COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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ttc.lacounty.gov and lacountypropertytax.com

KEITH KNOX
ACTING TREASURER AND TAX COLLECTOR

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

September 30, 2019

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

FROM: Keith Knox
Acting Treasurer and Tax Collector

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

The Report of Investments for the month of August 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 August 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:DJJ:JK:bp

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 AUGUST 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 AUGUST 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 AUGUST 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 AUGUST 31, 2019

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 08/31/19		
At Cost	$ 27,584,668,432	$ 169,450,868
At Market	$ 27,594,643,356	$ 171,884,179
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	6.71%	11.80%
United States Government and Agency Obligations	66.53%	60.92%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	26.21%	0.00%
Municipal Obligations	0.18%	2.24%
Corporate and Deposit Notes	0.37%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	25.04%
1-60 days	35.20%	0.00%
61 days-1 year	13.53%	57.83%
Over 1 year	51.27%	42.17%
Weighted Average Days to Maturity	552	

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

SCHEDULE A1

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

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	26.21%
Corporate and Deposit Notes	A-1+	P-1	F1	0.18%
	AA-	Aa3	A+	0.19%
Los Angeles County Securities	AA+	Aa1	AA+	0.18%
Negotiable Certificates of Deposit	A-1	P-1	F1	6.71%
U.S. Agency Securities	AA+	Aaa	AAA	63.29%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.54%
U.S. Treasury Bills	AA+	Aaa	AAA	2.70%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	25.04%
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+	11.80%
U.S. Agency Securities	AA+	Aaa	AAA	39.94%
U.S. Treasury Securities:				
U.S. Treasury Bills	AA+	Aaa	AAA	20.98%
				100.00%

POOLED SURPLUS EARNINGS REPORT
AUGUST 31, 2019

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 08/31/19	$ 27,584,668,432
Market Value at 08/31/19	$ 27,594,643,356
Average Daily Balance	$ 27,484,878,959
Gains and Losses:	
For the Month	$ 40,088
For the Past 12 Months	$ 978,624
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 47,819,025
Earnings for the Past 12 Months	$ 644,977,604
Earnings Rate for the Month	2.04%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF AUGUST 31, 2019

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	79,258,968.79	
Bank of the West - Concentration	$	80,494,282.49	(A)
Citibank - Concentration	$	56.50	
JP Morgan Chase - Concentration	$	66,911,193.69	(B)
Union Bank- Concentration	$	288,692.82	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	226,953,194.29	

(A) $80.01 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) $66 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 AUGUST 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 August 2019

Total Deposits	$ 3,606,352,933.46
Total Disbursements	$ 4,574,271,834.78
Discretionary Funds Liquidity Withdrawal Ratio:	
As of August 31, 2019	1.53

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
September	$ 6,636,318,000.00	$ 4,376,600,000.00	$ 4,948,200,000.00	$ 6,064,718,000.00
October	$ 3,083,493,000.00	$ 5,532,900,000.00	$ 5,248,300,000.00	$ 9,432,811,000.00
November	$ 380,283,000.00	$ 7,065,000,000.00	$ 4,839,700,000.00	$ 12,038,394,000.00
December	$ 262,000,000.00	$ 9,517,000,000.00	$ 6,774,600,000.00	$ 15,042,794,000.00
January	$ 515,145,000.00	$ 4,623,600,000.00	$ 6,867,400,000.00	$ 13,314,139,000.00
February	$ 412,750,000.00	$ 3,822,800,000.00	$ 5,090,800,000.00	$ 12,458,889,000.00

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 August 2019, the Treasurer placed $80.01 million in the Bank of the West Money Market Plus Account and $100 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $80.01 million remained in the Bank of the West Money Market Plus Account and $66 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 AUGUST 2019
COMPLIANCE REPORT

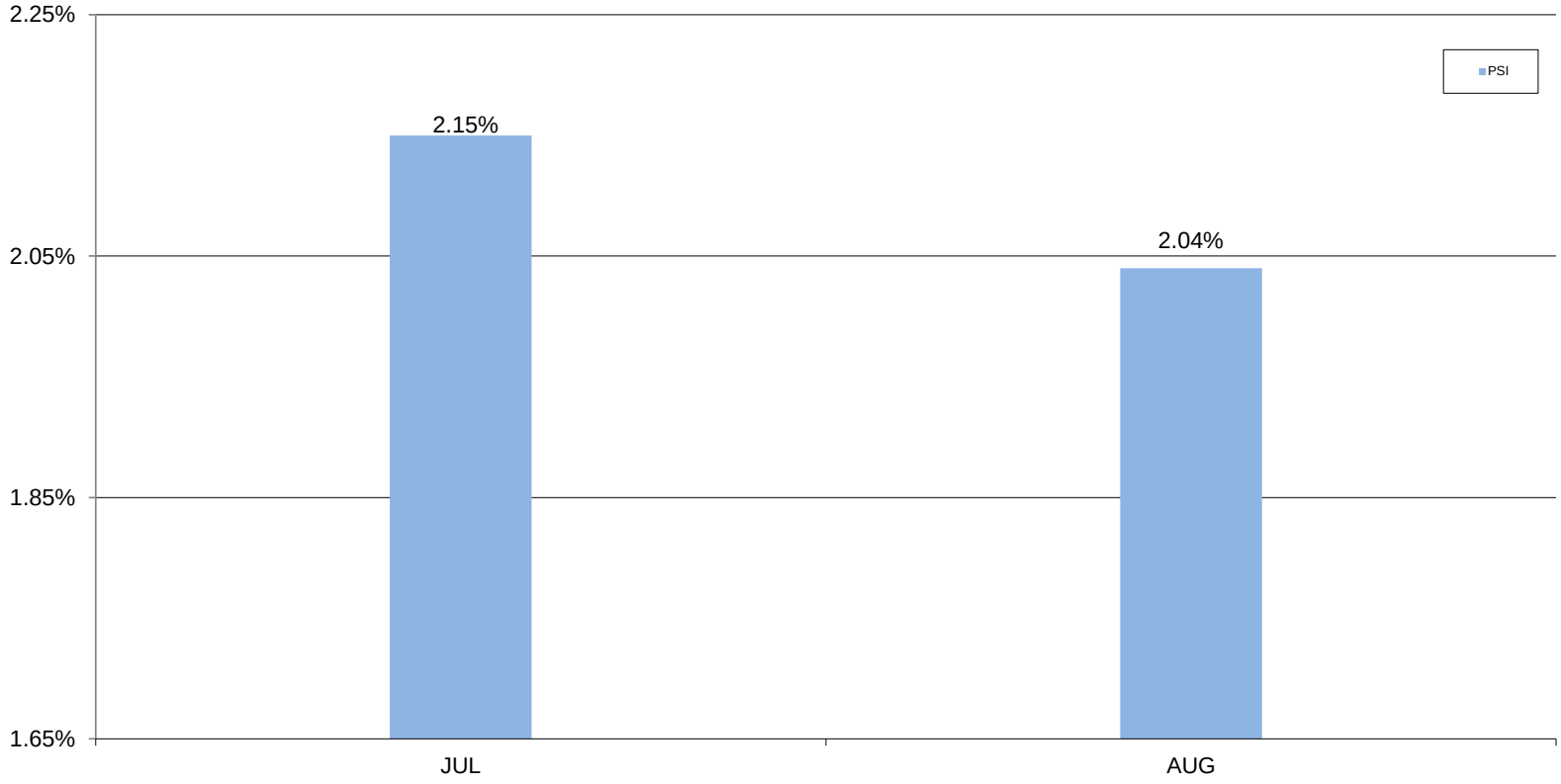
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of August 2019

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 08/31/2019
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
8/1/2019	$ 28,430,267,376.56	$ 169,374,072.63
8/2/2019	28,360,122,556.16	169,374,072.63
8/3/2019	28,360,122,556.16	169,374,072.63
8/4/2019	28,360,122,556.16	169,374,072.63
8/5/2019	27,862,882,619.62	169,374,072.63
8/6/2019	27,711,507,961.29	169,374,072.63
8/7/2019	27,666,910,278.79	169,374,072.63
8/8/2019	27,577,245,883.20	169,374,072.63
8/9/2019	27,604,918,374.03	169,374,072.63
8/10/2019	27,604,918,374.03	169,374,072.63
8/11/2019	27,604,918,374.03	169,374,072.63
8/12/2019	27,534,825,397.33	169,374,072.63
8/13/2019	27,523,693,208.39	169,374,072.63
8/14/2019	27,434,056,599.61	169,374,072.63
8/15/2019	27,223,031,427.19	169,374,072.63
8/16/2019	27,181,321,672.88	169,374,072.63
8/17/2019	27,181,321,672.88	169,374,072.63
8/18/2019	27,181,321,672.88	169,374,072.63
8/19/2019	27,197,966,759.31	169,374,072.63
8/20/2019	26,958,413,831.78	169,374,072.63
8/21/2019	26,987,015,471.90	169,374,072.63
8/22/2019	26,918,550,270.87	169,374,072.63
8/23/2019	26,832,436,356.42	169,374,072.63
8/24/2019	26,832,436,356.42	169,374,072.63
8/25/2019	26,832,436,356.42	169,374,072.63
8/26/2019	26,877,389,787.67	169,374,072.63
8/27/2019	27,101,765,260.16	169,374,072.63
8/28/2019	27,779,318,898.27	169,374,072.63
8/29/2019	28,150,386,102.13	169,374,072.63
8/30/2019	27,574,955,285.48	169,374,072.63
8/31/2019	27,584,668,431.95	169,450,868.18
	$ 27,484,878,959.03	**$ 169,376,549.91**

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



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 08/31/2019 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$32,599,773	$203,967
Gains (Losses) on Sales/Calls of Non-Trading Securities.	40,088	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	15,179,164	76,796
Prior Accrual Adjustment	-	-
Total Revenues	$47,819,025	$280,763
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	6,094
	-	$6,094
NET INCOME	$47,819,025	$274,669

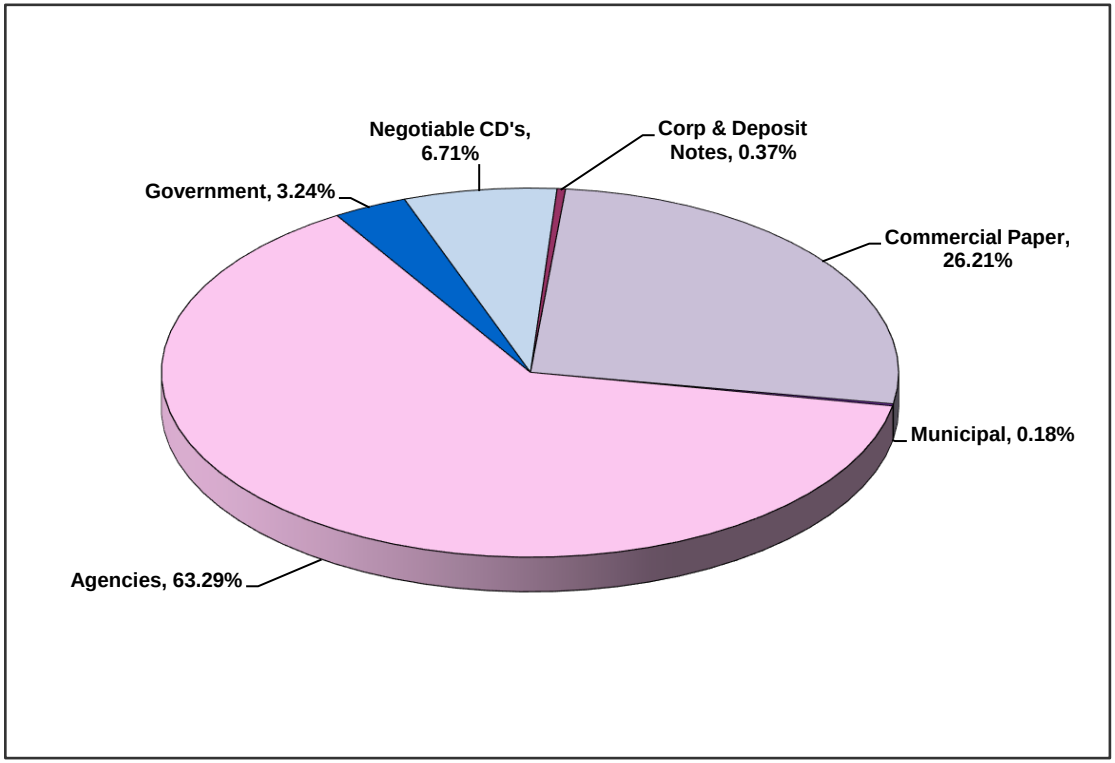
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	52.64%	
Los Angeles County and Related Entities	37.53%	
Consolidated Sanitation Districts		3.50%
Metropolitan Transportation Authority		0.99%
Miscellaneous Agencies Pooled Investments		1.93%
South Coast Air Quality Management District		2.90%
Miscellaneous		0.02%
Subtotal	90.17%	9.34%
County Bond Proceeds and Repayment Funds		0.49%
Grand Total	90.17%	9.83%

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



	In Thousands
Negotiable CD's	1,850,003
Corp & Deposit Notes	101,683
Bankers Acceptance	-
Commercial Paper	7,230,161
Municipal	50,000
Agencies	17,458,232
Other	-
Government	894,589
Total	$ 27,584,668

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	111353	FFCB 2.26 (CALLABLE	08/12/19	08/12/25	2.26	20,200,000.00	20,200,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	111362	FFCB 2.12 (CALLABLE	08/13/19	08/12/24	2.12	25,000,000.00	25,000,000.00	1,472.22	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	111374	FFCB 2.12 (CALLABLE	08/13/19	08/12/24	2.12	9,500,000.00	9,500,000.00	559.44	CITIBANK	MFR SEC- INC
NTRD	111409	FFCB 2.17 (CALLABLE	08/19/19	08/19/25	2.17	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111410	FFCB 2.17 (CALLABLE	08/19/19	08/19/25	2.17	25,000,000.00	25,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111466	FFCB 2.06 (CALLABLE	08/26/19	08/13/24	2.06	25,000,000.00	25,000,000.00	18,597.22	CITIBANK	RBC CAP MKTS LLC
NTRD	111475	FFCB 2.06 (CALLABLE	08/26/19	08/13/24	2.06	32,000,000.00	32,000,000.00	23,804.44	CITIBANK	SUN TRUST ROBINSON HUMPHREY
	FFCB TOTAL					**161,700,000.00**	**161,700,000.00**	**44,433.32**		
NTRD	111468	FHLB 2.15 (CALLABLE	08/28/19	08/28/24	2.15	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	111469	FHLB 2.15 (CALLABLE	08/28/19	08/28/24	2.15	25,000,000.00	25,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
	FHLB TOTAL					**50,000,000.00**	**50,000,000.00**	**0.00**		
NTRD	111283	FHLMC 2.25 (CALLABL	08/05/19	08/05/24	2.25	25,000,000.00	25,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111284	FHLMC 2.25 (CALLABL	08/14/19	08/14/24	2.25	25,000,000.00	25,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	111307	FHLMC 2.30 (CALLABL	08/14/19	08/14/24	2.30	25,000,000.00	25,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	111467	FHLMC 2.01 (CALLABL	08/28/19	08/28/24	2.01	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
	FHLMC TOTAL					**125,000,000.00**	**125,000,000.00**	**0.00**		
NTRD	111434	FHLMC 3.00 (CALLABL	08/28/19	08/28/24	3.00	25,000,000.00	25,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111435	FHLMC 3.00 (CALLABL	08/28/19	08/28/24	3.00	25,000,000.00	25,000,000.00	0.00	CITIBANK	MFR SEC- INC
	MCPN TOTAL					**50,000,000.00**	**50,000,000.00**	**0.00**		
NTRD	111315	SHEFFIELD RECEIVABL	08/01/19	09/05/19	2.24	50,000,000.00	49,891,111.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111327	CRC FUNDING LLC CP	08/01/19	08/30/19	2.21	50,000,000.00	49,910,986.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111328	TORONTO DOMINION BA	08/01/19	09/03/19	2.21	50,000,000.00	49,898,708.33	0.00	CITIBANK	MFR SEC- INC
NTRD	111329	CHARIOT FUNDING LLC	08/01/19	09/03/19	2.20	50,000,000.00	49,899,166.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111330	AUTOBAHN FUNDING CO	08/01/19	09/03/19	2.20	35,000,000.00	34,929,416.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111331	LA FAYETTE ASSET SE	08/01/19	10/04/19	2.23	25,000,000.00	24,900,888.89	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111332	CHARIOT FUNDING LLC	08/01/19	09/04/19	2.20	50,000,000.00	49,896,111.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111333	AUTOBAHN FUNDING CO	08/01/19	08/29/19	2.20	3,981,000.00	3,974,188.07	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111336	CHARIOT FUNDING LLC	08/02/19	09/05/19	2.20	25,000,000.00	24,948,055.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111338	LA FAYETTE ASSET SE	08/02/19	08/27/19	2.18	26,012,000.00	25,972,620.72	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111339	ATLANTIC ASSET SEC	08/02/19	08/23/19	2.16	50,000,000.00	49,937,000.00	0.00	CITIBANK	MFR SEC- INC

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NTRD	111340	NATIXIS NY BRANCH C	08/02/19	09/04/19	2.16	50,000,000.00	49,901,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	111341	AUTOBAHN FUNDING CO	08/02/19	09/04/19	2.18	25,000,000.00	24,950,041.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111342	TORONTO DOMINION BA	08/02/19	09/03/19	2.19	40,000,000.00	39,922,133.33	0.00	CITIBANK	MFR SEC- INC
NTRD	111343	CAFCO LLC CP	08/02/19	10/25/19	2.18	13,057,000.00	12,990,583.39	0.00	CITIBANK	MFR SEC- INC
NTRD	111346	TORONTO DOMINION BA	08/05/19	09/04/19	2.19	50,000,000.00	49,908,750.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111347	CAFCO LLC CP	08/05/19	10/10/19	2.21	25,000,000.00	24,898,708.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111348	CANCARA ASSET SEC L	08/05/19	11/04/19	2.20	50,000,000.00	49,721,944.44	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111349	SHEFFIELD RECEIVABL	08/05/19	09/10/19	2.15	50,000,000.00	49,892,500.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111350	CANCARA ASSET SEC L	08/05/19	11/04/19	2.20	6,744,000.00	6,706,495.87	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111352	OLD LINE FUNDING LL	08/07/19	10/03/19	2.16	50,000,000.00	49,829,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111354	CIESCO LLC CP	08/06/19	10/08/19	2.17	50,000,000.00	49,810,125.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111355	CANADIAN IMP BK OF	08/06/19	09/05/19	2.14	50,000,000.00	49,910,833.33	0.00	CITIBANK	MFR SEC- INC
NTRD	111356	CRC FUNDING LLC CP	08/06/19	10/10/19	2.18	20,000,000.00	19,921,277.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111357	NATIXIS NY BRANCH C	08/06/19	09/05/19	2.15	35,678,000.00	35,614,076.92	0.00	CITIBANK	MFR SEC- INC
NTRD	111360	THUNDER BAY FUNDING	08/07/19	10/22/19	2.15	50,000,000.00	49,773,055.56	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111363	AUTOBAHN FUNDING CO	08/07/19	09/06/19	2.15	50,000,000.00	49,910,416.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111364	CHARIOT FUNDING LLC	08/07/19	09/09/19	2.16	50,000,000.00	49,901,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111365	CHARIOT FUNDING LLC	08/07/19	09/11/19	2.15	50,000,000.00	49,895,486.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111366	CHARIOT FUNDING LLC	08/07/19	09/06/19	2.15	50,000,000.00	49,910,416.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111367	NATIXIS NY BRANCH C	08/07/19	08/08/19	2.10	50,000,000.00	49,997,083.33	0.00	CITIBANK	UBS SEC LLC
NTRD	111368	LA FAYETTE ASSET SE	08/07/19	11/08/19	2.14	21,153,000.00	21,036,059.17	0.00	CITIBANK	MFR SEC- INC
NTRD	111369	NATIXIS NY BRANCH C	08/08/19	09/03/19	2.18	50,000,000.00	49,921,277.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111370	NATIXIS NY BRANCH C	08/08/19	09/03/19	2.18	10,000,000.00	9,984,255.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111371	REGENCY MARKETS NO.	08/08/19	09/05/19	2.19	50,000,000.00	49,914,833.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111372	REGENCY MARKETS NO.	08/08/19	09/05/19	2.20	50,000,000.00	49,914,444.44	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111373	OLD LINE FUNDING LL	08/09/19	10/07/19	2.14	50,000,000.00	49,824,638.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111375	CHARIOT FUNDING LLC	08/08/19	09/13/19	2.16	50,000,000.00	49,892,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111376	REGENCY MARKETS NO.	08/08/19	09/09/19	2.20	34,966,000.00	34,897,622.04	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111377	LA FAYETTE ASSET SE	08/08/19	10/09/19	2.16	25,000,000.00	24,907,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111378	LA FAYETTE ASSET SE	08/08/19	10/09/19	2.16	25,245,000.00	25,151,088.60	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111379	LA FAYETTE ASSET SE	08/08/19	11/08/19	2.15	12,686,000.00	12,616,297.48	0.00	CITIBANK	MFR SEC- INC
NTRD	111381	SHEFFIELD RECEIVABL	08/09/19	09/16/19	2.13	50,000,000.00	49,887,583.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111382	LA FAYETTE ASSET SE	08/09/19	10/07/19	2.15	50,000,000.00	49,823,819.44	0.00	CITIBANK	MFR SEC- INC
NTRD	111383	CREDIT AGRICOLE CIB	08/09/19	09/04/19	2.12	50,000,000.00	49,923,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	111384	MONT BLANC CAPITAL	08/09/19	09/12/19	2.17	19,882,000.00	19,841,252.95	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111385	OLD LINE FUNDING LL	08/09/19	10/18/19	2.13	33,926,000.00	33,785,489.82	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111387	CHARIOT FUNDING LLC	08/12/19	09/10/19	2.15	50,000,000.00	49,913,402.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111388	CHARIOT FUNDING LLC	08/12/19	09/10/19	2.15	6,500,000.00	6,488,742.36	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111389	LA FAYETTE ASSET SE	08/12/19	09/13/19	2.15	25,000,000.00	24,952,222.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111390	CRC FUNDING LLC CP	08/12/19	09/17/19	2.16	27,000,000.00	26,941,680.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111391	CHARIOT FUNDING LLC	08/12/19	09/11/19	2.14	50,000,000.00	49,910,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111392	NATIXIS NY BRANCH C	08/12/19	09/04/19	2.13	45,000,000.00	44,938,762.50	0.00	CITIBANK	MFR SEC- INC
NTRD	111393	ATLANTIC ASSET SEC	08/12/19	10/09/19	2.16	4,682,000.00	4,665,706.64	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111394	CHARIOT FUNDING LLC	08/13/19	09/12/19	2.14	50,000,000.00	49,910,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111395	CHARIOT FUNDING LLC	08/13/19	09/09/19	2.13	50,000,000.00	49,920,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111396	JUPITER SEC COMPANY	08/13/19	09/12/19	2.14	50,000,000.00	49,910,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111397	JUPITER SEC COMPANY	08/13/19	09/12/19	2.13	50,000,000.00	49,911,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111398	TORONTO DOMINION BA	08/13/19	09/13/19	2.14	50,000,000.00	49,907,861.11	0.00	CITIBANK	MFR SEC- INC
NTRD	111399	LA FAYETTE ASSET SE	08/13/19	09/09/19	2.13	25,000,000.00	24,960,062.50	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111400	SHEFFIELD RECEIVABL	08/13/19	09/19/19	2.13	25,000,000.00	24,945,270.83	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111401	OLD LINE FUNDING LL	08/13/19	10/15/19	2.13	25,000,000.00	24,906,812.50	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111402	CREDIT AGRICOLE CIB	08/13/19	09/10/19	2.10	35,084,000.00	35,026,696.13	0.00	CITIBANK	MFR SEC- INC
NTRD	111403	CHARIOT FUNDING LLC	08/14/19	09/13/19	2.13	50,000,000.00	49,911,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111406	CIESCO LLC CP	08/15/19	10/15/19	2.15	20,000,000.00	19,927,138.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111407	CIESCO LLC CP	08/15/19	10/15/19	2.15	50,000,000.00	49,817,847.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111411	AUTOBAHN FUNDING CO	08/14/19	09/13/19	2.13	50,000,000.00	49,911,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111412	REGENCY MARKETS NO.	08/14/19	09/16/19	2.21	50,000,000.00	49,898,708.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111413	REGENCY MARKETS NO.	08/14/19	09/16/19	2.21	50,000,000.00	49,898,708.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111414	NATIXIS NY BRANCH C	08/14/19	09/13/19	2.15	50,000,000.00	49,910,416.67	0.00	CITIBANK	UBS SEC LLC
NTRD	111415	SHEFFIELD RECEIVABL	08/14/19	09/09/19	2.16	18,393,000.00	18,364,306.92	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111416	ATLANTIC ASSET SEC	08/15/19	09/16/19	2.14	50,000,000.00	49,904,888.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111417	LA FAYETTE ASSET SE	08/15/19	09/17/19	2.14	50,000,000.00	49,901,916.67	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111418	THUNDER BAY FUNDING	08/15/19	09/16/19	2.14	25,000,000.00	24,952,444.44	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111419	OLD LINE FUNDING LL	08/15/19	09/10/19	2.13	29,000,000.00	28,955,388.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111420	SHEFFIELD RECEIVABL	08/15/19	09/09/19	2.16	30,607,000.00	30,561,089.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111421	ATLANTIC ASSET SEC	08/15/19	09/16/19	2.13	50,000,000.00	49,905,333.33	0.00	CITIBANK	MFR SEC- INC
NTRD	111422	NATIXIS NY BRANCH C	08/15/19	09/11/19	2.14	50,000,000.00	49,919,750.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111423	SHEFFIELD RECEIVABL	08/15/19	09/12/19	2.11	25,000,000.00	24,958,972.22	0.00	CITIBANK	LOOP CAP MKTS LLC

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NTRD	111424	CREDIT AGRICOLE CIB	08/15/19	09/11/19	2.10	25,928,000.00	25,887,163.40	0.00	CITIBANK	MFR SEC- INC
NTRD	111428	CIESCO LLC CP	08/16/19	09/19/19	2.13	50,000,000.00	49,899,416.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111429	CRC FUNDING LLC CP	08/16/19	09/18/19	2.13	50,000,000.00	49,902,375.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111430	JUPITER SEC COMPANY	08/16/19	09/20/19	2.14	50,000,000.00	49,895,972.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111431	SHEFFIELD RECEIVABL	08/16/19	09/20/19	2.12	50,000,000.00	49,896,944.44	0.00	CITIBANK	MFR SEC- INC
NTRD	111432	JUPITER SEC COMPANY	08/16/19	09/19/19	2.13	48,500,000.00	48,402,434.17	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111433	NATIXIS NY BRANCH C	08/16/19	09/11/19	2.11	37,169,000.00	37,112,358.57	0.00	CITIBANK	MFR SEC- INC
NTRD	111436	THUNDER BAY FUNDING	08/19/19	09/20/19	2.13	50,000,000.00	49,905,333.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111437	AUTOBAHN FUNDING CO	08/19/19	09/18/19	2.12	30,000,000.00	29,947,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111438	CAFCO LLC CP	08/19/19	09/17/19	2.13	50,000,000.00	49,914,208.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111439	SHEFFIELD RECEIVABL	08/19/19	09/24/19	2.12	50,000,000.00	49,894,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111440	REGENCY MARKETS NO.	08/19/19	09/19/19	2.19	50,000,000.00	49,905,708.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111442	REGENCY MARKETS NO.	08/19/19	09/19/19	2.19	23,218,000.00	23,174,214.72	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111443	ATLANTIC ASSET SEC	08/20/19	10/04/19	2.12	25,000,000.00	24,933,750.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111445	REGENCY MARKETS NO.	08/20/19	09/19/19	2.19	7,935,000.00	7,920,518.63	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111446	TOYOTA MOTOR CREDIT	08/20/19	09/12/19	2.12	50,000,000.00	49,932,277.78	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	111447	CREDIT AGRICOLE CIB	08/20/19	09/11/19	2.10	50,000,000.00	49,935,833.33	0.00	CITIBANK	MFR SEC- INC
NTRD	111448	JUPITER SEC COMPANY	08/20/19	09/20/19	2.12	25,000,000.00	24,954,361.11	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111449	LA FAYETTE ASSET SE	08/20/19	10/03/19	2.15	21,059,000.00	21,003,661.63	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111452	JUPITER SEC COMPANY	08/21/19	09/18/19	2.14	50,000,000.00	49,916,777.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111453	NATIXIS NY BRANCH C	08/21/19	08/22/19	2.11	50,000,000.00	49,997,069.44	0.00	CITIBANK	UBS SEC LLC
NTRD	111454	ATLANTIC ASSET SEC	08/21/19	09/18/19	2.12	50,000,000.00	49,917,555.56	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111455	LA FAYETTE ASSET SE	08/21/19	09/24/19	2.12	25,000,000.00	24,949,944.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111456	SHEFFIELD RECEIVABL	08/21/19	09/25/19	2.13	26,217,000.00	26,162,708.96	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111458	LA FAYETTE ASSET SE	08/23/19	10/01/19	2.12	25,000,000.00	24,942,583.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111459	ATLANTIC ASSET SEC	08/22/19	09/20/19	2.12	50,000,000.00	49,914,611.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111460	SHEFFIELD RECEIVABL	08/22/19	09/25/19	2.11	50,000,000.00	49,900,361.11	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	111461	NATIXIS NY BRANCH C	08/22/19	09/19/19	2.12	50,000,000.00	49,917,555.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111462	ATLANTIC ASSET SEC	08/22/19	09/20/19	2.13	48,308,000.00	48,225,111.52	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111463	CANCARA ASSET SEC L	08/22/19	11/20/19	2.12	30,000,000.00	29,841,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111464	LA FAYETTE ASSET SE	08/22/19	11/07/19	2.12	3,580,000.00	3,563,766.69	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111470	CHARIOT FUNDING LLC	08/23/19	10/01/19	2.11	50,000,000.00	49,885,708.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111471	TORONTO DOMINION BA	08/23/19	09/30/19	2.09	50,000,000.00	49,889,694.44	0.00	CITIBANK	MFR SEC- INC
NTRD	111472	LA FAYETTE ASSET SE	08/23/19	09/30/19	2.10	25,000,000.00	24,944,583.33	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	111473	SHEFFIELD RECEIVABL	08/23/19	09/24/19	2.14	26,942,000.00	26,890,750.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111476	JUPITER SEC COMPANY	08/26/19	10/01/19	2.11	50,000,000.00	49,894,500.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111477	SHEFFIELD RECEIVABL	08/26/19	10/04/19	2.12	50,000,000.00	49,885,166.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111478	AUTOBAHN FUNDING CO	08/26/19	09/25/19	2.09	50,000,000.00	49,912,916.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111479	AUTOBAHN FUNDING CO	08/26/19	09/25/19	2.07	30,000,000.00	29,948,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111480	AUTOBAHN FUNDING CO	08/26/19	09/30/19	2.08	45,000,000.00	44,909,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111481	TORONTO DOMINION BA	08/26/19	09/30/19	2.11	50,000,000.00	49,897,430.56	0.00	CITIBANK	MFR SEC- INC
NTRD	111482	SHEFFIELD RECEIVABL	08/26/19	10/04/19	2.13	50,000,000.00	49,884,625.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111483	LA FAYETTE ASSET SE	08/26/19	10/08/19	2.15	25,000,000.00	24,935,798.61	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111484	LA FAYETTE ASSET SE	08/26/19	10/08/19	2.15	25,491,000.00	25,425,537.70	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111485	ATLANTIC ASSET SEC	08/26/19	09/25/19	2.14	27,848,000.00	27,798,337.73	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111486	LA FAYETTE ASSET SE	08/27/19	09/30/19	2.11	22,977,000.00	22,931,211.95	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111487	ATLANTIC ASSET SEC	08/28/19	10/04/19	2.12	50,000,000.00	49,891,055.56	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111488	ATLANTIC ASSET SEC	08/28/19	09/25/19	2.15	50,000,000.00	49,916,388.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111490	ATLANTIC ASSET SEC	08/27/19	09/23/19	2.15	50,000,000.00	49,919,375.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111491	SHEFFIELD RECEIVABL	08/27/19	10/04/19	2.12	50,000,000.00	49,888,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111492	TORONTO DOMINION BA	08/27/19	09/30/19	2.12	50,000,000.00	49,899,888.89	0.00	CITIBANK	MFR SEC- INC
NTRD	111493	LA FAYETTE ASSET SE	08/27/19	10/02/19	2.13	25,000,000.00	24,946,750.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111494	ATLANTIC ASSET SEC	08/27/19	09/23/19	2.14	47,132,000.00	47,056,353.14	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111496	LA FAYETTE ASSET SE	08/28/19	10/11/19	2.15	50,000,000.00	49,868,611.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111497	SHEFFIELD RECEIVABL	08/28/19	10/07/19	2.12	50,000,000.00	49,882,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111498	SHEFFIELD RECEIVABL	08/28/19	10/07/19	2.13	50,000,000.00	49,881,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111503	AUTOBAHN FUNDING CO	08/28/19	10/01/19	2.07	25,000,000.00	24,951,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111504	CHARIOT FUNDING LLC	08/28/19	10/01/19	2.12	50,000,000.00	49,899,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111505	CAFCO LLC CP	08/28/19	10/01/19	2.08	25,000,000.00	24,950,888.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111506	ATLANTIC ASSET SEC	08/28/19	09/25/19	2.14	30,000,000.00	29,950,066.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	111507	CHARIOT FUNDING LLC	08/28/19	10/01/19	2.11	50,000,000.00	49,900,361.11	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111508	SHEFFIELD RECEIVABL	08/28/19	10/03/19	2.11	42,102,000.00	42,013,164.78	0.00	CITIBANK	MFR SEC- INC
NTRD	111509	CANCARA ASSET SEC L	08/29/19	09/17/19	2.15	50,000,000.00	49,943,263.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111510	CHARIOT FUNDING LLC	08/29/19	10/04/19	2.12	50,000,000.00	49,894,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111512	NATIXIS NY BRANCH C	08/29/19	08/30/19	2.09	50,000,000.00	49,997,097.22	0.00	CITIBANK	UBS SEC LLC
NTRD	111513	NATIXIS NY BRANCH C	08/29/19	08/30/19	2.09	50,000,000.00	49,997,097.22	0.00	CITIBANK	UBS SEC LLC
NTRD	111514	NATIXIS NY BRANCH C	08/29/19	08/30/19	2.09	50,000,000.00	49,997,097.22	0.00	CITIBANK	UBS SEC LLC
NTRD	111515	NATIXIS NY BRANCH C	08/29/19	08/30/19	2.09	50,000,000.00	49,997,097.22	0.00	CITIBANK	UBS SEC LLC

