COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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

KEITH KNOX
ACTING TREASURER AND TAX COLLECTOR

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

November 27, 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 OCTOBER 2019**

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR OCTOBER 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 OCTOBER 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 OCTOBER 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 OCTOBER 31, 2019

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 10/31/19		
At Cost	$ 29,017,537,353	$ 169,878,255
At Market	$ 29,015,749,641	$ 171,498,169
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	8.10%	11.77%
United States Government and Agency Obligations	59.48%	60.86%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	31.90%	0.00%
Municipal Obligations	0.17%	2.23%
Corporate and Deposit Notes	0.35%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	25.14%
1-60 days	35.92%	25.14%
61 days-1 year	18.13%	32.79%
Over 1 year	45.95%	42.07%
Weighted Average Days to Maturity	553	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF OCTOBER 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 October 31, 2019:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	31.90%
Corporate and Deposit Notes	A-1+	P-1	F1	0.17%
	AA-	Aa3	A+	0.18%
Los Angeles County Securities	AA+	Aa1	AA+	0.17%
Negotiable Certificates of Deposit	A-1	P-1	F1	8.10%
U.S. Agency Securities	AA+	Aaa	AAA	57.59%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.52%
U.S. Treasury Bills	AA+	Aaa	AAA	1.37%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	25.14%
Commercial Paper	-	-	-	0.00%
Corporate and Deposit Notes	-	-	-	0.00%
Mortgage Trust Deeds	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA+	2.23%
Negotiable Certificates of Deposit	A-1+	P-1	F1+	11.77%
U.S. Agency Securities	AA+	Aaa	AAA	39.84%
U.S. Treasury Securities:				
U.S. Treasury Bills	AA+	Aaa	AAA	21.02%
				100.00%

POOLED SURPLUS EARNINGS REPORT
OCTOBER 31, 2019

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 10/31/19	$ 29,017,537,353
Market Value at 10/31/19	$ 29,015,749,641
Average Daily Balance	$ 27,391,578,134
Gains and Losses:	
For the Month	$ 316,627
For the Past 12 Months	$ 1,309,803
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 46,316,156
Earnings for the Past 12 Months	$ 650,191,597
Earnings Rate for the Month	1.98%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF OCTOBER 31, 2019

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	100,340,988.59	
Bank of the West - Concentration	$	185,930,305.13	(A)
Citibank - Concentration	$	2,250.73	
JP Morgan Chase - Concentration	$	105,491,525.24	(B)
Union Bank- Concentration	$	2,873,725.88	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	394,638,795.57	

(A) $184.28 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

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

TREASURER'S ACTIVITY FOR OCTOBER 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 October 2019

Total Deposits	$ 7,007,869,186.66
Total Disbursements	$ 5,408,446,427.01
Discretionary Funds Liquidity Withdrawal Ratio:	
As of October 31, 2019	1.47

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
November	$ 6,991,965,000.00	$ 5,953,000,000.00	$ 4,969,500,000.00	$ 7,975,465,000.00
December	$ 3,438,772,000.00	$ 9,457,400,000.00	$ 6,966,200,000.00	$ 13,905,437,000.00
January	$ 1,341,061,000.00	$ 4,623,600,000.00	$ 6,867,400,000.00	$ 13,002,698,000.00
February	$ 712,108,000.00	$ 3,822,800,000.00	$ 5,090,800,000.00	$ 12,446,806,000.00
March	$ 515,500,000.00	$ 5,856,700,000.00	$ 5,474,600,000.00	$ 13,344,406,000.00
April	$ 655,045,000.00	$ 9,392,500,000.00	$ 6,164,100,000.00	$ 17,227,851,000.00

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 October 2019, the Treasurer placed $384.71 million in the Bank of the West Money Market Plus Account and $135.61 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $184.28 million remained in the Bank of the West Money Market Plus Account and $100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

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

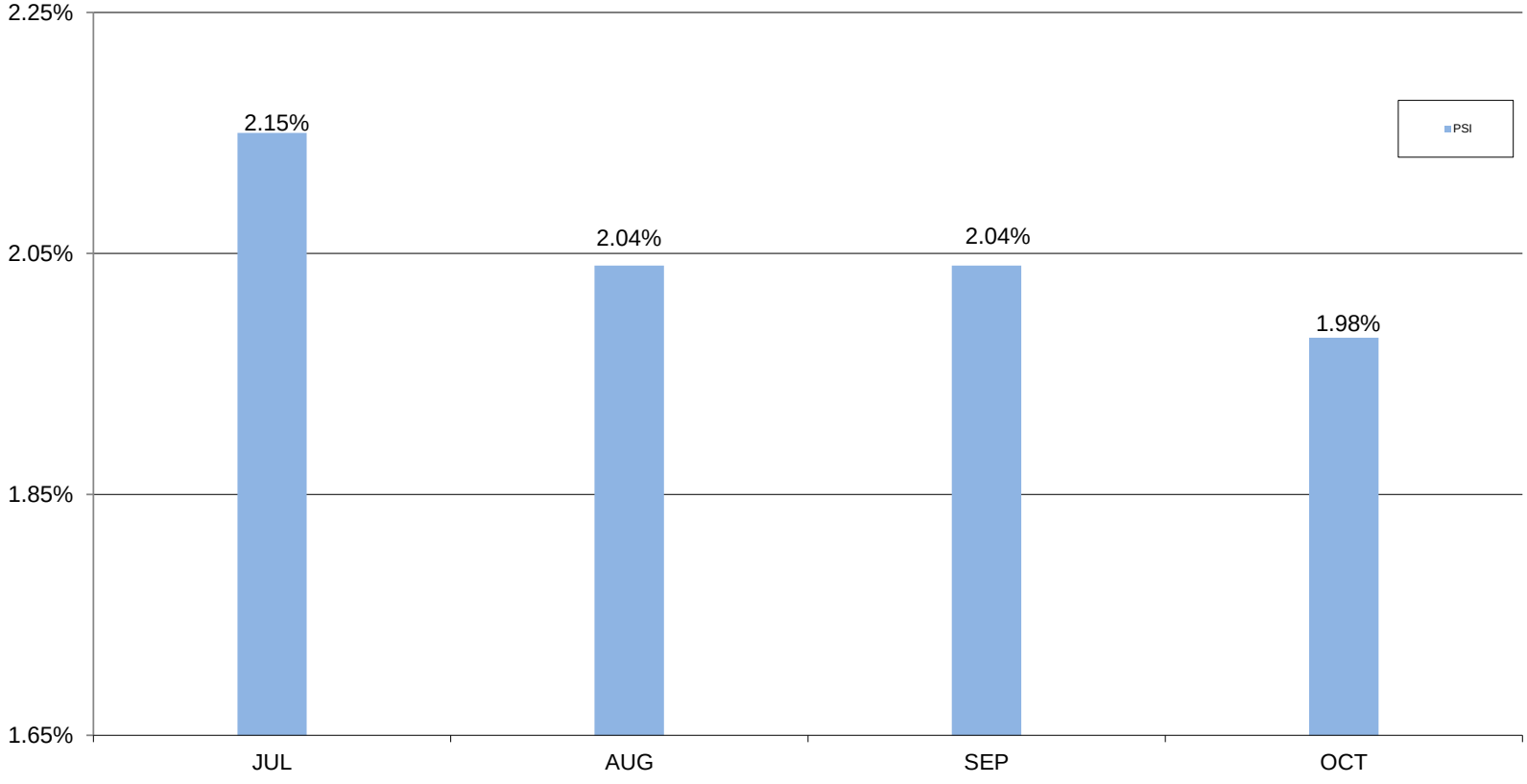
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of October 2019

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 10/31/2019
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
10/1/2019	$ 27,090,050,116.57	$ 169,540,134.95
10/2/2019	27,032,072,656.64	169,540,134.95
10/3/2019	26,942,085,298.44	169,540,134.95
10/4/2019	26,542,015,672.75	169,540,134.95
10/5/2019	26,517,015,672.75	169,540,134.95
10/6/2019	26,517,015,672.75	169,540,134.95
10/7/2019	26,221,488,751.52	169,540,134.95
10/8/2019	26,174,446,710.82	169,540,134.95
10/9/2019	26,958,872,947.07	169,540,134.95
10/10/2019	26,858,796,568.46	169,540,134.95
10/11/2019	27,121,390,967.82	169,540,134.95
10/12/2019	27,096,390,967.82	169,540,134.95
10/13/2019	27,096,390,967.82	169,540,134.95
10/14/2019	27,096,390,967.82	169,540,134.95
10/15/2019	26,766,967,055.88	169,801,523.74
10/16/2019	27,072,166,054.72	169,801,523.74
10/17/2019	27,259,340,591.50	169,801,523.74
10/18/2019	27,534,551,705.67	169,801,523.74
10/19/2019	27,509,551,705.67	169,801,523.74
10/20/2019	27,509,551,705.67	169,801,523.74
10/21/2019	27,467,363,880.72	169,801,523.74
10/22/2019	27,520,582,355.66	169,801,523.74
10/23/2019	27,727,473,902.73	169,801,523.74
10/24/2019	27,933,676,051.82	169,801,523.74
10/25/2019	28,194,340,773.12	169,801,523.74
10/26/2019	27,855,976,229.02	169,801,523.74
10/27/2019	27,655,976,229.02	169,801,523.74
10/28/2019	28,220,008,473.49	169,801,523.74
10/29/2019	29,444,356,404.05	169,801,523.74
10/30/2019	29,185,077,742.92	169,801,523.74
10/31/2019	29,017,537,353.38	169,878,255.46
	$ 27,391,578,134.00	**$ 169,685,952.41**

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



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 10/31/2019 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$30,410,919	$204,301
Gains (Losses) on Sales/Calls of Non-Trading Securities.	316,627	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	15,588,610	76,732
Total Revenues	$46,316,156	$281,033
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	6,098
	-	$6,098
NET INCOME	$46,316,156	$274,935

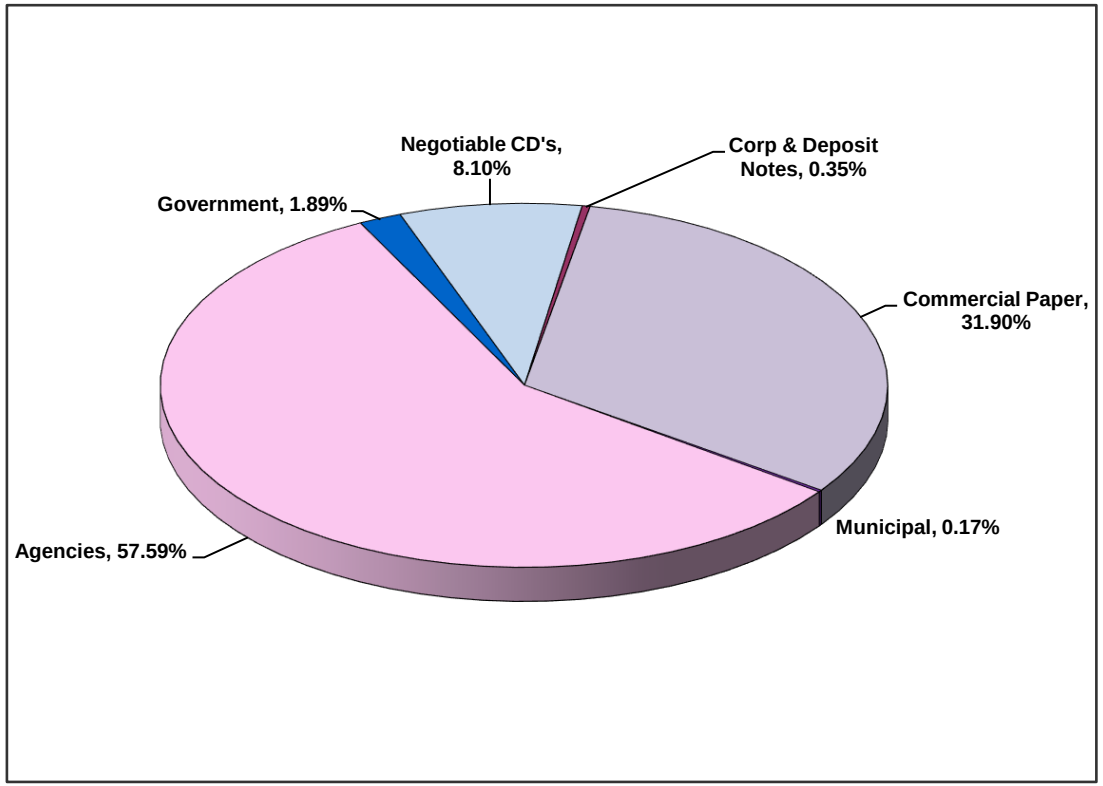
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	53.06%	
Los Angeles County and Related Entities	37.10%	
Consolidated Sanitation Districts		3.16%
Metropolitan Transportation Authority		1.23%
Miscellaneous Agencies Pooled Investments		2.10%
South Coast Air Quality Management District		2.85%
Miscellaneous		0.01%
Subtotal	90.16%	9.35%
County Bond Proceeds and Repayment Funds		0.49%
Grand Total	90.16%	9.84%

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



	In Thousands
Negotiable CD's	2,350,009
Corp & Deposit Notes	101,747
Bankers Acceptance	-
Commercial Paper	9,258,222
Municipal	50,000
Agencies	16,710,432
Other	-
Government	547,127
Total	$ 29,017,537

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	111746	FFCB 2.24 (CALLABLE	10/02/19	01/02/25	2.24	50,000,000.00	50,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	111762	FFCB 2.24 (CALLABLE	10/09/19	01/02/25	2.24	50,000,000.00	50,000,000.00	21,777.78	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	111763	FFCB 2.24 (CALLABLE	10/09/19	01/02/25	2.24	18,722,000.00	18,722,000.00	8,154.47	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	111801	FFCB 2.23 (CALLABLE	10/15/19	10/15/26	2.23	50,000,000.00	50,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	111848	FFCB 2.32 (CALLABLE	10/21/19	04/21/25	2.32	25,000,000.00	25,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111881	FFCB 2.20 (CALLABLE	10/22/19	10/22/25	2.20	18,460,000.00	18,450,770.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111882	FFCB 2.20 (CALLABLE	10/24/19	10/22/25	2.20	50,000,000.00	49,975,000.00	6,111.11	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	111944	FFCB 2.22 (CALLABLE	10/28/19	01/28/25	2.22	50,000,000.00	50,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	111945	FFCB 2.22 (CALLABLE	10/28/19	01/28/25	2.22	42,350,000.00	42,350,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	112003	FFCB 1.96 (CALLABLE	10/31/19	09/16/24	1.96	15,640,000.00	15,640,000.00	38,318.00	CITIBANK	LOOP CAP MKTS LLC
	FFCB TOTAL					**370,172,000.00**	**370,137,770.00**	**74,361.36**		
NTRD	111785	FHLB 2.00 (CALLABLE	10/17/19	10/17/24	2.00	20,000,000.00	20,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	111786	FHLB 2.00 (CALLABLE	10/17/19	10/17/24	2.00	25,000,000.00	25,000,000.00	0.00	CITIBANK	CANTOR FITZGERALD
NTRD	111819	FHLB 2.06 (CALLABLE	10/29/19	10/29/24	2.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	111845	FHLB 2.00 (CALLABLE	10/29/19	10/29/24	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	111846	FHLB 2.00 (CALLABLE	10/29/19	10/29/24	2.00	25,000,000.00	25,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	111892	FHLB 2.00 (CALLABLE	10/21/19	10/21/24	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111914	FHLB 2.125 (CALLABL	10/28/19	10/28/24	2.13	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNIONBANC INVEST SVCS-LLC
NTRD	111915	FHLB 2.125 (CALLABL	10/28/19	10/28/24	2.13	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111958	FHLB 2.00 (CALLABLE	10/28/19	10/28/24	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	111959	FHLB 2.00 (CALLABLE	10/28/19	10/28/24	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
	FHLB TOTAL					**420,000,000.00**	**420,000,000.00**	**0.00**		
NTRD	111744	FHLMC 2.05 (CALLABL	10/02/19	10/02/24	2.05	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	111745	FHLMC 2.05 (CALLABL	10/15/19	10/15/24	2.05	25,000,000.00	25,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111754	FHLMC 2.25 (CALLABL	10/07/19	10/07/24	2.25	25,000,000.00	25,000,000.00	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	111764	FHLMC 2.10 (CALLABL	10/09/19	10/07/24	2.10	25,000,000.00	25,000,000.00	2,916.67	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111772	FHLMC 2.07 (CALLABL	10/09/19	04/09/25	2.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	111780	FHLMC 2.10 (CALLABL	10/09/19	10/16/25	2.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: October 1, 2019 to October 31, 2019
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	111787	FHLMC 2.00 (CALLABL	10/21/19	10/21/24	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111798	FHLMC 2.05 (CALLABL	10/09/19	10/09/24	2.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111820	FHLMC 2.00 (CALLABL	10/29/19	04/29/26	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	111830	FHLMC 2.08 (CALLABL	10/29/19	04/29/25	2.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	111831	FHLMC 2.12 (CALLABL	10/29/19	04/29/25	2.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	STIFEL- NICOLAUS & CO INC
NTRD	111832	FHLMC 2.10 (CALLABL	10/29/19	10/29/24	2.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111833	FHLMC 2.10 (CALLABL	10/29/19	10/29/24	2.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111834	FHLMC 2.08 (CALLABL	10/29/19	04/29/25	2.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	111844	FHLMC 2.10 (CALLABL	10/29/19	10/29/24	2.10	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	111883	FHLMC 2.01 (CALLABL	10/28/19	10/28/24	2.01	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	111927	FHLMC 2.13 (CALLABL	10/28/19	10/28/24	2.13	50,000,000.00	50,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
	FHLMC TOTAL					**725,000,000.00**	**725,000,000.00**	**2,916.67**		
NTRD	111849	FHLMC 2.07 (CALLABL	10/29/19	04/29/25	2.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
	FHLMC (Q) TOTAL					**50,000,000.00**	**50,000,000.00**	**0.00**		
NTRD	111904	FNMA 2.00 (CALLABLE	10/28/19	10/28/24	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	112004	FNMA 2.00 (CALLABLE	10/31/19	10/28/24	2.00	50,000,000.00	50,050,000.00	8,333.33	CITIBANK	FTN FINANCIAL CAP MKTS
	FNMA TOTAL					**100,000,000.00**	**100,050,000.00**	**8,333.33**		
NTRD	111773	FHLMC 3.00 (CALLABL	10/09/19	10/09/24	3.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111799	FHLMC 3.05 (CALLABL	10/09/19	10/09/24	3.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111860	FHLMC 3.375 (CALLAB	10/29/19	10/29/24	3.38	50,000,000.00	50,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111895	FHLMC 3.75 (CALLABL	10/28/19	04/28/25	3.75	50,000,000.00	50,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
	MCPN TOTAL					**200,000,000.00**	**200,000,000.00**	**0.00**		
NTRD	111728	OLD LINE FUNDING LL	10/01/19	11/08/19	2.09	50,000,000.00	49,889,694.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111734	CANCARA ASSET SEC L	10/01/19	11/12/19	2.10	50,000,000.00	49,877,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111735	CANCARA ASSET SEC L	10/02/19	11/12/19	2.10	50,000,000.00	49,880,416.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111737	CHARIOT FUNDING LLC	10/01/19	11/07/19	2.07	50,000,000.00	49,893,625.00	0.00	CITIBANK	MISCHLER FINANCIAL

