncollected funds of $81,281 and a deduction of $1,319 for May 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

1839

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on May 15, 2019, has determined and designated the amount of money available for deposit and investment as of May 8, 2019, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as:

a. Compensating Balance for Services $ 265,900,000

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

b. Interest Bearing Account for Cash Flow Variability $ 0

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)	5/13/2019	5/17/2019	$ (2,268,900,000)	$ 1,299,400,000	$ 4,737,200,000	$ 6,036,600,000
(2)	5/20/2019	5/24/2019	$ (89,100,000)	$ 1,210,300,000	$ 4,737,200,000	$ 5,947,500,000
(3)	5/27/2019	5/31/2019	$ (1,861,900,000)	$ (651,600,000)	$ 4,737,200,000	$ 4,085,600,000
(4)	6/3/2019	6/7/2019	$ 199,400,000	$ (452,200,000)	$ 4,737,200,000	$ 4,285,000,000
(5)	6/10/2019	6/14/2019	$ 2,940,100,000	$ 2,487,900,000	$ 4,737,200,000	$ 7,225,100,000
(6)	6/17/2019	6/21/2019	$ 8,018,200,000	$ 10,506,100,000	$ 4,737,200,000	$ 15,243,300,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of $ 265,900,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chair

Member

Member

Dated: May 15, 2019
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 06/30/19
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
07/01/19	FEDERAL HOME LOAN MTG	111043	FHLMC 2.25 (CALLABL	2.250	07/01/24	100.000	$25,000,000.00	$25,000,000.00	0.00
07/10/19	FEDERAL HOME LOAN MTG	111044	FHLMC 2.25 (CALLABL	2.250	07/10/24	100.000	$25,000,000.00	$25,000,000.00	0.00
07/08/19	FEDERAL HOME LOAN MTG	111093	FHLMC 2.20 (CALLABL	2.200	07/08/24	100.000	$25,000,000.00	$25,000,000.00	0.00
07/01/19	OLD LINE FUNDING LLC	111108	OLD LINE FUNDING LL	2.300	08/06/19	99.770	$50,000,000.00	$49,885,000.00	0.00
07/01/19	NATIXIS NY BRANCH	111117	NATIXIS NY BRANCH C	2.380	08/01/19	99.795	$50,000,000.00	$49,897,527.78	0.00
					PSI Non-Trading Total		**$175,000,000.00**	**$174,782,527.78**	**0.00**
						Totals	**$175,000,000.00**	**$174,782,527.78**	**0.00**