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NTRD	111516	ATLANTIC ASSET SEC	08/29/19	09/30/19	2.11	50,000,000.00	49,906,222.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111517	JUPITER SEC COMPANY	08/29/19	10/01/19	2.12	50,000,000.00	49,902,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111518	NATIXIS NY BRANCH C	08/29/19	08/30/19	2.09	50,000,000.00	49,997,097.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111519	NATIXIS NY BRANCH C	08/29/19	08/30/19	2.09	50,000,000.00	49,997,097.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111520	SHEFFIELD RECEIVABL	08/29/19	10/03/19	2.13	50,000,000.00	49,896,458.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111521	SHEFFIELD RECEIVABL	08/29/19	10/07/19	2.13	50,000,000.00	49,884,625.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111522	ATLANTIC ASSET SEC	08/29/19	10/16/19	2.12	24,582,000.00	24,512,514.88	0.00	CITIBANK	MFR SEC- INC
NTRD	111523	ATLANTIC ASSET SEC	08/29/19	09/19/19	2.13	25,887,000.00	25,854,835.40	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111527	NATIXIS NY BRANCH C	08/30/19	09/03/19	2.09	50,000,000.00	49,988,388.89	0.00	CITIBANK	UBS SEC LLC
NTRD	111528	NATIXIS NY BRANCH C	08/30/19	09/03/19	2.09	25,000,000.00	24,994,194.44	0.00	CITIBANK	UBS SEC LLC
NTRD	111529	AUTOBAHN FUNDING CO	08/30/19	09/03/19	2.15	50,000,000.00	49,988,055.56	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111530	AUTOBAHN FUNDING CO	08/30/19	09/03/19	2.15	29,000,000.00	28,993,072.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
	CPD TOTAL					**6,308,471,000.00**	**6,296,011,847.10**	**0.00**		
NTRD	111499	UST BILL	08/28/19	09/24/19	2.05	50,000,000.00	49,923,312.50	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	111500	UST BILL	08/28/19	09/24/19	2.05	50,000,000.00	49,923,312.50	0.00	CITIBANK	KEYBANC CAP MKTS INC
	US TBILL TOTAL					**100,000,000.00**	**99,846,625.00**	**0.00**		
NTRD	111351	MUFG UNION BANK NA	08/07/19	10/01/19	2.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	111404	MUFG UNION BANK NA	08/14/19	09/09/19	2.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	111405	MUFG UNION BANK NA	08/14/19	09/09/19	2.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	111441	MUFG UNION BANK NA	08/19/19	09/13/19	2.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	111474	MUFG UNION BANK NA	08/23/19	10/15/19	2.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**250,000,000.00**	**250,000,000.00**	**0.00**		
NTRD	111316	BANK OF MONTREAL CH	08/01/19	09/03/19	2.22	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111317	BARCLAYS BANK PLC N	08/01/19	11/01/19	2.23	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111318	BANK OF MONTREAL CH	08/01/19	09/05/19	2.22	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	111326	TORONTO DOMINION BA	08/01/19	09/03/19	2.23	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	111334	BNP PARIBAS SF CD	08/01/19	11/01/19	2.24	50,000,000.00	50,000,000.00	0.00	CITIBANK	BNP PARIBAS SEC CORP
NTRD	111337	BANK OF MONTREAL CH	08/02/19	10/01/19	2.23	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111344	BANK OF MONTREAL CH	08/02/19	10/01/19	2.21	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111345	TORONTO DOMINION BA	08/05/19	09/05/19	2.20	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	111358	DNB BANK ASA NY CD	08/06/19	09/04/19	2.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL

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NTRD	111359	DNB BANK ASA NY CD	08/06/19	09/05/19	2.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	111361	BANK OF MONTREAL CH	08/08/19	10/07/19	2.19	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	111380	TORONTO DOMINION BA	08/08/19	08/30/19	2.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111386	CANADIAN IMP. BK OF	08/09/19	09/06/19	2.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111408	DNB BANK ASA NY CD	08/15/19	09/09/19	2.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111425	TORONTO DOMINION BA	08/15/19	09/30/19	2.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	111427	BANK OF MONTREAL CH	08/19/19	09/17/19	2.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111444	TORONTO DOMINION BA	08/20/19	09/13/19	2.13	50,000,000.00	50,000,332.86	0.00	CITIBANK	MFR SEC- INC
NTRD	111450	DNB BANK ASA NY CD	08/20/19	09/12/19	2.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	111451	BANK OF MONTREAL CH	08/20/19	09/13/19	2.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	111457	CANADIAN IMP. BK OF	08/21/19	09/16/19	2.11	50,000,000.00	50,000,360.56	0.00	CITIBANK	MFR SEC- INC
NTRD	111465	CREDIT AGRICOLE CIB	08/23/19	12/20/19	2.04	50,000,000.00	50,001,641.76	0.00	CITIBANK	MFR SEC- INC
NTRD	111489	TORONTO DOMINION BA	08/28/19	09/30/19	2.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111495	DNB BANK ASA NY CD	08/27/19	09/30/19	2.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	111501	NORDEA BANK ABP NY	08/28/19	12/20/19	2.02	50,000,000.00	50,001,573.32	0.00	CITIBANK	MFR SEC- INC
NTRD	111511	NORDEA BANK ABP NY	08/29/19	09/30/19	2.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111524	TORONTO DOMINION BA	08/29/19	10/07/19	2.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
	YANK CDS TOTAL					**1,300,000,000.00**	**1,300,003,908.50**	**0.00**		
	NTRD-PSI NON-TRADING TOTAL					**8,345,171,000.00**	**8,332,562,380.60**	**44,433.32**		
	PSI TOTAL					**8,345,171,000.00**	**8,332,562,380.60**	**44,433.32**		

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08/13/19	NTRD	106196	FFCB 2.54 (CALL	CALL	25,000,000.00	25,000,000.00	134,055.56	0.00	25,134,055.56
08/13/19	NTRD	106215	FFCB 2.55 (CALL	CALL	10,899,000.00	10,897,451.41	73,341.19	1,548.59	10,972,341.19
08/14/19	NTRD	103461	FFCB 2.32 (CALL	CALL	10,000,000.00	10,000,000.00	29,000.00	0.00	10,029,000.00
08/14/19	NTRD	103462	FFCB 2.32 (CALL	CALL	10,110,000.00	10,110,000.00	29,319.00	0.00	10,139,319.00
08/14/19	NTRD	108646	FFCB 3.24 (CALL	CALL	10,000,000.00	10,000,000.00	0.00	0.00	10,000,000.00
08/14/19	NTRD	108647	FFCB 3.24 (CALL	CALL	10,000,000.00	10,000,000.00	0.00	0.00	10,000,000.00
08/14/19	NTRD	108648	FFCB 3.24 (CALL	CALL	10,000,000.00	10,000,000.00	0.00	0.00	10,000,000.00
08/14/19	NTRD	108649	FFCB 3.24 (CALL	CALL	10,000,000.00	10,000,000.00	0.00	0.00	10,000,000.00
08/14/19	NTRD	108659	FFCB 3.24 (CALL	CALL	9,625,000.00	9,625,000.00	0.00	0.00	9,625,000.00
08/15/19	NTRD	109966	FFCB 2.80 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
08/15/19	NTRD	109967	FFCB 2.80 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
08/15/19	NTRD	109992	FFCB 2.80 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
08/19/19	NTRD	104181	FFCB 2.27 (CALL	CALL	30,000,000.00	30,000,000.00	276,183.33	0.00	30,276,183.33
08/19/19	NTRD	104269	FFCB 2.25 (CALL	CALL	22,955,000.00	22,955,000.00	222,376.56	0.00	23,177,376.56
08/19/19	NTRD	106649	FFCB 2.47 (CALL	CALL	20,000,000.00	20,000,000.00	63,122.22	0.00	20,063,122.22
08/19/19	NTRD	106650	FFCB 2.47 (CALL	CALL	20,000,000.00	20,000,000.00	63,122.22	0.00	20,063,122.22
08/19/19	NTRD	106652	FFCB 2.47 (CALL	CALL	10,000,000.00	10,000,000.00	31,561.11	0.00	10,031,561.11
08/26/19	NTRD	106232	FFCB 2.32 (CALL	CALL	25,000,000.00	25,000,000.00	141,777.78	0.00	25,141,777.78
08/26/19	NTRD	106263	FFCB 2.32 (CALL	CALL	21,350,000.00	21,350,000.00	121,078.22	0.00	21,471,078.22
08/26/19	NTRD	106608	FFCB 2.39 (CALL	CALL	28,865,000.00	28,826,460.65	113,062.60	38,539.35	28,978,062.60
08/29/19	NTRD	103559	FFCB 2.21 (CALL	CALL	25,000,000.00	25,000,000.00	73,666.67	0.00	25,073,666.67
08/29/19	NTRD	103562	FFCB 2.21 (CALL	CALL	25,000,000.00	25,000,000.00	73,666.67	0.00	25,073,666.67
08/29/19	NTRD	104244	FFCB 2.18 (CALL	CALL	40,000,000.00	40,000,000.00	363,333.33	0.00	40,363,333.33
08/29/19	NTRD	104302	FFCB 2.20 (CALL	CALL	25,000,000.00	25,000,000.00	218,472.22	0.00	25,218,472.22
08/29/19	NTRD	104303	FFCB 2.20 (CALL	CALL	20,000,000.00	20,000,000.00	174,777.78	0.00	20,174,777.78
08/29/19	NTRD	104304	FFCB 2.20 (CALL	CALL	15,000,000.00	15,000,000.00	131,083.33	0.00	15,131,083.33
08/29/19	NTRD	106068	FFCB 2.14 (CALL	CALL	25,000,000.00	25,000,000.00	175,361.11	0.00	25,175,361.11
08/29/19	NTRD	106071	FFCB 2.14 (CALL	CALL	25,000,000.00	25,000,000.00	175,361.11	0.00	25,175,361.11
			FFCB TOTAL		**608,804,000.00**	**608,763,912.06**	**2,683,722.01**	**40,087.94**	**611,487,722.01**

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08/01/19	NTRD	109792	FHLB 3.20 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
08/13/19	NTRD	106867	FHLB 2.70 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
08/13/19	NTRD	106874	FHLB 2.70 (CALL	CALL	6,950,000.00	6,950,000.00	0.00	0.00	6,950,000.00
08/15/19	NTRD	103738	FHLB 2.21 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
08/26/19	NTRD	106768	FHLB 2.48 (CALL	CALL	15,000,000.00	15,000,000.00	32,033.33	0.00	15,032,033.33
08/28/19	NTRD	103961	FHLB 2.25 (CALL	CALL	18,400,000.00	18,400,000.00	0.00	0.00	18,400,000.00
08/29/19	NTRD	103406	FHLB 2.40 (CALL	CALL	25,000,000.00	25,000,000.00	111,666.67	0.00	25,111,666.67
			FHLB TOTAL		**140,350,000.00**	**140,350,000.00**	**143,700.00**	**0.00**	**140,493,700.00**
08/07/19	NTRD	109821	FHLMC 3.20 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
08/14/19	NTRD	103736	FHLMC 2.21 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
08/23/19	NTRD	105963	FHLMC 2.35 (CAL	CALL	25,000,000.00	25,000,000.00	146,875.00	0.00	25,146,875.00
08/27/19	NTRD	104786	FHLMC 2.25 (CAL	CALL	25,000,000.00	25,000,000.00	140,625.00	0.00	25,140,625.00
08/28/19	NTRD	108791	FHLMC 3.25 (CAL	CALL	25,000,000.00	25,000,000.00	406,250.00	0.00	25,406,250.00
08/28/19	NTRD	110048	FHLMC 2.95 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
08/28/19	NTRD	110058	FHLMC 2.95 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
08/28/19	NTRD	110059	FHLMC 2.95 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
			FHLMC TOTAL		**200,000,000.00**	**200,000,000.00**	**693,750.00**	**0.00**	**200,693,750.00**
8/1/2019	NTRD	107632	FHLB 6.75 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
8/23/2019	NTRD	107911	FHLMC 8.00 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
8/23/2019	NTRD	107977	FHLMC 8.00 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
			MCPN TOTAL		**100,000,000.00**	**100,000,000.00**	**0.00**	**0.00**	**100,000,000.00**
8/22/2019	NTRD	105968	FHLMC 2.00 (CAL	CALL	25,000,000.00	25,000,000.00	140,625.00	0.00	25,140,625.00
8/26/2019	NTRD	103061	FHLB 1.50 (CALL	CALL	25,000,000.00	25,000,000.00	125,000.00	0.00	25,125,000.00
			MCSA TOTAL		**50,000,000.00**	**50,000,000.00**	**265,625.00**	**0.00**	**50,265,625.00**
NTRD Total					**1,099,154,000.00**	**1,099,113,912.06**	**3,786,797.01**	**40,087.94**	**1,102,940,797.01**

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

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	1,850,003,410.16	1,850,249,000.00	$245,589.84	20,000,000.00	20,025,400.00	$25,400.00
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	7,230,161,194.66	7,229,403,390.78	($757,803.88)	0.00	0.00	$0.00
Governments	894,589,401.76	895,152,500.00	$563,098.24	35,556,041.48	35,635,395.43	$79,353.95
Agencies	17,458,232,005.63	17,467,165,123.16	$8,933,117.53	67,669,553.17	69,998,110.28	$2,328,557.11
Municipals	50,000,000.00	50,000,000.00	$0.00	3,790,000.00	3,790,000.00	$0.00
Corp. & Deposit Notes	101,682,419.74	102,673,342.00	$990,922.26	0.00	0.00	$0.00
Repurchase Agreements	0.00	0.00	$0.00	0.00	0.00	$0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	$0.00
Other	0.00	0.00	0.00	42,435,273.53	42,435,273.53	$0.00
TOTAL	$27,584,668,431.95	$27,594,643,355.94	$9,974,923.99	$169,450,868.18	$171,884,179.24	$2,433,311.06

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.18% of the PSI Portfolio.

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

There were no Market Pricing Exceptions

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
99727	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	24,998,049.29	24,973,750.00
99781	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,973,750.00
99784	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,973,750.00
100464	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,972,490.00
100465	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,972,490.00
100512	FFCB 1.35	1.3500	01/28/2020	30,000,000.00	30,000,000.00	29,938,800.00
100627	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,931,000.00
100628	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,931,000.00
100641	FFCB 1.4	1.4000	02/24/2020	27,000,000.00	27,000,000.00	26,925,480.00
100666	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	19,150,000.00	19,150,000.00	19,097,146.00
100680	FFCB 1.62 (CALLABLE	1.6200	02/17/2021	50,000,000.00	49,985,342.47	50,000,000.00
100686	FFCB 1.35 (CALLABLE	1.3500	11/18/2019	25,000,000.00	25,000,000.00	24,965,250.00
100725	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	25,000,000.00	24,997,741.27	24,931,000.00
100817	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	12,390,000.00	12,388,144.19	12,369,804.30
100818	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	19,410,000.00	19,407,092.76	19,378,361.70
100950	FFCB 1.59	1.5900	03/23/2020	25,000,000.00	25,000,000.00	24,912,750.00
101149	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	50,000,000.00	49,997,664.23	49,924,000.00
101151	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	47,540,000.00	47,537,779.14	47,467,739.20
101152	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	50,000,000.00	50,000,000.00	49,776,000.00
101154	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	49,809,000.00
101156	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	25,000,000.00	25,000,000.00	24,888,000.00
101159	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	49,996,252.59	49,809,000.00
101210	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	49,809,000.00
101277	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	25,000,000.00	24,991,935.93	24,942,750.00
101295	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,905,500.00
101296	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,905,500.00
101300	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	50,000,000.00	50,000,000.00	49,811,000.00
101324	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	33,600,000.00	33,591,315.22	33,523,056.00
101325	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	35,500,000.00	35,485,662.70	35,418,705.00
101349	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	50,000,000.00	49,986,922.22	49,874,500.00
101354	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	25,000,000.00	24,991,826.40	24,937,250.00
101356	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	26,440,000.00	26,431,443.30	26,379,452.40
101400	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	30,000,000.00	29,987,242.21	29,924,700.00
101408	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,928,250.00
101410	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	10,900,000.00	10,900,000.00	10,868,717.00
101411	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,928,250.00
101412	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,928,250.00
101413	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,928,250.00
101424	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	46,645,000.00	46,630,513.96	46,468,681.90
101448	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,991,648.41	25,000,000.00
101449	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,991,648.41	25,000,000.00
101454	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	20,710,000.00	20,692,960.51	20,658,017.90
101459	FFCB 1.68 (CALLABLE	1.6800	04/05/2021	25,000,000.00	24,985,441.92	24,941,500.00
101475	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	50,000,000.00	50,000,000.00	49,870,500.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101476	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,935,250.00
101477	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,935,250.00
101553	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	40,000,000.00	40,000,000.00	39,777,200.00
101567	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	27,000,000.00	26,997,533.05	26,849,610.00
101571	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	25,000,000.00	24,994,346.01	24,860,750.00
101573	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	30,000,000.00	29,992,808.11	29,832,900.00
101582	FFCB 1.36 (CALLABLE	1.3600	02/18/2020	23,600,000.00	23,597,951.58	23,545,720.00
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	45,650,000.00	45,642,191.45	45,509,398.00
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	25,000,000.00	24,987,185.14	24,923,000.00
101608	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,990,369.40	24,900,500.00
101609	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,991,751.42	24,900,500.00
101611	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,991,756.21	24,900,500.00
101618	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	30,000,000.00	29,990,286.73	29,880,600.00
101750	FFCB 1.52 (CALLABLE	1.5200	06/08/2020	25,000,000.00	25,000,000.00	24,881,750.00
101829	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	49,000,000.00	48,996,474.43	48,878,480.00
101840	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	25,000,000.00	25,000,000.00	24,942,250.00
101847	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	33,000,000.00	32,990,407.67	32,923,770.00
101858	FFCB 1.54 (CALLABLE	1.5400	12/14/2020	9,000,000.00	9,000,000.00	8,972,550.00
101891	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	41,500,000.00	41,498,802.14	41,397,080.00
101922	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	50,000,000.00	50,000,000.00	49,742,500.00
101924	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,861,250.00
101927	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,861,250.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	50,000,000.00	50,000,000.00	49,900,000.00
101935	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,871,250.00
101937	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	17,730,000.00	17,730,000.00	17,631,598.50
101939	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,861,250.00
102079	FFCB 1.24 (CALLABLE	1.2400	01/13/2020	35,500,000.00	35,497,917.19	35,394,565.00
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/2020	27,800,000.00	27,790,980.70	27,620,412.00
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	50,000,000.00	50,000,000.00	49,903,000.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	25,000,000.00	25,000,000.00	24,951,500.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	35,000,000.00	35,000,000.00	34,932,100.00
102215	FFCB 1.68 (CALLABLE	1.6800	08/16/2021	28,075,000.00	28,074,456.25	28,048,890.25
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,994,995.89	24,930,000.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/2021	32,120,000.00	32,110,499.55	31,949,764.00
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,989,462.51	24,930,000.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,966,500.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,966,500.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,966,500.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,966,500.00
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,989,931.13	24,930,000.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	11,175,000.00	11,165,978.57	11,143,710.00
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	23,165,000.00	23,164,078.16	23,040,835.60
102653	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	32,080,000.00	32,078,722.53	31,908,051.20
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/2021	50,000,000.00	49,989,534.28	49,676,500.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/2020	50,000,000.00	49,991,622.20	49,842,500.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102756	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	43,000,000.00	42,972,715.64	42,844,340.00
102781	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	25,000,000.00	24,996,045.55	24,923,750.00
102782	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	26,125,000.00	26,120,867.59	26,045,318.75
102806	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	50,000,000.00	49,918,000.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	25,000,000.00	24,915,500.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	24,996,398.00	24,915,500.00
102831	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	49,995,698.58	49,918,000.00
102832	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	22,765,000.00	22,763,041.57	22,727,665.40
102850	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	50,000,000.00	50,000,000.00	49,819,000.00
102851	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	2,275,000.00	2,275,000.00	2,266,764.50
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/2020	25,000,000.00	24,985,352.51	24,842,000.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	39,040,000.00	38,944,106.06	38,961,920.00
103115	FFCB 1.66 (CALLABLE	1.6600	05/25/2021	25,000,000.00	24,954,884.68	24,927,750.00
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	50,449,500.00
103228	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	50,000,000.00	49,994,623.25	49,923,000.00
103229	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	16,000,000.00	15,998,279.41	15,975,360.00
103260	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	15,000,000.00	15,000,000.00	15,000,150.00
103482	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	50,000,000.00	49,864,343.62	50,000,500.00
103483	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	5,800,000.00	5,784,263.90	5,800,058.00
103485	FFCB 1.83 (CALLABLE	1.8300	12/14/2020	33,770,000.00	33,748,062.33	33,770,337.70
103496	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	14,000,000.00	13,964,380.09	14,000,140.00
103659	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	20,000,400.00
103660	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	20,000,400.00
103661	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	20,000,400.00
103721	FFCB 1.55	1.5500	01/10/2020	41,980,000.00	41,979,236.90	41,926,265.60
103760	FFCB 1.67 (CALLABLE	1.6700	02/06/2020	18,000,000.00	18,000,000.00	17,990,640.00
103927	FFCB 1.71 (CALLABLE	1.7100	02/27/2020	25,000,000.00	25,000,000.00	24,931,000.00
104551	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	40,000,000.00	40,000,000.00	40,000,000.00
104629	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	42,205,000.00	42,205,000.00	42,205,000.00
104648	FFCB 2.05 (CALLABLE	2.0500	01/24/2022	22,380,000.00	22,368,693.81	22,380,223.80
104762	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	25,000,250.00
104763	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	25,000,250.00
104764	FFCB 1.97 (CALLABLE	1.9700	05/17/2021	40,000,000.00	39,980,353.16	40,000,400.00
104773	FFCB 1.74 (CALLABLE	1.7400	05/18/2020	30,000,000.00	30,000,000.00	29,975,400.00
104785	FFCB 1.99 (CALLABLE	1.9900	05/03/2021	23,650,000.00	23,635,117.08	23,650,236.50
105839	FFCB 1.81 (CALLABLE	1.8100	10/19/2020	20,000,000.00	20,000,000.00	20,000,200.00
106132	FFCB 2.23 (CALLABLE	2.2300	11/01/2022	24,360,000.00	24,345,410.04	24,360,487.20
107431	FFCB 2.625	2.6250	04/04/2022	34,000,000.00	34,000,000.00	34,945,200.00
109086	FFCB 3.46 (CALLABLE	3.4600	10/24/2023	25,000,000.00	25,000,000.00	25,055,000.00
109104	FFCB 3.46 (CALLABLE	3.4600	10/24/2023	8,095,000.00	8,082,717.31	8,112,809.00
109206	FFCB 3.22 (CALLABL	3.2200	11/15/2021	25,000,000.00	25,000,000.00	25,071,000.00
109207	FFCB 3.22 (CALLABLE	3.2200	11/15/2021	27,000,000.00	27,000,000.00	27,076,680.00
109948	FFCB 2.87 (CALLABLE	2.8700	02/13/2023	20,000,000.00	20,000,000.00	20,096,000.00
109949	FFCB 2.87 (CALLABLE	2.8700	02/13/2023	20,000,000.00	20,000,000.00	20,096,000.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110003	FFCB 2.92 (CALLABLE	2.9200	02/20/2024	20,000,000.00	19,991,056.95	20,100,600.00
110153	FFCB 2.55	2.5500	03/11/2021	25,000,000.00	24,982,855.66	25,351,000.00
110182	FFCB 2.65 (CALLABLE	2.6500	03/18/2022	21,500,000.00	21,500,000.00	21,607,070.00
110253	FFCB 2.52 (CALLABLE	2.5200	03/26/2021	25,000,000.00	25,000,000.00	25,087,500.00
110254	FFCB 2.52 (CALLABLE	2.5200	03/26/2021	25,000,000.00	25,000,000.00	25,087,500.00
110255	FFCB 2.52 (CALLABLE	2.5200	03/26/2021	25,000,000.00	25,000,000.00	25,087,500.00
110419	FFCB 2.44 (CALLABLE	2.4400	04/09/2021	25,000,000.00	25,000,000.00	25,107,000.00
110462	FFCB 2.67 (CALLABLE	2.6700	04/17/2023	25,000,000.00	25,000,000.00	25,145,250.00
110490	FFCB 2.44 (CALLABLE	2.4400	04/09/2021	50,000,000.00	49,989,979.49	50,214,000.00
110491	FFCB 2.44 (CALLABLE	2.4400	04/09/2021	4,025,000.00	4,024,193.34	4,042,227.00
110652	FFCB 2.44 (CALLABLE	2.4400	04/09/2021	42,055,000.00	42,055,000.00	42,234,995.40
110693	FFCB 2.66 (CALLABLE	2.6600	05/08/2023	25,000,000.00	25,000,000.00	25,025,500.00
110704	FFCB 2.66 (CALLABLE	2.6600	05/08/2023	25,000,000.00	25,000,000.00	25,025,500.00
110720	FFCB 2.66 (CALLABLE	2.6600	05/08/2023	30,490,000.00	30,468,948.13	30,521,099.80
110731	FFCB 2.31	2.3100	05/13/2024	50,000,000.00	50,000,000.00	51,725,000.00
110757	FFCB 2.25	2.2500	05/16/2022	50,000,000.00	49,932,390.51	50,925,000.00
110795	FFCB 2.30	2.3000	05/15/2023	50,000,000.00	50,105,593.16	51,518,000.00
110827	FFCB 2.20	2.2000	11/23/2022	24,700,000.00	24,696,132.31	25,214,501.00
110842	FFCB 2.62 (CALLABLE	2.6200	05/28/2024	25,000,000.00	25,000,000.00	25,134,250.00
110861	FFCB 2.36 (CALLABLE	2.3600	05/28/2021	50,000,000.00	50,000,000.00	50,245,000.00
110862	FFCB 2.43 (CALLABLE	2.4300	06/03/2022	50,000,000.00	49,981,642.33	50,188,000.00
110881	FFCB 2.32	2.3200	08/28/2024	50,000,000.00	50,272,309.45	51,834,500.00
110882	FFCB 2.32	2.3200	08/28/2024	18,000,000.00	18,098,031.40	18,660,420.00
110983	FFCB 2.40 (CALLALBL	2.4000	06/19/2023	25,000,000.00	25,000,000.00	25,113,000.00
110997	FFCB 2.22 (CALLABLE	2.2200	06/21/2024	23,500,000.00	23,500,000.00	23,673,900.00
110998	FFCB 2.22 (CALLABLE	2.2200	06/21/2024	25,000,000.00	25,000,000.00	25,185,000.00
111012	FFCB 2.22 (CALLABLE	2.2200	06/21/2024	13,000,000.00	13,000,000.00	13,096,200.00
111013	FFCB 2.22 (CALLABLE	2.2200	06/21/2024	25,000,000.00	25,000,000.00	25,185,000.00
111239	FFCB 2.20 (CALLABLE	2.2000	07/24/2023	25,000,000.00	25,000,000.00	25,090,500.00
111240	FFCB 2.20 (CALLABLE	2.2000	07/24/2023	25,000,000.00	25,000,000.00	25,090,500.00
111255	FFCB 2.45 (CALLABLE	2.4500	07/23/2025	29,664,000.00	29,664,000.00	29,764,857.60
111270	FFCB 2.24 (CALLALBL	2.2400	07/30/2024	25,000,000.00	25,000,000.00	25,061,000.00
111271	FFCB 2.24 (CALLABLE	2.2400	07/30/2024	25,000,000.00	25,000,000.00	25,061,000.00
111272	FFCB 2.24 (CALLABLE	2.2400	07/30/2024	25,000,000.00	25,000,000.00	25,061,000.00
111273	FFCB 2.24 (CALLABLE	2.2400	07/30/2024	25,000,000.00	25,000,000.00	25,061,000.00
111353	FFCB 2.26 (CALLABLE	2.2600	08/12/2025	20,200,000.00	20,200,000.00	20,221,816.00
111362	FFCB 2.12 (CALLABLE	2.1200	08/12/2024	25,000,000.00	25,000,000.00	25,012,500.00
111374	FFCB 2.12 (CALLABLE	2.1200	08/12/2024	9,500,000.00	9,500,000.00	9,504,750.00
111409	FFCB 2.17 (CALLABLE	2.1700	08/19/2025	25,000,000.00	25,000,000.00	25,018,250.00
111410	FFCB 2.17 (CALLABLE	2.1700	08/19/2025	25,000,000.00	25,000,000.00	25,018,250.00
111466	FFCB 2.06 (CALLABLE	2.0600	08/13/2024	25,000,000.00	25,000,000.00	25,000,750.00
111475	FFCB 2.06 (CALLABLE	2.0600	08/13/2024	32,000,000.00	32,000,000.00	32,000,960.00
FFCB TOTAL				**5,175,759,000.00**	**5,175,263,393.24**	**5,178,537,319.20**
99488	FHLB 1.45 (CALLABLE	1.4500	10/02/2019	25,000,000.00	25,000,000.00	24,989,500.00