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: October 1, 2019 to October 31, 2019
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	111738	AUTOBAHN FUNDING CO	10/01/19	11/05/19	2.04	30,000,000.00	29,940,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111739	AUTOBAHN FUNDING CO	10/01/19	11/05/19	2.04	25,000,000.00	24,950,416.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111740	CHARIOT FUNDING LLC	10/01/19	11/07/19	2.07	50,000,000.00	49,893,625.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111741	THUNDER BAY FUNDING	10/01/19	01/09/20	2.04	33,916,000.00	33,723,809.33	0.00	CITIBANK	MFR SEC- INC
NTRD	111747	CHARIOT FUNDING LLC	10/02/19	11/08/19	2.08	50,000,000.00	49,893,111.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111748	CRC FUNDING LLC CP	10/02/19	11/12/19	2.00	50,000,000.00	49,886,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111749	TORONTO DOMINION BA	10/02/19	11/06/19	1.96	50,000,000.00	49,904,722.22	0.00	CITIBANK	MFR SEC- INC
NTRD	111750	SHEFFIELD RECEIVABL	10/02/19	11/19/19	2.09	37,602,000.00	37,497,215.76	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111751	TORONTO DOMINION BA	10/02/19	11/12/19	1.93	25,013,000.00	24,958,020.04	0.00	CITIBANK	MFR SEC- INC
NTRD	111753	REGENCY MARKETS NO.	10/03/19	11/07/19	2.03	50,000,000.00	49,901,319.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111755	JUPITER SEC COMPANY	10/03/19	11/13/19	2.08	50,000,000.00	49,881,555.56	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111756	CAFCO LLC CP	10/03/19	11/13/19	2.00	50,000,000.00	49,886,111.11	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	111757	CRC FUNDING LLC CP	10/03/19	11/13/19	2.00	50,000,000.00	49,886,111.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111758	CIESCO LLC CP	10/03/19	11/15/19	2.00	25,000,000.00	24,940,277.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111759	LA FAYETTE ASSET SE	10/03/19	10/31/19	2.05	29,700,000.00	29,652,645.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111760	CAFCO LLC CP	10/03/19	11/15/19	2.00	25,000,000.00	24,940,277.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111761	ATLANTIC ASSET SEC	10/03/19	11/08/19	2.00	6,458,000.00	6,445,084.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111765	SHEFFIELD RECEIVABL	10/04/19	11/14/19	2.10	50,000,000.00	49,880,416.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111766	JUPITER SEC COMPANY	10/04/19	11/08/19	2.06	50,000,000.00	49,899,861.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111767	CRC FUNDING LLC CP	10/04/19	11/22/19	1.98	25,000,000.00	24,932,625.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111768	ATLANTIC ASSET SEC	10/04/19	11/05/19	2.00	35,000,000.00	34,937,777.78	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111769	LA FAYETTE ASSET SE	10/04/19	10/28/19	2.01	41,279,000.00	41,223,686.14	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111771	SHEFFIELD RECEIVABL	10/07/19	11/12/19	2.10	50,000,000.00	49,895,000.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111774	JUPITER SEC COMPANY	10/07/19	11/14/19	2.05	50,000,000.00	49,891,805.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111775	CRC FUNDING LLC CP	10/07/19	11/20/19	1.95	25,000,000.00	24,940,416.67	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	111776	LA FAYETTE ASSET SE	10/07/19	11/14/19	1.98	25,000,000.00	24,947,750.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111777	LA FAYETTE ASSET SE	10/07/19	01/06/20	2.01	50,000,000.00	49,745,958.33	0.00	CITIBANK	MFR SEC- INC
NTRD	111778	CRC FUNDING LLC CP	10/07/19	11/20/19	1.95	15,800,000.00	15,762,343.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111779	SHEFFIELD RECEIVABL	10/07/19	11/06/19	2.00	21,839,000.00	21,802,601.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111781	THUNDER BAY FUNDING	10/09/19	01/06/20	2.00	40,000,000.00	39,802,222.22	0.00	CITIBANK	MFR SEC- INC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: October 1, 2019 to October 31, 2019
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	111782	LA FAYETTE ASSET SE	10/09/19	12/04/19	2.00	50,000,000.00	49,844,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111788	REGENCY MARKETS NO.	10/08/19	11/08/19	2.04	50,000,000.00	49,912,166.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111789	LA FAYETTE ASSET SE	10/08/19	11/18/19	1.98	50,000,000.00	49,887,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111790	CIESCO LLC CP	10/08/19	11/20/19	1.95	50,000,000.00	49,883,541.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111791	CRC FUNDING LLC CP	10/08/19	11/19/19	1.95	25,000,000.00	24,943,125.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111792	CHARIOT FUNDING LLC	10/08/19	11/15/19	2.00	50,000,000.00	49,894,444.44	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111793	LA FAYETTE ASSET SE	10/08/19	11/06/19	1.99	25,000,000.00	24,959,923.61	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111794	CAFCO LLC CP	10/08/19	11/19/19	1.95	25,000,000.00	24,943,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111795	CHARIOT FUNDING LLC	10/08/19	11/13/19	2.00	50,000,000.00	49,900,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111796	CIESCO LLC CP	10/08/19	11/20/19	1.95	47,800,000.00	47,688,665.83	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111802	JUPITER SEC COMPANY	10/09/19	11/14/19	1.98	50,000,000.00	49,901,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111803	REGENCY MARKETS NO.	10/09/19	11/06/19	2.03	27,467,000.00	27,423,632.66	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111804	REGENCY MARKETS NO.	10/09/19	11/06/19	2.03	25,000,000.00	24,960,527.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111805	CHARIOT FUNDING LLC	10/09/19	11/15/19	1.98	50,000,000.00	49,898,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111806	MONT BLANC CAPITAL	10/09/19	11/13/19	1.98	29,866,000.00	29,808,507.95	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111807	AUTOBAHN FUNDING CO	10/09/19	11/14/19	1.93	25,000,000.00	24,951,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111808	CAFCO LLC CP	10/09/19	11/22/19	1.92	50,000,000.00	49,882,666.67	0.00	CITIBANK	MFR SEC- INC
NTRD	111809	NATIXIS NY BRANCH C	10/09/19	10/22/19	1.82	50,000,000.00	49,967,138.89	0.00	CITIBANK	UBS SEC LLC
NTRD	111810	NATIXIS NY BRANCH C	10/09/19	10/22/19	1.82	50,000,000.00	49,967,138.89	0.00	CITIBANK	UBS SEC LLC
NTRD	111811	AUTOBAHN FUNDING CO	10/09/19	11/15/19	1.93	25,000,000.00	24,950,409.72	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111812	CHARIOT FUNDING LLC	10/09/19	11/18/19	1.99	50,000,000.00	49,889,444.44	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	111813	AUTOBAHN FUNDING CO	10/09/19	11/15/19	1.93	50,000,000.00	49,900,819.44	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111814	JUPITER SEC COMPANY	10/09/19	10/10/19	1.88	29,376,000.00	29,374,465.92	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111815	CANCARA ASSET SEC L	10/11/19	11/12/19	2.00	50,000,000.00	49,911,111.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111816	CANCARA ASSET SEC L	10/11/19	11/12/19	2.00	2,000,000.00	1,996,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111818	THUNDER BAY FUNDING	10/11/19	11/21/19	1.93	25,000,000.00	24,945,048.61	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111821	REGENCY MARKETS NO.	10/10/19	11/08/19	2.00	50,000,000.00	49,919,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111822	AUTOBAHN FUNDING CO	10/10/19	11/15/19	1.91	50,000,000.00	49,904,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111823	AUTOBAHN FUNDING CO	10/10/19	11/15/19	1.91	5,000,000.00	4,990,450.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111824	CHARIOT FUNDING LLC	10/10/19	11/19/19	1.94	50,000,000.00	49,892,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: October 1, 2019 to October 31, 2019
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	111825	LA FAYETTE ASSET SE	10/10/19	11/19/19	1.96	12,000,000.00	11,973,866.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111826	CIESCO LLC CP	10/10/19	12/04/19	1.93	50,000,000.00	49,852,569.44	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111827	CIESCO LLC CP	10/10/19	12/04/19	1.91	13,679,000.00	13,639,083.92	0.00	CITIBANK	MFR SEC- INC
NTRD	111828	CHARIOT FUNDING LLC	10/11/19	11/18/19	1.95	50,000,000.00	49,897,083.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111829	ING U.S. FUNDING LL	10/11/19	02/03/20	1.94	50,000,000.00	49,690,138.89	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	111835	JUPITER SEC COMPANY	10/11/19	11/19/19	1.94	50,000,000.00	49,894,916.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111836	AUTOBAHN FUNDING CO	10/11/19	11/18/19	1.90	50,000,000.00	49,899,722.22	0.00	CITIBANK	MFR SEC- INC
NTRD	111837	JUPITER SEC COMPANY	10/11/19	11/19/19	1.95	50,000,000.00	49,894,375.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111838	CHARIOT FUNDING LLC	10/11/19	11/20/19	1.95	50,000,000.00	49,891,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111839	CIESCO LLC CP	10/11/19	12/02/19	1.95	50,000,000.00	49,859,166.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111840	LA FAYETTE ASSET SE	10/11/19	10/30/19	1.95	50,000,000.00	49,948,541.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111841	CHARIOT FUNDING LLC	10/11/19	11/22/19	1.95	50,000,000.00	49,886,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111842	CIESCO LLC CP	10/11/19	12/02/19	1.95	36,838,000.00	36,734,239.63	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111850	REGENCY MARKETS NO.	10/15/19	11/15/19	2.02	50,000,000.00	49,913,027.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111851	CHARIOT FUNDING LLC	10/15/19	11/20/19	1.93	50,000,000.00	49,903,500.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111852	JUPITER SEC COMPANY	10/15/19	11/20/19	1.92	50,000,000.00	49,904,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111853	AUTOBAHN FUNDING CO	10/15/19	12/20/19	1.96	50,000,000.00	49,820,333.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111854	REGENCY MARKETS NO.	10/15/19	11/15/19	2.02	50,000,000.00	49,913,027.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111855	CAFCO LLC CP	10/15/19	12/12/19	1.94	50,000,000.00	49,843,722.22	0.00	CITIBANK	MFR SEC- INC
NTRD	111856	REGENCY MARKETS NO.	10/15/19	11/15/19	2.02	49,712,000.00	49,625,528.74	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111858	REGENCY MARKETS NO.	10/16/19	11/15/19	2.02	40,000,000.00	39,932,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111859	AUTOBAHN FUNDING CO	10/16/19	11/21/19	1.90	50,000,000.00	49,905,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111862	CIESCO LLC CP	10/16/19	12/02/19	1.93	48,162,000.00	48,040,645.14	0.00	CITIBANK	MFR SEC- INC
NTRD	111863	AUTOBAHN FUNDING CO	10/16/19	11/21/19	1.90	50,000,000.00	49,905,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111864	CAFCO LLC CP	10/16/19	12/12/19	1.93	50,000,000.00	49,847,208.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111865	PFIZER INC CP	10/16/19	02/20/20	1.93	50,000,000.00	49,659,569.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111866	PFIZER INC CP	10/16/19	02/19/20	1.93	17,542,000.00	17,423,503.79	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111869	CHARIOT FUNDING LLC	10/17/19	11/22/19	1.92	50,000,000.00	49,904,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111870	CIESCO LLC CP	10/17/19	12/04/19	1.92	50,000,000.00	49,872,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111871	SHEFFIELD RECEIVABL	10/17/19	12/04/19	1.92	50,000,000.00	49,872,000.00	0.00	CITIBANK	MFR SEC- INC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: October 1, 2019 to October 31, 2019
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	111872	JUPITER SEC COMPANY	10/18/19	11/27/19	1.92	50,000,000.00	49,893,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111873	JUPITER SEC COMPANY	10/17/19	11/27/19	1.92	50,000,000.00	49,890,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111874	LA FAYETTE ASSET SE	10/17/19	11/14/19	1.93	25,000,000.00	24,962,472.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111875	CANCARA ASSET SEC L	10/17/19	01/31/20	2.03	50,000,000.00	49,701,138.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111876	CANCARA ASSET SEC L	10/17/19	01/31/20	2.03	50,000,000.00	49,701,138.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111877	ATLANTIC ASSET SEC	10/17/19	11/18/19	1.95	50,000,000.00	49,913,333.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111878	PFIZER INC CP	10/17/19	02/20/20	1.92	7,373,000.00	7,323,453.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111884	CHARIOT FUNDING LLC	10/18/19	11/14/19	1.90	50,000,000.00	49,928,750.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111885	AUTOBAHN FUNDING CO	10/18/19	11/22/19	1.90	50,000,000.00	49,907,638.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111886	CAFCO LLC CP	10/18/19	12/02/19	1.90	50,000,000.00	49,881,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111887	CIESCO LLC CP	10/18/19	12/05/19	1.90	50,000,000.00	49,873,333.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111888	ING U.S. FUNDING LL	10/18/19	02/03/20	1.91	50,000,000.00	49,713,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111889	ATLANTIC ASSET SEC	10/18/19	11/15/19	1.96	49,725,000.00	49,649,197.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111893	OLD LINE FUNDING LL	10/21/19	01/21/20	1.93	50,000,000.00	49,753,388.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111894	ATLANTIC ASSET SEC	10/22/19	11/22/19	1.90	50,000,000.00	49,918,194.44	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111896	REGENCY MARKETS NO.	10/21/19	11/19/19	1.95	50,000,000.00	49,921,458.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111897	ATLANTIC ASSET SEC	10/21/19	11/20/19	1.92	50,000,000.00	49,920,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111898	AUTOBAHN FUNDING CO	10/21/19	12/02/19	1.88	35,000,000.00	34,923,233.33	0.00	CITIBANK	MFR SEC- INC
NTRD	111899	AUTOBAHN FUNDING CO	10/21/19	11/21/19	1.87	50,000,000.00	49,919,486.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111900	CIESCO LLC CP	10/21/19	12/05/19	1.88	48,465,000.00	48,351,107.25	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	111901	LA FAYETTE ASSET SE	10/21/19	11/04/19	1.96	15,000,000.00	14,988,566.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111906	CRC FUNDING LLC CP	10/22/19	11/27/19	1.87	50,000,000.00	49,906,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111907	ATLANTIC ASSET SEC	10/22/19	11/20/19	1.91	50,000,000.00	49,923,069.44	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111908	ATLANTIC ASSET SEC	10/22/19	11/22/19	1.90	25,000,000.00	24,959,097.22	0.00	CITIBANK	MFR SEC- INC
NTRD	111909	ING U.S. FUNDING LL	10/22/19	02/03/20	1.89	49,443,000.00	49,173,041.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111912	ATLANTIC ASSET SEC	10/23/19	11/18/19	1.91	50,000,000.00	49,931,027.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111913	THUNDER BAY FUNDING	10/24/19	12/05/19	1.88	50,000,000.00	49,890,333.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111916	CRC FUNDING LLC CP	10/23/19	12/09/19	1.85	40,000,000.00	39,903,388.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111917	AUTOBAHN FUNDING CO	10/23/19	10/31/19	1.87	50,000,000.00	49,979,222.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111918	AUTOBAHN FUNDING CO	10/23/19	10/31/19	1.87	20,000,000.00	19,991,688.89	0.00	CITIBANK	MISCHLER FINANCIAL