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99751	FHLB 1.57 (CALLABLE	1.5700	04/29/2020	25,000,000.00	25,000,000.00	24,921,500.00
100765	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	6,000,000.00	5,999,463.16	5,966,520.00
100766	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	1,200,000.00	1,199,892.65	1,193,304.00
101232	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	34,500,000.00	34,495,442.82	34,452,735.00
101261	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	25,000,000.00	25,000,000.00	24,937,750.00
101316	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	50,000,000.00	49,993,594.05	49,875,500.00
101329	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	25,000,000.00	25,000,000.00	24,965,750.00
101892	FHLB 1.45 (CALLABLE	1.4500	06/15/2020	31,200,000.00	31,200,000.00	31,105,464.00
101994	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	25,000,000.00	25,000,000.00	24,860,250.00
102008	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	29,000,000.00	29,000,000.00	28,837,890.00
102013	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	16,950,000.00	16,950,000.00	16,855,249.50
102039	FHLB 1.625 (CALLABL	1.6250	10/07/2021	50,000,000.00	50,000,000.00	49,977,500.00
102075	FHLB 1.44 (CALLABLE	1.4400	07/19/2021	29,695,000.00	29,692,206.93	29,542,070.75
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/2021	24,000,000.00	24,000,000.00	23,942,400.00
102427	FHLB 1.55 (CALLABLE	1.5500	09/01/2021	25,000,000.00	24,989,991.78	24,962,000.00
102455	FHLB 1.56 (CALLABLE	1.5600	09/21/2021	25,000,000.00	25,000,000.00	24,973,000.00
102651	FHLB 1.47 (CALLABLE	1.4700	09/30/2021	41,500,000.00	41,500,000.00	41,373,840.00
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/2021	50,000,000.00	50,000,000.00	49,924,000.00
102821	FHLB 1.55 (CALLABLE	1.5500	10/26/2021	17,500,000.00	17,500,000.00	17,450,300.00
102841	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,910,750.00
102843	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,910,750.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/2021	50,000,000.00	50,000,000.00	49,993,000.00
103047	FHLB 1.82 (CALLABLE	1.8200	11/24/2021	50,000,000.00	50,000,000.00	50,019,000.00
103099	FHLB 2.00 (CALLABLE	2.0000	12/09/2021	25,000,000.00	25,000,000.00	25,001,750.00
103116	FHLB 2.00 (CALLABLE	2.0000	12/06/2021	25,000,000.00	25,000,000.00	25,001,000.00
103117	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	25,016,750.00
103127	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	25,016,750.00
103179	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	24,200,000.00	24,200,000.00	24,221,296.00
103189	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	15,000,000.00	15,000,000.00	15,013,200.00
103221	FHLB 2.01 (CALLABLE	2.0100	12/15/2021	25,000,000.00	25,000,000.00	25,003,250.00
103223	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,898,851.65	50,382,500.00
103224	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,898,851.65	50,382,500.00
103225	FHLB 1.875	1.8750	11/29/2021	25,000,000.00	24,949,425.82	25,191,250.00
103226	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,932,417.58	50,382,500.00
103227	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,932,417.58	50,382,500.00
103424	FHLB 2.25 (CALLABLE	2.2500	12/27/2021	18,000,000.00	18,000,000.00	18,026,100.00
104027	FHLB 2.25 (CALLABLE	2.2500	02/01/2022	20,000,000.00	19,995,080.69	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	25,024,250.00
104772	FHLB 2.00 (CALLABLE	2.0000	05/17/2021	20,000,000.00	20,000,000.00	20,000,000.00
105795	FHLB 2.25 (CALLABLE	2.2500	10/24/2022	25,000,000.00	25,000,000.00	25,017,250.00
105796	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	25,000,000.00	25,000,000.00	25,019,250.00
105804	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	10,000,000.00	10,000,000.00	10,007,700.00
105914	FHLB 2.25 (CALLABLE	2.2500	10/26/2022	25,000,000.00	25,000,000.00	25,021,750.00

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106235	FHLB 2.20 (CALLABLE	2.2000	12/07/2021	25,000,000.00	25,000,000.00	25,001,500.00
106240	FHLB 2.22 (CALLABLE	2.2200	12/08/2021	25,000,000.00	25,000,000.00	25,001,750.00
106251	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	25,004,000.00
106252	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	25,003,750.00
106314	FHLB 2.35 (CALLABLE	2.3500	12/19/2022	25,000,000.00	25,000,000.00	25,007,500.00
106352	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	25,009,500.00
106353	FHLB 2.42 (CALLABLE	2.4200	12/21/2022	25,000,000.00	25,000,000.00	25,008,750.00
106358	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	25,009,500.00
106376	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	25,011,250.00
106377	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	25,014,500.00
106378	FHLB 2.42 (CALLABLE	2.4200	12/28/2022	25,000,000.00	25,000,000.00	25,012,250.00
106379	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	25,011,750.00
106380	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	25,011,750.00
106381	FHLB 2.45 (CALLABLE	2.4500	12/21/2022	25,000,000.00	25,000,000.00	25,008,750.00
106382	FHLB 2.45 (CALLABLE	2.4500	12/27/2022	25,000,000.00	25,000,000.00	25,012,000.00
106480	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	25,003,500.00
106481	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	25,003,500.00
106489	FHLB 2.125 (CALLABL	2.1250	12/29/2020	25,000,000.00	25,000,000.00	25,005,500.00
106582	FHLB 2.41 (CALLABLE	2.4100	01/10/2023	25,000,000.00	25,000,000.00	25,024,000.00
106665	FHLB 2.28 (CALLABLE	2.2800	10/26/2022	40,975,000.00	40,841,052.86	40,996,307.00
106757	FHLB 2.20 (CALLABLE	2.2000	01/29/2021	25,000,000.00	25,000,000.00	25,004,750.00
108994	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,060,000.00
108995	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,060,000.00
108998	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,060,000.00
109006	FHLB 3.50 (CALLABLE	3.5000	10/30/2023	25,000,000.00	25,000,000.00	25,060,500.00
109080	FHLB 3.17 (CALLABLE	3.1700	10/25/2021	25,000,000.00	25,000,000.00	25,045,500.00
109179	FHLB 3.20 (CALLABLE	3.2000	11/15/2021	25,000,000.00	25,000,000.00	25,068,000.00
109805	FHLB 3.15 (CALLABLE	3.1500	02/05/2024	25,000,000.00	25,000,000.00	25,117,500.00
109833	FHLB 2.94 (CALLABLE	2.9400	01/29/2024	10,000,000.00	10,000,000.00	10,156,400.00
109859	FHLB 2.94 (CALLABLE	2.9400	01/29/2024	15,000,000.00	14,990,074.61	15,234,600.00
109873	FHLB 3.10 (CALLABLE	3.1000	01/29/2024	10,100,000.00	10,100,000.00	10,144,238.00
110175	FHLB 2.375	2.3750	03/12/2021	25,000,000.00	24,942,749.65	25,284,000.00
110199	FHLB 2.65 (CALLABLE	2.6500	03/25/2022	25,000,000.00	25,000,000.00	25,134,500.00
110344	FHLB 2.625 (CALLABL	2.6250	04/15/2024	12,800,000.00	12,800,000.00	12,856,704.00
110690	FHLB 2.375	2.3750	03/12/2021	50,000,000.00	50,062,364.70	50,568,000.00
110692	FHLB 2.55 (CALLABLE	2.5500	05/06/2022	26,000,000.00	26,000,000.00	26,137,800.00
110694	FHLB 2.73 (CALLABLE	2.7300	05/08/2024	23,950,000.00	23,924,206.23	23,982,811.50
110719	FHLB 2.55 (CALLABLE	2.5500	05/06/2022	47,000,000.00	47,000,000.00	47,249,100.00
110849	FHLB 2.25	2.2500	06/11/2021	45,000,000.00	44,988,318.00	45,535,950.00
111058	FHLB 2.42 (CALLABLE	2.4200	12/26/2024	21,000,000.00	21,000,000.00	21,060,690.00
111071	FHLB 2.20 (CALLABLE	2.2000	06/26/2024	25,000,000.00	25,000,000.00	25,060,000.00
111072	FHLB 2.20 (CALLABLE	2.2000	06/26/2024	29,000,000.00	29,000,000.00	29,069,600.00
111074	FHLB 2.18 (CALLABLE	2.1800	06/26/2023	30,825,000.00	30,825,000.00	30,907,919.25
111468	FHLB 2.15 (CALLABLE	2.1500	08/28/2024	25,000,000.00	25,000,000.00	24,985,250.00
111469	FHLB 2.15 (CALLABLE	2.1500	08/28/2024	25,000,000.00	25,000,000.00	24,985,250.00

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FHLB TOTAL				**2,463,895,000.00**	**2,463,301,402.41**	**2,467,543,109.00**
99533	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,995,470.62	49,966,000.00
99534	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,995,470.62	49,966,000.00
99543	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,997,143.35	49,966,000.00
99544	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,997,143.35	49,966,000.00
99758	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,997,929.02	49,966,000.00
99759	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,997,929.02	49,966,000.00
100266	FHLMC 1.25	1.2500	10/02/2019	45,000,000.00	44,987,074.88	44,969,400.00
100383	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,986,455.88	49,966,000.00
100513	FHLMC 1.50 (CALLABL	1.5000	02/10/2020	25,000,000.00	25,000,000.00	24,948,250.00
100531	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,953,750.00
100532	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,953,500.00
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/2020	50,000,000.00	49,996,899.67	49,919,000.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/2020	50,000,000.00	50,000,000.00	49,847,500.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/2020	50,000,000.00	50,000,000.00	49,912,000.00
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/2020	25,000,000.00	25,000,000.00	24,935,750.00
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/2020	18,000,000.00	18,000,000.00	17,935,740.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/2020	25,000,000.00	24,998,322.95	24,901,500.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/2020	25,000,000.00	25,000,000.00	24,928,000.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,914,750.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,928,750.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	10,000,000.00	10,000,000.00	9,965,900.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,929,750.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/2020	25,000,000.00	25,000,000.00	24,999,750.00
101921	FHLMC 1.47 (CALLABL	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,953,000.00
102001	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,829,000.00
102002	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,829,000.00
102006	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	25,000,000.00	25,000,000.00	24,914,500.00
102007	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,829,000.00
102011	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,768,500.00
102012	FHLMC 1.28 (CALLABL	1.2800	09/30/2020	50,000,000.00	50,000,000.00	49,785,000.00
102014	FHLMC 1.32 (CALLABL	1.3200	09/30/2020	50,000,000.00	50,000,000.00	49,803,000.00
102015	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,829,000.00
102016	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,829,000.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/2021	50,000,000.00	50,000,000.00	49,839,000.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/2021	50,000,000.00	50,000,000.00	49,832,000.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/2021	25,000,000.00	25,000,000.00	24,984,750.00
102433	FHLMC 1.46 (CALLABL	1.4600	09/14/2020	25,000,000.00	25,000,000.00	24,926,500.00
102448	FHLMC 1.43 (CALLABL	1.4300	09/21/2020	25,000,000.00	25,000,000.00	24,923,750.00
102449	FHLMC 1.45 (CALLABL	1.4500	09/14/2020	25,000,000.00	25,000,000.00	24,928,000.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,993,250.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,989,750.00
102625	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,880,000.00
102627	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,876,500.00

Los Angeles County Treasurer
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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102628	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,874,500.00
102629	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,867,500.00
102630	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,865,500.00
102631	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,859,500.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/2021	50,000,000.00	50,000,000.00	49,923,000.00
102706	FHLMC 1.60 (CALLABL	1.6000	10/27/2021	50,000,000.00	50,000,000.00	49,946,500.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/2021	25,000,000.00	25,000,000.00	24,980,750.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/2021	50,000,000.00	50,000,000.00	49,917,000.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/2021	50,000,000.00	50,000,000.00	49,981,500.00
103041	FHLMC 1.95 (CALLABL	1.9500	12/06/2021	25,000,000.00	25,000,000.00	25,000,750.00
103043	FHLMC 1.93 (CALLABL	1.9300	12/02/2021	25,000,000.00	25,000,000.00	25,022,500.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/2021	25,000,000.00	24,997,184.92	25,009,750.00
103053	FHLMC 1.95 (CALLABL	1.9500	12/02/2021	25,000,000.00	25,000,000.00	25,023,500.00
103372	FHLMC 2.20 (CALLABL	2.2000	12/28/2021	50,000,000.00	50,000,000.00	50,015,000.00
103489	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	50,000,000.00	49,992,224.78	49,911,500.00
103490	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	12,000,000.00	11,998,133.95	11,978,760.00
103598	FHLMC 2.20 (CALLABL	2.2000	01/26/2022	22,520,000.00	22,520,000.00	22,539,817.60
103665	FHLMC 2.15 (CALLABL	2.1500	01/26/2022	25,000,000.00	25,000,000.00	25,021,250.00
104050	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	25,009,750.00
104051	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	25,010,250.00
104056	FHLMC 2.33 (CALLABL	2.3300	03/28/2022	25,000,000.00	25,000,000.00	25,010,500.00
104424	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	25,000,000.00	25,000,000.00	25,012,750.00
104426	FHLMC 2.01 (CALLABL	2.0100	04/13/2021	17,500,000.00	17,500,000.00	17,504,200.00
104447	FHLMC 2.06 (CALLABL	2.0600	07/27/2021	25,000,000.00	25,000,000.00	25,009,000.00
104480	FHLMC 2.00 (CALLABL	2.0000	04/26/2021	17,510,000.00	17,510,000.00	17,514,727.70
104485	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	12,320,000.00	12,320,000.00	12,326,283.20
104595	FHLMC 1.75 (CALLABL	1.7500	10/26/2020	40,000,000.00	40,000,000.00	40,002,800.00
104635	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	25,026,250.00
104643	FHLMC 2.20 (CALLABL	2.2000	05/17/2022	25,000,000.00	25,000,000.00	25,034,500.00
104654	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	25,024,250.00
104655	FHLMC 2.00 (CALLABL	2.0000	10/26/2021	50,000,000.00	50,000,000.00	50,025,500.00
104660	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	25,024,750.00
105782	FHLMC 2.25 (CALLABL	2.2500	10/19/2022	25,000,000.00	25,000,000.00	25,016,500.00
105797	FHLMC 2.25 (CALLABL	2.2500	10/20/2022	25,000,000.00	25,000,000.00	25,019,000.00
105798	FHLMC 2.25 (CALLABL	2.2500	10/18/2022	25,000,000.00	25,000,000.00	25,017,250.00
105808	FHLMC 2.26 (CALLABL	2.2600	10/26/2022	25,000,000.00	25,000,000.00	25,020,000.00
105819	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	25,022,750.00
105825	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	25,020,750.00
105831	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	25,020,500.00
105832	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	25,020,500.00
105903	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	25,034,250.00
105913	FHLMC 2.30 (CALLABL	2.3000	11/08/2022	25,000,000.00	25,000,000.00	25,025,500.00
105921	FHLMC 2.30 (CALLABL	2.3000	11/07/2022	25,000,000.00	25,000,000.00	25,026,750.00
105923	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	25,024,500.00
106163	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	25,001,000.00

Los Angeles County Treasurer
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
106166	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	25,002,250.00
106171	FHLMC 2.35 (CALLABL	2.3500	12/07/2022	25,000,000.00	25,000,000.00	25,001,500.00
106173	FHLMC 2.40 (CALLABL	2.4000	12/07/2022	25,000,000.00	25,000,000.00	25,001,750.00
106213	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	25,002,250.00
106226	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	25,001,000.00
106229	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	25,002,250.00
106231	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	25,002,250.00
106236	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	25,001,000.00
106238	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	25,002,250.00
106332	FHLMC 2.45 (CALLALB	2.4500	12/20/2022	25,000,000.00	25,000,000.00	25,008,250.00
106393	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	25,011,500.00
106394	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	25,012,250.00
106471	FHLMC 2.45 (CALLABL	2.4500	12/27/2022	25,000,000.00	25,000,000.00	25,011,250.00
106581	FHLMC 2.47 (CALLABL	2.4700	01/05/2023	25,000,000.00	25,000,000.00	25,021,250.00
106616	FHLMC 2.50 (CALLABL	2.5000	01/12/2023	25,000,000.00	25,000,000.00	25,025,250.00
106718	FHLMC 2.45 (CALLABL	2.4500	01/23/2023	25,000,000.00	25,000,000.00	25,031,250.00
109846	FHLMC 3.00 (CALLABL	3.0000	02/14/2024	25,000,000.00	25,000,000.00	25,125,250.00
110046	FHLMC 2.875 (CALLAB	2.8750	02/28/2024	25,000,000.00	25,000,000.00	25,117,500.00
110047	FHLMC 2.94 (CALLABL	2.9400	02/28/2024	25,000,000.00	25,000,000.00	25,124,500.00
110049	FHLMC 2.95 (CALLABL	2.9500	03/06/2024	25,000,000.00	25,000,000.00	25,002,750.00
110060	FHLMC 2.975 (CALLAB	2.9750	03/13/2024	25,000,000.00	25,000,000.00	25,008,000.00
110072	FHLMC 2.95 (CALLABL	2.9500	03/05/2024	25,000,000.00	25,000,000.00	25,001,500.00
110074	FHLMC 2.95 (CALLABL	2.9500	03/06/2024	25,000,000.00	25,000,000.00	25,002,500.00
110075	FHLMC 2.97 (CALLABL	2.9700	03/06/2024	25,000,000.00	25,000,000.00	25,002,500.00
110120	FHLMC 2.97 (CALLABL	2.9700	03/20/2024	25,000,000.00	25,000,000.00	25,014,000.00
110121	FHLMC 3.00 (CALLABL	3.0000	03/20/2024	25,000,000.00	25,000,000.00	25,014,000.00
110134	FHLMC 3.01 (CALLABL	3.0100	03/25/2024	25,000,000.00	25,000,000.00	25,017,750.00
110154	FHLMC 2.85 (CALLABL	2.8500	12/27/2022	25,000,000.00	25,000,000.00	25,014,000.00
110165	FHLMC 2.95 (CALLABL	2.9500	03/27/2024	25,000,000.00	25,000,000.00	25,142,750.00
110240	FHLMC 2.875 (CALLAB	2.8750	03/27/2024	25,000,000.00	25,000,000.00	25,016,750.00
110301	FHLMC 2.75 (CALLABL	2.7500	04/15/2024	25,000,000.00	25,000,000.00	25,023,750.00
110302	FHLMC 2.55(CALLABLE	2.5500	04/14/2022	25,000,000.00	25,000,000.00	25,021,500.00
110343	FHLMC 2.64 (CALLABL	2.6400	09/27/2023	25,000,000.00	25,000,000.00	25,012,500.00
110357	FHLMC 2.70 (CALLABL	2.7000	04/01/2024	25,000,000.00	25,000,000.00	25,115,750.00
110358	FHLMC 2.80 (CALLABL	2.8000	04/11/2024	25,000,000.00	25,000,000.00	25,022,750.00
110359	FHLMC 2.65 (CALLABL	2.6500	04/15/2024	25,000,000.00	25,000,000.00	25,129,750.00
110360	FHLMC 2.80 (CALLABL	2.8000	04/16/2024	25,000,000.00	25,000,000.00	25,026,000.00
110361	FHLMC 2.60 (CALLABL	2.6000	10/17/2022	14,105,000.00	14,105,000.00	14,116,848.20
110362	FHLMC 2.65 (CALLABL	2.6500	04/17/2024	25,000,000.00	25,000,000.00	25,135,250.00
110363	FHLMC 2.74 (CALLABL	2.7400	04/17/2024	25,000,000.00	25,000,000.00	25,023,500.00
110364	FHLMC 2.625 (CALLAB	2.6250	10/17/2022	50,000,000.00	50,000,000.00	50,053,500.00
110365	FHLMC 2.80 (CALLABL	2.8000	04/18/2024	25,000,000.00	25,000,000.00	25,025,250.00
110376	FHLMC 2.75 (CALLABL	2.7500	04/10/2024	25,000,000.00	25,000,000.00	25,128,750.00
110396	FHLMC 2.85 (CALLABL	2.8500	04/11/2024	25,000,000.00	25,000,000.00	25,023,500.00
110397	FHLMC 2.75 (CALLABL	2.7500	04/15/2024	25,000,000.00	25,000,000.00	25,144,250.00

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110399	FHLMC 2.83 (CALLABL	2.8300	04/03/2024	50,000,000.00	50,000,000.00	50,040,500.00
110420	FHLMC 2.70 (CALLABL	2.7000	10/25/2022	24,985,000.00	24,985,000.00	25,012,733.35
110443	FHLMC 2.78 (CALLABL	2.7800	04/10/2024	25,000,000.00	25,000,000.00	25,132,500.00
110444	FHLMC 2.70 (CALLABL	2.7000	10/11/2022	25,000,000.00	25,000,000.00	25,022,750.00
110445	FHLMC 2.75 (CALLABL	2.7500	04/22/2024	25,000,000.00	25,000,000.00	25,140,000.00
110461	FHLMC 2.70 (CALLABL	2.7000	04/08/2022	25,000,000.00	25,000,000.00	25,015,250.00
110473	FHLMC 2.75 (CALLABL	2.7500	04/24/2024	25,000,000.00	25,000,000.00	25,032,750.00
110489	FHLMC 2.70 (CALLABL	2.7000	10/11/2022	25,000,000.00	25,000,000.00	25,022,750.00
110532	FHLMC 2.65 (CALLABL	2.6500	04/18/2022	25,000,000.00	25,000,000.00	25,026,500.00
110533	FHLMC 2.70 (CALLABL	2.7000	10/25/2022	25,000,000.00	25,000,000.00	25,030,000.00
110534	FHLMC 2.70 (CALLABL	2.7000	10/25/2022	25,000,000.00	25,000,000.00	25,030,000.00
110544	FHLMC 2.80 (CALLABL	2.8000	04/24/2024	25,000,000.00	25,000,000.00	25,141,250.00
110545	FHLMC 2.88 (CALLABL	2.8800	04/25/2024	25,000,000.00	25,000,000.00	25,034,000.00
110546	FHLMC 2.85 (CALLABL	2.8500	04/29/2024	25,000,000.00	25,000,000.00	25,036,250.00
110574	FHLMC 2.90 (CALLABL	2.9000	05/01/2024	25,000,000.00	25,000,000.00	25,038,750.00
110575	FHLMC 2.77 (CALLABL	2.7700	06/01/2023	25,000,000.00	25,000,000.00	25,027,500.00
110593	FHLMC 2.80 (CALLABL	2.8000	04/24/2024	20,000,000.00	20,000,000.00	20,113,000.00
110594	FHLMC 2.60 (CALLABL	2.6000	05/03/2024	50,000,000.00	50,000,000.00	50,770,500.00
110670	FHLMC 2.44 (CALLABL	2.4400	05/07/2021	25,000,000.00	25,000,000.00	25,095,000.00
110671	FHLMC 2.44 (CALLABL	2.4400	05/07/2021	25,000,000.00	25,000,000.00	25,095,000.00
110672	FHLMC 2.65 (CALLABL	2.6500	05/13/2024	25,000,000.00	25,000,000.00	25,193,250.00
110712	FHLMC 2.675 (CALLAB	2.6750	05/22/2023	25,000,000.00	25,000,000.00	25,157,250.00
110713	FHLMC 2.65 (CALLABL	2.6500	05/23/2024	25,000,000.00	25,000,000.00	25,261,000.00
110721	FHLMC 2.58 (CALLABL	2.5800	05/20/2022	25,000,000.00	25,000,000.00	25,041,250.00
110796	FHLMC 2.44 (CALLABL	2.4400	05/28/2024	50,000,000.00	50,000,000.00	50,631,000.00
110811	FHLMC 2.45 (CALLABL	2.4500	05/24/2024	50,000,000.00	50,000,000.00	50,467,500.00
110837	FHLMC 2.45 (CALLABL	2.4500	05/28/2024	25,000,000.00	25,000,000.00	25,450,500.00
110914	FHLMC 2.40 (CALLABL	2.4000	06/10/2022	50,000,000.00	50,000,000.00	50,220,500.00
110915	FHLMC 2.40 (CALLABL	2.4000	06/10/2022	50,000,000.00	50,000,000.00	50,220,500.00
110975	FHLMC 2.40 (CALLABL	2.4000	06/17/2024	25,000,000.00	25,000,000.00	25,088,500.00
111014	FHLMC 2.50 (CALLABL	2.5000	06/27/2024	25,000,000.00	25,000,000.00	25,027,750.00
111032	FHLMC 2.20 (CALLABL	2.2000	06/25/2024	25,000,000.00	25,000,000.00	25,072,250.00
111043	FHLMC 2.25 (CALLABL	2.2500	07/01/2024	25,000,000.00	25,000,000.00	25,071,250.00
111044	FHLMC 2.25 (CALLABL	2.2500	07/10/2024	25,000,000.00	25,000,000.00	25,076,000.00
111086	FHLMC 2.22 (CALLABL	2.2200	06/26/2024	50,000,000.00	50,000,000.00	50,160,000.00
111089	FHLMC 2.22 (CALLABL	2.2200	06/26/2024	50,000,000.00	50,000,000.00	50,146,000.00
111091	FHLMC 2.25 (CALLABL	2.2500	06/26/2024	50,000,000.00	50,000,000.00	50,150,500.00
111092	FHLMC 2.22 (CALLABL	2.2200	06/26/2024	50,000,000.00	50,000,000.00	50,149,000.00
111093	FHLMC 2.20 (CALLABL	2.2000	07/08/2024	25,000,000.00	25,000,000.00	25,071,000.00
111168	FHLMC 2.30 (CALLABL	2.3000	07/15/2024	25,000,000.00	25,000,000.00	25,090,250.00
111169	FHLMC 2.30 (CALLABL	2.3000	07/15/2024	25,000,000.00	25,000,000.00	25,090,250.00
111213	FHLMC 2.26 (CALLABL	2.2600	07/29/2024	25,000,000.00	25,000,000.00	25,098,000.00
111214	FHLMC 2.32 (CALLABL	2.3200	07/29/2024	25,000,000.00	25,000,000.00	25,028,000.00
111215	FHLMC 2.31 (CALLABL	2.3100	07/29/2024	25,000,000.00	25,000,000.00	25,099,500.00
111256	FHLMC 2.20 (CALLABL	2.2000	07/29/2025	50,000,000.00	50,000,000.00	50,294,500.00

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111269	FHLMC 2.27 (CALLABL	2.2700	07/29/2024	25,000,000.00	25,000,000.00	25,045,000.00
111283	FHLMC 2.25 (CALLABL	2.2500	08/05/2024	25,000,000.00	25,000,000.00	25,096,750.00
111284	FHLMC 2.25 (CALLABL	2.2500	08/14/2024	25,000,000.00	25,000,000.00	25,099,750.00
111307	FHLMC 2.30 (CALLABL	2.3000	08/14/2024	25,000,000.00	25,000,000.00	25,103,250.00
111467	FHLMC 2.01 (CALLABL	2.0100	08/28/2024	50,000,000.00	50,000,000.00	50,026,500.00
FHLMC TOTAL				**5,678,940,000.00**	**5,678,877,383.01**	**5,683,118,960.05**
99598	FNMA 1.35 (CALLABLE	1.3500	10/28/2019	25,000,000.00	25,000,000.00	24,974,250.00
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/2020	25,000,000.00	25,000,000.00	24,944,000.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/2020	25,000,000.00	25,000,000.00	24,921,500.00
100746	FNMA 1.73	1.7300	03/15/2021	25,000,000.00	25,000,000.00	24,870,250.00
100770	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	25,000,000.00	25,000,000.00	24,964,750.00
100824	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	31,120,000.00	31,119,509.84	31,076,120.80
101336	FNMA 1.45 (CALLABLE	1.4500	04/27/2020	50,000,000.00	50,000,000.00	49,872,500.00
101538	FNMA 1.30 (CALLABLE	1.3000	11/25/2019	25,000,000.00	25,000,000.00	24,955,250.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,940,750.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/2021	25,000,000.00	24,998,326.87	24,938,500.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/2020	25,000,000.00	25,000,000.00	24,938,250.00
101620	FNMA 1.71 (CALLABLE	1.7100	06/02/2021	25,000,000.00	25,000,000.00	24,871,250.00
101633	FNMA 1.625 (CALLABL	1.6250	09/02/2020	25,000,000.00	25,000,000.00	24,981,500.00
101686	FNMA 1.70 (CALLABLE	1.7000	12/07/2020	25,000,000.00	25,000,000.00	25,006,250.00
101928	FNMA 1.45 (CALLABLE	1.4500	06/30/2020	50,000,000.00	50,000,000.00	49,895,000.00
101942	FNMA 1.46 (CALLABLE	1.4600	09/30/2020	25,000,000.00	25,000,000.00	24,946,000.00
101952	FNMA 1.53 (CALLABLE	1.5300	12/29/2020	50,000,000.00	50,000,000.00	49,965,500.00
101953	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,966,750.00
101954	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,966,750.00
101956	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	50,000,000.00	50,000,000.00	49,914,500.00
101959	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	25,000,000.00	25,000,000.00	24,957,250.00
101970	FNMA 1.625 (CALLABL	1.6250	06/30/2021	5,000,000.00	5,000,000.00	5,000,350.00
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/2021	50,000,000.00	50,000,000.00	49,730,500.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/2021	25,000,000.00	25,000,000.00	24,953,500.00
102104	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25,000,000.00	25,000,000.00	24,993,500.00
102105	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,970,250.00
102106	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	50,000,000.00	50,000,000.00	49,993,000.00
102110	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25,000,000.00	25,000,000.00	24,998,000.00
102111	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,964,500.00
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/2021	25,000,000.00	25,000,000.00	24,976,750.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	25,000,500.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/2021	25,000,000.00	25,000,000.00	25,001,500.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	25,002,250.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/2021	25,000,000.00	25,000,000.00	25,001,000.00
102178	FNMA 1.625 (CALLABL	1.6250	07/27/2021	25,000,000.00	25,000,000.00	25,000,250.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/2020	25,000,000.00	25,000,000.00	24,926,500.00
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	25,000,500.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	24,996,193.84	25,000,500.00