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: October 1, 2019 to October 31, 2019
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	111919	SHEFFIELD RECEIVABL	10/23/19	12/20/19	1.92	50,000,000.00	49,845,333.33	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111920	NATIXIS NY BRANCH C	10/23/19	10/31/19	1.82	47,260,000.00	47,240,885.96	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111924	ATLANTIC ASSET SEC	10/25/19	12/03/19	1.86	50,000,000.00	49,899,250.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111925	ATLANTIC ASSET SEC	10/25/19	12/04/19	1.85	50,000,000.00	49,897,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111926	OLD LINE FUNDING LL	10/25/19	01/16/20	1.88	50,000,000.00	49,783,277.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111930	ATLANTIC ASSET SEC	10/24/19	12/10/19	1.84	44,923,000.00	44,815,084.97	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111931	CAFCO LLC CP	10/24/19	12/03/19	1.81	50,000,000.00	49,899,444.44	0.00	CITIBANK	MFR SEC- INC
NTRD	111932	CAFCO LLC CP	10/24/19	12/10/19	1.81	50,000,000.00	49,881,847.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111933	ATLANTIC ASSET SEC	10/24/19	12/12/19	1.87	50,000,000.00	49,872,736.11	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111934	ATLANTIC ASSET SEC	10/24/19	12/12/19	1.87	16,989,000.00	16,945,758.28	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111935	CREDIT AGRICOLE CIB	10/24/19	12/20/19	1.73	34,066,000.00	33,972,687.55	0.00	CITIBANK	MFR SEC- INC
NTRD	111938	AUTOBAHN FUNDING CO	10/25/19	12/02/19	1.86	50,000,000.00	49,901,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111939	AUTOBAHN FUNDING CO	10/25/19	12/02/19	1.86	17,000,000.00	16,966,623.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111940	OLD LINE FUNDING LL	10/25/19	01/21/20	1.88	20,000,000.00	19,908,088.89	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111941	OLD LINE FUNDING LL	10/25/19	01/07/20	1.88	5,000,000.00	4,980,677.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111942	REGENCY MARKETS NO.	10/25/19	11/25/19	1.90	37,450,000.00	37,388,727.64	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	111946	OLD LINE FUNDING LL	10/25/19	01/23/20	1.87	33,000,000.00	32,845,725.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111947	AUTOBAHN FUNDING CO	10/25/19	12/06/19	1.85	20,000,000.00	19,956,833.33	0.00	CITIBANK	MFR SEC- INC
NTRD	111948	JUPITER SEC COMPANY	10/25/19	11/19/19	1.87	20,000,000.00	19,974,027.78	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111949	CAFCO LLC CP	10/25/19	12/11/19	1.82	30,000,000.00	29,928,716.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111950	TORONTO DOMINION BA	10/25/19	12/12/19	1.71	50,000,000.00	49,886,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111951	CREDIT AGRICOLE CIB	10/25/19	12/13/19	1.74	50,000,000.00	49,881,583.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111952	CHARIOT FUNDING LLC	10/25/19	11/27/19	1.85	20,000,000.00	19,966,083.33	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	111953	LA FAYETTE ASSET SE	10/25/19	02/07/20	1.87	25,000,000.00	24,863,645.83	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111960	ATLANTIC ASSET SEC	10/28/19	12/12/19	1.82	50,000,000.00	49,886,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111962	CAFCO LLC CP	10/28/19	12/13/19	1.81	49,000,000.00	48,886,673.89	0.00	CITIBANK	MFR SEC- INC
NTRD	111963	LA FAYETTE ASSET SE	10/28/19	12/06/19	1.85	50,000,000.00	49,899,791.67	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	111964	SHEFFIELD RECEIVABL	10/28/19	12/16/19	1.85	50,000,000.00	49,874,097.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111966	LA FAYETTE ASSET SE	10/28/19	12/13/19	1.84	25,000,000.00	24,941,222.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111967	CREDIT AGRICOLE CIB	10/28/19	12/30/19	1.74	50,000,000.00	49,847,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: October 1, 2019 to October 31, 2019
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	111972	NATIXIS NY BRANCH C	10/29/19	10/30/19	1.79	50,000,000.00	49,997,513.89	0.00	CITIBANK	UBS SEC LLC
NTRD	111973	NATIXIS NY BRANCH C	10/29/19	10/30/19	1.79	50,000,000.00	49,997,513.89	0.00	CITIBANK	UBS SEC LLC
NTRD	111974	NATIXIS NY BRANCH C	10/29/19	10/30/19	1.79	50,000,000.00	49,997,513.89	0.00	CITIBANK	UBS SEC LLC
NTRD	111975	NATIXIS NY BRANCH C	10/29/19	10/30/19	1.79	50,000,000.00	49,997,513.89	0.00	CITIBANK	UBS SEC LLC
NTRD	111976	NATIXIS NY BRANCH C	10/29/19	10/30/19	1.79	50,000,000.00	49,997,513.89	0.00	CITIBANK	UBS SEC LLC
NTRD	111977	LA FAYETTE ASSET SE	10/29/19	02/04/20	1.86	50,000,000.00	49,746,833.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111978	ATLANTIC ASSET SEC	10/29/19	11/27/19	1.84	50,000,000.00	49,925,888.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111979	SHEFFIELD RECEIVABL	10/29/19	12/17/19	1.85	50,000,000.00	49,874,097.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111980	CAFCO LLC CP	10/29/19	12/17/19	1.79	50,000,000.00	49,878,180.56	0.00	CITIBANK	MFR SEC- INC
NTRD	111981	CAFCO LLC CP	10/29/19	12/16/19	1.79	25,000,000.00	24,940,333.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111982	NATIXIS NY BRANCH C	10/29/19	10/30/19	1.79	50,000,000.00	49,997,513.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111983	NATIXIS NY BRANCH C	10/29/19	10/30/19	1.79	50,000,000.00	49,997,513.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111989	NATIXIS NY BRANCH C	10/30/19	10/31/19	1.79	50,000,000.00	49,997,513.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111990	NATIXIS NY BRANCH C	10/30/19	10/31/19	1.79	50,000,000.00	49,997,513.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111991	LA FAYETTE ASSET SE	10/30/19	12/09/19	1.79	30,000,000.00	29,940,333.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111992	PFIZER INC CP	10/30/19	03/03/20	1.80	50,000,000.00	49,687,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111993	SHEFFIELD RECEIVABL	10/30/19	12/17/19	1.84	50,000,000.00	49,877,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111994	SHEFFIELD RECEIVABL	10/30/19	11/13/19	1.84	50,000,000.00	49,964,222.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111995	SHEFFIELD RECEIVABL	10/30/19	11/13/19	1.84	11,750,000.00	11,741,592.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111996	ING U.S. FUNDING LL	10/30/19	05/05/20	1.80	35,765,000.00	35,428,809.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111997	SHEFFIELD RECEIVABL	10/30/19	12/12/19	1.85	25,000,000.00	24,944,906.25	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111998	MONT BLANC CAPITAL	10/30/19	01/02/20	1.83	19,000,000.00	18,938,186.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112005	LA FAYETTE ASSET SE	10/31/19	12/02/19	1.81	30,000,000.00	29,951,733.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112006	OLD LINE FUNDING LL	10/31/19	04/08/20	1.82	47,500,000.00	47,115,777.78	0.00	CITIBANK	MFR SEC- INC
NTRD	112007	CRC FUNDING LLC CP	10/31/19	01/31/20	1.84	25,000,000.00	24,882,444.44	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112008	PFIZER INC CP	10/31/19	03/03/20	1.70	50,000,000.00	49,707,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
	CPD TOTAL					**7,409,758,000.00**	**7,392,075,535.68**	**0.00**		
NTRD	111752	MUFG UNION BANK NA	10/02/19	01/02/20	1.98	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	111867	MUFG UNION BANK NA	10/16/19	11/22/19	1.83	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: October 1, 2019 to October 31, 2019
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	111910	MUFG UNION BANK NA	10/22/19	12/20/19	1.80	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	111936	MUFG UNION BANK NA	10/24/19	12/13/19	1.76	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	111954	MUFG UNION BANK NA	10/25/19	12/02/19	1.75	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	111984	MUFG UNION BANK NA	10/29/19	12/18/19	1.75	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**300,000,000.00**	**300,000,000.00**	**0.00**		
NTRD	111742	BARCLAYS BANK PLC N	10/01/19	12/31/19	2.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111770	CANADIAN IMP. BK OF	10/04/19	11/04/19	1.91	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	111783	NORDEA BANK ABP NY	10/09/19	01/06/20	1.97	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	111784	DNB BANK ASA NY CD	10/09/19	12/20/19	1.90	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111800	CANADIAN IMP. BK OF	10/09/19	11/07/19	1.90	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	111817	CANADIAN IMP. BK OF	10/11/19	11/15/19	1.89	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111843	BANK OF MONTREAL CH	10/11/19	01/10/20	1.94	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	111868	CREDIT AGRICOLE CIB	10/16/19	12/20/19	1.90	50,000,000.00	50,000,899.71	0.00	CITIBANK	MFR SEC- INC
NTRD	111879	BANK OF MONTREAL CH	10/17/19	11/27/19	1.80	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111880	TORONTO DOMINION BA	10/18/19	11/27/19	1.80	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	111890	CANADIAN IMP. BK OF	10/18/19	12/20/19	1.82	50,000,000.00	50,000,872.24	0.00	CITIBANK	MFR SEC- INC
NTRD	111891	DNB BANK ASA NY CD	10/18/19	01/21/20	1.90	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111902	TORONTO DOMINION BA	10/21/19	12/20/19	1.81	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	111911	BANK OF NOVA SCOTIA	10/22/19	04/20/20	1.89	50,000,000.00	50,002,490.35	0.00	CITIBANK	MFR SEC- INC
NTRD	111921	CREDIT SUISSE NY CD	10/23/19	11/27/19	1.88	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111922	CREDIT SUISSE NY CD	10/23/19	12/06/19	1.89	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111923	CREDIT SUISSE NY CD	10/24/19	12/02/19	1.89	50,000,000.00	50,000,540.57	0.00	CITIBANK	MFR SEC- INC
NTRD	111937	CANADIAN IMP. BK OF	10/24/19	12/11/19	1.74	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111943	CREDIT SUISSE NY CD	10/25/19	12/20/19	1.88	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	111955	BANK OF MONTREAL CH	10/25/19	01/21/20	1.75	50,000,000.00	50,001,217.05	0.00	CITIBANK	MFR SEC- INC
NTRD	111956	CANADIAN IMP. BK OF	10/25/19	12/13/19	1.73	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	111961	DNB BANK ASA NY CD	10/28/19	01/21/20	1.86	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	111965	BANK OF MONTREAL CH	10/28/19	12/16/19	1.70	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111969	NORDEA BANK ABP NY	10/29/19	01/31/20	1.86	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: October 1, 2019 to October 31, 2019
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	111970	TORONTO DOMINION BA	10/29/19	12/31/19	1.74	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	111999	CREDIT AGRICOLE CIB	10/30/19	12/30/19	1.74	50,000,000.00	50,000,844.75	0.00	CITIBANK	MFR SEC- INC
NTRD	112009	DNB BANK ASA NY CD	10/31/19	01/31/20	1.80	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
	YANK CDS TOTAL					**1,350,000,000.00**	**1,350,006,864.67**	**0.00**		
	NTRD-PSI NON-TRADING TOTAL					**10,924,930,000.00**	**10,907,270,170.35**	**85,611.36**		
	PSI TOTAL					**10,924,930,000.00**	**10,907,270,170.35**	**85,611.36**		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period: October 1, 2019 to October 31, 2019
Attachment VIII

ACCOUNT	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	106824	S OF C LAIF	10/15/19	12/31/19	0.00	240,570.15	240,570.15	0.00	LAIF - STATE OF CALIFORNIA	NONE
	SCAQM-SOUTH COAST AIR QUALITY MG					**240,570.15**	**240,570.15**	**0.00**		
SLIM	106825	S OF C LAIF	10/15/19	12/31/19	0.00	20,570.14	20,570.14	0.00	LAIF - STATE OF CALIFORNIA	NONE
	SLIM-SCHOOLS LINKED INSURANCE MG					**20,570.14**	**20,570.14**	**0.00**		
WASIA	106826	S OF C LAIF	10/15/19	12/31/19	0.00	248.50	248.50	0.00	LAIF - STATE OF CALIFORNIA	NONE
	WASIA-WHITTIER AREA SCHOOLS INS					**248.50**	**248.50**	**0.00**		
		SPI Total				**261,388.79**	**261,388.79**	**0.00**		

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: October 1, 2019 to October 31, 2019
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
10/15/19	NTRD	103482	FFCB 2.08 (CALL	CALL	50,000,000.00	49,871,440.98	332,222.22	128,559.02	50,332,222.22
10/15/19	NTRD	103483	FFCB 2.08 (CALL	CALL	5,800,000.00	5,785,087.20	38,537.78	14,912.80	5,838,537.78
10/15/19	NTRD	103496	FFCB 2.08 (CALL	CALL	14,000,000.00	13,966,243.68	93,022.22	33,756.32	14,093,022.22
10/24/19	NTRD	109086	FFCB 3.46 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/24/19	NTRD	109104	FFCB 3.46 (CALL	CALL	8,095,000.00	8,083,147.28	0.00	11,852.72	8,095,000.00
			FFCB TOTAL		**102,895,000.00**	**102,705,919.14**	**463,782.22**	**189,080.86**	**103,358,782.22**
10/10/19	NTRD	106582	FHLB 2.41 (CALL	CALL	25,000,000.00	25,000,000.00	150,625.00	0.00	25,150,625.00
10/24/19	NTRD	105795	FHLB 2.25 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/24/19	NTRD	105796	FHLB 2.20 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/24/19	NTRD	105804	FHLB 2.20 (CALL	CALL	10,000,000.00	10,000,000.00	0.00	0.00	10,000,000.00
10/25/19	NTRD	109080	FHLB 3.17 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/26/19	NTRD	105914	FHLB 2.25 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/26/19	NTRD	106665	FHLB 2.28 (CALL	CALL	40,975,000.00	40,847,453.46	0.00	127,546.54	40,975,000.00
10/29/19	NTRD	106757	FHLB 2.20 (CALL	CALL	25,000,000.00	25,000,000.00	137,500.00	0.00	25,137,500.00
10/30/19	NTRD	108994	FHLB 3.45 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/30/19	NTRD	108995	FHLB 3.45 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/30/19	NTRD	108998	FHLB 3.45 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/30/19	NTRD	109006	FHLB 3.50 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
			FHLB TOTAL		**300,975,000.00**	**300,847,453.46**	**288,125.00**	**127,546.54**	**301,263,125.00**
10/03/19	NTRD	110399	FHLMC 2.83 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
10/05/19	NTRD	106581	FHLMC 2.47 (CAL	CALL	25,000,000.00	25,000,000.00	154,375.00	0.00	25,154,375.00
10/08/19	NTRD	110461	FHLMC 2.70 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/11/19	NTRD	110358	FHLMC 2.80 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/11/19	NTRD	110396	FHLMC 2.85 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/11/19	NTRD	110444	FHLMC 2.70 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/11/19	NTRD	110489	FHLMC 2.70 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: October 1, 2019 to October 31, 2019
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
10/12/19	NTRD	106616	FHLMC 2.50 (CAL	CALL	25,000,000.00	25,000,000.00	156,250.00	0.00	25,156,250.00
10/15/19	NTRD	110301	FHLMC 2.75 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/15/19	NTRD	110302	FHLMC 2.55(CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/16/19	NTRD	110360	FHLMC 2.80 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/17/19	NTRD	110361	FHLMC 2.60 (CAL	CALL	14,105,000.00	14,105,000.00	0.00	0.00	14,105,000.00
10/17/19	NTRD	110363	FHLMC 2.74 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/17/19	NTRD	110364	FHLMC 2.625 (CA	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
10/18/19	NTRD	105798	FHLMC 2.25 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/18/19	NTRD	110365	FHLMC 2.80 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/18/19	NTRD	110532	FHLMC 2.65 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/19/19	NTRD	105782	FHLMC 2.25 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/23/19	NTRD	105797	FHLMC 2.25 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/23/19	NTRD	106718	FHLMC 2.45 (CAL	CALL	25,000,000.00	25,000,000.00	153,125.00	0.00	25,153,125.00
10/24/19	NTRD	110473	FHLMC 2.75 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/25/19	NTRD	110420	FHLMC 2.70 (CAL	CALL	24,985,000.00	24,985,000.00	0.00	0.00	24,985,000.00
10/25/19	NTRD	110533	FHLMC 2.70 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/25/19	NTRD	110534	FHLMC 2.70 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/25/19	NTRD	110545	FHLMC 2.88 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/26/19	NTRD	103598	FHLMC 2.20 (CAL	CALL	22,520,000.00	22,520,000.00	123,860.00	0.00	22,643,860.00
10/26/19	NTRD	103665	FHLMC 2.15 (CAL	CALL	25,000,000.00	25,000,000.00	134,375.00	0.00	25,134,375.00
10/26/19	NTRD	105808	FHLMC 2.26 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/27/19	NTRD	104447	FHLMC 2.06 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/27/19	NTRD	105819	FHLMC 2.27 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/27/19	NTRD	105825	FHLMC 2.27 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/27/19	NTRD	105831	FHLMC 2.30 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/27/19	NTRD	105832	FHLMC 2.30 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/29/19	NTRD	110546	FHLMC 2.85 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
			FHLMC TOTAL		**886,610,000.00**	**886,610,000.00**	**721,985.00**	**0.00**	**887,331,985.00**

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: October 1, 2019 to October 31, 2019
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
10/27/19	NTRD	104341	FNMA 2.25 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/27/19	NTRD	104343	FNMA 2.25 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
10/27/19	NTRD	104350	FNMA 2.25 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
			FNMA TOTAL		**75,000,000.00**	**75,000,000.00**	**0.00**	**0.00**	**75,000,000.00**
10/26/19	NTRD	107615	FHLMC 6.50 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
10/26/19	NTRD	107618	FHLMC 6.50 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
10/26/19	NTRD	107800	FHLMC 7.75 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
			MCPN TOTAL		**150,000,000.00**	**150,000,000.00**	**0.00**	**0.00**	**150,000,000.00**
10/26/19	NTRD	107574	FHLB 6.00 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
			MCSA TOTAL		**50,000,000.00**	**50,000,000.00**	**0.00**	**0.00**	**50,000,000.00**
NTRD Total					**1,565,480,000.00**	**1,565,163,372.60**	**1,473,892.22**	**316,627.40**	**1,566,953,892.22**

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

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	2,350,009,395.32	2,350,423,000.00	$413,604.68	20,000,000.00	20,024,600.00	$24,600.00
Euro CD's	0.00	$0.00	$0.00	0.00	0.00	$0.00
Bankers Acceptances	0.00	$0.00	$0.00	0.00	0.00	$0.00
Commercial Paper	9,258,221,873.74	9,258,674,135.16	$452,261.42	0.00	0.00	$0.00
Governments	547,126,621.04	547,329,000.00	$202,378.96	35,707,082.70	35,765,210.81	$58,128.11
Agencies	16,710,432,176.93	16,706,585,551.64	($3,846,625.29)	67,684,510.44	69,221,695.76	$1,537,185.32
Municipals	50,000,000.00	50,000,000.00	$0.00	3,790,000.00	3,790,000.00	$0.00
Corp. & Deposit Notes	101,747,286.35	102,737,954.20	$990,667.85	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	42,696,662.32	42,696,662.32	$0.00
TOTAL	$29,017,537,353.38	$29,015,749,641.00	($1,787,712.38)	$169,878,255.46	$171,498,168.89	$1,619,913.43

Market Pricing Policies and Source:

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

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

There were no Market Pricing Exceptions

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
100464	FFCB 1.53 (CALLABLE	1.5300	01/27/20	21,000,000.00	21,000,000.00	20,998,530.00
100465	FFCB 1.53 (CALLABLE	1.5300	01/27/20	21,000,000.00	21,000,000.00	20,998,530.00
100512	FFCB 1.35	1.3500	01/28/20	30,000,000.00	30,000,000.00	29,984,100.00
100627	FFCB 1.4	1.4000	02/24/20	25,000,000.00	25,000,000.00	24,987,750.00
100628	FFCB 1.4	1.4000	02/24/20	25,000,000.00	25,000,000.00	24,987,750.00
100641	FFCB 1.4	1.4000	02/24/20	27,000,000.00	27,000,000.00	26,986,770.00
100666	FFCB 1.40 (CALLABLE	1.4000	02/24/20	19,150,000.00	19,150,000.00	19,140,616.50
100680	FFCB 1.62 (CALLABLE	1.6200	02/17/21	50,000,000.00	49,987,013.70	49,982,000.00
100686	FFCB 1.35 (CALLABLE	1.3500	11/18/19	25,000,000.00	25,000,000.00	24,996,500.00
100725	FFCB 1.40 (CALLABLE	1.4000	02/24/20	25,000,000.00	24,998,524.12	24,987,750.00
100817	FFCB 1.65 (CALLABLE	1.6500	03/01/21	12,390,000.00	12,388,351.14	12,358,405.50
100818	FFCB 1.65 (CALLABLE	1.6500	03/01/21	19,410,000.00	19,407,416.97	19,360,504.50
100950	FFCB 1.59	1.5900	03/23/20	25,000,000.00	25,000,000.00	25,000,250.00
101149	FFCB 1.41 (CALLABLE	1.4100	01/07/20	50,000,000.00	49,998,777.37	49,982,500.00
101151	FFCB 1.41 (CALLABLE	1.4100	01/07/20	47,540,000.00	47,538,837.52	47,523,361.00
101152	FFCB 1.62 (CALLABLE	1.6200	04/12/21	50,000,000.00	50,000,000.00	49,738,000.00
101154	FFCB 1.40 (CALLABLE	1.4000	04/07/20	50,000,000.00	50,000,000.00	49,958,500.00
101156	FFCB 1.62 (CALLABLE	1.6200	04/12/21	25,000,000.00	25,000,000.00	24,869,000.00
101159	FFCB 1.40 (CALLABLE	1.4000	04/07/20	50,000,000.00	49,997,296.39	49,958,500.00
101210	FFCB 1.40 (CALLABLE	1.4000	04/07/20	50,000,000.00	50,000,000.00	49,958,500.00
101277	FFCB 1.68 (CALLABLE	1.6800	04/12/21	25,000,000.00	24,992,771.08	24,919,000.00
101295	FFCB 1.40 (CALLABLE	1.4000	04/13/20	25,000,000.00	25,000,000.00	24,971,750.00
101296	FFCB 1.40 (CALLABLE	1.4000	04/13/20	25,000,000.00	25,000,000.00	24,971,750.00
101300	FFCB 1.40 (CALLABLE	1.4000	04/13/20	50,000,000.00	50,000,000.00	49,943,500.00
101324	FFCB 1.68 (CALLABLE	1.6800	04/12/21	33,600,000.00	33,592,214.66	33,491,136.00
101325	FFCB 1.68 (CALLABLE	1.6800	04/12/21	35,500,000.00	35,487,147.54	35,384,980.00
101349	FFCB 1.62 (CALLABLE	1.6200	04/20/21	50,000,000.00	49,988,258.47	49,827,000.00
101354	FFCB 1.62 (CALLABLE	1.6200	04/20/21	25,000,000.00	24,992,661.55	24,913,500.00
101356	FFCB 1.68 (CALLABLE	1.6800	04/12/21	26,440,000.00	26,432,329.48	26,354,334.40
101400	FFCB 1.62 (CALLABLE	1.6200	04/20/21	30,000,000.00	29,988,545.77	29,896,200.00
101408	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	24,977,000.00
101410	FFCB 1.42 (CALLABLE	1.4200	04/27/20	10,900,000.00	10,900,000.00	10,889,972.00
101411	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	24,977,000.00
101412	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	24,977,000.00
101413	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	24,977,000.00
101424	FFCB 1.40 (CALLABLE	1.4000	04/13/20	46,645,000.00	46,634,441.28	46,592,291.15
101448	FFCB 1.70 (CALLABLE	1.7000	05/03/21	25,000,000.00	24,992,483.57	24,935,000.00
101449	FFCB 1.70 (CALLABLE	1.7000	05/03/21	25,000,000.00	24,992,483.57	24,935,000.00
101454	FFCB 1.62 (CALLABLE	1.6200	04/20/21	20,710,000.00	20,694,701.57	20,638,343.40
101459	FFCB 1.68 (CALLABLE	1.6800	04/05/21	25,000,000.00	24,986,967.77	24,918,250.00
101475	FFCB 1.47 (CALLABLE	1.4700	05/04/20	50,000,000.00	50,000,000.00	49,965,500.00
101476	FFCB 1.47 (CALLABLE	1.4700	05/04/20	25,000,000.00	25,000,000.00	24,982,750.00
101477	FFCB 1.47 (CALLABLE	1.4700	05/04/20	25,000,000.00	25,000,000.00	24,982,750.00
101553	FFCB 1.47 (CALLABLE	1.4700	08/17/20	40,000,000.00	40,000,000.00	39,963,200.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101567	FFCB 1.47 (CALLABLE	1.4700	08/17/20	27,000,000.00	26,997,961.78	26,975,160.00
101571	FFCB 1.47 (CALLABLE	1.4700	08/17/20	25,000,000.00	24,995,328.61	24,977,000.00
101573	FFCB 1.47 (CALLABLE	1.4700	08/17/20	30,000,000.00	29,994,057.98	29,972,400.00
101582	FFCB 1.36 (CALLABLE	1.3600	02/18/20	23,600,000.00	23,598,686.60	23,586,076.00
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/21	45,650,000.00	45,642,954.78	45,465,117.50
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/21	25,000,000.00	24,988,437.88	24,898,750.00
101608	FFCB 1.58 (CALLABLE	1.5800	02/17/21	25,000,000.00	24,991,467.46	24,962,750.00
101609	FFCB 1.58 (CALLABLE	1.5800	02/17/21	25,000,000.00	24,992,691.91	24,962,750.00
101611	FFCB 1.58 (CALLABLE	1.5800	02/17/21	25,000,000.00	24,992,696.16	24,962,750.00
101618	FFCB 1.58 (CALLABLE	1.5800	02/17/21	30,000,000.00	29,991,394.22	29,955,300.00
101750	FFCB 1.52 (CALLABLE	1.5200	06/08/20	25,000,000.00	25,000,000.00	24,987,750.00
101829	FFCB 1.40 (CALLABLE	1.4000	03/16/20	49,000,000.00	48,997,566.10	48,972,070.00
101840	FFCB 1.55 (CALLABLE	1.5500	12/21/20	25,000,000.00	25,000,000.00	24,926,000.00
101847	FFCB 1.55 (CALLABLE	1.5500	12/21/20	33,000,000.00	32,991,634.36	32,902,320.00
101858	FFCB 1.54 (CALLABLE	1.5400	12/14/20	9,000,000.00	9,000,000.00	8,965,530.00
101891	FFCB 1.40 (CALLABLE	1.4000	03/16/20	41,500,000.00	41,499,173.05	41,476,345.00
101922	FFCB 1.47 (CALLABLE	1.4700	06/29/20	50,000,000.00	50,000,000.00	49,957,500.00
101924	FFCB 1.42 (CALLABLE	1.4200	06/29/20	25,000,000.00	25,000,000.00	24,970,500.00
101927	FFCB 1.42 (CALLABLE	1.4200	06/29/20	25,000,000.00	25,000,000.00	24,970,500.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/21	50,000,000.00	50,000,000.00	49,717,500.00
101935	FFCB 1.47 (CALLABLE	1.4700	06/29/20	25,000,000.00	25,000,000.00	24,978,750.00
101937	FFCB 1.42 (CALLABLE	1.4200	06/29/20	17,730,000.00	17,730,000.00	17,709,078.60
101939	FFCB 1.42 (CALLABLE	1.4200	06/29/20	25,000,000.00	25,000,000.00	24,970,500.00
102079	FFCB 1.24 (CALLABLE	1.2400	01/13/20	35,500,000.00	35,498,865.33	35,475,505.00
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/20	27,800,000.00	27,792,721.77	27,721,604.00
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/21	50,000,000.00	50,000,000.00	49,840,000.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/21	25,000,000.00	25,000,000.00	24,920,000.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/21	35,000,000.00	35,000,000.00	34,888,000.00
102215	FFCB 1.68 (CALLABLE	1.6800	08/16/21	28,075,000.00	28,074,502.64	28,009,866.00
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/21	25,000,000.00	24,995,413.47	24,898,250.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/21	32,120,000.00	32,111,310.08	31,954,903.20
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/21	25,000,000.00	24,990,341.84	24,898,250.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	24,931,250.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	24,931,250.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	24,931,250.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	24,931,250.00
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/21	25,000,000.00	24,990,771.35	24,898,250.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/21	11,175,000.00	11,166,731.39	11,129,517.75
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/20	23,165,000.00	23,164,223.84	23,117,048.45
102653	FFCB 1.35 (CALLABLE	1.3500	09/21/20	32,080,000.00	32,078,924.41	32,013,594.40
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/21	50,000,000.00	49,990,369.90	49,763,000.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/20	50,000,000.00	49,992,874.76	49,897,000.00
102756	FFCB 1.54 (CALLABLE	1.5400	10/12/21	43,000,000.00	42,974,871.53	42,921,740.00
102781	FFCB 1.17 (CALLABLE	1.1700	01/13/20	25,000,000.00	24,997,845.71	24,979,250.00
102782	FFCB 1.17 (CALLABLE	1.1700	01/13/20	26,125,000.00	26,122,748.76	26,103,316.25