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102200	FNMA 1.55 (CALLABLE	1.5500	07/28/2021	25,000,000.00	25,000,000.00	25,000,000.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	25,002,250.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/2021	50,000,000.00	50,000,000.00	49,952,500.00
102292	FNMA 1.55 (CALLABLE	1.5500	08/17/2021	46,212,000.00	46,207,469.91	46,213,386.36
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/2021	25,000,000.00	25,000,000.00	25,002,750.00
102537	FNMA 1.625 (CALLABL	1.6250	09/30/2021	25,000,000.00	25,000,000.00	25,000,500.00
102573	FNMA 1.45 (CALLABLE	1.4500	09/15/2020	25,000,000.00	25,000,000.00	24,917,250.00
102603	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	25,000,000.00	25,000,000.00	24,989,750.00
102604	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	50,000,000.00	50,000,000.00	49,979,500.00
102626	FNMA 1.50 (CALLABLE	1.5000	09/29/2021	50,000,000.00	50,000,000.00	49,922,000.00
102648	FNMA 1.50 (CALLABLE	1.5000	09/30/2021	35,000,000.00	34,998,543.26	34,958,000.00
102650	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	49,935,500.00
102652	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	49,937,500.00
102664	FNMA 1.125 (CALLABL	1.1250	09/09/2019	50,000,000.00	49,999,791.82	49,992,000.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/2021	25,000,000.00	25,000,000.00	24,981,250.00
102847	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,994,930.49	49,935,500.00
102848	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,994,930.49	49,935,500.00
102849	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	14,070,000.00	14,068,573.47	14,051,849.70
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/2021	50,000,000.00	49,995,690.01	49,964,500.00
102856	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	49,999,500.00
102857	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	49,999,500.00
103027	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	50,000,000.00	50,000,000.00	50,032,000.00
103029	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	25,000,000.00	25,000,000.00	25,015,750.00
103040	FNMA 1.95 (CALLABLE	1.9500	12/01/2021	25,000,000.00	25,000,000.00	25,022,500.00
103230	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,980,316.93	49,932,500.00
103231	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,980,316.93	49,932,500.00
103232	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	10,451,000.00	10,446,885.84	10,436,891.15
103242	FNMA 1.50	1.5000	11/30/2020	50,000,000.00	49,880,989.01	49,901,000.00
103247	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,963,779.95	49,854,500.00
103248	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,963,779.95	49,854,500.00
103249	FNMA 1.50	1.5000	06/22/2020	25,000,000.00	24,981,889.98	24,927,250.00
103255	FNMA 1.375	1.3750	02/26/2021	50,000,000.00	49,706,860.07	49,840,500.00
103757	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,992,566.22	49,941,500.00
103758	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,992,566.22	49,941,500.00
103759	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	17,000,000.00	16,997,472.52	16,980,110.00
104341	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	25,014,250.00
104343	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	25,014,250.00
104350	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	25,014,250.00
106668	FNMA 2.20 (CALLABLE	2.2000	10/13/2022	32,735,000.00	32,548,418.73	32,752,676.90
FNMA TOTAL				**2,566,588,000.00**	**2,565,809,802.35**	**2,563,459,134.91**
96727	FHLB 7.35 (CALLABLE	1.2300	09/26/2019	25,000,000.00	25,000,000.00	24,986,250.00
97963	FHLB 7.75 (CALLABLE	1.2500	03/18/2020	25,000,000.00	25,000,000.00	24,916,500.00
98031	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,912,250.00
98032	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,912,250.00

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98069	FHLB 7.50 (CALLABLE	1.2500	04/02/2020	25,000,000.00	25,000,000.00	24,911,750.00
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,891,750.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,891,750.00
98775	FHLB 8.50 (CALLABLE	1.2500	06/30/2020	25,000,000.00	25,000,000.00	24,892,000.00
98776	FHLB 7.50 (CALLABLE	1.3000	06/25/2020	25,000,000.00	25,000,000.00	24,919,750.00
101960	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	50,000,000.00	50,000,000.00	49,335,500.00
101961	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	10,000,000.00	10,000,000.00	9,867,100.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/2021	25,000,000.00	25,000,000.00	24,710,250.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/2021	25,000,000.00	25,000,000.00	24,730,750.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/2021	25,000,000.00	24,994,366.10	24,909,750.00
104057	FHLMC 4.125 (CALLAB	1.6000	03/28/2022	25,000,000.00	25,000,000.00	25,005,250.00
104739	FHLMC 4.25 (CALLABL	1.5000	05/24/2022	25,000,000.00	25,000,000.00	25,005,250.00
104788	FHLMC 4.65 (CALLABL	1.5000	05/24/2022	25,000,000.00	25,000,000.00	25,003,500.00
105672	FHLB 4.50 (CALLABLE	1.6250	10/06/2022	25,000,000.00	25,000,000.00	25,006,250.00
105677	FHLB 4.50 (CALLABLE	1.6250	10/12/2022	25,000,000.00	25,000,000.00	25,004,500.00
105697	FHLMC 4.75 (CALLABL	1.7500	10/11/2022	25,000,000.00	25,000,000.00	25,010,250.00
105794	FHLB 5.00 (CALLABLE	1.7500	10/18/2022	25,000,000.00	25,000,000.00	25,008,750.00
106261	FHLB 5.75 (CALLABLE	1.8750	12/13/2022	25,000,000.00	25,000,000.00	25,002,750.00
106900	FHLB 6.00 (CALLABLE	2.2500	02/15/2023	15,000,000.00	15,000,000.00	15,030,750.00
107615	FHLMC 6.50 (CALLABL	2.5000	04/26/2023	50,000,000.00	50,000,000.00	50,082,500.00
107618	FHLMC 6.50 (CALLABL	2.5000	04/26/2023	50,000,000.00	50,000,000.00	50,081,500.00
107642	FHLMC 6.75 (CALLABL	2.5000	05/01/2023	25,000,000.00	25,000,000.00	25,052,750.00
107695	FHLB 7.25 (CALLABLE	2.5000	05/02/2023	50,000,000.00	50,000,000.00	50,104,500.00
107800	FHLMC 7.75 (CALLABL	2.5500	04/26/2023	50,000,000.00	50,000,000.00	50,093,500.00
111434	FHLMC 3.00 (CALLABL	3.0000	08/28/2024	25,000,000.00	25,000,000.00	25,060,000.00
111435	FHLMC 3.00 (CALLABL	3.0000	08/28/2024	25,000,000.00	25,000,000.00	25,061,000.00
MCPN TOTAL				**850,000,000.00**	**849,994,366.10**	**848,400,600.00**
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/2021	50,000,000.00	50,000,000.00	49,680,000.00
102917	FHLB 2.125 (CALLABL	1.2500	11/10/2021	25,000,000.00	25,000,000.00	24,772,500.00
103056	FHLB 3.00 (CALLABLE	1.2500	12/02/2021	25,000,000.00	25,000,000.00	24,809,500.00
103325	FHLB 3.25 (CALLABLE	1.7500	12/30/2021	50,000,000.00	50,000,000.00	49,966,000.00
103327	FHLB 2.875 (CALLABL	1.4000	12/28/2021	50,000,000.00	50,000,000.00	49,593,500.00
103587	FHLMC 3.50 (CALLABL	1.5000	01/27/2022	50,000,000.00	50,000,000.00	49,706,500.00
104067	FHLMC 4.25 (CALLABL	1.6000	03/28/2022	25,000,000.00	25,000,000.00	25,003,750.00
104258	FHLMC 4.25 (CALLABL	1.5000	04/18/2022	25,000,000.00	25,000,000.00	25,002,500.00
104305	FHLMC 4.30 (CALLABL	1.5500	04/19/2022	25,000,000.00	25,000,000.00	25,002,250.00
104658	FHLMC 4.25 (CALLABL	1.5000	05/16/2022	25,000,000.00	25,000,000.00	25,000,250.00
107574	FHLB 6.00 (CALLABLE	2.5000	04/26/2023	50,000,000.00	50,000,000.00	50,059,500.00
110472	FHLB 2.45 (CALLABLE	2.4500	04/15/2024	25,000,000.00	25,000,000.00	25,116,000.00
110681	FHLMC 3.65 (CALLAB	3.6500	05/21/2024	50,000,000.00	50,000,000.00	50,225,000.00
110705	FHLMC 3.75 (CALLABL	3.7500	05/21/2024	50,000,000.00	50,000,000.00	50,245,000.00
110711	FHLMC 3.90 (CALLABL	3.9000	05/20/2024	50,000,000.00	50,000,000.00	50,253,000.00
110758	FHLMC 2.75 (CALLABL	2.7500	05/28/2024	50,000,000.00	50,000,000.00	50,874,000.00
110785	FHLMC 3.00 (CALLABL	3.0000	05/28/2024	25,000,000.00	25,000,000.00	25,368,000.00

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110943	FHLMC 3.125 (CALLAB	3.1250	06/25/2024	50,000,000.00	50,000,000.00	50,390,000.00
MCSA TOTAL				**700,000,000.00**	**700,000,000.00**	**701,067,250.00**
110857	MONT BLANC CAPITAL	2.5000	09/04/2019	18,450,000.00	18,446,156.25	18,444,280.50
111031	MONT BLANC CAPITAL	2.3300	09/05/2019	36,331,000.00	36,321,594.31	36,317,557.53
111124	CIESCO LLC CP	2.3000	09/05/2019	33,756,000.00	33,747,373.47	33,743,510.28
111129	CANCARA ASSET SEC L	2.3400	09/03/2019	31,641,000.00	31,636,886.67	31,633,406.16
111134	CIESCO LLC CP	2.2900	09/05/2019	50,000,000.00	49,987,277.78	49,981,500.00
111162	CRC FUNDING LLC CP	2.3000	09/20/2019	29,500,000.00	29,464,190.28	29,462,830.00
111192	THUNDER BAY FUNDING	2.2600	09/05/2019	19,570,000.00	19,565,085.76	19,562,954.80
111220	CAFCO LLC CP	2.2300	09/09/2019	15,000,000.00	14,992,566.67	14,991,150.00
111221	CIESCO LLC CP	2.2300	09/09/2019	16,152,000.00	16,143,995.79	16,142,147.28
111228	CAFCO LLC CP	2.2400	09/09/2019	48,119,000.00	48,095,047.43	48,090,609.79
111231	CRC FUNDING LLC CP	2.2400	09/16/2019	50,000,000.00	49,953,333.33	49,948,500.00
111246	CAFCO LLC CP	2.2400	09/09/2019	26,131,000.00	26,117,992.57	26,115,582.71
111249	LA FAYETTE ASSET SE	2.2300	10/04/2019	31,050,000.00	30,986,528.63	30,985,105.50
111250	CRC FUNDING LLC CP	2.2200	10/03/2019	40,400,000.00	40,320,277.33	40,317,988.00
111251	SHEFFIELD RECEIVABL	2.2900	09/06/2019	50,000,000.00	49,984,097.22	49,978,500.00
111252	PFIZER INC CP	2.2100	09/18/2019	50,000,000.00	49,947,819.45	49,944,500.00
111253	PFIZER INC CP	2.2100	09/18/2019	50,000,000.00	49,947,819.45	49,944,500.00
111254	CIESCO LLC CP	2.2100	10/08/2019	45,755,000.00	45,651,072.60	45,648,848.40
111259	AUTOBAHN FUNDING CO	2.2200	09/03/2019	20,000,000.00	19,997,533.33	19,995,000.00
111261	PFIZER INC CP	2.2100	09/24/2019	45,000,000.00	44,936,462.50	44,936,100.00
111262	PFIZER INC CP	2.1800	09/17/2019	50,000,000.00	49,951,555.55	49,947,500.00
111263	PFIZER INC CP	2.1800	09/17/2019	8,500,000.00	8,491,764.45	8,491,075.00
111264	CIESCO LLC CP	2.2100	10/08/2019	22,970,000.00	22,917,826.20	22,916,709.60
111266	UNILEVER CAPITAL CO	2.2100	09/06/2019	25,000,000.00	24,992,326.39	24,989,750.00
111267	UNILEVER CAPITAL CO	2.2100	09/13/2019	50,000,000.00	49,963,166.67	49,959,000.00
111268	UNILEVER CAPITAL CO	2.2100	09/13/2019	25,000,000.00	24,981,583.33	24,979,500.00
111278	CRC FUNDING LLC CP	2.2200	10/21/2019	44,573,000.00	44,435,566.59	44,436,160.89
111280	UNILEVER CAPITAL CO	2.2000	09/06/2019	40,000,000.00	39,987,777.78	39,983,600.00
111281	OLD LINE FUNDING LL	2.2300	10/15/2019	50,000,000.00	49,863,722.22	49,869,000.00
111285	MONT BLANC CAPITAL	2.2900	10/03/2019	22,000,000.00	21,955,217.78	21,955,340.00
111291	THUNDER BAY FUNDING	2.2300	10/24/2019	11,462,000.00	11,424,369.62	11,425,780.08
111297	THUNDER BAY FUNDING	2.2300	10/24/2019	9,688,000.00	9,656,193.75	9,657,385.92
111303	SHEFFIELD RECEIVABL	2.2500	09/04/2019	50,000,000.00	49,990,625.00	49,984,500.00
111304	CAFCO LLC CP	2.2500	09/25/2019	30,087,000.00	30,041,869.50	30,041,869.50
111305	CAFCO LLC CP	2.2500	09/25/2019	8,857,000.00	8,843,714.50	8,843,714.50
111306	ATLANTIC ASSET SEC	2.2300	09/03/2019	50,000,000.00	49,993,805.56	49,988,000.00
111309	SHEFFIELD RECEIVABL	2.2500	09/05/2019	50,000,000.00	49,987,500.00	49,981,500.00
111310	LA FAYETTE ASSET SE	2.2400	09/03/2019	25,053,000.00	25,049,882.29	25,046,736.75
111315	SHEFFIELD RECEIVABL	2.2400	09/05/2019	50,000,000.00	49,987,555.56	49,981,500.00
111319	CRC FUNDING LLC CP	2.2700	09/03/2019	50,000,000.00	49,993,694.44	49,987,500.00
111320	LA FAYETTE ASSET SE	2.2300	09/06/2019	50,000,000.00	49,984,513.89	49,978,500.00
111321	CAFCO LLC CP	2.2600	09/03/2019	35,000,000.00	34,995,605.56	34,991,600.00

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111323	ATLANTIC ASSET SEC	2.2300	10/04/2019	45,000,000.00	44,908,012.50	44,908,650.00
111328	TORONTO DOMINION BA	2.2100	09/03/2019	50,000,000.00	49,993,861.11	49,988,000.00
111329	CHARIOT FUNDING LLC	2.2000	09/03/2019	50,000,000.00	49,993,888.89	49,988,000.00
111330	AUTOBAHN FUNDING CO	2.2000	09/03/2019	35,000,000.00	34,995,722.22	34,991,250.00
111331	LA FAYETTE ASSET SE	2.2300	10/04/2019	25,000,000.00	24,948,895.83	24,947,750.00
111332	CHARIOT FUNDING LLC	2.2000	09/04/2019	50,000,000.00	49,990,833.33	49,985,000.00
111336	CHARIOT FUNDING LLC	2.2000	09/05/2019	25,000,000.00	24,993,888.89	24,991,000.00
111340	NATIXIS NY BRANCH C	2.1600	09/04/2019	50,000,000.00	49,991,000.00	49,985,000.00
111341	AUTOBAHN FUNDING CO	2.1800	09/04/2019	25,000,000.00	24,995,458.33	24,992,250.00
111342	TORONTO DOMINION BA	2.1900	09/03/2019	40,000,000.00	39,995,133.33	39,990,400.00
111343	CAFCO LLC CP	2.1800	10/25/2019	13,057,000.00	13,014,303.61	13,015,609.31
111346	TORONTO DOMINION BA	2.1900	09/04/2019	50,000,000.00	49,990,875.00	49,985,000.00
111347	CAFCO LLC CP	2.2100	10/10/2019	25,000,000.00	24,940,145.83	24,941,500.00
111348	CANCARA ASSET SEC L	2.2000	11/04/2019	50,000,000.00	49,804,444.44	49,809,500.00
111349	SHEFFIELD RECEIVABL	2.1500	09/10/2019	50,000,000.00	49,973,125.00	49,966,500.00
111350	CANCARA ASSET SEC L	2.2000	11/04/2019	6,744,000.00	6,717,623.47	6,718,305.36
111352	OLD LINE FUNDING LL	2.1600	10/03/2019	50,000,000.00	49,904,000.00	49,902,500.00
111354	CIESCO LLC CP	2.1700	10/08/2019	50,000,000.00	49,888,486.11	49,884,000.00
111355	CANADIAN IMP BK OF	2.1400	09/05/2019	50,000,000.00	49,988,111.11	49,982,000.00
111356	CRC FUNDING LLC CP	2.1800	10/10/2019	20,000,000.00	19,952,766.67	19,951,200.00
111357	NATIXIS NY BRANCH C	2.1500	09/05/2019	35,678,000.00	35,669,476.92	35,665,512.70
111360	THUNDER BAY FUNDING	2.1500	10/22/2019	50,000,000.00	49,847,708.34	49,847,500.00
111363	AUTOBAHN FUNDING CO	2.1500	09/06/2019	50,000,000.00	49,985,069.45	49,978,500.00
111364	CHARIOT FUNDING LLC	2.1600	09/09/2019	50,000,000.00	49,976,000.00	49,970,500.00
111365	CHARIOT FUNDING LLC	2.1500	09/11/2019	50,000,000.00	49,970,138.89	49,964,500.00
111366	CHARIOT FUNDING LLC	2.1500	09/06/2019	50,000,000.00	49,985,069.45	49,979,000.00
111368	LA FAYETTE ASSET SE	2.1400	11/08/2019	21,153,000.00	21,067,494.88	21,065,849.64
111369	NATIXIS NY BRANCH C	2.1800	09/03/2019	50,000,000.00	49,993,944.44	49,988,000.00
111370	NATIXIS NY BRANCH C	2.1800	09/03/2019	10,000,000.00	9,998,788.89	9,997,600.00
111371	REGENCY MARKETS NO.	2.1900	09/05/2019	50,000,000.00	49,987,833.33	49,981,500.00
111372	REGENCY MARKETS NO.	2.2000	09/05/2019	50,000,000.00	49,987,777.78	49,981,500.00
111373	OLD LINE FUNDING LL	2.1400	10/07/2019	50,000,000.00	49,893,000.00	49,891,000.00
111375	CHARIOT FUNDING LLC	2.1600	09/13/2019	50,000,000.00	49,964,000.00	49,958,500.00
111376	REGENCY MARKETS NO.	2.2000	09/09/2019	34,966,000.00	34,948,905.51	34,944,670.74
111377	LA FAYETTE ASSET SE	2.1600	10/09/2019	25,000,000.00	24,943,000.00	24,940,500.00
111378	LA FAYETTE ASSET SE	2.1600	10/09/2019	25,245,000.00	25,187,441.40	25,184,916.90
111379	LA FAYETTE ASSET SE	2.1500	11/08/2019	12,686,000.00	12,634,480.75	12,633,733.68
111381	SHEFFIELD RECEIVABL	2.1300	09/16/2019	50,000,000.00	49,955,625.00	49,948,500.00
111382	LA FAYETTE ASSET SE	2.1500	10/07/2019	50,000,000.00	49,892,500.00	49,887,000.00
111383	CREDIT AGRICOLE CIB	2.1200	09/04/2019	50,000,000.00	49,991,166.67	49,985,000.00
111384	MONT BLANC CAPITAL	2.1700	09/12/2019	19,882,000.00	19,868,817.13	19,866,293.22
111385	OLD LINE FUNDING LL	2.1300	10/18/2019	33,926,000.00	33,831,657.45	33,831,346.46
111387	CHARIOT FUNDING LLC	2.1500	09/10/2019	50,000,000.00	49,973,125.00	49,967,500.00
111388	CHARIOT FUNDING LLC	2.1500	09/10/2019	6,500,000.00	6,496,506.25	6,495,775.00
111389	LA FAYETTE ASSET SE	2.1500	09/13/2019	25,000,000.00	24,982,083.33	24,978,750.00

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111390	CRC FUNDING LLC CP	2.1600	09/17/2019	27,000,000.00	26,974,080.00	26,970,570.00
111391	CHARIOT FUNDING LLC	2.1400	09/11/2019	50,000,000.00	49,970,277.78	49,964,500.00
111392	NATIXIS NY BRANCH C	2.1300	09/04/2019	45,000,000.00	44,992,012.50	44,986,500.00
111393	ATLANTIC ASSET SEC	2.1600	10/09/2019	4,682,000.00	4,671,325.04	4,671,184.58
111394	CHARIOT FUNDING LLC	2.1400	09/12/2019	50,000,000.00	49,967,305.55	49,961,500.00
111395	CHARIOT FUNDING LLC	2.1300	09/09/2019	50,000,000.00	49,976,333.33	49,970,500.00
111396	JUPITER SEC COMPANY	2.1400	09/12/2019	50,000,000.00	49,967,305.55	49,960,500.00
111397	JUPITER SEC COMPANY	2.1300	09/12/2019	50,000,000.00	49,967,458.33	49,960,500.00
111398	TORONTO DOMINION BA	2.1400	09/13/2019	50,000,000.00	49,964,333.33	49,958,500.00
111399	LA FAYETTE ASSET SE	2.1300	09/09/2019	25,000,000.00	24,988,166.67	24,984,750.00
111400	SHEFFIELD RECEIVABL	2.1300	09/19/2019	25,000,000.00	24,973,375.00	24,970,000.00
111401	OLD LINE FUNDING LL	2.1300	10/15/2019	25,000,000.00	24,934,916.67	24,934,500.00
111402	CREDIT AGRICOLE CIB	2.1000	09/10/2019	35,084,000.00	35,065,580.90	35,061,546.24
111403	CHARIOT FUNDING LLC	2.1300	09/13/2019	50,000,000.00	49,964,500.00	49,958,500.00
111406	CIESCO LLC CP	2.1500	10/15/2019	20,000,000.00	19,947,444.45	19,945,400.00
111407	CIESCO LLC CP	2.1500	10/15/2019	50,000,000.00	49,868,611.11	49,863,500.00
111411	AUTOBAHN FUNDING CO	2.1300	09/13/2019	50,000,000.00	49,964,500.00	49,957,500.00
111412	REGENCY MARKETS NO.	2.2100	09/16/2019	50,000,000.00	49,953,958.33	49,948,500.00
111413	REGENCY MARKETS NO.	2.2100	09/16/2019	50,000,000.00	49,953,958.33	49,948,500.00
111414	NATIXIS NY BRANCH C	2.1500	09/13/2019	50,000,000.00	49,964,166.67	49,959,000.00
111415	SHEFFIELD RECEIVABL	2.1600	09/09/2019	18,393,000.00	18,384,171.36	18,381,780.27
111416	ATLANTIC ASSET SEC	2.1400	09/16/2019	50,000,000.00	49,955,416.67	49,949,500.00
111417	LA FAYETTE ASSET SE	2.1400	09/17/2019	50,000,000.00	49,952,444.45	49,945,500.00
111418	THUNDER BAY FUNDING	2.1400	09/16/2019	25,000,000.00	24,977,708.33	24,974,750.00
111419	OLD LINE FUNDING LL	2.1300	09/10/2019	29,000,000.00	28,984,557.50	28,981,150.00
111420	SHEFFIELD RECEIVABL	2.1600	09/09/2019	30,607,000.00	30,592,308.64	30,588,329.73
111421	ATLANTIC ASSET SEC	2.1300	09/16/2019	50,000,000.00	49,955,625.00	49,949,500.00
111422	NATIXIS NY BRANCH C	2.1400	09/11/2019	50,000,000.00	49,970,277.78	49,965,000.00
111423	SHEFFIELD RECEIVABL	2.1100	09/12/2019	25,000,000.00	24,983,881.94	24,980,250.00
111424	CREDIT AGRICOLE CIB	2.1000	09/11/2019	25,928,000.00	25,912,875.33	25,909,850.40
111428	CIESCO LLC CP	2.1300	09/19/2019	50,000,000.00	49,946,750.00	49,940,000.00
111429	CRC FUNDING LLC CP	2.1300	09/18/2019	50,000,000.00	49,949,708.33	49,943,000.00
111430	JUPITER SEC COMPANY	2.1400	09/20/2019	50,000,000.00	49,943,527.78	49,937,000.00
111431	SHEFFIELD RECEIVABL	2.1200	09/20/2019	50,000,000.00	49,944,055.55	49,937,000.00
111432	JUPITER SEC COMPANY	2.1300	09/19/2019	48,500,000.00	48,448,347.50	48,441,800.00
111433	NATIXIS NY BRANCH C	2.1100	09/11/2019	37,169,000.00	37,147,214.83	37,142,981.70
111436	THUNDER BAY FUNDING	2.1300	09/20/2019	50,000,000.00	49,943,791.66	49,938,000.00
111437	AUTOBAHN FUNDING CO	2.1200	09/18/2019	30,000,000.00	29,969,966.67	29,965,800.00
111438	CAFCO LLC CP	2.1300	09/17/2019	50,000,000.00	49,952,666.66	49,947,500.00
111439	SHEFFIELD RECEIVABL	2.1200	09/24/2019	50,000,000.00	49,932,277.78	49,925,500.00
111440	REGENCY MARKETS NO.	2.1900	09/19/2019	50,000,000.00	49,945,250.00	49,940,000.00
111442	REGENCY MARKETS NO.	2.1900	09/19/2019	23,218,000.00	23,192,576.29	23,190,138.40
111443	ATLANTIC ASSET SEC	2.1200	10/04/2019	25,000,000.00	24,951,416.67	24,949,250.00
111445	REGENCY MARKETS NO.	2.1900	09/19/2019	7,935,000.00	7,926,311.18	7,925,478.00
111446	TOYOTA MOTOR CREDIT	2.1200	09/12/2019	50,000,000.00	49,967,611.11	49,962,000.00

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111447	CREDIT AGRICOLE CIB	2.1000	09/11/2019	50,000,000.00	49,970,833.33	49,965,000.00
111448	JUPITER SEC COMPANY	2.1200	09/20/2019	25,000,000.00	24,972,027.78	24,968,500.00
111449	LA FAYETTE ASSET SE	2.1500	10/03/2019	21,059,000.00	21,018,753.91	21,016,250.23
111452	JUPITER SEC COMPANY	2.1400	09/18/2019	50,000,000.00	49,949,472.22	49,943,000.00
111454	ATLANTIC ASSET SEC	2.1200	09/18/2019	50,000,000.00	49,949,944.45	49,943,500.00
111455	LA FAYETTE ASSET SE	2.1200	09/24/2019	25,000,000.00	24,966,138.89	24,962,500.00
111456	SHEFFIELD RECEIVABL	2.1300	09/25/2019	26,217,000.00	26,179,771.86	26,176,363.65
111458	LA FAYETTE ASSET SE	2.1200	10/01/2019	25,000,000.00	24,955,833.33	24,952,250.00
111459	ATLANTIC ASSET SEC	2.1200	09/20/2019	50,000,000.00	49,944,055.55	49,937,500.00
111460	SHEFFIELD RECEIVABL	2.1100	09/25/2019	50,000,000.00	49,929,666.67	49,922,500.00
111461	NATIXIS NY BRANCH C	2.1200	09/19/2019	50,000,000.00	49,947,000.00	49,941,500.00
111462	ATLANTIC ASSET SEC	2.1300	09/20/2019	48,308,000.00	48,253,693.75	48,247,615.00
111463	CANCARA ASSET SEC L	2.1200	11/20/2019	30,000,000.00	29,858,666.67	29,856,300.00
111464	LA FAYETTE ASSET SE	2.1200	11/07/2019	3,580,000.00	3,565,874.91	3,565,465.20
111470	CHARIOT FUNDING LLC	2.1100	10/01/2019	50,000,000.00	49,912,083.33	49,906,500.00
111471	TORONTO DOMINION BA	2.0900	09/30/2019	50,000,000.00	49,915,819.44	49,908,000.00
111472	LA FAYETTE ASSET SE	2.1000	09/30/2019	25,000,000.00	24,957,708.33	24,953,750.00
111473	SHEFFIELD RECEIVABL	2.1400	09/24/2019	26,942,000.00	26,905,164.30	26,901,856.42
111476	JUPITER SEC COMPANY	2.1100	10/01/2019	50,000,000.00	49,912,083.33	49,904,500.00
111477	SHEFFIELD RECEIVABL	2.1200	10/04/2019	50,000,000.00	49,902,833.34	49,897,000.00
111478	AUTOBAHN FUNDING CO	2.0900	09/25/2019	50,000,000.00	49,930,333.34	49,922,000.00
111479	AUTOBAHN FUNDING CO	2.0700	09/25/2019	30,000,000.00	29,958,600.00	29,953,200.00
111480	AUTOBAHN FUNDING CO	2.0800	09/30/2019	45,000,000.00	44,924,600.00	44,916,750.00
111481	TORONTO DOMINION BA	2.1100	09/30/2019	50,000,000.00	49,915,013.89	49,908,000.00
111482	SHEFFIELD RECEIVABL	2.1300	10/04/2019	50,000,000.00	49,902,375.00	49,897,000.00
111483	LA FAYETTE ASSET SE	2.1500	10/08/2019	25,000,000.00	24,944,756.94	24,942,000.00
111484	LA FAYETTE ASSET SE	2.1500	10/08/2019	25,491,000.00	25,434,671.97	25,431,860.88
111485	ATLANTIC ASSET SEC	2.1400	09/25/2019	27,848,000.00	27,808,270.18	27,805,671.04
111486	LA FAYETTE ASSET SE	2.1100	09/30/2019	22,977,000.00	22,937,945.49	22,934,492.55
111487	ATLANTIC ASSET SEC	2.1200	10/04/2019	50,000,000.00	49,902,833.34	49,898,500.00
111488	ATLANTIC ASSET SEC	2.1500	09/25/2019	50,000,000.00	49,928,333.33	49,924,000.00
111490	ATLANTIC ASSET SEC	2.1500	09/23/2019	50,000,000.00	49,934,305.56	49,929,500.00
111491	SHEFFIELD RECEIVABL	2.1200	10/04/2019	50,000,000.00	49,902,833.33	49,897,000.00
111492	TORONTO DOMINION BA	2.1200	09/30/2019	50,000,000.00	49,914,611.11	49,908,000.00
111493	LA FAYETTE ASSET SE	2.1300	10/02/2019	25,000,000.00	24,954,145.83	24,950,750.00
111494	ATLANTIC ASSET SEC	2.1400	09/23/2019	47,132,000.00	47,070,361.82	47,065,543.88
111496	LA FAYETTE ASSET SE	2.1500	10/11/2019	50,000,000.00	49,880,555.55	49,875,500.00
111497	SHEFFIELD RECEIVABL	2.1200	10/07/2019	50,000,000.00	49,894,000.00	49,888,500.00
111498	SHEFFIELD RECEIVABL	2.1300	10/07/2019	50,000,000.00	49,893,500.00	49,888,500.00
111503	AUTOBAHN FUNDING CO	2.0700	10/01/2019	25,000,000.00	24,956,875.00	24,952,250.00
111504	CHARIOT FUNDING LLC	2.1200	10/01/2019	50,000,000.00	49,911,666.67	49,906,500.00
111505	CAFCO LLC CP	2.0800	10/01/2019	25,000,000.00	24,956,666.67	24,954,000.00
111506	ATLANTIC ASSET SEC	2.1400	09/25/2019	30,000,000.00	29,957,200.00	29,954,400.00
111507	CHARIOT FUNDING LLC	2.1100	10/01/2019	50,000,000.00	49,912,083.33	49,906,500.00
111508	SHEFFIELD RECEIVABL	2.1100	10/03/2019	42,102,000.00	42,023,035.36	42,017,374.98

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111509	CANCARA ASSET SEC L	2.1500	09/17/2019	50,000,000.00	49,952,222.22	49,947,000.00
111510	CHARIOT FUNDING LLC	2.1200	10/04/2019	50,000,000.00	49,902,833.33	49,898,000.00
111516	ATLANTIC ASSET SEC	2.1100	09/30/2019	50,000,000.00	49,915,013.89	49,910,000.00
111517	JUPITER SEC COMPANY	2.1200	10/01/2019	50,000,000.00	49,911,666.66	49,904,500.00
111520	SHEFFIELD RECEIVABL	2.1300	10/03/2019	50,000,000.00	49,905,333.33	49,899,500.00
111521	SHEFFIELD RECEIVABL	2.1300	10/07/2019	50,000,000.00	49,893,500.00	49,888,500.00
111522	ATLANTIC ASSET SEC	2.1200	10/16/2019	24,582,000.00	24,516,857.70	24,515,136.96
111523	ATLANTIC ASSET SEC	2.1300	09/19/2019	25,887,000.00	25,859,430.34	25,856,194.47
111527	NATIXIS NY BRANCH C	2.0900	09/03/2019	50,000,000.00	49,994,194.45	49,988,000.00
111528	NATIXIS NY BRANCH C	2.0900	09/03/2019	25,000,000.00	24,997,097.22	24,994,000.00
111529	AUTOBAHN FUNDING CO	2.1500	09/03/2019	50,000,000.00	49,994,027.78	49,987,500.00
111530	AUTOBAHN FUNDING CO	2.1500	09/03/2019	29,000,000.00	28,996,536.11	28,992,750.00
CPD TOTAL				**7,238,523,000.00**	**7,230,161,194.66**	**7,229,403,390.78**
103684	US BANK NA MTN	2.0000	01/24/2020	25,000,000.00	24,993,014.85	24,991,500.00
108158	AU & NZ BANKING GRP	2.2500	11/09/2020	19,660,000.00	19,462,984.22	19,732,742.00
BNOT3 TOTAL				**44,660,000.00**	**44,455,999.07**	**44,724,242.00**
109674	TOYOTA MOTOR CREDIT	3.0500	01/08/2021	10,000,000.00	9,995,937.09	10,160,200.00
110109	JOHNSON & JOHNSON C	2.2500	03/03/2022	22,500,000.00	22,270,122.74	22,788,900.00
110162	TOYOTA MOTOR CREDIT	2.2000	01/10/2020	25,000,000.00	24,960,360.84	25,000,000.00
CNFX TOTAL				**57,500,000.00**	**57,226,420.67**	**57,949,100.00**
109174	UST BILL	2.5420	10/10/2019	50,000,000.00	49,862,308.33	49,897,000.00
109234	UST BILL	2.6350	11/07/2019	50,000,000.00	49,754,798.62	49,824,500.00
109614	UST BILL	2.5130	12/05/2019	50,000,000.00	49,668,489.58	49,752,000.00
109615	UST BILL	2.5130	12/05/2019	50,000,000.00	49,668,489.58	49,752,000.00
110105	UST BILL	2.4580	02/27/2020	50,000,000.00	49,389,038.19	49,550,000.00
110106	UST BILL	2.4580	02/27/2020	50,000,000.00	49,389,038.19	49,550,000.00
110291	UST BILL	2.3500	02/27/2020	50,000,000.00	49,415,763.89	49,550,000.00
110292	UST BILL	2.3500	02/27/2020	50,000,000.00	49,415,763.89	49,550,000.00
110458	UST BILL	2.3200	03/26/2020	50,000,000.00	49,333,000.01	49,500,500.00
110635	UST BILL	2.3720	10/24/2019	50,000,000.00	49,825,394.45	49,862,500.00
110636	UST BILL	2.3720	10/24/2019	50,000,000.00	49,825,394.45	49,862,500.00
110650	UST BILL	2.3600	10/03/2019	50,000,000.00	49,895,111.11	49,917,000.00
110651	UST BILL	2.3600	10/03/2019	50,000,000.00	49,895,111.11	49,917,000.00
111499	UST BILL	2.0450	09/24/2019	50,000,000.00	49,934,673.61	49,940,500.00
111500	UST BILL	2.0450	09/24/2019	50,000,000.00	49,934,673.61	49,940,500.00
US TBILLS TOTAL				**750,000,000.00**	**745,207,048.62**	**746,366,000.00**
105895	LACCAL BANS	5.5000	06/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
107432	LACCAL BANS	5.5000	06/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
109917	LACCAL BANS	2.5990	06/30/2021	10,000,000.00	10,000,000.00	10,000,000.00
110786	LACCAL BANS	2.5990	06/30/2021	20,000,000.00	20,000,000.00	20,000,000.00
LACCAL BANS TOTAL				**50,000,000.00**	**50,000,000.00**	**50,000,000.00**

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
107421	NORDEA BANK AB NY F	2.7113	03/27/2020	50,000,000.00	50,000,000.00	50,100,500.00
107422	NORDEA BANK AB NY F	2.7113	03/27/2020	50,000,000.00	50,000,000.00	50,100,500.00
CDS-FR TOTAL				**100,000,000.00**	**100,000,000.00**	**100,201,000.00**
111210	MUFG UNION BANK NA	2.2700	09/03/2019	50,000,000.00	50,000,000.00	50,001,000.00
111238	MUFG UNION BANK NA	2.2500	09/13/2019	50,000,000.00	50,000,000.00	50,003,000.00
111351	MUFG UNION BANK NA	2.1400	10/01/2019	50,000,000.00	50,000,000.00	50,003,500.00
111404	MUFG UNION BANK NA	2.1000	09/09/2019	50,000,000.00	50,000,000.00	50,000,000.00
111405	MUFG UNION BANK NA	2.1000	09/09/2019	50,000,000.00	50,000,000.00	50,000,000.00
111441	MUFG UNION BANK NA	2.1000	09/13/2019	50,000,000.00	50,000,000.00	50,000,000.00
111474	MUFG UNION BANK NA	2.0800	10/15/2019	50,000,000.00	50,000,000.00	50,000,500.00
NEG CDS TOTAL				**350,000,000.00**	**350,000,000.00**	**350,008,000.00**
111282	NORDEA BANK ABP NY	2.1900	10/15/2019	50,000,000.00	50,000,000.00	50,006,500.00
111292	BANK OF MONTREAL CH	2.2200	09/05/2019	50,000,000.00	50,000,000.00	50,001,000.00
111298	BANK OF MONTREAL CH	2.2200	09/13/2019	50,000,000.00	50,000,000.00	50,002,500.00
111316	BANK OF MONTREAL CH	2.2200	09/03/2019	50,000,000.00	50,000,000.00	50,000,500.00
111317	BARCLAYS BANK PLC N	2.2300	11/01/2019	50,000,000.00	50,000,000.00	49,999,500.00
111318	BANK OF MONTREAL CH	2.2200	09/05/2019	50,000,000.00	50,000,000.00	50,001,000.00
111326	TORONTO DOMINION BA	2.2300	09/03/2019	50,000,000.00	50,000,000.00	50,000,500.00
111334	BNP PARIBAS SF CD	2.2400	11/01/2019	50,000,000.00	50,000,000.00	50,011,000.00
111337	BANK OF MONTREAL CH	2.2300	10/01/2019	50,000,000.00	50,000,000.00	50,005,000.00
111344	BANK OF MONTREAL CH	2.2100	10/01/2019	50,000,000.00	50,000,000.00	50,004,500.00
111345	TORONTO DOMINION BA	2.2000	09/05/2019	50,000,000.00	50,000,000.00	50,000,500.00
111358	DNB BANK ASA NY CD	2.1500	09/04/2019	50,000,000.00	50,000,000.00	50,000,500.00
111359	DNB BANK ASA NY CD	2.1500	09/05/2019	50,000,000.00	50,000,000.00	50,000,500.00
111361	BANK OF MONTREAL CH	2.1900	10/07/2019	50,000,000.00	50,000,000.00	50,004,000.00
111386	CANADIAN IMP. BK OF	2.1400	09/06/2019	50,000,000.00	50,000,000.00	50,000,500.00
111408	DNB BANK ASA NY CD	2.1200	09/09/2019	50,000,000.00	50,000,000.00	50,000,000.00
111425	TORONTO DOMINION BA	2.1600	09/30/2019	50,000,000.00	50,000,000.00	50,001,000.00
111427	BANK OF MONTREAL CH	2.1400	09/17/2019	50,000,000.00	50,000,000.00	50,001,000.00
111444	TORONTO DOMINION BA	2.1300	09/13/2019	50,000,000.00	50,000,166.43	50,000,000.00
111450	DNB BANK ASA NY CD	2.1100	09/12/2019	50,000,000.00	50,000,000.00	50,000,000.00
111451	BANK OF MONTREAL CH	2.1600	09/13/2019	50,000,000.00	50,000,000.00	50,001,000.00
111457	CANADIAN IMP. BK OF	2.1100	09/16/2019	50,000,000.00	50,000,208.02	50,000,500.00
111465	CREDIT AGRICOLE CIB	2.0400	12/20/2019	50,000,000.00	50,001,517.59	50,001,000.00
111489	TORONTO DOMINION BA	2.1000	09/30/2019	50,000,000.00	50,000,000.00	49,998,500.00
111495	DNB BANK ASA NY CD	2.0700	09/30/2019	50,000,000.00	50,000,000.00	49,999,000.00
111501	NORDEA BANK ABP NY	2.0200	12/20/2019	50,000,000.00	50,001,518.12	50,000,000.00
111511	NORDEA BANK ABP NY	2.0900	09/30/2019	50,000,000.00	50,000,000.00	50,000,500.00
111524	TORONTO DOMINION BA	2.1100	10/07/2019	50,000,000.00	50,000,000.00	49,999,500.00
YANKEE CDS TOTAL				**1,400,000,000.00**	**1,400,003,410.16**	**1,400,040,000.00**
NTRD TOTAL				**27,425,865,000.00**	**27,410,300,420.29**	**27,420,818,105.94**

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
	NTRD HISTORICAL COST TOTAL				**27,385,963,569.87**	
TRADE-PSI TRADING						
107256	TENNESEE VALLEY AUT	2.2500	03/15/2020	25,000,000.00	24,985,658.52	25,038,750.00
GOV'T SPONSORED ENTERPRISES TOTAL				**25,000,000.00**	**24,985,658.52**	**25,038,750.00**
102351	USTN 1.125	1.1250	07/31/2021	50,000,000.00	49,974,340.52	49,595,500.00
103017	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,734,725.14	49,595,500.00
103018	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,673,287.48	49,595,500.00
UST NOTE TOTAL				**150,000,000.00**	**149,382,353.14**	**148,786,500.00**
TRADE TOTAL				**175,000,000.00**	**174,368,011.66**	**173,825,250.00**
	TRADE HISTORICAL COST TOTAL				**173,490,921.88**	
PSI TOTAL				**27,600,865,000.00**	**27,584,668,431.95**	**27,594,643,355.94**
	PSI HISTORICAL COST TOTAL				**27,559,454,491.75**	

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD						
105587	FHLB 2.00	2.0000	09/14/2022	15,000,000.00	15,000,000.00	15,002,100.00
FHLB TOTAL				**15,000,000.00**	**15,000,000.00**	**15,002,100.00**
AVCCD TOTAL				**15,000,000.00**	**15,000,000.00**	**15,002,100.00**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/2041	7,000,000.00	7,000,000.00	8,027,460.00
106615	FFCB 3.25	3.2500	12/27/2039	9,000,000.00	9,000,000.00	10,345,140.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**18,372,600.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**18,372,600.00**
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	5,000,100.00
101632	FFCB 3.00 (CALLABLE	3.0000	04/21/2033	500,000.00	500,000.00	500,000.00
102153	FFCB 2.70 (CALLABLE	2.7000	07/21/2036	1,500,000.00	1,493,667.38	1,469,715.00
FFCB TOTAL				**7,000,000.00**	**6,993,667.38**	**6,969,815.00**
101370	FHLB 3.125 (CALLABL	3.1250	04/28/2036	5,000,000.00	5,000,000.00	5,000,050.00
101841	FHLB 3.00 (CALLABLE	3.0000	06/16/2036	4,000,000.00	4,000,000.00	3,979,720.00
102043	FHLB 2.875 (CALLABL	2.8750	07/21/2036	10,000,000.00	10,000,000.00	10,000,100.00
102496	FHLB 2.82 (CALLABLE	2.8200	09/13/2041	2,200,000.00	2,200,000.00	2,200,000.00
FHLB TOTAL				**21,200,000.00**	**21,200,000.00**	**21,179,870.00**
102369	FHLMC 2.75 (CALLABL	2.7500	09/08/2036	3,976,000.00	3,976,000.00	3,976,119.28
FHLMC TOTAL				**3,976,000.00**	**3,976,000.00**	**3,976,119.28**
PHHPA TOTAL				**32,176,000.00**	**32,169,667.38**	**32,125,804.28**
SANIT-SANITATION DISTRICT						
102192	FHLB 1.50 (CALLABLE	1.5000	07/27/2021	600,000.00	599,885.79	598,620.00
FHLB TOTAL				**600,000.00**	**599,885.79**	**598,620.00**
102191	FNMA 1.52 (CALLABLE	1.5200	07/28/2021	3,900,000.00	3,900,000.00	3,898,986.00
FNMA TOTAL				**3,900,000.00**	**3,900,000.00**	**3,898,986.00**
SANITATION DISTRICT TOTAL				**4,500,000.00**	**4,499,885.79**	**4,497,606.00**
SCP61-SCAQMD-GENERAL FUND						
109894	UST BILL	2.5000	01/02/2020	10,239,600.00	10,152,136.74	10,175,295.31
US TBILLS TOTAL				**10,239,600.00**	**10,152,136.74**	**10,175,295.31**

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111109	TORONTO DOMINION BA	2.0700	06/29/2020	5,000,000.00	5,000,000.00	5,006,350.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,006,350.00**
SCP61-SCAQMD GENERAL FUND TOTAL				**15,239,600.00**	**15,152,136.74**	**15,181,645.31**
SCP6F-SCAQMD-MOBILE SOURCE AIR						
109747	UST BILL	2.4800	01/02/2020	10,248,400.00	10,161,561.90	10,184,040.05
US TBILLS TOTAL				**10,248,400.00**	**10,161,561.90**	**10,184,040.05**
111111	TORONTO DOMINION BA	2.0700	06/29/2020	5,000,000.00	5,000,000.00	5,006,350.00
YANKEE CDS TOTAL				5,000,000.00	5,000,000.00	5,006,350.00
SCP6F-SCAQMD MOBILE SOURCE AIR TOTAL				**15,248,400.00**	**15,161,561.90**	**15,190,390.05**
SCP6G-SCAQMD - INVESTMENT						
109749	UST BILL	2.4800	01/02/2020	10,248,400.00	10,161,561.90	10,184,040.05
US TBILLS TOTAL				**10,248,400.00**	**10,161,561.90**	**10,184,040.05**
111110	TORONTO DOMINION BA	2.0700	06/29/2020	10,000,000.00	10,000,000.00	10,012,700.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**10,012,700.00**
SCP6G-SCAQMD INVESTMENT TOTAL				**20,248,400.00**	**20,161,561.90**	**20,196,740.05**
SCP6U-SCAQMD MITIGATION FEE						
109748	UST BILL	2.4800	01/02/2020	5,124,200.00	5,080,780.94	5,092,020.02
US TBILLS TOTAL				**5,124,200.00**	**5,080,780.94**	**5,092,020.02**
SCP6U-SCAQMD MITIGATION FEE TOTAL				**5,124,200.00**	**5,080,780.94**	**5,092,020.02**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/2019	39,055,463.46	39,055,463.46	39,055,463.46
COLLATERIZED TDS TOTAL				**39,055,463.46**	**39,055,463.46**	**39,055,463.46**
SCAQM TOTAL				**39,055,463.46**	**39,055,463.46**	**39,055,463.46**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/2019	3,339,467.73	3,339,467.73	3,339,467.73
COLLATERIZED TDS TOTAL				**3,339,467.73**	**3,339,467.73**	**3,339,467.73**
SLIM TOTAL				**3,339,467.73**	**3,339,467.73**	**3,339,467.73**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/2019	40,342.34	40,342.34	40,342.34
COLLATERIZED TDS TOTAL				**40,342.34**	**40,342.34**	**40,342.34**
WASIA TOTAL				**40,342.34**	**40,342.34**	**40,342.34**
SPI TOTAL				**169,761,873.53**	**169,450,868.18**	**171,884,179.24**
	SPI HISTORICAL COST TOTAL				**168,893,157.67**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/2019
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/2019
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	38,209,669.45
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/21/11	LAC-CAL 2011 SERIES A	1,919.34
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	310,919.84
05/17/00	C.I. 2658M	202,821.02
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$38,725,371.46

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/2019
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	7,575,556.29
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,043,581.44
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	277,151,233.05
02/09/93	DISNEY PROJECT 1993	18,273,285.91
03/21/12	DISNEY PROJECT, 2012	4,233,994.29
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	55,148,439.04
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	23,300,407.79
	U.S. BANK - TRUSTEE TOTAL	$386,736,589.92

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/2019
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,468,460.86
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,261,667.30
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,584,052.87
08/29/19	LEASE REVENUE BONDS (2019 SERIES E-1 & E-2)	629,260.43
	ZIONS BANK - TRUSTEE TOTAL	$22,943,441.46

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/2019
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	302,260.15
	TREASURER TOTAL	$302,260.15

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 08/31/19
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
CDS - FR						
107421	NORDEA BANK AB NY FR CD	2.71	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+44bp.
107422	NORDEA BANK AB NY FR CD	2.71	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+44bp.
CDS - FR TOTAL				**100,000,000.00**	**100,000,000.00**	
	CORPORATE ISSUED TOTAL			**100,000,000.00**	**100,000,000.00**	
BAN						
105895	LACCAL BANS	5.50	06/30/20	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
107432	LACCAL BANS	5.50	06/30/20	10,000,000.00	10,000,000.00	
109917	LACCAL BANS	2.60	06/30/21	10,000,000.00	10,000,000.00	
110786	LACCAL BANS	2.60	06/30/21	20,000,000.00	20,000,000.00	
BAN TOTAL				**50,000,000.00**	**50,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**50,000,000.00**	**50,000,000.00**	
NTRD - PSI NON-TRADING Total				**150,000,000.00**	**150,000,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 08/31/2019
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 08/31/19
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	1,850,003,410.16	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	7,230,161,194.66	20.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	745,207,048.62	96.00	DAYS	149,382,353.14	741.00	DAYS
AGENCIES	17,433,246,347.11	846.00	DAYS	24,985,658.52	197.00	DAYS
MUNICIPALS	50,000,000.00	523.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	101,682,419.74	401.00	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	$27,410,300,420.29	551.00	DAYS	$174,368,011.66	663.00	DAYS

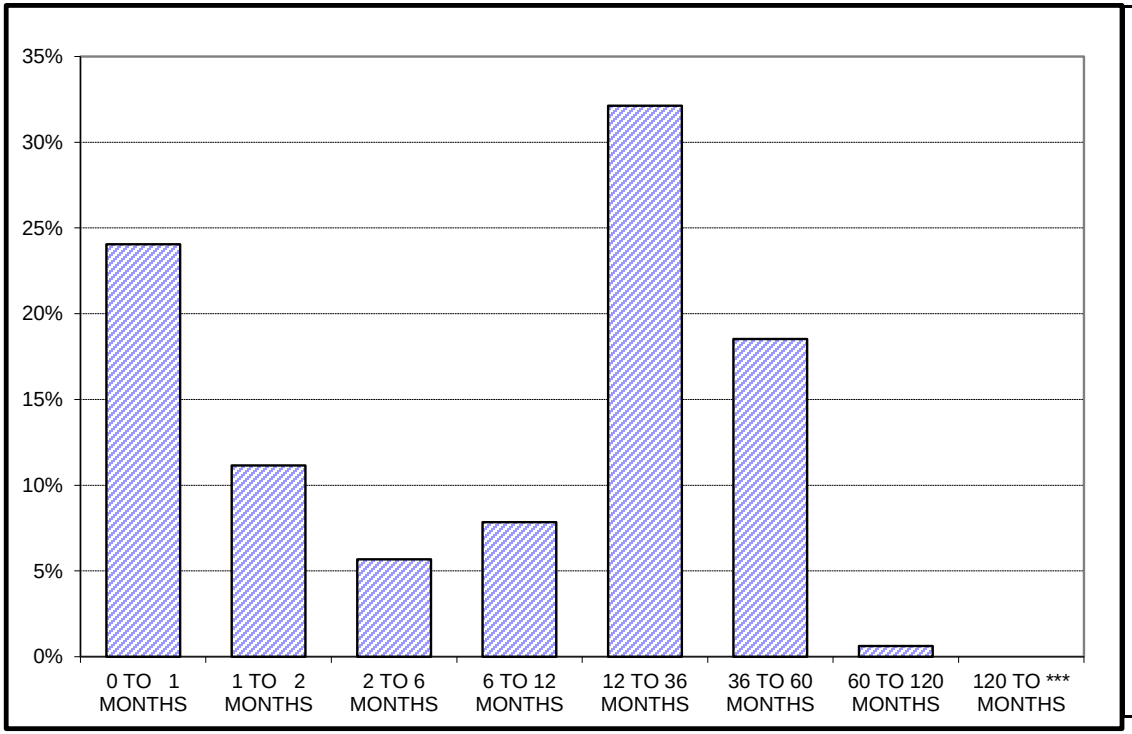
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 08/31/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	09/01/19-09/30/19	$6,632,343,939.38	24.04
1 TO 2 MONTHS	10/01/19-10/31/19	$3,078,701,688.83	11.16
2 TO 3 MONTHS	11/01/19-11/30/19	$379,522,893.58	1.38
3 TO 4 MONTHS	12/01/19-12/31/19	$261,330,373.60	0.95
4 TO 5 MONTHS	01/01/20-01/31/20	$515,065,491.25	1.87
5 TO 6 MONTHS	02/01/20-02/29/20	$410,355,297.01	1.49
6 TO 12 MONTHS	03/01/20-08/31/20	$2,164,947,045.01	7.85
12 TO 24 MONTHS	09/01/20-08/31/21	$4,419,287,288.83	16.02
24 TO 36 MONTHS	09/01/21-08/31/22	$4,444,071,463.28	16.11
36 TO 48 MONTHS	09/01/22-08/31/23	$2,262,920,555.23	8.20
48 TO 60 MONTHS	09/01/23-08/31/24	$2,845,258,395.95	10.31
60 TO 120 MONTHS	09/01/24-08/31/29	$170,864,000.00	0.62
120 TO *** MONTHS	09/01/29-	$0.00	0.00
Portfolio Total:		**$27,584,668,431.95**	**100.00**
AVCCD			
36 TO 48 MONTHS	09/01/22-08/31/23	$15,000,000.00	100.00
Portfolio Total:		**$15,000,000.00**	
ESUSD			
120 TO *** MONTHS	09/01/29-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	
GF			
60 TO 120 MONTHS	09/01/24-08/31/29	$3,790,000.00	100.00
Portfolio Total:		**$3,790,000.00**	
PHHPA			
120 TO *** MONTHS	09/01/29-	$32,169,667.38	100.00
Portfolio Total:		**$32,169,667.38**	
SANIT			
12 TO 24 MONTHS	09/01/20-08/31/21	$4,499,885.79	100.00
Portfolio Total:		**$4,499,885.79**	
SCP61			
4 TO 5 MONTHS	01/01/20-01/31/20	$10,152,136.74	67.00
6 TO 12 MONTHS	03/01/20-08/31/20	$5,000,000.00	33.00
Portfolio Total:		**$15,152,136.74**	**100.00**
SCP6F			
4 TO 5 MONTHS	01/01/20-01/31/20	$10,161,561.90	67.02
6 TO 12 MONTHS	03/01/20-08/31/20	$5,000,000.00	32.98
Portfolio Total:		**$15,161,561.90**	**100.00**

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 08/31/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP6G			
4 TO 5 MONTHS	01/01/20-01/31/20	$10,161,561.90	50.40
6 TO 12 MONTHS	03/01/20-08/31/20	$10,000,000.00	49.60
Portfolio Total:		**$20,161,561.90**	**100.00**
SCP6U			
4 TO 5 MONTHS	01/01/20-01/31/20	$5,080,780.94	100.00
Portfolio Total:		**$5,080,780.94**	
SCAQM			
3 TO 4 MONTHS	12/01/19-12/31/19	$39,055,463.46	100.00
Portfolio Total:		**$39,055,463.46**	
SLIM			
3 TO 4 MONTHS	12/01/19-12/31/19	$3,339,467.73	100.00
Portfolio Total:		**$3,339,467.73**	
WASIA			
3 TO 4 MONTHS	12/01/19-12/31/19	$40,342.34	100.00
Portfolio Total:		**$40,342.34**	

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 6,632,344	24.04%
1 TO 2 MONTHS	3,078,702	11.16%
2 TO 6 MONTHS	1,566,274	5.68%
6 TO 12 MONTHS	2,164,947	7.85%
12 TO 36 MONTHS	8,863,359	32.13%
36 TO 60 MONTHS	5,108,179	18.52%
60 TO 120 MONTHS	170,864	0.62%
120 TO *** MONTHS	-	0.00%
	$ 27,584,668	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 08/31/19
ATTACHMENT XVII

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

POOLED MONEY INVESTMENT ACCOUNT

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

	July 2019	July 2018	Change
Average Daily Portfolio ($)	104,297,548	89,340,659	+14,956,889
Accrued Earnings ($)	210,145	147,503	+62,642
Effective Yield (%)	2.379	1.944	+0.435
Average Life-Month End (In Days)	182	194	-12
Total Security Transactions			
Amount ($)	45,139,858	27,228,967	+17,910,891
Number	904	546	+358
Total Time Deposit Transactions			
Amount ($)	1,860,000	3,217,000	-1,357,000
Number	80	127	-47
Average Workday Investment Activity ($)	2,136,357	1,449,808	+686,549
Prescribed Demand Account Balances For Services ($)	329,800	346,900	-17,100

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

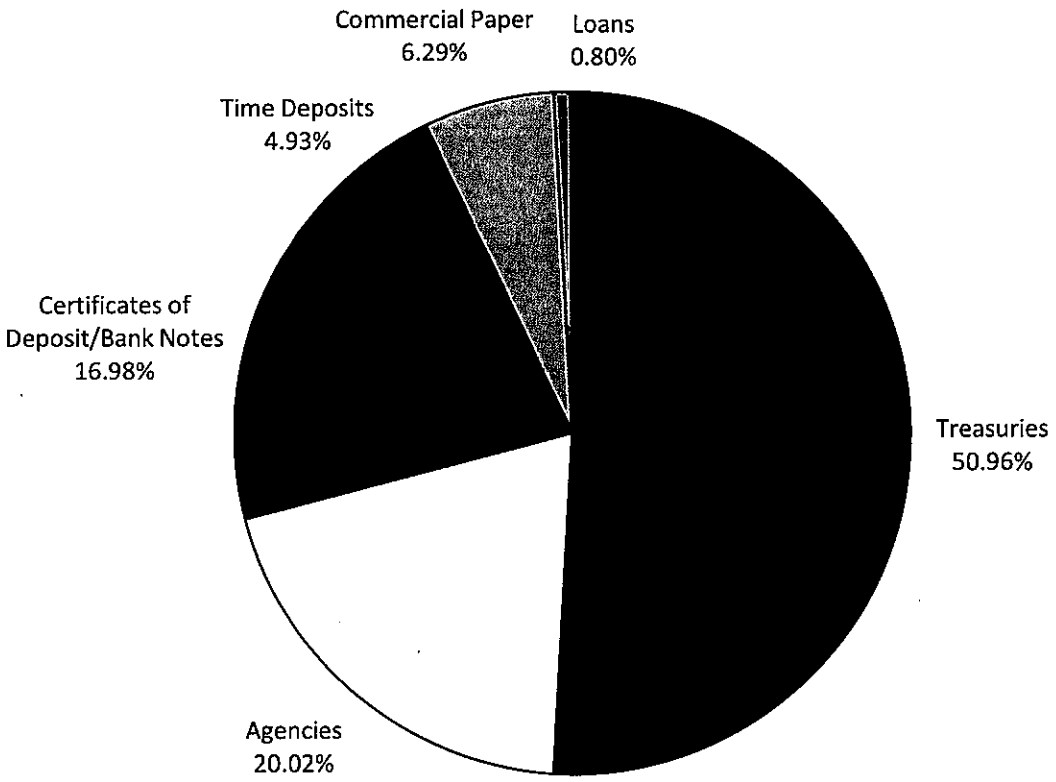
(Dollars In Thousands)

July 31, 2019

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	22,022,282	22.56	-0.06
Bonds	0	0.00	0
Notes	27,714,014	28.40	+1.89
Strips	0	0.00	0
Total Government	49,736,296	50.96	+1.83
Agency Debentures	4,059,751	4.17	+0.35
Certificates of Deposit	15,975,000	16.37	-0.62
Bank Notes	600,000	0.61	+0.04
Repurchases	0	0.00	0
Agency Discount Notes	15,275,302	15.65	-1.34
Time Deposits	4,815,740	4.93	+0.34
GNMAs	0	0.00	0
Commercial Paper	6,142,663	6.29	-0.08
Remics	21,576	0.02	0
Corporate Bonds	0	0.00	0
AB 55 Loans	780,748	0.80	+0.06
GF Loans	0	0.00	0
Other	200,000	0.20	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	97,607,076	100.00	

INVESTMENT ACTIVITY	July 2019		June 2019	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	904	45,139,858	609	30,358,027
Other	3	19,738	38	1,575,182
Time Deposits	80	1,860,000	95	2,440,500
Total	987	47,019,596	742	34,373,709
PMIA Monthly Average Effective Yield (%)		2.379	2.428	
Year to Date Yield Last Day of Month (%)		2.379	2.266	