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102806	FFCB 1.52 (CALLABLE	1.5200	10/25/21	50,000,000.00	50,000,000.00	49,844,000.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/20	25,000,000.00	25,000,000.00	24,948,750.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/20	25,000,000.00	24,996,919.90	24,948,750.00
102831	FFCB 1.52 (CALLABLE	1.5200	10/25/21	50,000,000.00	49,996,032.83	49,844,000.00
102832	FFCB 1.52 (CALLABLE	1.5200	10/25/21	22,765,000.00	22,763,193.75	22,693,973.20
102850	FFCB 1.54 (CALLABLE	1.5400	10/12/21	50,000,000.00	50,000,000.00	49,909,000.00
102851	FFCB 1.54 (CALLABLE	1.5400	10/12/21	2,275,000.00	2,275,000.00	2,270,859.50
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/20	25,000,000.00	24,987,440.12	24,903,250.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/21	39,040,000.00	38,953,077.73	38,819,424.00
103115	FFCB 1.66 (CALLABLE	1.6600	05/25/21	25,000,000.00	24,959,239.17	24,902,500.00
103182	FFCB 2.00 (CALLABLE	2.0000	12/06/21	50,000,000.00	50,000,000.00	50,001,500.00
103222	FFCB 2.01	2.0100	12/08/21	50,000,000.00	50,000,000.00	50,435,000.00
103228	FFCB 1.65 (CALLABLE	1.6500	06/01/20	50,000,000.00	49,995,820.27	50,000,000.00
103229	FFCB 1.65 (CALLABLE	1.6500	06/01/20	16,000,000.00	15,998,662.46	16,000,000.00
103260	FFCB 2.00 (CALLABLE	2.0000	12/06/21	15,000,000.00	15,000,000.00	15,000,450.00
103485	FFCB 1.83 (CALLABLE	1.8300	12/14/20	33,770,000.00	33,750,909.56	33,770,337.70
103659	FFCB 2.08 (CALLABLE	2.0800	01/24/22	20,000,000.00	20,000,000.00	20,001,000.00
103660	FFCB 2.08 (CALLABLE	2.0800	01/24/22	20,000,000.00	20,000,000.00	20,001,000.00
103661	FFCB 2.08 (CALLABLE	2.0800	01/24/22	20,000,000.00	20,000,000.00	20,001,000.00
103721	FFCB 1.55	1.5500	01/10/20	41,980,000.00	41,979,592.24	41,970,344.60
103760	FFCB 1.67 (CALLABLE	1.6700	02/06/20	18,000,000.00	18,000,000.00	18,000,180.00
103927	FFCB 1.71 (CALLABLE	1.7100	02/27/20	25,000,000.00	25,000,000.00	25,000,500.00
104551	FFCB 2.03 (CALLABLE	2.0300	07/19/21	40,000,000.00	40,000,000.00	40,000,400.00
104629	FFCB 2.03 (CALLABLE	2.0300	07/19/21	42,205,000.00	42,205,000.00	42,205,422.05
104648	FFCB 2.05 (CALLABLE	2.0500	01/24/22	22,380,000.00	22,369,481.11	22,381,119.00
104762	FFCB 1.93 (CALLABLE	1.9300	02/11/21	25,000,000.00	25,000,000.00	25,000,250.00
104763	FFCB 1.93 (CALLABLE	1.9300	02/11/21	25,000,000.00	25,000,000.00	25,000,250.00
104764	FFCB 1.97 (CALLABLE	1.9700	05/17/21	40,000,000.00	39,982,273.76	40,001,200.00
104773	FFCB 1.74 (CALLABLE	1.7400	05/18/20	30,000,000.00	30,000,000.00	30,000,300.00
104785	FFCB 1.99 (CALLABLE	1.9900	05/03/21	23,650,000.00	23,636,605.37	23,650,709.50
105839	FFCB 1.81 (CALLABLE	1.8100	10/19/20	20,000,000.00	20,000,000.00	20,000,600.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	34,849,320.00
109206	FFCB 3.22 (CALLABL	3.2200	11/15/21	25,000,000.00	25,000,000.00	25,013,500.00
109207	FFCB 3.22 (CALLABLE	3.2200	11/15/21	27,000,000.00	27,000,000.00	27,014,580.00
109948	FFCB 2.87 (CALLABLE	2.8700	02/13/23	20,000,000.00	20,000,000.00	20,057,200.00
109949	FFCB 2.87 (CALLABLE	2.8700	02/13/23	20,000,000.00	20,000,000.00	20,057,200.00
110003	FFCB 2.92 (CALLABLE	2.9200	02/20/24	20,000,000.00	19,991,391.01	20,058,200.00
110153	FFCB 2.55	2.5500	03/11/21	25,000,000.00	24,984,733.22	25,297,750.00
110182	FFCB 2.65 (CALLABLE	2.6500	03/18/22	21,500,000.00	21,500,000.00	21,566,650.00
110253	FFCB 2.52 (CALLABLE	2.5200	03/26/21	25,000,000.00	25,000,000.00	25,074,250.00
110254	FFCB 2.52 (CALLABLE	2.5200	03/26/21	25,000,000.00	25,000,000.00	25,074,250.00
110255	FFCB 2.52 (CALLABLE	2.5200	03/26/21	25,000,000.00	25,000,000.00	25,074,250.00
110419	FFCB 2.44 (CALLABLE	2.4400	04/09/21	25,000,000.00	25,000,000.00	25,057,250.00
110462	FFCB 2.67 (CALLABLE	2.6700	04/17/23	25,000,000.00	25,000,000.00	25,093,750.00
110490	FFCB 2.44 (CALLABLE	2.4400	04/09/21	50,000,000.00	49,991,022.58	50,114,500.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110491	FFCB 2.44 (CALLABLE	2.4400	04/09/21	4,025,000.00	4,024,277.31	4,034,217.25
110652	FFCB 2.44 (CALLABLE	2.4400	04/09/21	42,055,000.00	42,055,000.00	42,151,305.95
110693	FFCB 2.66 (CALLABLE	2.6600	05/08/23	25,000,000.00	25,000,000.00	25,002,250.00
110704	FFCB 2.66 (CALLABLE	2.6600	05/08/23	25,000,000.00	25,000,000.00	25,002,250.00
110720	FFCB 2.66 (CALLABLE	2.6600	05/08/23	30,490,000.00	30,469,902.90	30,492,744.10
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	51,647,000.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,936,564.78	50,965,000.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,100,828.97	51,367,500.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,696,332.42	25,220,676.00
110842	FFCB 2.62 (CALLABLE	2.6200	05/28/24	25,000,000.00	25,000,000.00	25,086,250.00
110861	FFCB 2.36 (CALLABLE	2.3600	05/28/21	50,000,000.00	50,000,000.00	50,169,000.00
110862	FFCB 2.43 (CALLABLE	2.4300	06/03/22	50,000,000.00	49,982,755.47	50,118,000.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,263,197.61	51,736,500.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,094,751.14	18,625,140.00
110983	FFCB 2.40 (CALLALBL	2.4000	06/19/23	25,000,000.00	25,000,000.00	25,070,000.00
110997	FFCB 2.22 (CALLABLE	2.2200	06/21/24	23,500,000.00	23,500,000.00	23,609,745.00
110998	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,116,750.00
111012	FFCB 2.22 (CALLABLE	2.2200	06/21/24	13,000,000.00	13,000,000.00	13,060,710.00
111013	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,116,750.00
111239	FFCB 2.20 (CALLABLE	2.2000	07/24/23	25,000,000.00	25,000,000.00	25,050,750.00
111240	FFCB 2.20 (CALLABLE	2.2000	07/24/23	25,000,000.00	25,000,000.00	25,050,750.00
111255	FFCB 2.45 (CALLABLE	2.4500	07/23/25	29,664,000.00	29,664,000.00	29,718,581.76
111270	FFCB 2.24 (CALLALBL	2.2400	07/30/24	25,000,000.00	25,000,000.00	24,998,500.00
111271	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	24,998,500.00
111272	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	24,998,500.00
111273	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	24,998,500.00
111353	FFCB 2.26 (CALLABLE	2.2600	08/12/25	20,200,000.00	20,200,000.00	20,184,244.00
111362	FFCB 2.12 (CALLABLE	2.1200	08/12/24	25,000,000.00	25,000,000.00	24,915,500.00
111374	FFCB 2.12 (CALLABLE	2.1200	08/12/24	9,500,000.00	9,500,000.00	9,467,890.00
111409	FFCB 2.17 (CALLABLE	2.1700	08/19/25	25,000,000.00	25,000,000.00	24,930,000.00
111410	FFCB 2.17 (CALLABLE	2.1700	08/19/25	25,000,000.00	25,000,000.00	24,930,000.00
111466	FFCB 2.06 (CALLABLE	2.0600	08/13/24	25,000,000.00	25,000,000.00	24,858,500.00
111475	FFCB 2.06 (CALLABLE	2.0600	08/13/24	32,000,000.00	32,000,000.00	31,818,880.00
111525	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,014,750.00
111526	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,014,750.00
111534	FFCB 2.06 (CALLABLE	2.0600	08/13/24	18,960,000.00	18,959,082.46	18,852,686.40
111573	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,014,750.00
111661	FFCB 2.17 (CALLABLE	2.1700	09/26/23	50,000,000.00	50,000,000.00	50,009,500.00
111662	FFCB 2.17 (CALLABLE	2.1700	09/26/23	50,000,000.00	50,000,000.00	50,009,500.00
111663	FFCB 2.22 (CALLABLE	2.2200	12/26/23	50,000,000.00	50,000,000.00	49,991,500.00
111746	FFCB 2.24 (CALLABLE	2.2400	01/02/25	50,000,000.00	50,000,000.00	50,006,000.00
111762	FFCB 2.24 (CALLABLE	2.2400	01/02/25	50,000,000.00	50,000,000.00	50,006,000.00
111763	FFCB 2.24 (CALLABLE	2.2400	01/02/25	18,722,000.00	18,722,000.00	18,724,246.64
111801	FFCB 2.23 (CALLABLE	2.2300	10/15/26	50,000,000.00	50,000,000.00	49,898,000.00
111848	FFCB 2.32 (CALLABLE	2.3200	04/21/25	25,000,000.00	25,000,000.00	25,006,250.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111881	FFCB 2.20 (CALLABLE	2.2000	10/22/25	18,460,000.00	18,450,812.11	18,465,538.00
111882	FFCB 2.20 (CALLABLE	2.2000	10/22/25	50,000,000.00	49,975,091.32	50,015,000.00
111944	FFCB 2.22 (CALLABLE	2.2200	01/28/25	50,000,000.00	50,000,000.00	50,001,500.00
111945	FFCB 2.22 (CALLABLE	2.2200	01/28/25	42,350,000.00	42,350,000.00	42,351,270.50
112003	FFCB 1.96 (CALLABLE	1.9600	09/16/24	15,640,000.00	15,640,000.00	15,623,108.80
FFCB TOTAL				**5,587,636,000.00**	**5,587,388,782.76**	**5,590,942,470.55**
99751	FHLB 1.57 (CALLABLE	1.5700	04/29/20	25,000,000.00	25,000,000.00	24,966,750.00
100765	FHLB 1.69 (CALLABLE	1.6900	02/26/21	6,000,000.00	5,999,523.36	5,963,580.00
100766	FHLB 1.69 (CALLABLE	1.6900	02/26/21	1,200,000.00	1,199,904.69	1,192,716.00
101232	FHLB 1.70 (CALLABLE	1.7000	04/26/21	34,500,000.00	34,495,903.83	34,500,000.00
101261	FHLB 1.55 (CALLABLE	1.5500	10/26/20	25,000,000.00	25,000,000.00	24,967,750.00
101316	FHLB 1.55 (CALLABLE	1.5500	10/26/20	50,000,000.00	49,994,522.23	49,935,500.00
101329	FHLB 1.70 (CALLABLE	1.7000	04/26/21	25,000,000.00	25,000,000.00	25,000,000.00
101892	FHLB 1.45 (CALLABLE	1.4500	06/15/20	31,200,000.00	31,200,000.00	31,165,680.00
101994	FHLB 1.50 (CALLABLE	1.5000	06/30/21	25,000,000.00	25,000,000.00	24,838,500.00
102008	FHLB 1.50 (CALLABLE	1.5000	06/30/21	29,000,000.00	29,000,000.00	28,812,660.00
102013	FHLB 1.50 (CALLABLE	1.5000	06/30/21	16,950,000.00	16,950,000.00	16,840,503.00
102039	FHLB 1.625 (CALLABL	1.6250	10/07/21	50,000,000.00	50,000,000.00	49,842,000.00
102075	FHLB 1.44 (CALLABLE	1.4400	07/19/21	29,695,000.00	29,692,454.93	29,513,266.60
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/21	24,000,000.00	24,000,000.00	23,913,120.00
102427	FHLB 1.55 (CALLABLE	1.5500	09/01/21	25,000,000.00	24,990,826.94	24,927,500.00
102455	FHLB 1.56 (CALLABLE	1.5600	09/21/21	25,000,000.00	25,000,000.00	24,936,750.00
102651	FHLB 1.47 (CALLABLE	1.4700	09/30/21	41,500,000.00	41,500,000.00	41,319,060.00
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/21	50,000,000.00	50,000,000.00	49,849,000.00
102821	FHLB 1.55 (CALLABLE	1.5500	10/26/21	17,500,000.00	17,500,000.00	17,425,975.00
102841	FHLB 1.375 (CALLABL	1.3750	10/26/20	25,000,000.00	25,000,000.00	24,945,500.00
102843	FHLB 1.375 (CALLABL	1.3750	10/26/20	25,000,000.00	25,000,000.00	24,945,500.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/21	50,000,000.00	50,000,000.00	49,909,500.00
103047	FHLB 1.82 (CALLABLE	1.8200	11/24/21	50,000,000.00	50,000,000.00	50,002,500.00
103099	FHLB 2.00 (CALLABLE	2.0000	12/09/21	25,000,000.00	25,000,000.00	25,008,250.00
103116	FHLB 2.00 (CALLABLE	2.0000	12/06/21	25,000,000.00	25,000,000.00	25,008,250.00
103117	FHLB 2.02 (CALLABLE	2.0200	11/26/21	25,000,000.00	25,000,000.00	25,003,500.00
103127	FHLB 2.02 (CALLABLE	2.0200	11/26/21	25,000,000.00	25,000,000.00	25,003,500.00
103179	FHLB 2.00 (CALLABLE	2.0000	12/02/21	24,200,000.00	24,200,000.00	24,201,694.00
103189	FHLB 2.00 (CALLABLE	2.0000	12/02/21	15,000,000.00	15,000,000.00	15,001,050.00
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,906,376.10	50,334,000.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,906,376.10	50,334,000.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,953,188.04	25,167,000.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,937,445.06	50,334,000.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,937,445.06	50,334,000.00
103424	FHLB 2.25 (CALLABLE	2.2500	12/27/21	18,000,000.00	18,000,000.00	18,010,440.00
104027	FHLB 2.25 (CALLABLE	2.2500	02/01/22	20,000,000.00	19,995,420.14	20,001,400.00
104052	FHLB 2.22 (CALLABLE	2.2200	03/08/22	25,000,000.00	25,000,000.00	25,001,250.00
104233	FHLB 2.20 (CALLABLE	2.2000	03/29/22	13,500,000.00	13,500,000.00	13,500,135.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
104693	FHLB 2.00 (CALLABLE	2.0000	05/17/22	25,000,000.00	25,000,000.00	25,004,000.00
104772	FHLB 2.00 (CALLABLE	2.0000	05/17/21	20,000,000.00	20,000,000.00	20,000,000.00
106480	FHLB 2.07 (CALLABLE	2.0700	12/21/20	25,000,000.00	25,000,000.00	25,006,500.00
106481	FHLB 2.07 (CALLABLE	2.0700	12/21/20	25,000,000.00	25,000,000.00	25,006,500.00
106489	FHLB 2.125 (CALLABL	2.1250	12/29/20	25,000,000.00	25,000,000.00	25,008,750.00
109179	FHLB 3.20 (CALLABLE	3.2000	11/15/21	25,000,000.00	25,000,000.00	25,013,000.00
109805	FHLB 3.15 (CALLABLE	3.1500	02/05/24	25,000,000.00	25,000,000.00	25,063,750.00
109833	FHLB 2.94 (CALLABLE	2.9400	01/29/24	10,000,000.00	10,000,000.00	10,123,100.00
109859	FHLB 2.94 (CALLABLE	2.9400	01/29/24	15,000,000.00	14,990,450.43	15,184,650.00
109873	FHLB 3.10 (CALLABLE	3.1000	01/29/24	10,100,000.00	10,100,000.00	10,123,331.00
110175	FHLB 2.375	2.3750	03/12/21	25,000,000.00	24,949,008.20	25,261,250.00
110199	FHLB 2.65 (CALLABLE	2.6500	03/25/22	25,000,000.00	25,000,000.00	25,085,750.00
110344	FHLB 2.625 (CALLABL	2.6250	04/15/24	12,800,000.00	12,800,000.00	12,834,304.00
110690	FHLB 2.375	2.3750	03/12/21	50,000,000.00	50,055,547.05	50,522,500.00
110692	FHLB 2.55 (CALLABLE	2.5500	05/06/22	26,000,000.00	26,000,000.00	26,100,100.00
110694	FHLB 2.73 (CALLABLE	2.7300	05/08/24	23,950,000.00	23,925,125.82	23,952,874.00
110719	FHLB 2.55 (CALLABLE	2.5500	05/06/22	47,000,000.00	47,000,000.00	47,180,950.00
110849	FHLB 2.25	2.2500	06/11/21	45,000,000.00	44,989,416.00	45,444,600.00
111058	FHLB 2.42 (CALLABLE	2.4200	12/26/24	21,000,000.00	21,000,000.00	21,031,080.00
111071	FHLB 2.20 (CALLABLE	2.2000	06/26/24	25,000,000.00	25,000,000.00	25,027,000.00
111072	FHLB 2.20 (CALLABLE	2.2000	06/26/24	29,000,000.00	29,000,000.00	29,031,320.00
111074	FHLB 2.18 (CALLABLE	2.1800	06/26/23	30,825,000.00	30,825,000.00	30,865,380.75
111468	FHLB 2.15 (CALLABLE	2.1500	08/28/24	25,000,000.00	25,000,000.00	24,747,500.00
111469	FHLB 2.15 (CALLABLE	2.1500	08/28/24	25,000,000.00	25,000,000.00	24,747,500.00
111502	FHLB 2.20 (CALLABLE	2.2000	03/03/25	25,000,000.00	25,000,000.00	24,803,750.00
111571	FHLB 2.15 (CALLABLE	2.1500	08/28/24	37,715,000.00	37,705,861.69	37,334,078.50
111785	FHLB 2.00 (CALLABLE	2.0000	10/17/24	20,000,000.00	20,000,000.00	20,000,200.00
111786	FHLB 2.00 (CALLABLE	2.0000	10/17/24	25,000,000.00	25,000,000.00	25,000,250.00
111819	FHLB 2.06 (CALLABLE	2.0600	10/29/24	50,000,000.00	50,000,000.00	50,001,500.00
111845	FHLB 2.00 (CALLABLE	2.0000	10/29/24	50,000,000.00	50,000,000.00	50,021,500.00
111846	FHLB 2.00 (CALLABLE	2.0000	10/29/24	25,000,000.00	25,000,000.00	25,010,750.00
111892	FHLB 2.00 (CALLABLE	2.0000	10/21/24	50,000,000.00	50,000,000.00	50,001,500.00
111914	FHLB 2.125 (CALLABL	2.1250	10/28/24	50,000,000.00	50,000,000.00	50,010,000.00
111915	FHLB 2.125 (CALLABL	2.1250	10/28/24	50,000,000.00	50,000,000.00	50,010,000.00
111958	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,053,500.00
111959	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,053,500.00
FHLB TOTAL				**2,220,635,000.00**	**2,220,199,795.67**	**2,221,621,997.85**
100513	FHLMC 1.50 (CALLABL	1.5000	02/10/20	25,000,000.00	25,000,000.00	24,993,000.00
100531	FHLMC 1.52 (CALLABL	1.5200	01/27/20	25,000,000.00	25,000,000.00	24,990,000.00
100532	FHLMC 1.52 (CALLABL	1.5200	01/27/20	25,000,000.00	25,000,000.00	24,990,000.00
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/20	50,000,000.00	49,997,363.20	49,958,500.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/20	50,000,000.00	50,000,000.00	49,967,000.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/20	50,000,000.00	50,000,000.00	49,957,000.00
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/20	25,000,000.00	25,000,000.00	24,979,500.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/20	18,000,000.00	18,000,000.00	17,975,520.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/20	25,000,000.00	24,998,607.91	24,960,750.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/20	25,000,000.00	25,000,000.00	24,974,250.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/20	25,000,000.00	25,000,000.00	24,972,250.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/20	25,000,000.00	25,000,000.00	24,974,500.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/20	10,000,000.00	10,000,000.00	9,988,900.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/20	25,000,000.00	25,000,000.00	24,975,250.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/20	25,000,000.00	25,000,000.00	24,978,250.00
101921	FHLMC 1.47 (CALLABL	1.4700	06/29/20	25,000,000.00	25,000,000.00	24,997,500.00
102001	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,800,500.00
102002	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,800,500.00
102006	FHLMC 1.33 (CALLABL	1.3300	12/30/20	25,000,000.00	25,000,000.00	24,900,250.00
102007	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,800,500.00
102011	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,748,500.00
102012	FHLMC 1.28 (CALLABL	1.2800	09/30/20	50,000,000.00	50,000,000.00	49,891,000.00
102014	FHLMC 1.32 (CALLABL	1.3200	09/30/20	50,000,000.00	50,000,000.00	49,906,500.00
102015	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,800,500.00
102016	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,800,500.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/21	50,000,000.00	50,000,000.00	49,789,500.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/21	50,000,000.00	50,000,000.00	49,796,000.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/21	25,000,000.00	25,000,000.00	24,947,750.00
102433	FHLMC 1.46 (CALLABL	1.4600	09/14/20	25,000,000.00	25,000,000.00	24,984,250.00
102448	FHLMC 1.43 (CALLABL	1.4300	09/21/20	25,000,000.00	25,000,000.00	24,982,750.00
102449	FHLMC 1.45 (CALLABL	1.4500	09/14/20	25,000,000.00	25,000,000.00	24,986,500.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/21	25,000,000.00	25,000,000.00	24,955,000.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/21	25,000,000.00	25,000,000.00	24,951,000.00
102625	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,811,500.00
102627	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,808,000.00
102628	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,806,500.00
102629	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,800,000.00
102630	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,798,000.00
102631	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,792,500.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/21	50,000,000.00	50,000,000.00	49,847,000.00
102706	FHLMC 1.60 (CALLABL	1.6000	10/27/21	50,000,000.00	50,000,000.00	49,870,000.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/21	25,000,000.00	25,000,000.00	24,941,750.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/21	50,000,000.00	50,000,000.00	49,842,500.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/21	50,000,000.00	50,000,000.00	49,899,000.00
103041	FHLMC 1.95 (CALLABL	1.9500	12/06/21	25,000,000.00	25,000,000.00	25,018,250.00
103043	FHLMC 1.93 (CALLABL	1.9300	12/02/21	25,000,000.00	25,000,000.00	25,006,000.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/21	25,000,000.00	24,997,393.82	25,001,500.00
103053	FHLMC 1.95 (CALLABL	1.9500	12/02/21	25,000,000.00	25,000,000.00	25,006,500.00
103489	FHLMC 1.55 (CALLABL	1.5500	12/23/19	50,000,000.00	49,996,422.02	49,989,000.00
103490	FHLMC 1.55 (CALLABL	1.5500	12/23/19	12,000,000.00	11,999,141.29	11,997,360.00
104424	FHLMC 2.00 (CALLABL	2.0000	04/27/21	25,000,000.00	25,000,000.00	25,002,250.00
104426	FHLMC 2.01 (CALLABL	2.0100	04/13/21	17,500,000.00	17,500,000.00	17,505,250.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
104480	FHLMC 2.00 (CALLABL	2.0000	04/26/21	17,510,000.00	17,510,000.00	17,514,727.70
104485	FHLMC 2.00 (CALLABL	2.0000	04/27/21	12,320,000.00	12,320,000.00	12,321,108.80
104595	FHLMC 1.75 (CALLABL	1.7500	10/26/20	40,000,000.00	40,000,000.00	40,014,000.00
104635	FHLMC 2.22 (CALLABL	2.2200	05/16/22	25,000,000.00	25,000,000.00	25,004,250.00
104643	FHLMC 2.20 (CALLABL	2.2000	05/17/22	25,000,000.00	25,000,000.00	25,006,250.00
104654	FHLMC 2.22 (CALLABL	2.2200	05/16/22	25,000,000.00	25,000,000.00	25,004,000.00
104655	FHLMC 2.00 (CALLABL	2.0000	10/26/21	50,000,000.00	50,000,000.00	50,032,500.00
104660	FHLMC 2.22 (CALLABL	2.2200	05/16/22	25,000,000.00	25,000,000.00	25,004,000.00
105903	FHLMC 2.30 (CALLABL	2.3000	11/03/22	25,000,000.00	25,000,000.00	25,001,000.00
105913	FHLMC 2.30 (CALLABL	2.3000	11/08/22	25,000,000.00	25,000,000.00	25,002,250.00
105921	FHLMC 2.30 (CALLABL	2.3000	11/07/22	25,000,000.00	25,000,000.00	25,002,000.00
105923	FHLMC 2.30 (CALLABL	2.3000	11/03/22	25,000,000.00	25,000,000.00	25,000,750.00
109846	FHLMC 3.00 (CALLABL	3.0000	02/14/24	25,000,000.00	25,000,000.00	25,070,250.00
110046	FHLMC 2.875 (CALLAB	2.8750	02/28/24	25,000,000.00	25,000,000.00	25,067,500.00
110047	FHLMC 2.94 (CALLABL	2.9400	02/28/24	25,000,000.00	25,000,000.00	25,072,750.00
110165	FHLMC 2.95 (CALLABL	2.9500	03/27/24	25,000,000.00	25,000,000.00	25,088,750.00
110357	FHLMC 2.70 (CALLABL	2.7000	04/01/24	25,000,000.00	25,000,000.00	25,069,750.00
110359	FHLMC 2.65 (CALLABL	2.6500	04/15/24	25,000,000.00	25,000,000.00	25,082,000.00
110362	FHLMC 2.65 (CALLABL	2.6500	04/17/24	25,000,000.00	25,000,000.00	25,085,250.00
110376	FHLMC 2.75 (CALLABL	2.7500	04/10/24	25,000,000.00	25,000,000.00	25,080,000.00
110397	FHLMC 2.75 (CALLABL	2.7500	04/15/24	25,000,000.00	25,000,000.00	25,092,500.00
110443	FHLMC 2.78 (CALLABL	2.7800	04/10/24	25,000,000.00	25,000,000.00	25,082,750.00
110445	FHLMC 2.75 (CALLABL	2.7500	04/22/24	25,000,000.00	25,000,000.00	25,090,000.00
110544	FHLMC 2.80 (CALLABL	2.8000	04/24/24	25,000,000.00	25,000,000.00	25,090,500.00
110574	FHLMC 2.90 (CALLABL	2.9000	05/01/24	25,000,000.00	25,000,000.00	25,000,000.00
110575	FHLMC 2.77 (CALLABL	2.7700	06/01/23	25,000,000.00	25,000,000.00	25,000,000.00
110593	FHLMC 2.80 (CALLABL	2.8000	04/24/24	20,000,000.00	20,000,000.00	20,072,400.00
110594	FHLMC 2.60 (CALLABL	2.6000	05/03/24	50,000,000.00	50,000,000.00	50,598,500.00
110670	FHLMC 2.44 (CALLABL	2.4400	05/07/21	25,000,000.00	25,000,000.00	25,062,500.00
110671	FHLMC 2.44 (CALLABL	2.4400	05/07/21	25,000,000.00	25,000,000.00	25,062,500.00
110672	FHLMC 2.65 (CALLABL	2.6500	05/13/24	25,000,000.00	25,000,000.00	25,135,000.00
110712	FHLMC 2.675 (CALLAB	2.6750	05/22/23	25,000,000.00	25,000,000.00	25,104,250.00
110713	FHLMC 2.65 (CALLABL	2.6500	05/23/24	25,000,000.00	25,000,000.00	25,192,500.00
110721	FHLMC 2.58 (CALLABL	2.5800	05/20/22	25,000,000.00	25,000,000.00	25,008,750.00
110796	FHLMC 2.44 (CALLABL	2.4400	05/28/24	50,000,000.00	50,000,000.00	50,471,000.00
110811	FHLMC 2.45 (CALLABL	2.4500	05/24/24	50,000,000.00	50,000,000.00	50,340,500.00
110837	FHLMC 2.45 (CALLABL	2.4500	05/28/24	25,000,000.00	25,000,000.00	25,357,500.00
110914	FHLMC 2.40 (CALLABL	2.4000	06/10/22	50,000,000.00	50,000,000.00	50,155,500.00
110915	FHLMC 2.40 (CALLABL	2.4000	06/10/22	50,000,000.00	50,000,000.00	50,155,500.00
110975	FHLMC 2.40 (CALLABL	2.4000	06/17/24	25,000,000.00	25,000,000.00	25,050,250.00
111014	FHLMC 2.50 (CALLABL	2.5000	06/27/24	25,000,000.00	25,000,000.00	25,008,250.00
111032	FHLMC 2.20 (CALLABL	2.2000	06/25/24	25,000,000.00	25,000,000.00	25,036,500.00
111043	FHLMC 2.25 (CALLABL	2.2500	07/01/24	25,000,000.00	25,000,000.00	25,036,500.00
111044	FHLMC 2.25 (CALLABL	2.2500	07/10/24	25,000,000.00	25,000,000.00	25,039,250.00
111086	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,087,000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111089	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,075,500.00
111091	FHLMC 2.25 (CALLABL	2.2500	06/26/24	50,000,000.00	50,000,000.00	50,078,000.00
111092	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,078,000.00
111093	FHLMC 2.20 (CALLABL	2.2000	07/08/24	25,000,000.00	25,000,000.00	25,035,250.00
111168	FHLMC 2.30 (CALLABL	2.3000	07/15/24	25,000,000.00	25,000,000.00	25,050,750.00
111169	FHLMC 2.30 (CALLABL	2.3000	07/15/24	25,000,000.00	25,000,000.00	25,050,750.00
111213	FHLMC 2.26 (CALLABL	2.2600	07/29/24	25,000,000.00	25,000,000.00	25,057,000.00
111214	FHLMC 2.32 (CALLABL	2.3200	07/29/24	25,000,000.00	25,000,000.00	25,004,750.00
111215	FHLMC 2.31 (CALLABL	2.3100	07/29/24	25,000,000.00	25,000,000.00	25,058,250.00
111256	FHLMC 2.20 (CALLABL	2.2000	07/29/25	50,000,000.00	50,000,000.00	50,182,500.00
111269	FHLMC 2.27 (CALLABL	2.2700	07/29/24	25,000,000.00	25,000,000.00	25,012,500.00
111283	FHLMC 2.25 (CALLABL	2.2500	08/05/24	25,000,000.00	25,000,000.00	25,055,750.00
111284	FHLMC 2.25 (CALLABL	2.2500	08/14/24	25,000,000.00	25,000,000.00	25,057,000.00
111307	FHLMC 2.30 (CALLABL	2.3000	08/14/24	25,000,000.00	25,000,000.00	25,060,750.00
111467	FHLMC 2.01 (CALLABL	2.0100	08/28/24	50,000,000.00	50,000,000.00	50,005,500.00
111627	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,048,000.00
111628	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,051,000.00
111643	FHLMC 2.12 (CALLABL	2.1200	09/24/24	50,000,000.00	50,000,000.00	50,036,500.00
111644	FHLMC 2.12 (CALLABL	2.1200	09/25/24	50,000,000.00	50,000,000.00	50,041,000.00
111670	FHLMC 2.08 (CALLABL	2.0800	09/25/24	50,000,000.00	50,000,000.00	50,026,000.00
111736	FHLMC 2.15 (CALLABL	2.1500	09/25/24	25,000,000.00	25,000,000.00	25,004,250.00
111744	FHLMC 2.05 (CALLABL	2.0500	10/02/24	25,000,000.00	25,000,000.00	24,880,000.00
111745	FHLMC 2.05 (CALLABL	2.0500	10/15/24	25,000,000.00	25,000,000.00	24,939,000.00
111754	FHLMC 2.25 (CALLABL	2.2500	10/07/24	25,000,000.00	25,000,000.00	25,001,000.00
111764	FHLMC 2.10 (CALLABL	2.1000	10/07/24	25,000,000.00	25,000,000.00	24,794,250.00
111772	FHLMC 2.07 (CALLABL	2.0700	04/09/25	50,000,000.00	50,000,000.00	49,539,500.00
111780	FHLMC 2.10 (CALLABL	2.1000	10/16/25	50,000,000.00	50,000,000.00	49,490,000.00
111787	FHLMC 2.00 (CALLABL	2.0000	10/21/24	50,000,000.00	50,000,000.00	49,604,500.00
111798	FHLMC 2.05 (CALLABL	2.0500	10/09/24	50,000,000.00	50,000,000.00	49,647,500.00
111820	FHLMC 2.00 (CALLABL	2.0000	04/29/26	50,000,000.00	50,000,000.00	49,588,000.00
111830	FHLMC 2.08 (CALLABL	2.0800	04/29/25	50,000,000.00	50,000,000.00	49,971,500.00
111831	FHLMC 2.12 (CALLABL	2.1200	04/29/25	50,000,000.00	50,000,000.00	49,971,500.00
111832	FHLMC 2.10 (CALLABL	2.1000	10/29/24	50,000,000.00	50,000,000.00	49,974,000.00
111833	FHLMC 2.10 (CALLABL	2.1000	10/29/24	50,000,000.00	50,000,000.00	49,974,000.00
111834	FHLMC 2.08 (CALLABL	2.0800	04/29/25	50,000,000.00	50,000,000.00	49,971,500.00
111844	FHLMC 2.10 (CALLABL	2.1000	10/29/24	25,000,000.00	25,000,000.00	25,002,000.00
111883	FHLMC 2.01 (CALLABL	2.0100	10/28/24	50,000,000.00	50,000,000.00	50,023,500.00
111927	FHLMC 2.13 (CALLABL	2.1300	10/28/24	50,000,000.00	50,000,000.00	50,010,000.00
FHLMC Fxd-(S) TOTAL				**4,597,330,000.00**	**4,597,318,928.24**	**4,595,520,266.50**
111849	FHLMC 2.07 (CALLABL	2.0700	04/29/25	50,000,000.00	50,000,000.00	49,971,500.00
FHLMC Fxd-(Q) TOTAL				**50,000,000.00**	**50,000,000.00**	**49,971,500.00**
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/20	25,000,000.00	25,000,000.00	24,995,000.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/20	25,000,000.00	25,000,000.00	24,968,250.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
100746	FNMA 1.73	1.7300	03/15/21	25,000,000.00	25,000,000.00	24,855,500.00
100770	FNMA 1.40 (CALLABLE	1.4000	11/26/19	25,000,000.00	25,000,000.00	24,996,250.00
100824	FNMA 1.40 (CALLABLE	1.4000	11/26/19	31,120,000.00	31,119,857.51	31,115,332.00
101336	FNMA 1.45 (CALLABLE	1.4500	04/27/20	50,000,000.00	50,000,000.00	49,955,000.00
101538	FNMA 1.30 (CALLABLE	1.3000	11/25/19	25,000,000.00	25,000,000.00	24,993,250.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/20	25,000,000.00	25,000,000.00	24,993,750.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/21	25,000,000.00	24,998,495.57	24,950,750.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/20	25,000,000.00	25,000,000.00	24,983,000.00
101620	FNMA 1.71 (CALLABLE	1.7100	06/02/21	25,000,000.00	25,000,000.00	24,851,000.00
101633	FNMA 1.625 (CALLABL	1.6250	09/02/20	25,000,000.00	25,000,000.00	25,003,000.00
101686	FNMA 1.70 (CALLABLE	1.7000	12/07/20	25,000,000.00	25,000,000.00	25,000,250.00
101928	FNMA 1.45 (CALLABLE	1.4500	06/30/20	50,000,000.00	50,000,000.00	49,985,500.00
101942	FNMA 1.46 (CALLABLE	1.4600	09/30/20	25,000,000.00	25,000,000.00	24,990,500.00
101952	FNMA 1.53 (CALLABLE	1.5300	12/29/20	50,000,000.00	50,000,000.00	49,922,000.00
101953	FNMA 1.48 (CALLABLE	1.4800	06/29/20	25,000,000.00	25,000,000.00	25,001,750.00
101954	FNMA 1.48 (CALLABLE	1.4800	06/29/20	25,000,000.00	25,000,000.00	25,001,750.00
101956	FNMA 1.50 (CALLABLE	1.5000	09/29/20	50,000,000.00	50,000,000.00	50,004,000.00
101959	FNMA 1.50 (CALLABLE	1.5000	09/29/20	25,000,000.00	25,000,000.00	25,001,750.00
101970	FNMA 1.625 (CALLABL	1.6250	06/30/21	5,000,000.00	5,000,000.00	4,993,050.00
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/21	50,000,000.00	50,000,000.00	49,682,500.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/21	25,000,000.00	25,000,000.00	24,933,500.00
102104	FNMA 1.53 (CALLABLE	1.5300	07/27/21	25,000,000.00	25,000,000.00	24,958,500.00
102105	FNMA 1.48 (CALLABLE	1.4800	04/27/21	25,000,000.00	25,000,000.00	24,942,750.00
102106	FNMA 1.53 (CALLABLE	1.5300	07/27/21	50,000,000.00	50,000,000.00	49,923,000.00
102110	FNMA 1.53 (CALLABLE	1.5300	07/27/21	25,000,000.00	25,000,000.00	24,962,750.00
102111	FNMA 1.48 (CALLABLE	1.4800	04/27/21	25,000,000.00	25,000,000.00	24,937,750.00
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/21	25,000,000.00	25,000,000.00	24,948,750.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/21	25,000,000.00	25,000,000.00	24,970,750.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/21	25,000,000.00	25,000,000.00	24,982,250.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/21	25,000,000.00	25,000,000.00	24,991,750.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/21	25,000,000.00	25,000,000.00	24,978,250.00
102178	FNMA 1.625 (CALLABL	1.6250	07/27/21	25,000,000.00	25,000,000.00	25,000,000.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/20	25,000,000.00	25,000,000.00	24,971,000.00
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/21	25,000,000.00	25,000,000.00	24,969,750.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/21	25,000,000.00	24,996,527.90	24,969,750.00
102200	FNMA 1.55 (CALLABLE	1.5500	07/28/21	25,000,000.00	25,000,000.00	24,965,500.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/21	25,000,000.00	25,000,000.00	24,991,750.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/21	50,000,000.00	50,000,000.00	49,882,000.00
102292	FNMA 1.55 (CALLABLE	1.5500	08/17/21	46,212,000.00	46,207,855.86	46,155,159.24
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/21	25,000,000.00	25,000,000.00	24,985,250.00
102537	FNMA 1.625 (CALLABL	1.6250	09/30/21	25,000,000.00	25,000,000.00	24,980,750.00
102573	FNMA 1.45 (CALLABLE	1.4500	09/15/20	25,000,000.00	25,000,000.00	24,976,750.00
102603	FNMA 1.55 (CALLABLE	1.5500	09/28/21	25,000,000.00	25,000,000.00	24,951,500.00
102604	FNMA 1.55 (CALLABLE	1.5500	09/28/21	50,000,000.00	50,000,000.00	49,903,500.00
102626	FNMA 1.50 (CALLABLE	1.5000	09/29/21	50,000,000.00	50,000,000.00	49,850,500.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102648	FNMA 1.50 (CALLABLE	1.5000	09/30/21	35,000,000.00	34,998,660.18	34,886,600.00
102650	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	50,000,000.00	49,862,500.00
102652	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	50,000,000.00	49,864,500.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/21	25,000,000.00	25,000,000.00	24,943,250.00
102847	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	49,995,337.38	49,862,500.00
102848	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	49,995,337.38	49,862,500.00
102849	FNMA 1.51 (CALLABLE	1.5100	09/30/21	14,070,000.00	14,068,687.97	14,031,307.50
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/21	50,000,000.00	49,996,024.07	49,886,500.00
102856	FNMA 1.56 (CALLABLE	1.5600	10/27/21	50,000,000.00	50,000,000.00	49,919,000.00
102857	FNMA 1.56 (CALLABLE	1.5600	10/27/21	50,000,000.00	50,000,000.00	49,919,000.00
103027	FNMA 1.85 (CALLABLE	1.8500	11/26/21	50,000,000.00	50,000,000.00	50,007,000.00
103029	FNMA 1.85 (CALLABLE	1.8500	11/26/21	25,000,000.00	25,000,000.00	25,003,250.00
103040	FNMA 1.95 (CALLABLE	1.9500	12/01/21	25,000,000.00	25,000,000.00	25,005,750.00
103242	FNMA 1.50	1.5000	11/30/20	50,000,000.00	49,896,909.34	49,949,500.00
103247	FNMA 1.50	1.5000	06/22/20	50,000,000.00	49,971,269.52	49,958,500.00
103248	FNMA 1.50	1.5000	06/22/20	50,000,000.00	49,971,269.52	49,958,500.00
103249	FNMA 1.50	1.5000	06/22/20	25,000,000.00	24,985,634.77	24,979,250.00
103255	FNMA 1.375	1.3750	02/26/21	50,000,000.00	49,739,730.54	49,862,500.00
103757	FNMA 1.70 (CALLABLE	1.7000	01/27/20	50,000,000.00	49,995,630.14	49,999,500.00
103758	FNMA 1.70 (CALLABLE	1.7000	01/27/20	50,000,000.00	49,995,630.14	49,999,500.00
103759	FNMA 1.70 (CALLABLE	1.7000	01/27/20	17,000,000.00	16,998,514.25	16,999,830.00
106668	FNMA 2.20 (CALLABLE	2.2000	10/13/22	32,735,000.00	32,558,420.01	32,761,188.00
111904	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,002,000.00
112004	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,049,972.59	50,002,000.00
FNMA TOTAL				**2,406,137,000.00**	**2,405,539,764.64**	**2,402,852,216.74**
97963	FHLB 7.75 (CALLABLE	1.2500	03/18/20	25,000,000.00	25,000,000.00	24,960,500.00
98031	FHLB 6.50 (CALLABLE	1.2500	03/30/20	25,000,000.00	25,000,000.00	24,961,750.00
98032	FHLB 6.50 (CALLABLE	1.2500	03/30/20	25,000,000.00	25,000,000.00	24,961,750.00
98069	FHLB 7.50 (CALLABLE	1.2500	04/02/20	25,000,000.00	25,000,000.00	24,960,250.00
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/20	25,000,000.00	25,000,000.00	24,945,500.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/20	25,000,000.00	25,000,000.00	24,945,500.00
98775	FHLB 8.50 (CALLABLE	1.2500	06/30/20	25,000,000.00	25,000,000.00	24,948,000.00
98776	FHLB 7.50 (CALLABLE	1.3000	06/25/20	25,000,000.00	25,000,000.00	24,969,750.00
101960	FHLMC 2.75 (CALLABL	1.2750	06/29/21	50,000,000.00	50,000,000.00	49,325,500.00
101961	FHLMC 2.75 (CALLABL	1.2750	06/29/21	10,000,000.00	10,000,000.00	9,865,100.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/21	25,000,000.00	25,000,000.00	24,699,000.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/21	25,000,000.00	25,000,000.00	24,707,250.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/21	25,000,000.00	24,994,783.68	24,873,750.00
104057	FHLMC 4.125 (CALLAB	1.6000	03/28/22	25,000,000.00	25,000,000.00	25,008,500.00
104739	FHLMC 4.25 (CALLABL	1.5000	05/24/22	25,000,000.00	25,000,000.00	24,997,750.00
104788	FHLMC 4.65 (CALLABL	1.5000	05/24/22	25,000,000.00	25,000,000.00	24,979,000.00
105672	FHLB 4.50 (CALLABLE	1.5000	10/06/22	25,000,000.00	25,000,000.00	25,002,000.00
105677	FHLB 4.50 (CALLABLE	1.5000	10/12/22	25,000,000.00	25,000,000.00	24,958,500.00
105697	FHLMC 4.75 (CALLABL	1.5000	10/11/22	25,000,000.00	25,000,000.00	25,002,250.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
105794	FHLB 5.00 (CALLABLE	1.5000	10/18/22	25,000,000.00	25,000,000.00	24,950,250.00
106261	FHLB 5.75 (CALLABLE	1.8750	12/13/22	25,000,000.00	25,000,000.00	25,009,250.00
106900	FHLB 6.00 (CALLABLE	2.2500	02/15/23	15,000,000.00	15,000,000.00	15,005,250.00
107642	FHLMC 6.75 (CALLABL	2.5000	05/01/23	25,000,000.00	25,000,000.00	25,000,000.00
107695	FHLB 7.25 (CALLABLE	2.5000	05/02/23	50,000,000.00	50,000,000.00	50,001,500.00
111434	FHLMC 3.00 (CALLABL	3.0000	08/28/24	25,000,000.00	25,000,000.00	24,855,750.00
111435	FHLMC 3.00 (CALLABL	3.0000	08/28/24	25,000,000.00	25,000,000.00	24,856,750.00
111545	FHLMC 2.625 (CALLAB	2.6250	09/04/24	50,000,000.00	50,000,000.00	49,494,500.00
111583	FHLMC 2.75 (CALLABL	2.7500	09/11/24	25,000,000.00	25,000,000.00	24,898,750.00
111584	FHLMC 2.80 (CALLABL	2.8000	09/10/24	25,000,000.00	25,000,000.00	24,924,000.00
111599	FHLMC 3.125 (CALLAB	3.1250	09/11/24	25,000,000.00	25,000,000.00	25,014,750.00
111600	FHLMC 3.125 (CALLAB	3.1250	09/23/24	25,000,000.00	25,000,000.00	25,022,000.00
111601	FHLMC 3.00 (CALLABL	3.0000	09/23/24	25,000,000.00	25,000,000.00	24,971,250.00
111609	FHLMC 3.25 (CALLABL	3.2500	09/25/24	25,000,000.00	25,000,000.00	24,967,500.00
111610	FHLMC 3.25 (CALLABL	3.2500	09/25/24	25,000,000.00	25,000,000.00	25,012,750.00
111635	FHLMC 3.50 (CALLABL	3.5000	09/25/24	25,000,000.00	25,000,000.00	25,161,000.00
111773	FHLMC 3.00 (CALLABL	3.0000	10/09/24	50,000,000.00	50,000,000.00	49,552,500.00
111799	FHLMC 3.05 (CALLABL	3.0500	10/09/24	50,000,000.00	50,000,000.00	49,505,500.00
111860	FHLMC 3.375 (CALLAB	3.3750	10/29/24	50,000,000.00	50,000,000.00	50,095,000.00
111895	FHLMC 3.75 (CALLABL	3.7500	04/28/25	50,000,000.00	50,000,000.00	50,114,000.00
MCPN TOTAL				**1,125,000,000.00**	**1,124,994,783.68**	**1,121,483,850.00**
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/21	50,000,000.00	50,000,000.00	49,649,500.00
102917	FHLB 2.125 (CALLABL	1.2500	11/10/21	25,000,000.00	25,000,000.00	24,747,750.00
103056	FHLB 3.00 (CALLABLE	1.2500	12/02/21	25,000,000.00	25,000,000.00	24,780,500.00
103325	FHLB 3.25 (CALLABLE	1.7500	12/30/21	50,000,000.00	50,000,000.00	49,857,000.00
103327	FHLB 2.875 (CALLABL	1.4000	12/28/21	50,000,000.00	50,000,000.00	49,533,500.00
103587	FHLMC 3.50 (CALLABL	1.5000	01/27/22	50,000,000.00	50,000,000.00	49,619,000.00
104067	FHLMC 4.25 (CALLABL	1.6000	03/28/22	25,000,000.00	25,000,000.00	25,004,500.00
104258	FHLMC 4.25 (CALLABL	1.5000	04/18/22	25,000,000.00	25,000,000.00	24,996,000.00
104305	FHLMC 4.30 (CALLABL	1.5500	04/19/22	25,000,000.00	25,000,000.00	24,989,500.00
104658	FHLMC 4.25 (CALLABL	1.5000	05/16/22	25,000,000.00	25,000,000.00	24,947,500.00
110472	FHLB 2.45 (CALLABLE	2.4500	04/15/24	25,000,000.00	25,000,000.00	25,071,750.00
110681	FHLMC 3.65 (CALLAB	3.6500	05/21/24	50,000,000.00	50,000,000.00	50,056,000.00
110705	FHLMC 3.75 (CALLABL	3.7500	05/21/24	50,000,000.00	50,000,000.00	50,059,000.00
110711	FHLMC 3.90 (CALLABL	3.9000	05/20/24	50,000,000.00	50,000,000.00	50,059,000.00
110758	FHLMC 2.75 (CALLABL	2.7500	05/28/24	50,000,000.00	50,000,000.00	50,679,500.00
110785	FHLMC 3.00 (CALLABL	3.0000	05/28/24	25,000,000.00	25,000,000.00	25,264,750.00
110943	FHLMC 3.125 (CALLAB	3.1250	06/25/24	50,000,000.00	50,000,000.00	50,240,000.00
111574	FHLMC 2.75 (CALLABL	2.7500	09/09/24	50,000,000.00	50,000,000.00	49,589,000.00
MCSA TOTAL				**700,000,000.00**	**700,000,000.00**	**699,143,750.00**
111348	CANCARA ASSET SEC L	2.2000	11/04/19	50,000,000.00	49,990,833.33	49,989,500.00
111350	CANCARA ASSET SEC L	2.2000	11/04/19	6,744,000.00	6,742,763.60	6,742,583.76
111368	LA FAYETTE ASSET SE	2.1400	11/08/19	21,153,000.00	21,144,198.00	21,144,538.80