Pooled Money Investment Account
Portfolio Composition
$97.6 billion
07/31/19



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/01/19	REDEMPTIONS								
	BN	BOFA	2.820	07/01/19	2.820	50,000	179	701,083.33	2.859
	BN	BOFA	2.820	07/01/19	2.820	50,000	179	701,083.33	2.859
	BN	BOFA	2.820	07/01/19	2.820	50,000	179	701,083.33	2.859
	BN	BOFA	2.820	07/01/19	2.820	50,000	179	701,083.33	2.859
	CD	FIRST REP	2.570	07/01/19	2.570	50,000	102	364,083.33	2.606
	CD	FIRST REP	2.550	07/01/19	2.550	50,000	125	442,708.33	2.585
	CD	FIRST REP	2.550	07/01/19	2.550	50,000	125	442,708.33	2.585
	CD	MUFG UNION	2.540	07/01/19	2.540	50,000	146	515,055.56	2.575
	CD	MUFG UNION	2.540	07/01/19	2.540	50,000	146	515,055.56	2.575
	CP	BNP NY		07/01/19	2.330	50,000	5	16,180.56	2.363
	CP	BNP NY		07/01/19	2.330	50,000	5	16,180.56	2.363
	CP	LIBERTY		07/01/19	2.540	50,000	89	313,972.22	2.592
	CP	LIBERTY		07/01/19	2.540	50,000	89	313,972.22	2.592
	CP	CIBC HLD		07/01/19	2.710	50,000	171	643,625.00	2.783
	CP	CIBC HLD		07/01/19	2.710	50,000	171	643,625.00	2.783
	CP	JPM LLC		07/01/19	2.940	50,000	213	869,750.00	3.034
	CP	JPM LLC		07/01/19	2.940	50,000	213	869,750.00	3.034
	DEB	FHLB	1.340	07/01/19	1.340	50,000	767	1,407,000.00	1.339
	DN	FHLB		07/01/19	2.420	50,000	102	342,833.33	2.471
	DN	FHLB		07/01/19	2.420	50,000	102	342,833.33	2.471
	DN	IBRD		07/01/19	2.440	50,000	125	423,611.11	2.495
	DN	IBRD		07/01/19	2.440	50,000	125	423,611.11	2.495
	DN	FHLB		07/01/19	2.400	50,000	166	553,333.33	2.461
	DN	FHLB		07/01/19	2.400	50,000	166	553,333.33	2.461
	DN	FHLB		07/01/19	2.420	50,000	179	601,638.89	2.483
	DN	FHLB		07/01/19	2.420	50,000	179	601,638.89	2.483
	DN	FHLB		07/01/19	2.420	50,000	182	611,722.22	2.484
	DN	FHLB		07/01/19	2.420	50,000	182	611,722.22	2.484
	DN	FHLMC		07/01/19	2.485	50,000	207	714,437.50	2.556
	DN	FHLMC		07/01/19	2.485	50,000	207	714,437.50	2.556
	DN	FHLMC		07/01/19	2.485	50,000	207	714,437.50	2.556
	DN	FHLMC		07/01/19	2.485	50,000	207	714,437.50	2.556
	DN	FHLMC		07/01/19	2.485	50,000	217	748,951.39	2.558
	DN	FHLMC		07/01/19	2.485	50,000	217	748,951.39	2.558
	DN	FHLB		07/01/19	2.440	50,000	259	877,722.22	2.518
	DN	FHLB		07/01/19	2.440	50,000	259	877,722.22	2.518
	DN	FHLB		07/01/19	2.440	50,000	263	891,277.78	2.519
	DN	FHLB		07/01/19	2.440	50,000	263	891,277.78	2.519
	DN	FHLB		07/01/19	2.440	50,000	264	894,666.67	2.519
	DN	FHLB		07/01/19	2.440	50,000	264	894,666.67	2.519
	DN	FHLMC		07/01/19	2.370	50,000	277	911,791.67	2.448
	DN	FHLMC		07/01/19	2.370	50,000	277	911,791.67	2.448
	DN	FHLMC		07/01/19	2.370	50,000	283	931,541.67	2.449
	DN	FHLMC		07/01/19	2.370	50,000	284	934,833.33	2.449
	DN	FHLMC		07/01/19	2.370	50,000	284	934,833.33	2.449
	DN	FHLMC		07/01/19	2.370	50,000	285	938,125.00	2.449
	DN	FHLMC		07/01/19	2.370	50,000	285	938,125.00	2.449

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/01/19	**REDEMPTIONS (Continued)**								
	DN	FHLB		07/01/19	2.270	50,000	311	980,513.89	2.348
	DN	FHLB		07/01/19	2.270	50,000	311	980,513.89	2.348
	DN	FHLB		07/01/19	2.270	50,000	313	986,819.44	2.348
	DN	FHLB		07/01/19	2.270	50,000	313	986,819.44	2.348
	YCD	KBC	2.380	07/01/19	2.380	50,000	21	69,416.67	2.413
	YCD	KBC	2.380	07/01/19	2.380	50,000	21	69,416.67	2.413
	YCD	KBC	2.380	07/01/19	2.380	50,000	21	69,416.67	2.413
	YCD	KBC	2.380	07/01/19	2.380	50,000	21	69,416.67	2.413
	YCD	BNP	2.350	07/01/19	2.350	50,000	24	78,333.33	2.383
	YCD	BNP	2.350	07/01/19	2.350	50,000	24	78,333.33	2.383
	YCD	DNB	2.500	07/01/19	2.500	50,000	88	305,555.56	2.535
	YCD	MONTREAL	2.480	07/01/19	2.480	50,000	89	306,555.56	2.514
	YCD	MONTREAL	2.480	07/01/19	2.480	50,000	89	306,555.56	2.514
	YCD	SOC GEN	2.490	07/01/19	2.490	50,000	89	307,791.67	2.525
	YCD	SOC GEN	2.490	07/01/19	2.490	50,000	89	307,791.67	2.525
	YCD	FORTIS	2.520	07/01/19	2.520	50,000	89	311,500.00	2.555
	YCD	FORTIS	2.520	07/01/19	2.520	50,000	89	311,500.00	2.555
	YCD	FORTIS	2.520	07/01/19	2.520	50,000	89	311,500.00	2.555
	YCD	FORTIS	2.520	07/01/19	2.520	50,000	89	311,500.00	2.555
	YCD	SE BANKEN	2.530	07/01/19	2.530	50,000	98	344,361.11	2.565
	YCD	SE BANKEN	2.530	07/01/19	2.530	50,000	98	344,361.11	2.565
	YCD	SVENSKA	2.510	07/01/19	2.510	50,000	101	352,097.22	2.545
	YCD	SVENSKA	2.510	07/01/19	2.510	50,000	101	352,097.22	2.545
	YCD	CIBC	2.450	07/01/19	2.450	50,000	108	367,500.00	2.484
	YCD	CIBC	2.450	07/01/19	2.450	50,000	108	367,500.00	2.484
	YCD	BNP	2.540	07/01/19	2.540	50,000	109	384,527.78	2.575
	YCD	BNP	2.540	07/01/19	2.540	50,000	109	384,527.78	2.575
	YCD	RABOBANK	2.620	07/01/19	2.620	50,000	153	556,750.00	2.656
	YCD	RABOBANK	2.710	07/01/19	2.710	50,000	166	624,805.56	2.748
	YCD	SVENSKA	2.720	07/01/19	2.720	50,000	167	630,888.89	2.758
	YCD	SVENSKA	2.720	07/01/19	2.720	50,000	167	630,888.89	2.758
07/01/19	**PURCHASES**								
	CP	CIBC HLD		09/03/19	2.300	50,000			
	CP	CIBC HLD		09/03/19	2.300	50,000			
	CP	SOC GEN NY		09/06/19	2.280	50,000			
	CP	SOC GEN NY		09/06/19	2.280	50,000			
	DN	IBRD		11/27/19	1.950	50,000			
	TR	BILL		06/18/20	1.885	50,000			
	TR	BILL		06/18/20	1.885	50,000			
	TR	NOTE	1.625	06/30/21	1.767	50,000			
	TR	NOTE	1.625	06/30/21	1.767	50,000			
	TR	NOTE	1.625	06/30/21	1.767	50,000			
	TR	NOTE	1.625	06/30/21	1.767	50,000			
	YCD	BNP	2.250	10/29/19	2.250	50,000			
	YCD	BNP	2.250	10/29/19	2.250	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/02/19 REDEMPTIONS									
	CP	SOC GEN NY		07/02/19	2.340	50,000	32	104,000.00	2.377
	CP	SOC GEN NY		07/02/19	2.340	50,000	32	104,000.00	2.377
	DN	FHLB		07/02/19	2.415	50,000	106	355,541.67	2.466
	DN	FHLB		07/02/19	2.415	50,000	106	355,541.67	2.466
	DN	FHLB		07/02/19	2.415	50,000	106	355,541.67	2.466
	DN	FHLB		07/02/19	2.415	50,000	106	355,541.67	2.466
	YCD	KBC	2.380	07/02/19	2.380	50,000	29	95,861.11	2.413
	YCD	KBC	2.380	07/02/19	2.380	50,000	29	95,861.11	2.413
	YCD	MIZUHO	2.500	07/02/19	2.500	50,000	89	309,027.78	2.535
	YCD	MIZUHO	2.500	07/02/19	2.500	50,000	89	309,027.78	2.535
	YCD	MIZUHO	2.500	07/02/19	2.500	50,000	89	309,027.78	2.535
07/02/19 PURCHASES									
	BN	BOFA	2.120	01/29/20	2.120	50,000			
	BN	BOFA	2.120	01/29/20	2.120	50,000			
	BN	BOFA	2.120	02/03/20	2.120	50,000			
	BN	BOFA	2.120	02/03/20	2.120	50,000			
	CP	CR AG NY		07/22/19	2.330	50,000			
	CP	INTEL		09/03/19	2.180	50,000			
	DEB	FNMA	1.500	02/28/20	2.061	50,000			
	DN	FHLMC		12/09/19	1.960	50,000			
	DN	FHLMC		12/09/19	1.960	50,000			
	YCD	MIZUHO	2.210	10/29/19	2.210	50,000			
	YCD	MIZUHO	2.210	10/29/19	2.210	50,000			
07/03/19 NO REDEMPTIONS									
07/03/19 PURCHASES									
	CP	DISNEY		09/23/19	2.220	50,000			
	CP	SOC GEN NY		10/11/19	2.220	50,000			
	CP	SOC GEN NY		10/11/19	2.220	50,000			
	CP	SOC GEN NY		10/11/19	2.220	50,000			
	CP	SCOTIA NY		02/28/20	2.080	50,000			
	CP	SCOTIA NY		02/28/20	2.080	50,000			
	DN	FNMA		09/17/19	2.110	50,000			
	DN	FNMA		09/17/19	2.110	50,000			
	DN	FHLB		10/25/19	2.050	50,000			
	DN	FHLB		11/25/19	1.950	50,000			
	DN	FHLB		11/25/19	1.950	50,000			
	DN	FHLB		11/27/19	1.950	50,000			
	DN	FHLB		11/27/19	1.950	50,000			
	DN	IBRD		11/27/19	1.950	50,000			
	DN	IBRD		11/27/19	1.950	50,000			
	DN	IBRD		11/27/19	1.950	50,000			
	DN	IBRD		11/27/19	1.950	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/03/19	**PURCHASES (Continued)**								
	TR	BILL		08/27/19	2.131	50,000			
	TR	BILL		08/27/19	2.131	50,000			
	TR	BILL		06/18/20	1.850	50,000			
	TR	BILL		06/18/20	1.850	50,000			
	TR	BILL		06/18/20	1.850	50,000			
	TR	BILL		06/18/20	1.850	50,000			
	TR	NOTE	1.625	06/30/21	1.757	50,000			
	TR	NOTE	1.625	06/30/21	1.757	50,000			
	TR	NOTE	1.625	06/30/21	1.757	50,000			
	TR	NOTE	1.625	06/30/21	1.757	50,000			
	TR	NOTE	1.625	06/30/21	1.763	50,000			
	TR	NOTE	1.625	06/30/21	1.763	50,000			
	TR	NOTE	1.625	06/30/21	1.763	50,000			
	TR	NOTE	1.625	06/30/21	1.763	50,000			
	TR	NOTE	1.625	06/30/21	1.763	50,000			
	TR	NOTE	1.625	06/30/21	1.763	50,000			
	TR	NOTE	1.625	06/30/21	1.763	50,000			
	YCD	KBC	2.370	07/22/19	2.370	50,000			
	YCD	KBC	2.370	07/22/19	2.370	50,000			
	YCD	NAT AUB	1.970	07/01/20	1.970	50,000			
	YCD	NAT AUB	1.970	07/01/20	1.970	50,000			
07/05/19	**NO REDEMPTIONS**								
07/05/19	**PURCHASES**								
	CP	SOC GEN NY		07/22/19	2.400	50,000			
	CP	SOC GEN NY		07/22/19	2.400	50,000			
	TR	BILL		01/02/20	2.025	50,000			
	TR	BILL		01/02/20	2.025	50,000			
	TR	BILL		01/02/20	2.035	50,000			
	TR	BILL		01/02/20	2.035	50,000			
	TR	BILL		01/02/20	2.070	50,000			
	TR	BILL		01/02/20	2.070	50,000			
	TR	BILL		01/02/20	2.070	50,000			
	TR	BILL		01/02/20	2.070	50,000			
	TR	BILL		01/02/20	2.071	50,000			
	TR	BILL		01/02/20	2.071	50,000			
	TR	NOTE	2.500	06/30/20	1.961	50,000			
	TR	NOTE	2.500	06/30/20	1.961	50,000			
	TR	NOTE	2.500	06/30/20	1.961	50,000			
	TR	NOTE	2.500	06/30/20	1.961	50,000			
	TR	NOTE	1.625	06/30/21	1.796	50,000			
	TR	NOTE	1.625	06/30/21	1.796	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/05/19	**PURCHASES (Continued)**								
	TR	NOTE	1.625	06/30/21	1.872	50,000			
	TR	NOTE	1.625	06/30/21	1.872	50,000			
	TR	NOTE	1.625	06/30/21	1.872	50,000			
	TR	NOTE	1.625	06/30/21	1.872	50,000			
07/08/19	**REDEMPTIONS**								
	YCD	DNB	2.340	07/08/19	2.340	50,000	21	68,250.00	2.373
	YCD	DNB	2.340	07/08/19	2.340	50,000	21	68,250.00	2.373
	YCD	SUMITOMO	2.380	07/08/19	2.380	50,000	35	115,694.44	2.413
	YCD	SUMITOMO	2.380	07/08/19	2.380	50,000	35	115,694.44	2.413
07/08/19	**PURCHASES**								
	DN	FHLMC		11/25/19	2.030	50,000			
	DN	FHLMC		11/25/19	2.030	50,000			
	DN	FHLB		11/27/19	2.000	50,000			
	DN	FHLB		11/27/19	2.000	50,000			
	TR	BILL		01/02/20	2.070	50,000			
	TR	BILL		01/02/20	2.070	50,000			
	TR	BILL		01/02/20	2.070	50,000			
	TR	BILL		01/02/20	2.070	50,000			
	TR	BILL		01/02/20	2.070	50,000			
	TR	BILL		01/02/20	2.070	50,000			
	TR	BILL		01/02/20	2.075	50,000			
	TR	BILL		01/02/20	2.075	50,000			
	TR	BILL		01/02/20	2.075	50,000			
	YCD	MIZUHO	2.240	10/25/19	2.240	50,000			
	YCD	MIZUHO	2.240	10/25/19	2.240	50,000			
	YCD	FORTIS	2.270	11/01/19	2.270	50,000			
	YCD	FORTIS	2.270	11/01/19	2.270	50,000			
07/09/19	**REDEMPTIONS**								
	CP	MUFG BK		07/09/19	2.430	50,000	36	121,500.00	2.470
	CP	MUFG BK		07/09/19	2.430	50,000	36	121,500.00	2.470
	DN	FHLB		07/09/19	2.390	50,000	96	318,666.67	2.439
	DN	FHLB		07/09/19	2.390	50,000	96	318,666.67	2.439
	DN	FHLB		07/09/19	2.390	50,000	96	318,666.67	2.439
	DN	FHLB		07/09/19	2.390	50,000	96	318,666.67	2.439
	DN	FHLB		07/09/19	2.390	50,000	96	318,666.67	2.439
	DN	FHLB		07/09/19	2.390	50,000	96	318,666.67	2.439
	DN	FHLB		07/09/19	2.390	50,000	96	318,666.67	2.439
	DN	FHLB		07/09/19	2.390	50,000	96	318,666.67	2.439

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/09/19	**REDEMPTIONS (Continued)**								
	DN	FHLB		07/09/19	2.480	50,000	190	654,444.44	2.548
	DN	FHLB		07/09/19	2.480	50,000	190	654,444.44	2.548
	DN	FHLB		07/09/19	2.480	50,000	190	654,444.44	2.548
	DN	FHLB		07/09/19	2.480	50,000	190	654,444.44	2.548
	TR	BILL		07/09/19	2.110	50,000	22	64,472.22	2.142
	TR	BILL		07/09/19	2.110	50,000	22	64,472.22	2.142
	TR	BILL		07/09/19	2.110	50,000	22	64,472.22	2.142
	TR	BILL		07/09/19	2.110	50,000	22	64,472.22	2.142
	TR	BILL		07/09/19	2.120	50,000	22	64,777.78	2.152
	TR	BILL		07/09/19	2.120	50,000	22	64,777.78	2.152
	TR	BILL		07/09/19	2.120	50,000	22	64,777.78	2.152
	TR	BILL		07/09/19	2.120	50,000	22	64,777.78	2.152
	TR	BILL		07/09/19	2.120	50,000	22	64,777.78	2.152
	TR	BILL		07/09/19	2.120	50,000	22	64,777.78	2.152
	YCD	SUMITOMO	2.340	07/09/19	2.340	50,000	29	94,250.00	2.373
	YCD	SUMITOMO	2.340	07/09/19	2.340	50,000	29	94,250.00	2.373
	YCD	KBC	2.390	07/09/19	2.390	50,000	32	106,222.22	2.423
	YCD	KBC	2.390	07/09/19	2.390	50,000	32	106,222.22	2.423
	YCD	KBC	2.390	07/09/19	2.390	50,000	34	112,861.11	2.423
	YCD	KBC	2.390	07/09/19	2.390	50,000	34	112,861.11	2.423
07/09/19	**PURCHASES**								
	CP	MUFG BK		07/22/19	2.350	50,000			
	CP	MUFG BK		07/22/19	2.350	50,000			
	CP	RABO NY		07/22/19	2.350	50,000			
	CP	RABO NY		07/22/19	2.350	50,000			
	CP	RABO NY		07/29/19	2.350	50,000			
	CP	RABO NY		07/29/19	2.350	50,000			
	CP	MUFG BK		07/29/19	2.360	50,000			
	CP	MUFG BK		07/29/19	2.360	50,000			
	DN	FHLB		11/27/19	2.000	50,000			
	YCD	SUMITOMO	2.300	07/22/19	2.300	50,000			
	YCD	SUMITOMO	2.300	07/22/19	2.300	50,000			
	YCD	SUMITOMO	2.300	07/22/19	2.300	50,000			
	YCD	DNB	2.330	07/29/19	2.330	50,000			
	YCD	DNB	2.330	07/29/19	2.330	50,000			
	YCD	MONTREAL	2.340	10/11/19	2.340	50,000			
	YCD	MONTREAL	2.340	10/11/19	2.340	50,000			
	YCD	WESTPAC	2.130	06/30/20	2.130	50,000			
	YCD	WESTPAC	2.130	06/30/20	2.130	50,000			

07/10/19 NO REDEMPTIONS

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/10/19 PURCHASES									
	DN	FNMA		09/04/19	2.160	50,000			
	DN	FNMA		09/04/19	2.160	50,000			
	YCD	KBC	2.350	07/19/19	2.350	50,000			
	YCD	KBC	2.350	07/19/19	2.350	50,000			
07/11/19 REDEMPTIONS									
	TR	BILL		07/11/19	2.365	50,000	72	236,500.00	2.409
	TR	BILL		07/11/19	2.365	50,000	72	236,500.00	2.409
	TR	BILL		07/11/19	2.365	50,000	72	236,500.00	2.409
	TR	BILL		07/11/19	2.365	50,000	72	236,500.00	2.409
	TR	BILL		07/11/19	2.426	50,000	176	592,900.00	2.489
	TR	BILL		07/11/19	2.426	50,000	176	592,900.00	2.489
	TR	BILL		07/11/19	2.426	50,000	176	592,900.00	2.489
	TR	BILL		07/11/19	2.426	50,000	176	592,900.00	2.489
	TR	BILL		07/11/19	2.425	50,000	177	596,145.83	2.488
	TR	BILL		07/11/19	2.425	50,000	177	596,145.83	2.488
	TR	BILL		07/11/19	2.425	50,000	177	596,145.83	2.488
	TR	BILL		07/11/19	2.425	50,000	177	596,145.83	2.488
	TR	BILL		07/11/19	2.425	50,000	177	596,145.83	2.488
	TR	BILL		07/11/19	2.425	50,000	177	596,145.83	2.488
	TR	BILL		07/11/19	2.425	50,000	177	596,145.83	2.488
	TR	BILL		07/11/19	2.425	50,000	177	596,145.83	2.488
	TR	BILL		07/11/19	2.441	50,000	178	603,469.44	2.505
	TR	BILL		07/11/19	2.441	50,000	178	603,469.44	2.505
	TR	BILL		07/11/19	2.441	50,000	181	613,640.28	2.506
	TR	BILL		07/11/19	2.447	50,000	182	618,547.22	2.572
	TR	BILL		07/11/19	2.447	50,000	182	618,547.22	2.572
07/11/19 PURCHASES									
	CD	BOWEST	2.230	11/08/19	2.230	50,000			
	CD	BOWEST	2.230	11/08/19	2.230	50,000			
	CP	BNP NY		07/17/19	2.330	50,000			
	CP	BNP NY		07/17/19	2.330	50,000			
	CP	RABO NY		07/29/19	2.350	50,000			
	CP	RABO NY		07/29/19	2.350	50,000			
	CP	APPLE		11/27/19	2.150	50,000			
	DN	FNMA		09/03/19	2.120	50,000			
	DN	FNMA		09/03/19	2.120	50,000			
	DN	FHLB		11/27/19	1.980	50,000			
	DN	FHLB		11/27/19	1.980	50,000			
	DN	FHLMC		12/04/19	2.010	50,000			
	DN	FHLMC		12/04/19	2.010	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/11/19	**PURCHASES (Continued)**								
	TR	BILL		01/02/20	2.010	50,000			
	TR	BILL		01/02/20	2.010	50,000			
	TR	BILL		01/02/20	2.010	50,000			
	TR	BILL		01/02/20	2.010	50,000			
	TR	NOTE	1.625	06/30/21	1.840	50,000			
	TR	NOTE	1.625	06/30/21	1.840	50,000			
	YCD	KBC	2.350	07/19/19	2.350	50,000			
	YCD	KBC	2.350	07/19/19	2.350	50,000			
	YCD	SOC GEN	2.230	10/11/19	2.230	50,000			
	YCD	SOC GEN	2.230	10/11/19	2.230	50,000			
	YCD	SVENSKA	2.070	07/01/20	2.070	50,000			
	YCD	SVENSKA	2.070	07/01/20	2.070	50,000			
07/12/19	**REDEMPTIONS**								
	CP	PEPSICO		07/12/19	2.250	50,000	24	75,000.00	2.285
	CP	MUFG BK		07/12/19	2.370	50,000	25	82,291.67	2.407
	CP	MUFG BK		07/12/19	2.370	50,000	25	82,291.67	2.407
	CP	CIBC HLD		07/12/19	2.380	50,000	39	128,916.67	2.419
	CP	CIBC HLD		07/12/19	2.380	50,000	39	128,916.67	2.419
	CP	APPLE		07/12/19	2.450	50,000	80	272,222.22	2.498
	YCD	SUMITOMO	2.320	07/12/19	2.320	50,000	24	77,333.33	2.352
	YCD	SUMITOMO	2.320	07/12/19	2.320	50,000	24	77,333.33	2.352
	YCD	NORINCHUK	2.370	07/12/19	2.370	50,000	31	102,041.67	2.403
	YCD	NORINCHUK	2.370	07/12/19	2.370	50,000	31	102,041.67	2.403
	YCD	NORINCHUK	2.370	07/12/19	2.370	50,000	31	102,041.67	2.403
	YCD	NORINCHUK	2.370	07/12/19	2.370	50,000	31	102,041.67	2.403
07/12/19	**PURCHASES**								
	CP	CR AG NY		07/24/19	2.330	50,000			
	CP	CR AG NY		07/24/19	2.330	50,000			
	CP	MUFG BK		08/09/19	2.340	50,000			
	CP	MUFG BK		08/09/19	2.340	50,000			
	CP	CGMI		11/01/19	2.240	50,000			
	CP	CGMI		11/01/19	2.240	50,000			
	DN	FNMA		09/06/19	2.120	50,000			
	DN	FNMA		09/06/19	2.120	50,000			
	DN	FHLB		11/01/19	2.000	50,000			
	DN	FHLB		11/01/19	2.000	50,000			
	YCD	NORINCHUK	2.300	08/26/19	2.300	50,000			
	YCD	NORINCHUK	2.300	08/26/19	2.300	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/15/19 REDEMPTIONS									
	TR	NOTE	0.750	07/15/19	2.396	50,000	329	1,068,783.97	2.407
	TR	NOTE	0.750	07/15/19	2.396	50,000	329	1,068,783.97	2.407
	TR	NOTE	0.750	07/15/19	2.396	50,000	329	1,068,783.97	2.407
	TR	NOTE	0.750	07/15/19	2.396	50,000	329	1,068,783.97	2.407
	TR	NOTE	0.750	07/15/19	2.412	50,000	333	1,088,485.05	2.422
	TR	NOTE	0.750	07/15/19	2.412	50,000	333	1,088,485.05	2.422
	TR	NOTE	0.750	07/15/19	2.412	50,000	333	1,088,485.05	2.422
	TR	NOTE	0.750	07/15/19	2.412	50,000	333	1,088,485.05	2.422
	TR	NOTE	0.750	07/15/19	2.295	50,000	452	1,404,577.43	2.312
	TR	NOTE	0.750	07/15/19	2.295	50,000	452	1,404,577.43	2.312
	TR	NOTE	0.750	07/15/19	2.295	50,000	452	1,404,577.43	2.312
	TR	NOTE	0.750	07/15/19	2.295	50,000	452	1,404,577.43	2.312
07/15/19 PURCHASES									
	CP	RABO NY		07/17/19	2.340	50,000			
	CP	RABO NY		07/17/19	2.340	50,000			
	CP	MUFG BK		08/05/19	2.340	50,000			
	CP	MUFG BK		08/05/19	2.340	50,000			
	CP	OLD LINE		10/01/19	2.230	50,000			
	CP	CGMI		02/28/20	2.170	50,000			
	CP	CGMI		02/28/20	2.170	50,000			
	DN	FNMA		10/04/19	2.100	50,000			
	DN	FNMA		10/04/19	2.100	50,000			
	YCD	NORINCHUK	2.300	08/14/19	2.300	50,000			
	YCD	NORINCHUK	2.300	08/14/19	2.300	50,000			
07/16/19 REDEMPTIONS									
	DN	FNMA		07/16/19	2.365	50,000	76	249,638.89	2.410
	DN	FNMA		07/16/19	2.365	50,000	76	249,638.89	2.410
	DN	FNMA		07/16/19	2.365	50,000	77	252,923.61	2.410
	DN	FNMA		07/16/19	2.365	50,000	77	252,923.61	2.410
	DN	FNMA		07/16/19	2.365	50,000	77	252,923.61	2.410
	DN	FNMA		07/16/19	2.365	50,000	77	252,923.61	2.410
	TR	BILL		07/16/19	2.148	50,000	28	83,513.89	2.181
	TR	BILL		07/16/19	2.148	50,000	28	83,513.89	2.181
	TR	BILL		07/16/19	2.148	50,000	28	83,513.89	2.181
	TR	BILL		07/16/19	2.148	50,000	28	83,513.89	2.181
	TR	BILL		07/16/19	2.150	50,000	28	83,611.11	2.184
	TR	BILL		07/16/19	2.150	50,000	28	83,611.11	2.184
	TR	BILL		07/16/19	2.150	50,000	28	83,611.11	2.184
	TR	BILL		07/16/19	2.150	50,000	28	83,611.11	2.184
	TR	BILL		07/16/19	2.050	50,000	29	82,569.44	2.082
	TR	BILL		07/16/19	2.050	50,000	29	82,569.44	2.082
	TR	BILL		07/16/19	2.050	50,000	29	82,569.44	2.082
	TR	BILL		07/16/19	2.050	50,000	29	82,569.44	2.082

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/16/19	**REDEMPTIONS (Continued)**								
	TR	BILL		07/16/19	2.330	50,000	56	181,222.22	2.371
	TR	BILL		07/16/19	2.330	50,000	56	181,222.22	2.371
	YCD	NORINCHUK	2.530	07/16/19	2.530	50,000	92	323,277.78	2.565
	YCD	NORINCHUK	2.530	07/16/19	2.530	50,000	92	323,277.78	2.565
07/16/19	**PURCHASES**								
	CP	RABO NY		07/30/19	2.350	50,000			
	CP	RABO NY		07/30/19	2.350	50,000			
	CP	CR AG NY		08/09/19	2.220	50,000			
	CP	CR AG NY		08/09/19	2.220	50,000			
	DN	FNMA		09/17/19	2.110	50,000			
	DN	FNMA		09/17/19	2.110	50,000			
	DN	FHLMC		12/24/19	1.995	50,000			
	DN	FHLMC		12/24/19	1.995	50,000			
	TR	BILL		06/18/20	1.915	50,000			
	TR	BILL		06/18/20	1.915	50,000			
	TR	BILL		06/18/20	1.915	50,000			
	TR	BILL		06/18/20	1.915	50,000			
	TR	NOTE	1.625	06/30/21	1.868	50,000			
	TR	NOTE	1.625	06/30/21	1.868	50,000			
	TR	NOTE	1.625	06/30/21	1.868	50,000			
	TR	NOTE	1.625	06/30/21	1.868	50,000			
	YCD	KBC	2.350	08/08/19	2.350	50,000			
	YCD	KBC	2.350	08/08/19	2.350	50,000			
	YCD	SUMITOMO	2.180	08/12/19	2.180	50,000			
	YCD	SUMITOMO	2.180	08/12/19	2.180	50,000			
	YCD	NORINCHUK	2.300	08/14/19	2.300	50,000			
	YCD	NORINCHUK	2.300	08/14/19	2.300	50,000			
	YCD	FORTIS	2.270	10/11/19	2.270	50,000			
	YCD	FORTIS	2.270	10/11/19	2.270	50,000			
	YCD	NATIXIS	2.270	11/01/19	2.270	50,000			
	YCD	NATIXIS	2.270	11/01/19	2.270	50,000			
	YCD	SE BANKEN	2.070	07/01/20	2.070	50,000			
	YCD	SE BANKEN	2.070	07/01/20	2.070	50,000			
07/17/19	**REDEMPTIONS**								
	CD	FIRST REP	2.360	07/17/19	2.360	50,000	30	98,333.33	2.393
	CD	FIRST REP	2.360	07/17/19	2.360	50,000	30	98,333.33	2.393
	CD	FIRST REP	2.360	07/17/19	2.360	50,000	30	98,333.33	2.393
	CD	BOWEST	2.550	07/17/19	2.550	50,000	89	315,208.33	2.585
	CD	BOWEST	2.550	07/17/19	2.550	50,000	89	315,208.33	2.585
	CD	BOWEST	2.550	07/17/19	2.550	50,000	89	315,208.33	2.585
	CD	BOWEST	2.550	07/17/19	2.550	50,000	89	315,208.33	2.585
	CD	BOWEST	2.570	07/17/19	2.570	50,000	96	342,666.67	2.606
	CD	BOWEST	2.570	07/17/19	2.570	50,000	96	342,666.67	2.606