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111379	LA FAYETTE ASSET SE	2.1500	11/08/19	12,686,000.00	12,680,696.55	12,680,925.60
111463	CANCARA ASSET SEC L	2.1200	11/20/19	30,000,000.00	29,966,433.33	29,971,200.00
111464	LA FAYETTE ASSET SE	2.1200	11/07/19	3,580,000.00	3,578,735.07	3,578,747.00
111533	CAFCO LLC CP	2.1100	11/01/19	50,000,000.00	50,000,000.00	49,997,500.00
111535	CRC FUNDING LLC CP	2.1100	11/05/19	50,000,000.00	49,988,277.78	49,988,000.00
111538	LA FAYETTE ASSET SE	2.1200	11/07/19	20,420,000.00	20,412,784.93	20,412,853.00
111539	CAFCO LLC CP	2.0500	11/01/19	40,933,000.00	40,933,000.00	40,930,953.35
111540	CAFCO LLC CP	2.0500	11/01/19	12,727,000.00	12,727,000.00	12,726,363.65
111552	OLD LINE FUNDING LL	2.0800	11/05/19	50,000,000.00	49,988,444.44	49,988,500.00
111553	THUNDER BAY FUNDING	2.0800	11/05/19	25,000,000.00	24,994,222.22	24,994,000.00
111556	CAFCO LLC CP	2.0600	11/01/19	40,910,000.00	40,910,000.00	40,907,954.50
111558	CIESCO LLC CP	2.0600	11/07/19	25,000,000.00	24,991,416.67	24,991,250.00
111559	OLD LINE FUNDING LL	2.0900	11/04/19	25,000,000.00	24,995,645.83	24,995,250.00
111560	OLD LINE FUNDING LL	2.0500	11/06/19	18,874,000.00	18,868,626.15	18,868,715.28
111563	CRC FUNDING LLC CP	2.1100	11/05/19	50,000,000.00	49,988,277.78	49,988,000.00
111568	SHEFFIELD RECEIVABL	2.1100	11/01/19	50,000,000.00	50,000,000.00	49,997,500.00
111577	CAFCO LLC CP	2.1100	11/08/19	50,000,000.00	49,979,486.11	49,981,000.00
111581	CRC FUNDING LLC CP	2.1100	11/12/19	37,721,000.00	37,696,680.43	37,699,121.82
111588	CIESCO LLC CP	2.1200	11/07/19	45,000,000.00	44,984,100.00	44,984,250.00
111592	LA FAYETTE ASSET SE	2.0900	11/01/19	33,629,000.00	33,629,000.00	33,627,318.55
111593	CAFCO LLC CP	2.0800	11/05/19	16,153,000.00	16,149,266.86	16,149,123.28
111595	CAFCO LLC CP	2.0700	11/05/19	50,000,000.00	49,988,500.00	49,988,000.00
111596	OLD LINE FUNDING LL	2.0600	11/01/19	50,000,000.00	50,000,000.00	49,997,500.00
111598	CAFCO LLC CP	2.0700	11/05/19	11,372,000.00	11,369,384.44	11,369,270.72
111606	SHEFFIELD RECEIVABL	2.1100	11/14/19	40,000,000.00	39,969,522.22	39,972,400.00
111607	CIESCO LLC CP	2.0800	11/07/19	16,405,000.00	16,399,312.93	16,399,258.25
111612	LA FAYETTE ASSET SE	2.0900	11/15/19	41,500,000.00	41,466,269.72	41,469,290.00
111613	SHEFFIELD RECEIVABL	2.1200	11/14/19	50,000,000.00	49,961,722.22	49,965,500.00
111615	CIESCO LLC CP	2.0700	11/06/19	40,000,000.00	39,988,500.00	39,988,000.00
111633	CRC FUNDING LLC CP	2.1500	11/15/19	50,000,000.00	49,958,194.44	49,963,000.00
111647	SHEFFIELD RECEIVABL	2.0900	11/18/19	50,000,000.00	49,950,652.78	49,955,500.00
111657	CHARIOT FUNDING LLC	2.0800	11/15/19	50,000,000.00	49,959,555.56	49,964,000.00
111658	SHEFFIELD RECEIVABL	2.0800	11/15/19	50,000,000.00	49,959,555.56	49,963,000.00
111659	SHEFFIELD RECEIVABL	2.0900	11/18/19	23,705,000.00	23,681,604.48	23,683,902.55
111664	CHARIOT FUNDING LLC	2.0700	11/15/19	50,000,000.00	49,959,750.00	49,964,000.00
111666	SHEFFIELD RECEIVABL	2.0900	11/05/19	32,851,000.00	32,843,371.27	32,842,787.25
111667	SHEFFIELD RECEIVABL	2.1000	11/05/19	50,000,000.00	49,988,333.33	49,987,500.00
111669	CHARIOT FUNDING LLC	2.0700	11/05/19	50,000,000.00	49,988,500.00	49,988,000.00
111673	LA FAYETTE ASSET SE	2.0700	11/12/19	50,000,000.00	49,968,375.00	49,970,500.00
111674	SHEFFIELD RECEIVABL	2.0900	11/05/19	50,000,000.00	49,988,388.89	49,987,500.00
111682	SHEFFIELD RECEIVABL	2.1200	11/04/19	50,000,000.00	49,991,166.67	49,990,000.00
111683	LA FAYETTE ASSET SE	2.0900	11/13/19	50,000,000.00	49,965,166.67	49,968,000.00
111684	CANCARA ASSET SEC L	2.1500	12/02/19	50,000,000.00	49,907,430.56	49,922,000.00
111685	CANCARA ASSET SEC L	2.1500	12/02/19	50,000,000.00	49,907,430.56	49,922,000.00
111686	MONT BLANC CAPITAL	2.1300	12/02/19	18,000,000.00	17,966,985.00	17,971,200.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111687	SHEFFIELD RECEIVABL	2.1100	11/01/19	50,000,000.00	50,000,000.00	49,997,500.00
111690	SHEFFIELD RECEIVABL	2.1200	11/01/19	50,000,000.00	50,000,000.00	49,997,500.00
111694	SHEFFIELD RECEIVABL	2.1200	11/04/19	50,000,000.00	49,991,166.67	49,990,000.00
111701	CANCARA ASSET SEC L	2.1500	12/04/19	50,000,000.00	49,901,458.33	49,917,000.00
111708	CANCARA ASSET SEC L	2.1500	12/02/19	50,000,000.00	49,907,430.56	49,922,000.00
111709	SHEFFIELD RECEIVABL	2.1100	11/01/19	50,000,000.00	50,000,000.00	49,997,500.00
111716	CANCARA ASSET SEC L	2.1900	12/05/19	39,650,000.00	39,567,990.59	39,582,198.50
111717	CHARIOT FUNDING LLC	2.0900	11/04/19	50,000,000.00	49,991,291.67	49,990,500.00
111718	THUNDER BAY FUNDING	2.0900	11/20/19	50,000,000.00	49,944,847.22	49,951,500.00
111719	LA FAYETTE ASSET SE	2.1000	11/01/19	50,000,000.00	50,000,000.00	49,997,500.00
111720	CRC FUNDING LLC CP	2.0700	11/15/19	50,000,000.00	49,959,750.00	49,963,000.00
111721	AUTOBAHN FUNDING CO	2.0600	11/05/19	50,000,000.00	49,988,555.56	49,987,500.00
111722	AUTOBAHN FUNDING CO	2.0600	11/05/19	10,000,000.00	9,997,711.11	9,997,500.00
111723	CAFCO LLC CP	2.0700	11/15/19	50,000,000.00	49,959,750.00	49,964,500.00
111724	AUTOBAHN FUNDING CO	2.0700	11/08/19	40,000,000.00	39,983,900.00	39,984,000.00
111725	SHEFFIELD RECEIVABL	2.1100	11/08/19	50,000,000.00	49,979,486.11	49,980,000.00
111728	OLD LINE FUNDING LL	2.0900	11/08/19	50,000,000.00	49,979,680.55	49,981,500.00
111729	JUPITER SEC COMPANY	2.0800	11/04/19	50,000,000.00	49,991,333.33	49,990,000.00
111730	JUPITER SEC COMPANY	2.0800	11/05/19	50,000,000.00	49,988,444.44	49,987,500.00
111731	SHEFFIELD RECEIVABL	2.1100	11/06/19	50,000,000.00	49,985,347.22	49,985,000.00
111734	CANCARA ASSET SEC L	2.1000	11/12/19	50,000,000.00	49,967,916.67	49,970,500.00
111735	CANCARA ASSET SEC L	2.1000	11/12/19	50,000,000.00	49,967,916.67	49,970,500.00
111737	CHARIOT FUNDING LLC	2.0700	11/07/19	50,000,000.00	49,982,750.00	49,983,500.00
111738	AUTOBAHN FUNDING CO	2.0400	11/05/19	30,000,000.00	29,993,200.00	29,992,500.00
111739	AUTOBAHN FUNDING CO	2.0400	11/05/19	25,000,000.00	24,994,333.33	24,993,750.00
111740	CHARIOT FUNDING LLC	2.0700	11/07/19	50,000,000.00	49,982,750.00	49,983,500.00
111741	THUNDER BAY FUNDING	2.0400	01/09/20	33,916,000.00	33,783,388.44	33,799,328.96
111747	CHARIOT FUNDING LLC	2.0800	11/08/19	50,000,000.00	49,979,777.78	49,981,000.00
111748	CRC FUNDING LLC CP	2.0000	11/12/19	50,000,000.00	49,969,444.44	49,971,000.00
111749	TORONTO DOMINION BA	1.9600	11/06/19	50,000,000.00	49,986,388.89	49,985,000.00
111750	SHEFFIELD RECEIVABL	2.0900	11/19/19	37,602,000.00	37,562,705.91	37,566,654.12
111751	TORONTO DOMINION BA	1.9300	11/12/19	25,013,000.00	24,998,249.28	24,998,242.33
111753	REGENCY MARKETS NO.	2.0300	11/07/19	50,000,000.00	49,983,083.33	49,982,500.00
111755	JUPITER SEC COMPANY	2.0800	11/13/19	50,000,000.00	49,965,333.33	49,968,000.00
111756	CAFCO LLC CP	2.0000	11/13/19	50,000,000.00	49,966,666.67	49,969,000.00
111757	CRC FUNDING LLC CP	2.0000	11/13/19	50,000,000.00	49,966,666.67	49,968,000.00
111758	CIESCO LLC CP	2.0000	11/15/19	25,000,000.00	24,980,555.56	24,981,500.00
111760	CAFCO LLC CP	2.0000	11/15/19	25,000,000.00	24,980,555.56	24,982,250.00
111761	ATLANTIC ASSET SEC	2.0000	11/08/19	6,458,000.00	6,455,488.56	6,455,481.38
111765	SHEFFIELD RECEIVABL	2.1000	11/14/19	50,000,000.00	49,962,083.33	49,965,500.00
111766	JUPITER SEC COMPANY	2.0600	11/08/19	50,000,000.00	49,979,972.22	49,980,000.00
111767	CRC FUNDING LLC CP	1.9800	11/22/19	25,000,000.00	24,971,125.00	24,972,750.00
111768	ATLANTIC ASSET SEC	2.0000	11/05/19	35,000,000.00	34,992,222.22	34,991,600.00
111771	SHEFFIELD RECEIVABL	2.1000	11/12/19	50,000,000.00	49,967,916.67	49,970,000.00
111774	JUPITER SEC COMPANY	2.0500	11/14/19	50,000,000.00	49,962,986.11	49,965,500.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111775	CRC FUNDING LLC CP	1.9500	11/20/19	25,000,000.00	24,974,270.83	24,975,250.00
111776	LA FAYETTE ASSET SE	1.9800	11/14/19	25,000,000.00	24,982,125.00	24,982,750.00
111777	LA FAYETTE ASSET SE	2.0100	01/06/20	50,000,000.00	49,815,750.00	49,829,500.00
111778	CRC FUNDING LLC CP	1.9500	11/20/19	15,800,000.00	15,783,739.17	15,784,358.00
111779	SHEFFIELD RECEIVABL	2.0000	11/06/19	21,839,000.00	21,832,933.61	21,832,448.30
111781	THUNDER BAY FUNDING	2.0000	01/06/20	40,000,000.00	39,853,333.33	39,868,400.00
111782	LA FAYETTE ASSET SE	2.0000	12/04/19	50,000,000.00	49,908,333.33	49,915,000.00
111788	REGENCY MARKETS NO.	2.0400	11/08/19	50,000,000.00	49,980,166.67	49,980,000.00
111789	LA FAYETTE ASSET SE	1.9800	11/18/19	50,000,000.00	49,953,250.00	49,955,500.00
111790	CIESCO LLC CP	1.9500	11/20/19	50,000,000.00	49,948,541.67	49,950,500.00
111791	CRC FUNDING LLC CP	1.9500	11/19/19	25,000,000.00	24,975,625.00	24,976,500.00
111792	CHARIOT FUNDING LLC	2.0000	11/15/19	50,000,000.00	49,961,111.11	49,964,000.00
111793	LA FAYETTE ASSET SE	1.9900	11/06/19	25,000,000.00	24,993,090.28	24,992,500.00
111794	CAFCO LLC CP	1.9500	11/19/19	25,000,000.00	24,975,625.00	24,977,500.00
111795	CHARIOT FUNDING LLC	2.0000	11/13/19	50,000,000.00	49,966,666.67	49,969,000.00
111796	CIESCO LLC CP	1.9500	11/20/19	47,800,000.00	47,750,805.83	47,752,678.00
111802	JUPITER SEC COMPANY	1.9800	11/14/19	50,000,000.00	49,964,250.00	49,965,500.00
111803	REGENCY MARKETS NO.	2.0300	11/06/19	27,467,000.00	27,459,255.83	27,458,759.90
111804	REGENCY MARKETS NO.	2.0300	11/06/19	25,000,000.00	24,992,951.39	24,992,500.00
111805	CHARIOT FUNDING LLC	1.9800	11/15/19	50,000,000.00	49,961,500.00	49,964,000.00
111806	MONT BLANC CAPITAL	1.9800	11/13/19	29,866,000.00	29,846,288.44	29,846,885.76
111807	AUTOBAHN FUNDING CO	1.9300	11/14/19	25,000,000.00	24,982,576.39	24,982,750.00
111808	CAFCO LLC CP	1.9200	11/22/19	50,000,000.00	49,944,000.00	49,948,000.00
111811	AUTOBAHN FUNDING CO	1.9300	11/15/19	25,000,000.00	24,981,236.11	24,981,500.00
111812	CHARIOT FUNDING LLC	1.9900	11/18/19	50,000,000.00	49,953,013.89	49,956,500.00
111813	AUTOBAHN FUNDING CO	1.9300	11/15/19	50,000,000.00	49,962,472.22	49,963,000.00
111815	CANCARA ASSET SEC L	2.0000	11/12/19	50,000,000.00	49,969,444.44	49,970,500.00
111816	CANCARA ASSET SEC L	2.0000	11/12/19	2,000,000.00	1,998,777.78	1,998,820.00
111818	THUNDER BAY FUNDING	1.9300	11/21/19	25,000,000.00	24,973,194.44	24,974,500.00
111821	REGENCY MARKETS NO.	2.0000	11/08/19	50,000,000.00	49,980,555.55	49,980,000.00
111822	AUTOBAHN FUNDING CO	1.9100	11/15/19	50,000,000.00	49,962,861.11	49,963,000.00
111823	AUTOBAHN FUNDING CO	1.9100	11/15/19	5,000,000.00	4,996,286.11	4,996,300.00
111824	CHARIOT FUNDING LLC	1.9400	11/19/19	50,000,000.00	49,951,500.00	49,954,500.00
111825	LA FAYETTE ASSET SE	1.9600	11/19/19	12,000,000.00	11,988,240.00	11,988,720.00
111826	CIESCO LLC CP	1.9300	12/04/19	50,000,000.00	49,911,541.66	49,915,000.00
111827	CIESCO LLC CP	1.9100	12/04/19	13,679,000.00	13,655,050.35	13,655,745.70
111828	CHARIOT FUNDING LLC	1.9500	11/18/19	50,000,000.00	49,953,958.33	49,956,500.00
111829	ING U.S. FUNDING LL	1.9400	02/03/20	50,000,000.00	49,746,722.22	49,765,000.00
111835	JUPITER SEC COMPANY	1.9400	11/19/19	50,000,000.00	49,951,500.00	49,953,000.00
111836	AUTOBAHN FUNDING CO	1.9000	11/18/19	50,000,000.00	49,955,138.89	49,955,500.00
111837	JUPITER SEC COMPANY	1.9500	11/19/19	50,000,000.00	49,951,250.00	49,953,000.00
111838	CHARIOT FUNDING LLC	1.9500	11/20/19	50,000,000.00	49,948,541.67	49,952,000.00
111839	CIESCO LLC CP	1.9500	12/02/19	50,000,000.00	49,916,041.67	49,920,000.00
111841	CHARIOT FUNDING LLC	1.9500	11/22/19	50,000,000.00	49,943,125.00	49,947,000.00
111842	CIESCO LLC CP	1.9500	12/02/19	36,838,000.00	36,776,142.86	36,779,059.20