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/17/19	**REDEMPTIONS (Continued)**								
	CD	FIRST REP	2.560	07/17/19	2.560	50,000	120	426,666.67	2.596
	CD	FIRST REP	2.560	07/17/19	2.560	50,000	120	426,666.67	2.596
	CD	BOWEST	2.620	07/17/19	2.620	50,000	121	440,305.56	2.656
	CD	BOWEST	2.620	07/17/19	2.620	50,000	121	440,305.56	2.656
	CP	RABO NY		07/17/19	2.340	50,000	2	6,500.00	2.379
	CP	RABO NY		07/17/19	2.340	50,000	2	6,500.00	2.379
	CP	BNP NY		07/17/19	2.330	50,000	6	19,416.67	2.363
	CP	BNP NY		07/17/19	2.330	50,000	6	19,416.67	2.363
	DN	FNMA		07/17/19	2.365	50,000	77	252,923.61	2.410
	DN	FNMA		07/17/19	2.365	50,000	77	252,923.61	2.410
	DN	FNMA		07/17/19	2.365	50,000	78	256,208.33	2.410
	DN	FNMA		07/17/19	2.365	50,000	78	256,208.33	2.410
	DN	FNMA		07/17/19	2.365	50,000	78	256,208.33	2.410
	DN	FNMA		07/17/19	2.365	50,000	78	256,208.33	2.410
	DN	FHLB		07/17/19	2.390	50,000	90	298,750.00	2.438
	DN	FHLB		07/17/19	2.390	50,000	90	298,750.00	2.438
	DN	FHLB		07/17/19	2.390	50,000	90	298,750.00	2.438
	DN	FHLB		07/17/19	2.390	50,000	90	298,750.00	2.438
	DN	IBRD		07/17/19	2.410	50,000	93	311,291.67	2.459
	DN	IBRD		07/17/19	2.410	50,000	93	311,291.67	2.459
	DN	IBRD		07/17/19	2.410	50,000	93	311,291.67	2.459
	DN	IBRD		07/17/19	2.410	50,000	93	311,291.67	2.459
	DN	FHLB		07/17/19	2.410	50,000	124	415,055.56	2.464
	DN	FHLB		07/17/19	2.410	50,000	124	415,055.56	2.464
	DN	FHLB		07/17/19	2.430	50,000	145	489,375.00	2.488
	DN	FHLB		07/17/19	2.430	50,000	145	489,375.00	2.488
	YCD	MIZUHO	2.530	07/17/19	2.530	50,000	91	319,763.89	2.565
	YCD	MIZUHO	2.530	07/17/19	2.530	50,000	91	319,763.89	2.565
	YCD	MONTREAL	2.450	07/17/19	2.450	50,000	96	326,666.67	2.484
	YCD	MONTREAL	2.450	07/17/19	2.450	50,000	96	326,666.67	2.484
	YCD	MONTREAL	2.450	07/17/19	2.450	50,000	96	326,666.67	2.484
	YCD	TORONTO	2.570	07/17/19	2.570	50,000	121	431,902.78	2.606
	YCD	TORONTO	2.570	07/17/19	2.570	50,000	121	431,902.78	2.606
07/17/19	**PURCHASES**								
	CD	BOWEST	2.250	11/01/19	2.250	50,000			
	CD	BOWEST	2.250	11/01/19	2.250	50,000			
	CP	BNP NY		07/19/19	2.340	50,000			
	CP	BNP NY		07/19/19	2.340	50,000			
	CP	RABO NY		07/19/19	2.350	50,000			
	CP	RABO NY		07/19/19	2.350	50,000			
	CP	APPLE		10/25/19	2.130	50,000			
	DN	FHLB		11/01/19	2.000	50,000			
	DN	FHLB		11/01/19	2.000	50,000			
	DN	FHLMC		12/24/19	1.995	50,000			
	DN	FHLMC		12/24/19	1.995	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/17/19	**PURCHASES (Continued)**								
	YCD	MUFG BK	2.300	08/13/19	2.300	50,000			
	YCD	MUFG BK	2.300	08/13/19	2.300	50,000			
	YCD	MONTREAL	2.270	10/29/19	2.270	50,000			
	YCD	MONTREAL	2.270	10/29/19	2.270	50,000			
	YCD	TORONTO	2.100	07/01/20	2.100	50,000			
07/18/19	**REDEMPTIONS**								
	TR	BILL		07/18/19	2.340	50,000	350	1,137,500.00	2.428
	TR	BILL		07/18/19	2.340	50,000	350	1,137,500.00	2.428
	TR	BILL		07/18/19	2.340	50,000	350	1,137,500.00	2.428
	TR	BILL		07/18/19	2.340	50,000	350	1,137,500.00	2.428
	TR	BILL		07/18/19	2.333	50,000	356	1,153,291.67	2.421
	TR	BILL		07/18/19	2.333	50,000	356	1,153,291.67	2.421
	TR	BILL		07/18/19	2.328	50,000	357	1,154,052.08	2.416
	TR	BILL		07/18/19	2.328	50,000	357	1,154,052.08	2.416
	TR	BILL		07/18/19	2.318	50,000	364	1,171,625.00	2.406
	TR	BILL		07/18/19	2.318	50,000	364	1,171,625.00	2.406
	TR	BILL		07/18/19	2.325	50,000	364	1,175,416.67	2.414
	TR	BILL		07/18/19	2.325	50,000	364	1,175,416.67	2.414
	TR	BILL		07/18/19	2.325	50,000	364	1,175,416.67	2.414
	TR	BILL		07/18/19	2.325	50,000	364	1,175,416.67	2.414
	TR	BILL		07/18/19	2.332	50,000	364	1,178,955.56	2.421
	TR	BILL		07/18/19	2.332	50,000	364	1,178,955.56	2.421
07/18/19	**PURCHASES**								
	CD	BOWEST	2.220	11/27/19	2.220	50,000			
	CD	BOWEST	2.220	11/27/19	2.220	50,000			
	CD	MUFG UNION	2.220	11/27/19	2.220	50,000			
	CD	MUFG UNION	2.220	11/27/19	2.220	50,000			
	CD	MUFG UNION	2.220	11/27/19	2.220	50,000			
	CD	US BANK	2.060	04/01/20	2.060	50,000			
	CD	US BANK	2.060	04/01/20	2.060	50,000			
	CP	MUFG BK		07/26/19	2.340	50,000			
	CP	MUFG BK		07/26/19	2.340	50,000			
	DEB	FFCB	1.875	01/18/22	1.921	50,000			
	DN	FHLB		07/24/19	2.130	50,000			
	DN	FHLB		07/24/19	2.130	50,000			
	DN	FHLB		07/24/19	2.130	50,000			
	DN	FHLB		07/24/19	2.130	50,000			
	DN	FHLB		07/26/19	2.130	50,000			
	DN	FHLB		07/26/19	2.130	50,000			
	DN	FHLB		12/27/19	1.950	50,000			
	DN	FHLB		12/27/19	1.950	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/18/19	**PURCHASES (Continued)**								
	TR	BILL		07/16/20	1.875	50,000			
	TR	BILL		07/16/20	1.875	50,000			
	TR	BILL		07/16/20	1.875	50,000			
	TR	BILL		07/16/20	1.876	50,000			
	TR	BILL		07/16/20	1.876	50,000			
	TR	BILL		07/16/20	1.876	50,000			
	TR	BILL		07/16/20	1.885	50,000			
	TR	BILL		07/16/20	1.885	50,000			
	TR	BILL		07/16/20	1.885	50,000			
	TR	BILL		07/16/20	1.885	50,000			
	TR	BILL		07/16/20	1.885	50,000			
	TR	BILL		07/16/20	1.885	50,000			
	YCD	KBC	2.350	07/26/19	2.350	50,000			
	YCD	KBC	2.350	07/26/19	2.350	50,000			
	YCD	KBC	2.350	07/26/19	2.350	50,000			
	YCD	KBC	2.350	07/26/19	2.350	50,000			
	YCD	SOC GEN	2.170	10/25/19	2.170	50,000			
	YCD	SOC GEN	2.170	10/25/19	2.170	50,000			
	YCD	LLOYDS	2.140	04/01/20	2.140	50,000			
	YCD	LLOYDS	2.140	04/01/20	2.140	50,000			
07/19/19	**REDEMPTIONS**								
	CP	BNP NY		07/19/19	2.340	50,000	2	6,500.00	2.373
	CP	BNP NY		07/19/19	2.340	50,000	2	6,500.00	2.373
	CP	RABO NY		07/19/19	2.350	50,000	2	6,527.78	2.383
	CP	RABO NY		07/19/19	2.350	50,000	2	6,527.78	2.383
	YCD	KBC	2.350	07/19/19	2.350	50,000	8	26,111.11	2.383
	YCD	KBC	2.350	07/19/19	2.350	50,000	8	26,111.11	2.383
	YCD	KBC	2.350	07/19/19	2.350	50,000	9	29,375.00	2.383
	YCD	KBC	2.350	07/19/19	2.350	50,000	9	29,375.00	2.383
07/19/19	**PURCHASES**								
	CP	BNP NY		07/22/19	2.340	50,000			
	CP	BNP NY		07/22/19	2.340	50,000			
	CP	BNP NY		07/22/19	2.340	50,000			
	CP	BNP NY		07/22/19	2.340	50,000			
	CP	RABO NY		07/22/19	2.340	50,000			
	CP	RABO NY		07/22/19	2.340	50,000			
	CP	RABO NY		07/22/19	2.340	50,000			
	CP	RABO NY		07/22/19	2.340	50,000			
	CP	CRC		10/08/19	2.220	50,000			
	YCD	SUMITOMO	2.290	07/26/19	2.290	50,000			
	YCD	SUMITOMO	2.290	07/26/19	2.290	50,000			
	YCD	DNB	2.330	07/26/19	2.330	50,000			
	YCD	DNB	2.330	07/26/19	2.330	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/19/19	PURCHASES (Continued)								
	YCD	KBC	2.350	07/26/19	2.350	50,000			
	YCD	KBC	2.350	07/26/19	2.350	50,000			
07/22/19	REDEMPTIONS								
	CP	BNP NY		07/22/19	2.340	50,000	3	9,750.00	2.373
	CP	BNP NY		07/22/19	2.340	50,000	3	9,750.00	2.373
	CP	BNP NY		07/22/19	2.340	50,000	3	9,750.00	2.373
	CP	BNP NY		07/22/19	2.340	50,000	3	9,750.00	2.373
	CP	RABO NY		07/22/19	2.340	50,000	3	9,750.00	2.373
	CP	RABO NY		07/22/19	2.340	50,000	3	9,750.00	2.373
	CP	RABO NY		07/22/19	2.340	50,000	3	9,750.00	2.373
	CP	RABO NY		07/22/19	2.340	50,000	3	9,750.00	2.373
	CP	MUFG BK		07/22/19	2.350	50,000	13	42,430.56	2.385
	CP	MUFG BK		07/22/19	2.350	50,000	13	42,430.56	2.385
	CP	RABO NY		07/22/19	2.350	50,000	13	42,430.56	2.385
	CP	RABO NY		07/22/19	2.350	50,000	13	42,430.56	2.385
	CP	SOC GEN NY		07/22/19	2.400	50,000	17	56,666.67	2.436
	CP	SOC GEN NY		07/22/19	2.400	50,000	17	56,666.67	2.436
	CP	CR AG NY		07/22/19	2.330	50,000	20	64,722.22	2.365
	CP	BNP NY		07/22/19	2.330	50,000	31	100,319.44	2.367
	CP	BNP NY		07/22/19	2.330	50,000	31	100,319.44	2.367
	CP	BNP NY		07/22/19	2.330	50,000	31	100,319.44	2.367
	CP	SOC GEN NY		07/22/19	2.400	50,000	74	246,666.67	2.445
	CP	SOC GEN NY		07/22/19	2.400	50,000	74	246,666.67	2.445
	CP	CR AG NY		07/22/19	2.420	50,000	82	275,611.11	2.467
	CP	CR AG NY		07/22/19	2.420	50,000	82	275,611.11	2.467
	CP	TD USA		07/22/19	2.500	50,000	98	340,277.78	2.552
	CP	TD USA		07/22/19	2.500	50,000	98	340,277.78	2.552
	CP	THUNDER		07/22/19	2.750	50,000	181	691,319.44	2.827
	CP	THUNDER		07/22/19	2.750	50,000	181	691,319.44	2.827
	DN	FNMA		07/22/19	2.325	50,000	61	196,979.17	2.367
	DN	FNMA		07/22/19	2.325	50,000	61	196,979.17	2.367
	DN	FNMA		07/22/19	2.340	50,000	63	204,750.00	2.382
	DN	FNMA		07/22/19	2.340	50,000	63	204,750.00	2.382
	DN	FHLB		07/22/19	2.410	50,000	90	301,250.00	2.458
	DN	FHLB		07/22/19	2.390	50,000	96	318,666.67	2.439
	DN	FHLB		07/22/19	2.390	50,000	96	318,666.67	2.439
	DN	FHLB		07/22/19	2.390	50,000	96	318,666.67	2.439
	DN	FHLB		07/22/19	2.390	50,000	96	318,666.67	2.439
	DN	FHLB		07/22/19	2.390	50,000	96	318,666.67	2.439
	DN	FHLB		07/22/19	2.390	50,000	96	318,666.67	2.439
	DN	FHLB		07/22/19	2.390	50,000	96	318,666.67	2.439
	DN	FHLB		07/22/19	2.390	50,000	96	318,666.67	2.439
	DN	IBRD		07/22/19	2.430	50,000	109	367,875.00	2.482
	DN	IBRD		07/22/19	2.430	50,000	109	367,875.00	2.482

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/22/19	**REDEMPTIONS (Continued)**								
	DN	FHLB		07/22/19	2.425	50,000	118	397,430.56	2.478
	DN	FHLB		07/22/19	2.425	50,000	118	397,430.56	2.478
	DN	FHLB		07/22/19	2.410	50,000	146	488,694.44	2.468
	DN	FHLB		07/22/19	2.410	50,000	146	488,694.44	2.468
	DN	FHLB		07/22/19	2.420	50,000	188	631,888.89	2.485
	DN	FHLB		07/22/19	2.420	50,000	188	631,888.89	2.485
	YCD	SUMITOMO	2.300	07/22/19	2.300	50,000	13	41,527.78	2.332
	YCD	SUMITOMO	2.300	07/22/19	2.300	50,000	13	41,527.78	2.332
	YCD	SUMITOMO	2.300	07/22/19	2.300	50,000	13	41,527.78	2.332
	YCD	KBC	2.370	07/22/19	2.370	50,000	19	62,541.67	2.403
	YCD	KBC	2.370	07/22/19	2.370	50,000	19	62,541.67	2.403
	YCD	MUFG BK	2.530	07/22/19	2.530	50,000	89	312,736.11	2.565
	YCD	MUFG BK	2.530	07/22/19	2.530	50,000	89	312,736.11	2.565
	YCD	NORDEA ABP	2.520	07/22/19	2.520	50,000	90	315,000.00	2.555
	YCD	NORDEA ABP	2.520	07/22/19	2.520	50,000	90	315,000.00	2.555
	YCD	NORINCHUK	2.530	07/22/19	2.530	50,000	90	316,250.00	2.565
	YCD	NORINCHUK	2.530	07/22/19	2.530	50,000	90	316,250.00	2.565
	YCD FR	RB CANADA	2.589	07/22/19	2.589	50,000	273	1,033,880.56	2.765
	YCD FR	RB CANADA	2.589	07/22/19	2.589	50,000	273	1,033,880.56	2.765
07/22/19	**PURCHASES**								
	CP	BNP NY		07/24/19	2.340	50,000			
	CP	BNP NY		07/24/19	2.340	50,000			
	CP	BNP NY		07/24/19	2.340	50,000			
	CP	BNP NY		07/24/19	2.340	50,000			
	CP	BNP NY		07/24/19	2.340	50,000			
	CP	CR AG NY		07/24/19	2.350	50,000			
	CP	CR AG NY		07/24/19	2.350	50,000			
	CP	RABO NY		07/26/19	2.340	50,000			
	CP	RABO NY		07/26/19	2.340	50,000			
	CP	RABO NY		07/26/19	2.340	50,000			
	CP	RABO NY		07/26/19	2.340	50,000			
	CP	CIBC HLD		07/29/19	2.350	50,000			
	CP	CIBC HLD		07/29/19	2.350	50,000			
	DN	FHLB		07/29/19	2.125	50,000			
	DN	FHLB		07/29/19	2.125	50,000			
	YCD	SUMITOMO	2.290	07/29/19	2.290	50,000			
	YCD	SUMITOMO	2.290	07/29/19	2.290	50,000			
	YCD	SUMITOMO	2.290	07/29/19	2.290	50,000			
	YCD	SUMITOMO	2.290	07/29/19	2.290	50,000			
	YCD	MUFG BK	2.310	07/29/19	2.310	50,000			
	YCD	MUFG BK	2.310	07/29/19	2.310	50,000			
	YCD	MUFG BK	2.310	07/29/19	2.310	50,000			
	YCD	MUFG BK	2.310	07/29/19	2.310	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/22/19	**PURCHASES (Continued)**								
	YCD	KBC	2.330	07/29/19	2.330	50,000			
	YCD	KBC	2.330	07/29/19	2.330	50,000			
	YCD	KBC	2.330	07/29/19	2.330	50,000			
	YCD	KBC	2.330	07/29/19	2.330	50,000			
07/23/19	**REDEMPTIONS**								
	TR	BILL		07/23/19	2.090	50,000	36	104,500.00	2.123
	TR	BILL		07/23/19	2.090	50,000	36	104,500.00	2.123
	TR	BILL		07/23/19	2.090	50,000	36	104,500.00	2.123
	TR	BILL		07/23/19	2.090	50,000	36	104,500.00	2.123
	TR	BILL		07/23/19	2.098	50,000	36	104,875.00	2.131
	TR	BILL		07/23/19	2.098	50,000	36	104,875.00	2.131
	TR	BILL		07/23/19	2.098	50,000	36	104,875.00	2.131
	TR	BILL		07/23/19	2.098	50,000	36	104,875.00	2.131
07/23/19	**PURCHASES**								
	CP	BNP NY		07/29/19	2.330	50,000			
	CP	BNP NY		07/29/19	2.330	50,000			
	CP	BNP NY		07/29/19	2.330	50,000			
	CP	BNP NY		07/29/19	2.330	50,000			
	CP	SOC GEN NY		07/29/19	2.400	50,000			
	CP	SOC GEN NY		07/29/19	2.400	50,000			
	CP	SOC GEN NY		07/29/19	2.400	50,000			
	CP	SOC GEN NY		07/29/19	2.400	50,000			
	CP	MUFG BK		07/31/19	2.330	50,000			
	CP	MUFG BK		07/31/19	2.330	50,000			
	CP	MUFG BK		07/31/19	2.330	50,000			
	CP	MUFG BK		07/31/19	2.330	50,000			
	DN	FHLB		07/29/19	2.130	50,000			
	DN	FHLB		07/29/19	2.130	50,000			
	DN	FHLB		07/29/19	2.130	50,000			
	DN	FHLB		07/29/19	2.130	50,000			
	DN	FHLB		07/29/19	2.130	50,000			
	DN	FHLB		07/29/19	2.130	50,000			
	DN	FHLB		07/29/19	2.130	50,000			
	DN	FHLB		07/29/19	2.130	50,000			
	DN	FHLB		07/31/19	2.130	50,000			
	DN	FHLB		07/31/19	2.130	50,000			
07/24/19	**REDEMPTIONS**								
	CD	CITIBANK	2.530	07/24/19	2.530	50,000	91	319,763.89	2.565
	CD	CITIBANK	2.530	07/24/19	2.530	50,000	91	319,763.89	2.565
	CD	CITIBANK	2.530	07/24/19	2.530	50,000	91	319,763.89	2.565
	CD	CITIBANK	2.530	07/24/19	2.530	50,000	91	319,763.89	2.565

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/24/19	**REDEMPTIONS (Continued)**								
	CP	BNP NY		07/24/19	2.340	50,000	2	6,500.00	2.373
	CP	BNP NY		07/24/19	2.340	50,000	2	6,500.00	2.373
	CP	BNP NY		07/24/19	2.340	50,000	2	6,500.00	2.373
	CP	BNP NY		07/24/19	2.340	50,000	2	6,500.00	2.373
	CP	BNP NY		07/24/19	2.340	50,000	2	6,500.00	2.373
	CP	CR AG NY		07/24/19	2.350	50,000	2	6,527.78	2.383
	CP	CR AG NY		07/24/19	2.350	50,000	2	6,527.78	2.383
	CP	CR AG NY		07/24/19	2.330	50,000	12	38,833.33	2.364
	CP	CR AG NY		07/24/19	2.330	50,000	12	38,833.33	2.364
	CP	MIZUHO NY		07/24/19	2.500	50,000	89	309,027.78	2.550
	CP	MIZUHO NY		07/24/19	2.500	50,000	89	309,027.78	2.550
	CP	APPLE		07/24/19	2.540	50,000	133	469,194.44	2.600
	DN	FHLB		07/24/19	2.130	50,000	6	17,750.00	2.160
	DN	FHLB		07/24/19	2.130	50,000	6	17,750.00	2.160
	DN	FHLB		07/24/19	2.130	50,000	6	17,750.00	2.160
	DN	FHLB		07/24/19	2.130	50,000	6	17,750.00	2.160
	DN	FHLB		07/24/19	2.205	50,000	37	113,312.50	2.241
	DN	FHLB		07/24/19	2.205	50,000	37	113,312.50	2.241
	DN	FNMA		07/24/19	2.130	50,000	40	118,333.33	2.165
	DN	FNMA		07/24/19	2.130	50,000	40	118,333.33	2.165
	DN	FNMA		07/24/19	2.310	50,000	62	198,916.67	2.351
	DN	FNMA		07/24/19	2.310	50,000	62	198,916.67	2.351
	DN	FNMA		07/24/19	2.325	50,000	64	206,666.67	2.367
	DN	FNMA		07/24/19	2.325	50,000	64	206,666.67	2.367
	DN	FNMA		07/24/19	2.340	50,000	65	211,250.00	2.383
	DN	FNMA		07/24/19	2.340	50,000	65	211,250.00	2.383
	DN	FHLB		07/24/19	2.395	50,000	90	299,375.00	2.443
	DN	FHLB		07/24/19	2.395	50,000	90	299,375.00	2.443
	DN	IBRD		07/24/19	2.410	50,000	97	324,680.56	2.459
	DN	IBRD		07/24/19	2.410	50,000	97	324,680.56	2.459
	YCD	NORINCHUK	2.390	07/24/19	2.390	50,000	35	116,180.56	2.423
	YCD	NORINCHUK	2.390	07/24/19	2.390	50,000	35	116,180.56	2.423
	YCD	NAT AUB	2.440	07/24/19	2.440	50,000	85	288,055.56	2.474
	YCD	NAT AUB	2.440	07/24/19	2.440	50,000	85	288,055.56	2.474
	YCD	NAT AUB	2.440	07/24/19	2.440	50,000	85	288,055.56	2.474
	YCD	NAT AUB	2.440	07/24/19	2.440	50,000	85	288,055.56	2.474
	YCD	TORONTO	2.510	07/24/19	2.510	50,000	90	313,750.00	2.545
	YCD	TORONTO	2.510	07/24/19	2.510	50,000	90	313,750.00	2.545
	YCD	FORTIS	2.530	07/24/19	2.530	50,000	90	316,250.00	2.565
	YCD	FORTIS	2.530	07/24/19	2.530	50,000	90	316,250.00	2.565
07/24/19	**PURCHASES**								
	CD	FIRST REP	2.000	07/31/19	2.000	50,000			
	CD	FIRST REP	2.000	07/31/19	2.000	50,000			
	CD	FIRST REP	2.000	07/31/19	2.000	50,000			
	CD	FIRST REP	2.000	07/31/19	2.000	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/24/19	**PURCHASES (Continued)**								
	CD	MUFG UNION	2.250	07/31/19	2.250	50,000			
	CD	MUFG UNION	2.250	07/31/19	2.250	50,000			
	DN	FHLB		07/31/19	2.130	50,000			
	DN	FHLB		07/31/19	2.130	50,000			
	DN	FHLB		07/31/19	2.130	50,000			
	DN	FHLB		07/31/19	2.130	50,000			
	YCD	MONTREAL	2.250	07/31/19	2.250	50,000			
	YCD	MONTREAL	2.250	07/31/19	2.250	50,000			
	YCD	MONTREAL	2.250	07/31/19	2.250	50,000			
	YCD	FORTIS	2.330	07/31/19	2.330	50,000			
	YCD	FORTIS	2.330	07/31/19	2.330	50,000			
	YCD	CIBC	2.350	07/31/19	2.350	50,000			
	YCD	CIBC	2.350	07/31/19	2.350	50,000			
	YCD	NATIXIS	2.350	07/31/19	2.350	50,000			
	YCD	NATIXIS	2.350	07/31/19	2.350	50,000			
	YCD	SWEDBANK	2.400	07/31/19	2.400	50,000			
	YCD	SWEDBANK	2.400	07/31/19	2.400	50,000			
07/25/19	**REDEMPTIONS**								
	TR	BILL		07/25/19	2.360	50,000	86	281,888.89	2.406
	TR	BILL		07/25/19	2.360	50,000	86	281,888.89	2.406
	TR	BILL		07/25/19	2.360	50,000	86	281,888.89	2.406
	TR	BILL		07/25/19	2.360	50,000	86	281,888.89	2.406
07/25/19	**PURCHASES**								
	CP	BNP NY		07/29/19	2.330	50,000			
	CP	BNP NY		07/29/19	2.330	50,000			
	CP	BNP NY		07/29/19	2.330	50,000			
	CP	BNP NY		07/29/19	2.330	50,000			
	CP	CR AG NY		07/29/19	2.330	50,000			
	CP	CR AG NY		07/29/19	2.330	50,000			
	CP	CR AG NY		07/29/19	2.330	50,000			
	CP	SOC GEN NY		07/29/19	2.370	50,000			
	CP	SOC GEN NY		07/29/19	2.370	50,000			
	CP	SOC GEN NY		07/29/19	2.370	50,000			
	CP	TD USA		07/31/19	2.410	50,000			
	CP	TD USA		07/31/19	2.410	50,000			
	DN	FHLB		07/29/19	2.200	50,000			
	DN	FHLB		07/29/19	2.200	50,000			
	DN	FHLB		07/29/19	2.200	50,000			
	DN	FHLB		07/29/19	2.200	50,000			
	DN	FHLB		07/29/19	2.200	50,000			
	DN	FHLB		07/29/19	2.200	50,000			
	DN	FHLB		07/31/19	2.200	50,000			
	DN	FHLB		07/31/19	2.200	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/25/19	**PURCHASES (Continued)**								
	DN	FHLB		07/31/19	2.200	50,000			
	DN	FHLB		07/31/19	2.200	50,000			
07/26/19	**REDEMPTIONS**								
	CP	RABO NY		07/26/19	2.340	50,000	4	13,000.00	2.373
	CP	RABO NY		07/26/19	2.340	50,000	4	13,000.00	2.373
	CP	RABO NY		07/26/19	2.340	50,000	4	13,000.00	2.373
	CP	RABO NY		07/26/19	2.340	50,000	4	13,000.00	2.373
	CP	MUFG BK		07/26/19	2.340	50,000	8	26,000.00	2.374
	CP	MUFG BK		07/26/19	2.340	50,000	8	26,000.00	2.374
	CP	PEPSICO		07/26/19	2.230	50,000	30	92,916.67	2.265
	CP	SOC GEN NY		07/26/19	2.470	50,000	91	312,180.56	2.520
	CP	SOC GEN NY		07/26/19	2.470	50,000	91	312,180.56	2.520
	CP	SOC GEN NY		07/26/19	2.470	50,000	91	312,180.56	2.520
	CP	SOC GEN NY		07/26/19	2.470	50,000	91	312,180.56	2.520
	DN	FHLB		07/26/19	2.130	50,000	8	23,666.67	2.161
	DN	FHLB		07/26/19	2.130	50,000	8	23,666.67	2.161
	DN	FHLB		07/26/19	2.205	50,000	39	119,437.50	2.241
	DN	FHLB		07/26/19	2.205	50,000	39	119,437.50	2.241
	YCD	SUMITOMO	2.290	07/26/19	2.290	50,000	7	22,263.89	2.322
	YCD	SUMITOMO	2.290	07/26/19	2.290	50,000	7	22,263.89	2.322
	YCD	DNB	2.330	07/26/19	2.330	50,000	7	22,652.78	2.362
	YCD	DNB	2.330	07/26/19	2.330	50,000	7	22,652.78	2.362
	YCD	KBC	2.350	07/26/19	2.350	50,000	7	22,847.22	2.383
	YCD	KBC	2.350	07/26/19	2.350	50,000	7	22,847.22	2.383
	YCD	KBC	2.350	07/26/19	2.350	50,000	8	26,111.11	2.383
	YCD	KBC	2.350	07/26/19	2.350	50,000	8	26,111.11	2.383
	YCD	KBC	2.350	07/26/19	2.350	50,000	8	26,111.11	2.383
	YCD	KBC	2.350	07/26/19	2.350	50,000	8	26,111.11	2.383
	YCD	DNB	2.320	07/26/19	2.320	50,000	35	112,777.78	2.352
	YCD	DNB	2.320	07/26/19	2.320	50,000	35	112,777.78	2.352
07/26/19	**PURCHASES**								
	CP	RABO NY		07/29/19	2.340	50,000			
	CP	RABO NY		07/29/19	2.340	50,000			
	CP	RABO NY		07/31/19	2.340	50,000			
	CP	RABO NY		07/31/19	2.340	50,000			
	CP	SOC GEN NY		07/31/19	2.340	50,000			
	CP	SOC GEN NY		07/31/19	2.340	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/29/19	SALES								
	TR	BILL		08/01/19	2.000	50,000	104	342,388.89	2.420
	TR	BILL		08/01/19	2.000	50,000	104	342,388.89	2.420
	TR	BILL		08/01/19	2.000	50,000	104	342,388.89	2.420
	TR	BILL		08/01/19	2.000	50,000	104	342,388.89	2.420
	TR	BILL		08/01/19	2.000	50,000	104	342,388.89	2.420
	TR	BILL		08/01/19	2.000	50,000	104	342,388.89	2.420
07/29/19	REDEMPTIONS								
	CP	RABO NY		07/29/19	2.340	50,000	3	9,750.00	2.373
	CP	RABO NY		07/29/19	2.340	50,000	3	9,750.00	2.373
	CP	BNP NY		07/29/19	2.330	50,000	4	12,944.44	2.363
	CP	BNP NY		07/29/19	2.330	50,000	4	12,944.44	2.363
	CP	BNP NY		07/29/19	2.330	50,000	4	12,944.44	2.363
	CP	BNP NY		07/29/19	2.330	50,000	4	12,944.44	2.363
	CP	CR AG NY		07/29/19	2.330	50,000	4	12,944.44	2.363
	CP	CR AG NY		07/29/19	2.330	50,000	4	12,944.44	2.363
	CP	CR AG NY		07/29/19	2.330	50,000	4	12,944.44	2.363
	CP	SOC GEN NY		07/29/19	2.370	50,000	4	13,166.67	2.404
	CP	SOC GEN NY		07/29/19	2.370	50,000	4	13,166.67	2.404
	CP	SOC GEN NY		07/29/19	2.370	50,000	4	13,166.67	2.404
	CP	BNP NY		07/29/19	2.330	50,000	6	19,416.67	2.363
	CP	BNP NY		07/29/19	2.330	50,000	6	19,416.67	2.363
	CP	BNP NY		07/29/19	2.330	50,000	6	19,416.67	2.363
	CP	BNP NY		07/29/19	2.330	50,000	6	19,416.67	2.363
	CP	SOC GEN NY		07/29/19	2.400	50,000	6	20,000.00	2.434
	CP	SOC GEN NY		07/29/19	2.400	50,000	6	20,000.00	2.434
	CP	SOC GEN NY		07/29/19	2.400	50,000	6	20,000.00	2.434
	CP	SOC GEN NY		07/29/19	2.400	50,000	6	20,000.00	2.434
	CP	CIBC HLD		07/29/19	2.350	50,000	7	22,847.22	2.384
	CP	CIBC HLD		07/29/19	2.350	50,000	7	22,847.22	2.384
	CP	RABO NY		07/29/19	2.350	50,000	18	58,750.00	2.385
	CP	RABO NY		07/29/19	2.350	50,000	18	58,750.00	2.385
	CP	RABO NY		07/29/19	2.350	50,000	20	65,277.78	2.386
	CP	RABO NY		07/29/19	2.350	50,000	20	65,277.78	2.386
	CP	MUFG BK		07/29/19	2.360	50,000	20	65,555.56	2.396
	CP	MUFG BK		07/29/19	2.360	50,000	20	65,555.56	2.396
	CP	INTEL		07/29/19	2.220	50,000	42	129,500.00	2.257
	CP	MIZUHO NY		07/29/19	2.490	50,000	91	314,708.33	2.541
	CP	MIZUHO NY		07/29/19	2.490	50,000	91	314,708.33	2.541
	DN	FHLB		07/29/19	2.200	50,000	4	12,222.22	2.231
	DN	FHLB		07/29/19	2.200	50,000	4	12,222.22	2.231
	DN	FHLB		07/29/19	2.200	50,000	4	12,222.22	2.231
	DN	FHLB		07/29/19	2.200	50,000	4	12,222.22	2.231
	DN	FHLB		07/29/19	2.200	50,000	4	12,222.22	2.231
	DN	FHLB		07/29/19	2.200	50,000	4	12,222.22	2.231

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/29/19 REDEMPTIONS (Continued)									
	DN	FHLB		07/29/19	2.130	50,000	6	17,750.00	2.160
	DN	FHLB		07/29/19	2.130	50,000	6	17,750.00	2.160
	DN	FHLB		07/29/19	2.130	50,000	6	17,750.00	2.160
	DN	FHLB		07/29/19	2.130	50,000	6	17,750.00	2.160
	DN	FHLB		07/29/19	2.130	50,000	6	17,750.00	2.160
	DN	FHLB		07/29/19	2.130	50,000	6	17,750.00	2.160
	DN	FHLB		07/29/19	2.130	50,000	6	17,750.00	2.160
	DN	FHLB		07/29/19	2.130	50,000	6	17,750.00	2.160
	DN	FHLB		07/29/19	2.125	50,000	7	20,659.72	2.155
	DN	FHLB		07/29/19	2.125	50,000	7	20,659.72	2.155
	YCD	SUMITOMO	2.290	07/29/19	2.290	50,000	7	22,263.89	2.322
	YCD	SUMITOMO	2.290	07/29/19	2.290	50,000	7	22,263.89	2.322
	YCD	SUMITOMO	2.290	07/29/19	2.290	50,000	7	22,263.89	2.322
	YCD	SUMITOMO	2.290	07/29/19	2.290	50,000	7	22,263.89	2.322
	YCD	MUFG BK	2.310	07/29/19	2.310	50,000	7	22,458.33	2.342
	YCD	MUFG BK	2.310	07/29/19	2.310	50,000	7	22,458.33	2.342
	YCD	MUFG BK	2.310	07/29/19	2.310	50,000	7	22,458.33	2.342
	YCD	MUFG BK	2.310	07/29/19	2.310	50,000	7	22,458.33	2.342
	YCD	KBC	2.330	07/29/19	2.330	50,000	7	22,652.78	2.362
	YCD	KBC	2.330	07/29/19	2.330	50,000	7	22,652.78	2.362
	YCD	KBC	2.330	07/29/19	2.330	50,000	7	22,652.78	2.362
	YCD	KBC	2.330	07/29/19	2.330	50,000	7	22,652.78	2.362
	YCD	DNB	2.330	07/29/19	2.330	50,000	20	64,722.22	2.362
	YCD	DNB	2.330	07/29/19	2.330	50,000	20	64,722.22	2.362
07/29/19 NO PURCHASES									
07/30/19 REDEMPTIONS									
	CP	RABO NY		07/30/19	2.350	50,000	14	45,694.44	2.385
	CP	RABO NY		07/30/19	2.350	50,000	14	45,694.44	2.385
	TR	BILL		07/30/19	2.243	50,000	50	155,729.17	2.281
	TR	BILL		07/30/19	2.243	50,000	50	155,729.17	2.281
	TR	BILL		07/30/19	2.243	50,000	50	155,729.17	2.281
	TR	BILL		07/30/19	2.243	50,000	50	155,729.17	2.281
	TR	BILL		07/30/19	2.300	50,000	56	178,888.89	2.340
	TR	BILL		07/30/19	2.300	50,000	56	178,888.89	2.340
07/30/19 PURCHASES									
	YCD	KBC	2.170	08/15/19	2.170	50,000			
	YCD	KBC	2.170	08/15/19	2.170	50,000			
	YCD	KBC	2.170	08/15/19	2.170	50,000			
	YCD	NORINCHUK	2.200	08/15/19	2.200	50,000			
	YCD	NORINCHUK	2.200	08/15/19	2.200	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/31/19	REDEMPTIONS								
	CD	FIRST REP	2.000	07/31/19	2.000	50,000	7	19,444.44	2.028
	CD	FIRST REP	2.000	07/31/19	2.000	50,000	7	19,444.44	2.028
	CD	FIRST REP	2.000	07/31/19	2.000	50,000	7	19,444.44	2.028
	CD	FIRST REP	2.000	07/31/19	2.000	50,000	7	19,444.44	2.028
	CD	MUFG UNION	2.250	07/31/19	2.250	50,000	7	21,875.00	2.281
	CD	MUFG UNION	2.250	07/31/19	2.250	50,000	7	21,875.00	2.281
	CP	RABO NY		07/31/19	2.340	50,000	5	16,250.00	2.373
	CP	RABO NY		07/31/19	2.340	50,000	5	16,250.00	2.373
	CP	SOC GEN NY		07/31/19	2.340	50,000	5	16,250.00	2.373
	CP	SOC GEN NY		07/31/19	2.340	50,000	5	16,250.00	2.373
	CP	TD USA		07/31/19	2.410	50,000	6	20,083.33	2.444
	CP	TD USA		07/31/19	2.410	50,000	6	20,083.33	2.444
	CP	MUFG BK		07/31/19	2.330	50,000	8	25,888.89	2.364
	CP	MUFG BK		07/31/19	2.330	50,000	8	25,888.89	2.364
	CP	MUFG BK		07/31/19	2.330	50,000	8	25,888.89	2.364
	CP	MUFG BK		07/31/19	2.330	50,000	8	25,888.89	2.364
	DN	FHLB		07/31/19	2.200	50,000	6	18,333.33	2.231
	DN	FHLB		07/31/19	2.200	50,000	6	18,333.33	2.231
	DN	FHLB		07/31/19	2.200	50,000	6	18,333.33	2.231
	DN	FHLB		07/31/19	2.200	50,000	6	18,333.33	2.231
	DN	FHLB		07/31/19	2.130	50,000	7	20,708.33	2.160
	DN	FHLB		07/31/19	2.130	50,000	7	20,708.33	2.160
	DN	FHLB		07/31/19	2.130	50,000	7	20,708.33	2.160
	DN	FHLB		07/31/19	2.130	50,000	7	20,708.33	2.160
	DN	FHLB		07/31/19	2.130	50,000	8	23,666.67	2.161
	DN	FHLB		07/31/19	2.130	50,000	8	23,666.67	2.161
	TR	NOTE	1.375	07/31/19	2.392	50,000	342	1,113,281.25	2.399
	TR	NOTE	1.375	07/31/19	2.392	50,000	342	1,113,281.25	2.399
	TR	NOTE	1.375	07/31/19	2.392	50,000	342	1,113,281.25	2.399
	TR	NOTE	1.375	07/31/19	2.392	50,000	342	1,113,281.25	2.399
	TR	NOTE	1.375	07/31/19	2.392	50,000	342	1,113,281.25	2.399
	TR	NOTE	1.375	07/31/19	2.392	50,000	342	1,113,281.25	2.399
	TR	NOTE	1.375	07/31/19	2.369	50,000	391	1,260,315.95	2.378
	TR	NOTE	1.375	07/31/19	2.369	50,000	391	1,260,315.95	2.378
	TR	NOTE	1.375	07/31/19	2.369	50,000	391	1,260,315.95	2.378
	TR	NOTE	1.375	07/31/19	2.369	50,000	391	1,260,315.95	2.378
	TR	NOTE	1.375	07/31/19	1.329	50,000	702	1,279,721.47	1.330
	TR	NOTE	1.375	07/31/19	1.329	50,000	702	1,279,721.47	1.330
	TR	NOTE	1.375	07/31/19	1.326	50,000	706	1,283,288.04	1.326
	TR	NOTE	1.375	07/31/19	1.326	50,000	706	1,283,288.04	1.326
	TR	NOTE	1.375	07/31/19	1.347	50,000	730	1,347,656.25	1.347
	TR	NOTE	1.375	07/31/19	1.347	50,000	730	1,347,656.25	1.347
	TR	NOTE	1.375	07/31/19	1.349	50,000	730	1,349,609.37	1.349
	TR	NOTE	1.375	07/31/19	1.349	50,000	730	1,349,609.37	1.349
	YCD	MONTREAL	2.250	07/31/19	2.250	50,000	7	21,875.00	2.281
	YCD	MONTREAL	2.250	07/31/19	2.250	50,000	7	21,875.00	2.281
	YCD	MONTREAL	2.250	07/31/19	2.250	50,000	7	21,875.00	2.281

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/31/19	**REDEMPTIONS (Continued)**								
	YCD	FORTIS	2.330	07/31/19	2.330	50,000	7	22,652.78	2.362
	YCD	FORTIS	2.330	07/31/19	2.330	50,000	7	22,652.78	2.362
	YCD	CIBC	2.350	07/31/19	2.350	50,000	7	22,847.22	2.383
	YCD	CIBC	2.350	07/31/19	2.350	50,000	7	22,847.22	2.383
	YCD	NATIXIS	2.350	07/31/19	2.350	50,000	7	22,847.22	2.383
	YCD	NATIXIS	2.350	07/31/19	2.350	50,000	7	22,847.22	2.383
	YCD	SWEDBANK	2.400	07/31/19	2.400	50,000	7	23,333.33	2.433
	YCD	SWEDBANK	2.400	07/31/19	2.400	50,000	7	23,333.33	2.433
07/31/19	**PURCHASES**								
	CP	MUFG BK		08/15/19	2.200	50,000			
	CP	MUFG BK		08/15/19	2.200	50,000			
	CP	MUFG BK		08/15/19	2.200	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	02/21/19	2.460	7,000,000.00	08/22/19
New Omni Bank, NA	05/30/19	2.330	8,000,000.00	08/29/19
New Omni Bank, NA	04/18/19	2.420	9,000,000.00	10/17/19
New Omni Bank, NA	05/30/19	2.330	8,000,000.00	11/21/19
New Omni Bank, NA	06/12/19	2.160	8,000,000.00	12/11/19
BAKERSFIELD				
Mission Bank	06/19/19	2.170	15,000,000.00	09/18/19
Strata Federal Credit Union	07/25/19	2.050	4,500,000.00	01/23/20
BREA				
American First Credit Union	04/05/19	2.420	23,000,000.00	10/04/19
American First Credit Union	06/12/19	2.190	27,000,000.00	12/11/19
Pacific Western Bank	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
Pacific Western Bank	07/24/19	2.020	40,000,000.00	01/22/20
CERRITOS				
First Choice Bank	06/14/19	2.220	15,000,000.00	09/13/19
First Choice Bank	04/11/19	2.420	10,000,000.00	10/10/19
CHICO				
Golden Valley Bank	05/03/19	2.420	8,000,000.00	11/01/19
Tri Counties Bank	05/01/19	2.430	50,000,000.00	10/30/19
DIAMOND BAR				
Prospectors Federal Credit Union	06/06/19	2.290	4,000,000.00	12/05/19
DOWNEY				
Financial Partners Credit Union	07/11/19	2.140	10,000,000.00	01/09/20
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	05/31/19	2.350	5,000,000.00	11/22/19
SAFE Credit Union	07/10/19	2.120	20,000,000.00	01/08/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
GARDEN GROVE				
US Metro Bank	02/14/19	2.470	5,000,000.00	08/15/19
US Metro Bank	05/15/19	2.380	5,000,000.00	11/13/19
US Metro Bank	06/12/19	2.160	10,000,000.00	12/11/19
GARDENA				
Northrop Grumman Federal Credit Union	05/09/19	2.430	25,000,000.00	11/07/19
GOLETA				
Community West Bank	04/10/19	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
Community West Bank	07/18/19	2.070	13,000,000.00	01/16/20
HUNTINGTON BEACH				
Nuvision Federal Credit Union	02/07/19	2.500	25,000,000.00	08/08/19
IRVINE				
Banc of California, NA	03/07/19	2.510	50,000,000.00	09/05/19
Banc of California, NA	06/13/19	2.300	100,000,000.00	09/12/19
Banc of California, NA	07/18/19	2.170	100,000,000.00	10/17/19
Banc of California, NA	05/16/19	2.410	50,000,000.00	11/14/19
CommerceWest Bank	03/08/19	2.480	5,000,000.00	09/06/19
CommerceWest Bank	07/26/19	2.070	5,000,000.00	10/25/19
CommerceWest Bank	07/11/19	2.100	5,000,000.00	01/09/20
Commercial Bank of California	07/25/19	2.100	1,000,000.00	10/24/19
First Foundation Bank	05/30/19	2.370	47,000,000.00	08/29/19
First Foundation Bank	04/05/19	2.430	44,000,000.00	10/04/19
First Foundation Bank	04/19/19	2.450	50,000,000.00	10/18/19
First Foundation Bank	04/26/19	2.430	50,000,000.00	10/25/19
First Foundation Bank	06/12/19	2.200	22,000,000.00	12/11/19
Opus Bank	04/26/19	2.440	10,000,000.00	10/25/19
Pacific Enterprise Bank	05/30/19	2.350	25,000,000.00	08/29/19
Pacific Premier Bank	06/13/19	2.280	50,000,000.00	09/12/19
Pacific Premier Bank	06/14/19	2.240	50,000,000.00	09/12/19
Pacific Premier Bank	07/11/19	2.250	50,000,000.00	10/10/19
Pacific Premier Bank	04/19/19	2.440	50,000,000.00	10/18/19
Pacific Premier Bank	04/25/19	2.430	25,000,000.00	10/24/19
Pacific Premier Bank	05/16/19	2.400	10,000,000.00	11/14/19
Pacific Premier Bank	06/06/19	2.290	25,000,000.00	12/05/19
LODI				
Farmers & Merchants Bank of Central CA	07/10/19	2.100	60,000,000.00	01/08/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES				
Bank of Hope	05/29/19	2.350	90,000,000.00	08/28/19
Bank of Hope	06/07/19	2.340	75,000,000.00	09/06/19
Bank of Hope	07/11/19	2.250	135,000,000.00	10/10/19
Commonwealth Business Bank	05/09/19	2.400	5,000,000.00	08/08/19
Commonwealth Business Bank	06/13/19	2.280	12,000,000.00	09/12/19
Hanmi Bank	01/31/19	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
Hanmi Bank	07/17/19	2.050	30,000,000.00	01/15/20
Manufacturers Bank	04/04/19	2.400	100,000,000.00	10/03/19
Manufacturers Bank	04/12/19	2.410	50,000,000.00	10/11/19
Manufacturers Bank	05/09/19	2.400	35,000,000.00	11/07/19
Manufacturers Bank	06/06/19	2.290	50,000,000.00	12/05/19
Mission Valley Bank	05/08/19	2.400	10,000,000.00	11/06/19
Open Bank	05/08/19	2.400	10,000,000.00	11/06/19
Open Bank	06/06/19	2.270	10,000,000.00	12/05/19
Open Bank	06/12/19	2.160	10,000,000.00	12/11/19
Open Bank	07/11/19	2.100	14,000,000.00	01/09/20
Pacific City Bank	05/08/19	2.390	40,000,000.00	08/07/19
Pacific City Bank	06/19/19	2.170	20,000,000.00	09/18/19
Pacific City Bank	07/11/19	2.230	30,000,000.00	10/10/19
MONTEREY				
1st Capital Bank	06/06/19	2.350	1,000,000.00	09/05/19
OAKLAND				
Beneficial State Bank	06/13/19	2.290	45,000,000.00	09/12/19
Beneficial State Bank	07/12/19	2.080	25,000,000.00	01/10/20
California Bank of Commerce	03/08/19	2.500	10,000,000.00	09/06/19
California Bank of Commerce	03/21/19	2.490	5,000,000.00	09/19/19
California Bank of Commerce	04/10/19	2.440	13,500,000.00	10/09/19
California Bank of Commerce	05/08/19	2.420	5,000,000.00	11/06/19
Community Bank of the Bay	05/31/19	2.350	5,000,000.00	11/22/19
Metropolitan Bank	02/21/19	2.460	1,000,000.00	08/22/19
Metropolitan Bank	03/07/19	2.500	4,000,000.00	09/05/19
PALOS VERDES ESTATES				
Malaga Bank	04/11/19	2.420	5,000,000.00	10/10/19
Malaga Bank	04/19/19	2.420	46,000,000.00	10/18/19
Malaga Bank	04/26/19	2.400	9,000,000.00	10/25/19
Malaga Bank	05/02/19	2.410	10,000,000.00	10/31/19
Malaga Bank	06/12/19	2.160	20,000,000.00	12/11/19
Malaga Bank	06/24/19	2.000	28,000,000.00	12/20/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA				
American Plus Bank, NA	05/17/19	2.380	8,740,000.00	08/16/19
American Plus Bank, NA	04/19/19	2.420	20,000,000.00	10/18/19
American Plus Bank, NA	05/03/19	2.400	3,000,000.00	11/01/19
American Plus Bank, NA	06/06/19	2.270	7,000,000.00	12/05/19
American Plus Bank, NA	07/05/19	2.050	10,000,000.00	01/10/20
East West Bank	02/01/19	2.480	75,000,000.00	08/02/19
East West Bank	04/11/19	2.420	50,000,000.00	10/10/19
East West Bank	04/17/19	2.410	175,000,000.00	10/16/19
EverTrust Bank	04/30/19	2.380	20,000,000.00	10/30/19
EverTrust Bank	06/19/19	2.140	30,000,000.00	12/18/19
Wescom Central Credit Union	05/16/19	2.420	50,000,000.00	08/15/19
Wescom Central Credit Union	06/13/19	2.300	50,000,000.00	09/12/19
Wescom Central Credit Union	07/05/19	2.220	25,000,000.00	10/04/19
Wescom Central Credit Union	07/24/19	2.100	50,000,000.00	10/23/19
PORTERVILLE				
Bank of the Sierra	05/03/19	2.420	20,000,000.00	08/02/19
Bank of the Sierra	05/17/19	2.400	20,000,000.00	08/16/19
Bank of the Sierra	06/05/19	2.330	20,000,000.00	09/04/19
Bank of the Sierra	06/13/19	2.280	20,000,000.00	09/12/19
Bank of the Sierra	07/10/19	2.230	20,000,000.00	10/09/19
Bank of the Sierra	07/19/19	2.130	20,000,000.00	10/18/19
RANCHO CORDOVA				
American River Bank	02/13/19	2.490	3,000,000.00	08/14/19
American River Bank	04/17/19	2.440	2,500,000.00	10/16/19
American River Bank	05/02/19	2.440	2,500,000.00	10/31/19
American River Bank	05/16/19	2.410	6,500,000.00	11/14/19
American River Bank	06/06/19	2.300	7,500,000.00	12/05/19
American River Bank	06/13/19	2.210	7,000,000.00	12/12/19
REDDING				
Cornerstone Community Bank	02/15/19	2.470	8,500,000.00	08/16/19
Cornerstone Community Bank	04/24/19	2.420	9,000,000.00	10/23/19
Merchants Bank of Commerce	06/21/19	2.180	6,000,000.00	12/20/19
Redding Bank of Commerce	02/20/19	2.480	4,000,000.00	08/21/19
REDWOOD CITY				
Provident Credit Union	05/15/19	2.410	10,000,000.00	08/14/19
Provident Credit Union	04/18/19	2.440	20,000,000.00	10/17/19
Provident Credit Union	04/24/19	2.440	20,000,000.00	10/23/19
Provident Credit Union	07/24/19	2.080	20,000,000.00	10/23/19
Provident Credit Union	05/15/19	2.400	10,000,000.00	11/13/19
Provident Credit Union	05/30/19	2.350	20,000,000.00	11/21/19
Provident Credit Union	06/07/19	2.230	20,000,000.00	12/06/19
Provident Credit Union	06/12/19	2.180	20,000,000.00	12/11/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
REDWOOD CITY (Continued)				
Provident Credit Union	07/11/19	2.120	20,000,000.00	01/09/20
Provident Credit Union	07/18/19	2.060	20,000,000.00	01/16/20
RICHMOND				
Mechanics Bank	05/09/19	2.430	20,000,000.00	08/08/19
Mechanics Bank	06/06/19	2.360	20,000,000.00	09/05/19
RIVERSIDE				
Provident Savings Bank	04/10/19	2.450	5,000,000.00	10/09/19
Provident Savings Bank	07/12/19	2.090	5,000,000.00	01/10/20
ROCKLIN				
Five Star Bank	06/12/19	2.160	25,000,000.00	12/11/19
Five Star Bank	07/12/19	2.050	35,000,000.00	01/10/20
ROSEMEAD				
Pacific Alliance Bank	07/10/19	2.210	4,000,000.00	10/09/19
SACRAMENTO				
River City Bank	05/17/19	2.400	35,000,000.00	08/16/19
River City Bank	06/12/19	2.270	25,000,000.00	09/11/19
Schools Financial Credit Union	05/29/19	2.310	30,000,000.00	08/28/19
SAN DIEGO				
Axos Bank	06/05/19	2.310	25,000,000.00	09/04/19
Axos Bank	07/24/19	2.060	25,000,000.00	10/23/19
Axos Bank	05/09/19	2.400	50,000,000.00	11/07/19
Axos Bank	06/12/19	2.160	75,000,000.00	12/11/19
Bank of Southern California	04/24/19	2.440	14,500,000.00	10/23/19
California Coast Credit Union	05/16/19	2.390	25,000,000.00	08/15/19
California Coast Credit Union	05/29/19	2.330	50,000,000.00	08/28/19
California Coast Credit Union	06/05/19	2.310	25,000,000.00	09/04/19
California Coast Credit Union	07/18/19	2.130	25,000,000.00	10/17/19
Mission Federal Credit Union	07/12/19	2.160	10,000,000.00	10/11/19
Mission Federal Credit Union	07/31/19	2.070	10,000,000.00	10/30/19
SAN FRANCISCO				
Bank of San Francisco	06/14/19	2.170	5,000,000.00	12/13/19
Bank of San Francisco	06/14/19	2.170	5,000,000.00	12/13/19
Beacon Business Bank	06/14/19	2.250	3,000,000.00	09/13/19
Beacon Business Bank	07/19/19	2.140	2,000,000.00	10/18/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN FRANCISCO (Continued)				
Mission National Bank	06/12/19	2.180	3,500,000.00	12/11/19
Mission National Bank	07/03/19	2.090	15,000,000.00	01/08/20
Mission National Bank	07/25/19	2.070	5,000,000.00	01/23/20
Presidio Bank	02/06/19	2.440	15,000,000.00	08/07/19
Presidio Bank	05/01/19	2.430	10,000,000.00	10/30/19
SAN JOSE				
Meriwest Credit Union	04/18/19	2.450	55,000,000.00	10/17/19
Meriwest Credit Union	04/26/19	2.430	5,000,000.00	10/25/19
Technology Credit Union	02/07/19	2.460	50,000,000.00	08/08/19
Technology Credit Union	05/30/19	2.330	50,000,000.00	11/21/19
Technology Credit Union	06/06/19	2.270	50,000,000.00	12/05/19
SANTA CLARITA				
Bank of Santa Clarita	05/10/19	2.430	5,000,000.00	11/08/19
Bank of Santa Clarita	07/05/19	2.070	15,000,000.00	01/10/20
SANTA ROSA				
Luther Burbank Savings	06/19/19	2.190	5,500,000.00	12/18/19
Luther Burbank Savings	06/20/19	2.190	44,500,000.00	12/18/19
Poppy Bank	02/21/19	2.460	30,000,000.00	08/22/19
Poppy Bank	03/15/19	2.470	23,000,000.00	09/13/19
Poppy Bank	06/05/19	2.280	50,000,000.00	12/04/19
Poppy Bank	06/12/19	2.160	72,000,000.00	12/11/19
Summit State Bank	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
Summit State Bank	07/12/19	2.080	14,000,000.00	01/10/20
Summit State Bank	07/31/19	2.090	8,000,000.00	01/29/20
VACAVILLE				
Travis Credit Union	05/17/19	2.400	50,000,000.00	08/16/19
Travis Credit Union	04/26/19	2.420	25,000,000.00	10/25/19
Travis Credit Union	05/10/19	2.430	25,000,000.00	11/08/19
Travis Credit Union	06/14/19	2.190	50,000,000.00	12/13/19
VISALIA				
Suncrest Bank	06/12/19	2.160	1,000,000.00	12/11/19
WATSONVILLE				
Santa Cruz County Bank	07/12/19	2.180	10,000,000.00	10/11/19
Santa Cruz County Bank	05/16/19	2.380	10,000,000.00	11/14/19
TOTAL TIME DEPOSITS JULY 2019			**4,815,740,000.00**	

BANK DEMAND DEPOSITS
JULY 2019
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 727,074	$ 420,000	$ 2,868,957
2	598,785	310,000	1,988,754
3	686,748	435,000	1,854,694
4	686,748	435,000	1,854,694
5	723,522	390,000	2,480,016
6	723,522	390,000	2,480,016
7	723,522	390,000	2,480,016
8	827,940	390,000	2,496,068
9	599,008	325,000	3,096,948
10	835,534	515,840	4,269,628
11	619,225	364,136	3,101,951
12	728,765	445,000	3,090,892
13	728,765	445,000	3,090,892
14	728,765	445,000	3,090,892
15	923,619	550,000	4,767,117
16	672,709	425,000	4,038,415
17	707,723	405,000	2,179,171
18	723,368	430,000	2,386,367
19	607,429	400,000	2,944,975
20	607,429	400,000	2,944,975
21	607,429	400,000	2,944,975
22	798,454	480,000	2,405,032
23	786,071	480,000	2,044,063
24	854,209	535,000	2,114,446
25	369,188	85,000	2,889,645
26	1,136,850	730,000	3,066,227
27	1,136,850	730,000	3,067,221
28	1,136,850	730,000	3,067,221
29	916,584	690,000	6,353,608
30	919,984	635,000	6,117,551
31	1,038,449	730,000	2,881,214
AVERAGE DOLLAR DAYS	$740,682 a/	$448,386 b/	

a/ The prescribed bank balance for July was $295,070. This consisted of $217,019 in compensating balances for services, balances for uncollected funds of $81,959 and a deduction of $3,908 for July 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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on July 17, 2019, has determined and designated the amount of money available for deposit and investment as of July 5, 2019, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

a. Compensating Balance for Services $ 217,000,00(

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

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

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.(

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)	7/15/2019	7/19/2019	$ (1,345,200,000)	$ (4,692,800,000)	$ 4,854,700,000	$ 161,900,000
(2)	7/22/2019	7/26/2019	$ (3,589,900,000)	$ (8,282,700,000)	$ 4,854,700,000	$ (3,428,000,000
(3)	7/29/2019	8/2/2019	$ (744,600,000)	$ (9,027,300,000)	$ 4,854,700,000	$ (4,172,600,000
(4)	8/5/2019	8/9/2019	$ (13,000,000)	$ (9,040,300,000)	$ 4,854,700,000	$ (4,185,600,000
(5)	8/12/2019	8/16/2019	$ (28,500,000)	$ (9,068,800,000)	$ 4,854,700,000	$ (4,214,100,000
(6)	8/19/2019	8/23/2019	$ 1,388,400,000	$ (7,680,400,000)	$ 4,854,700,000	$ (2,825,700,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of $ 217,000,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chair

Member

Member

Dated: July 17, 2019
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 08/31/19
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
09/05/19	FEDERAL FARM CREDIT BK	111525	FFCB 2.00 (CALLABLE)	2.000	09/03/24	100.000	$25,000,000.00	$25,000,000.00	$2,777.78
09/05/19	FEDERAL FARM CREDIT BK	111526	FFCB 2.00 (CALLABLE)	2.000	09/03/24	100.000	$25,000,000.00	$25,000,000.00	$2,777.78
09/04/19	FEDERAL FARM CREDIT BK	111534	FFCB 2.06 (CALLABLE)	2.060	08/13/24	99.995	$18,960,000.00	$18,959,052.00	$22,783.60
09/03/19	FEDERAL HOME LOAN BK	111502	FHLB 2.20 (CALLABLE)	2.200	03/03/25	100.000	$25,000,000.00	$25,000,000.00	$0.00
09/03/19	CAFCO LLC	111533	CAFCO LLC CP	2.110	11/01/19	99.654	$50,000,000.00	$49,827,097.22	$0.00
					PSI Non-Trading Total		**$143,960,000.00**	**$143,786,149.22**	**$28,339.16**
						Totals	**$143,960,000.00**	**$143,786,149.22**	**$28,339.16**

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 08/31/19
Attachment XVIII

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09/05/19	FEDERAL FARM CREDIT BK	111526	FFCB 2.00 (CALLABLE)	2.000	09/03/24	100.000	$25,000,000.00	$25,000,000.00	$2,777.78
09/04/19	FEDERAL FARM CREDIT BK	111534	FFCB 2.06 (CALLABLE)	2.060	08/13/24	99.995	$18,960,000.00	$18,959,052.00	$22,783.60
09/03/19	FEDERAL HOME LOAN BK	111502	FHLB 2.20 (CALLABLE)	2.200	03/03/25	100.000	$25,000,000.00	$25,000,000.00	$0.00
09/03/19	CAFCO LLC	111533	CAFCO LLC CP	2.110	11/01/19	99.654	$50,000,000.00	$49,827,097.22	$0.00
					PSI Non-Trading Total		**$143,960,000.00**	**$143,786,149.22**	**$28,339.16**
						Totals	**$143,960,000.00**	**$143,786,149.22**	**$28,339.16**