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111850	REGENCY MARKETS NO.	2.0200	11/15/19	50,000,000.00	49,960,722.22	49,963,000.00
111851	CHARIOT FUNDING LLC	1.9300	11/20/19	50,000,000.00	49,949,069.44	49,952,000.00
111852	JUPITER SEC COMPANY	1.9200	11/20/19	50,000,000.00	49,949,333.33	49,950,500.00
111853	AUTOBAHN FUNDING CO	1.9600	12/20/19	50,000,000.00	49,866,611.11	49,873,500.00
111854	REGENCY MARKETS NO.	2.0200	11/15/19	50,000,000.00	49,960,722.22	49,963,000.00
111855	CAFCO LLC CP	1.9400	12/12/19	50,000,000.00	49,889,527.78	49,899,000.00
111856	REGENCY MARKETS NO.	2.0200	11/15/19	49,712,000.00	49,672,948.46	49,675,213.12
111858	REGENCY MARKETS NO.	2.0200	11/15/19	40,000,000.00	39,968,577.78	39,970,400.00
111859	AUTOBAHN FUNDING CO	1.9000	11/21/19	50,000,000.00	49,947,222.22	49,948,000.00
111862	CIESCO LLC CP	1.9300	12/02/19	48,162,000.00	48,081,957.43	48,084,940.80
111863	AUTOBAHN FUNDING CO	1.9000	11/21/19	50,000,000.00	49,947,222.22	49,948,000.00
111864	CAFCO LLC CP	1.9300	12/12/19	50,000,000.00	49,890,097.22	49,899,000.00
111865	PFIZER INC CP	1.9300	02/20/20	50,000,000.00	49,702,458.33	49,725,000.00
111866	PFIZER INC CP	1.9300	02/19/20	17,542,000.00	17,438,550.93	17,446,571.52
111869	CHARIOT FUNDING LLC	1.9200	11/22/19	50,000,000.00	49,944,000.00	49,947,000.00
111870	CIESCO LLC CP	1.9200	12/04/19	50,000,000.00	49,912,000.00	49,915,000.00
111871	SHEFFIELD RECEIVABL	1.9200	12/04/19	50,000,000.00	49,912,000.00	49,916,000.00
111872	JUPITER SEC COMPANY	1.9200	11/27/19	50,000,000.00	49,930,666.66	49,932,500.00
111873	JUPITER SEC COMPANY	1.9200	11/27/19	50,000,000.00	49,930,666.67	49,932,500.00
111874	LA FAYETTE ASSET SE	1.9300	11/14/19	25,000,000.00	24,982,576.39	24,982,750.00
111875	CANCARA ASSET SEC L	2.0300	01/31/20	50,000,000.00	49,743,430.56	49,763,000.00
111876	CANCARA ASSET SEC L	2.0300	01/31/20	50,000,000.00	49,743,430.56	49,763,000.00
111877	ATLANTIC ASSET SEC	1.9500	11/18/19	50,000,000.00	49,953,958.33	49,956,000.00
111878	PFIZER INC CP	1.9200	02/20/20	7,373,000.00	7,329,351.84	7,332,448.50
111884	CHARIOT FUNDING LLC	1.9000	11/14/19	50,000,000.00	49,965,694.44	49,966,500.00
111885	AUTOBAHN FUNDING CO	1.9000	11/22/19	50,000,000.00	49,944,583.33	49,945,500.00
111886	CAFCO LLC CP	1.9000	12/02/19	50,000,000.00	49,918,194.44	49,923,500.00
111887	CIESCO LLC CP	1.9000	12/05/19	50,000,000.00	49,910,277.78	49,912,500.00
111888	ING U.S. FUNDING LL	1.9100	02/03/20	50,000,000.00	49,750,638.89	49,765,000.00
111889	ATLANTIC ASSET SEC	1.9600	11/15/19	49,725,000.00	49,687,098.50	49,688,700.75
111893	OLD LINE FUNDING LL	1.9300	01/21/20	50,000,000.00	49,782,875.00	49,798,500.00
111894	ATLANTIC ASSET SEC	1.9000	11/22/19	50,000,000.00	49,944,583.33	49,946,500.00
111896	REGENCY MARKETS NO.	1.9500	11/19/19	50,000,000.00	49,951,250.00	49,953,000.00
111897	ATLANTIC ASSET SEC	1.9200	11/20/19	50,000,000.00	49,949,333.33	49,951,500.00
111898	AUTOBAHN FUNDING CO	1.8800	12/02/19	35,000,000.00	34,943,338.89	34,944,000.00
111899	AUTOBAHN FUNDING CO	1.8700	11/21/19	50,000,000.00	49,948,055.55	49,948,000.00
111900	CIESCO LLC CP	1.8800	12/05/19	48,465,000.00	48,378,947.70	48,380,186.25
111901	LA FAYETTE ASSET SE	1.9600	11/04/19	15,000,000.00	14,997,550.00	14,997,000.00
111906	CRC FUNDING LLC CP	1.8700	11/27/19	50,000,000.00	49,932,472.22	49,932,500.00
111907	ATLANTIC ASSET SEC	1.9100	11/20/19	50,000,000.00	49,949,597.22	49,951,500.00
111908	ATLANTIC ASSET SEC	1.9000	11/22/19	25,000,000.00	24,972,291.67	24,973,250.00
111909	ING U.S. FUNDING LL	1.8900	02/03/20	49,443,000.00	49,198,998.80	49,210,617.90
111912	ATLANTIC ASSET SEC	1.9100	11/18/19	50,000,000.00	49,954,902.78	49,956,000.00
111913	THUNDER BAY FUNDING	1.8800	12/05/19	50,000,000.00	49,911,222.22	49,914,000.00
111916	CRC FUNDING LLC CP	1.8500	12/09/19	40,000,000.00	39,921,888.89	39,921,600.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111919	SHEFFIELD RECEIVABL	1.9200	12/20/19	50,000,000.00	49,869,333.33	49,875,000.00
111924	ATLANTIC ASSET SEC	1.8600	12/03/19	50,000,000.00	49,917,333.33	49,920,000.00
111925	ATLANTIC ASSET SEC	1.8500	12/04/19	50,000,000.00	49,915,208.33	49,917,500.00
111926	OLD LINE FUNDING LL	1.8800	01/16/20	50,000,000.00	49,801,555.56	49,811,500.00
111930	ATLANTIC ASSET SEC	1.8400	12/10/19	44,923,000.00	44,833,453.49	44,835,849.38
111931	CAFCO LLC CP	1.8100	12/03/19	50,000,000.00	49,919,555.55	49,921,000.00
111932	CAFCO LLC CP	1.8100	12/10/19	50,000,000.00	49,901,958.33	49,904,000.00
111933	ATLANTIC ASSET SEC	1.8700	12/12/19	50,000,000.00	49,893,513.89	49,898,000.00
111934	ATLANTIC ASSET SEC	1.8700	12/12/19	16,989,000.00	16,952,818.15	16,954,342.44
111935	CREDIT AGRICOLE CIB	1.7300	12/20/19	34,066,000.00	33,985,784.03	33,980,494.34
111938	AUTOBAHN FUNDING CO	1.8600	12/02/19	50,000,000.00	49,919,916.66	49,920,000.00
111939	AUTOBAHN FUNDING CO	1.8600	12/02/19	17,000,000.00	16,972,771.66	16,972,800.00
111940	OLD LINE FUNDING LL	1.8800	01/21/20	20,000,000.00	19,915,400.00	19,919,400.00
111941	OLD LINE FUNDING LL	1.8800	01/07/20	5,000,000.00	4,982,505.56	4,983,400.00
111942	REGENCY MARKETS NO.	1.9000	11/25/19	37,450,000.00	37,402,563.33	37,403,562.00
111946	OLD LINE FUNDING LL	1.8700	01/23/20	33,000,000.00	32,857,724.17	32,863,710.00
111947	AUTOBAHN FUNDING CO	1.8500	12/06/19	20,000,000.00	19,964,027.78	19,963,800.00
111948	JUPITER SEC COMPANY	1.8700	11/19/19	20,000,000.00	19,981,300.00	19,981,200.00
111949	CAFCO LLC CP	1.8200	12/11/19	30,000,000.00	29,939,333.34	29,940,900.00
111950	TORONTO DOMINION BA	1.7100	12/12/19	50,000,000.00	49,902,625.00	49,896,000.00
111951	CREDIT AGRICOLE CIB	1.7400	12/13/19	50,000,000.00	49,898,500.00	49,893,000.00
111952	CHARIOT FUNDING LLC	1.8500	11/27/19	20,000,000.00	19,973,277.78	19,973,800.00
111953	LA FAYETTE ASSET SE	1.8700	02/07/20	25,000,000.00	24,872,736.11	24,872,250.00
111960	ATLANTIC ASSET SEC	1.8200	12/12/19	50,000,000.00	49,896,361.11	49,898,000.00
111962	CAFCO LLC CP	1.8100	12/13/19	49,000,000.00	48,896,528.33	48,898,570.00
111963	LA FAYETTE ASSET SE	1.8500	12/06/19	50,000,000.00	49,910,069.45	49,909,500.00
111964	SHEFFIELD RECEIVABL	1.8500	12/16/19	50,000,000.00	49,884,375.00	49,886,000.00
111966	LA FAYETTE ASSET SE	1.8400	12/13/19	25,000,000.00	24,946,333.33	24,946,000.00
111967	CREDIT AGRICOLE CIB	1.7400	12/30/19	50,000,000.00	49,857,416.67	49,847,500.00
111977	LA FAYETTE ASSET SE	1.8600	02/04/20	50,000,000.00	49,754,583.33	49,752,000.00
111978	ATLANTIC ASSET SEC	1.8400	11/27/19	50,000,000.00	49,933,555.56	49,934,500.00
111979	SHEFFIELD RECEIVABL	1.8500	12/17/19	50,000,000.00	49,881,805.55	49,883,000.00
111980	CAFCO LLC CP	1.7900	12/17/19	50,000,000.00	49,885,638.89	49,887,000.00
111981	CAFCO LLC CP	1.7900	12/16/19	25,000,000.00	24,944,062.50	24,944,500.00
111991	LA FAYETTE ASSET SE	1.7900	12/09/19	30,000,000.00	29,943,316.66	29,941,200.00
111992	PFIZER INC CP	1.8000	03/03/20	50,000,000.00	49,692,500.00	49,695,000.00
111993	SHEFFIELD RECEIVABL	1.8400	12/17/19	50,000,000.00	49,882,444.44	49,883,000.00
111994	SHEFFIELD RECEIVABL	1.8400	11/13/19	50,000,000.00	49,969,333.33	49,968,000.00
111995	SHEFFIELD RECEIVABL	1.8400	11/13/19	11,750,000.00	11,742,793.33	11,742,480.00
111996	ING U.S. FUNDING LL	1.8000	05/05/20	35,765,000.00	35,432,385.50	35,414,860.65
111997	SHEFFIELD RECEIVABL	1.8450	12/12/19	25,000,000.00	24,947,468.75	24,948,000.00
111998	MONT BLANC CAPITAL	1.8300	01/02/20	19,000,000.00	18,940,118.34	18,939,200.00
112005	LA FAYETTE ASSET SE	1.8100	12/02/19	30,000,000.00	29,953,241.66	29,952,000.00
112006	OLD LINE FUNDING LL	1.8200	04/08/20	47,500,000.00	47,118,179.17	47,125,700.00
112007	CRC FUNDING LLC CP	1.8400	01/31/20	25,000,000.00	24,883,722.22	24,881,500.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112008	PFIZER INC CP	1.7000	03/03/20	50,000,000.00	49,709,583.33	49,695,000.00
CPD TOTAL				**9,271,156,000.00**	**9,258,221,873.74**	**9,258,674,135.16**
103684	US BANK NA MTN	2.0000	01/24/20	25,000,000.00	24,995,953.43	25,004,250.00
108158	AU & NZ BANKING GRP	2.2500	11/09/20	19,660,000.00	19,490,611.72	19,750,829.20
BNOT3 TOTAL				**44,660,000.00**	**44,486,565.15**	**44,755,079.20**
109674	TOYOTA MOTOR CREDIT	3.0500	01/08/21	10,000,000.00	9,996,437.77	10,153,600.00
110109	JOHNSON & JOHNSON C	2.2500	03/03/22	22,500,000.00	22,285,464.66	22,814,775.00
110162	TOYOTA MOTOR CREDIT	2.2000	01/10/20	25,000,000.00	24,978,818.77	25,014,500.00
CNFX TOTAL				**57,500,000.00**	**57,260,721.20**	**57,982,875.00**
109234	UST BILL	2.6350	11/07/19	50,000,000.00	49,978,041.67	49,987,000.00
109614	UST BILL	2.5130	12/05/19	50,000,000.00	49,881,354.16	49,929,500.00
109615	UST BILL	2.5130	12/05/19	50,000,000.00	49,881,354.16	49,929,500.00
110105	UST BILL	2.4580	02/27/20	50,000,000.00	49,597,243.05	49,752,000.00
110106	UST BILL	2.4580	02/27/20	50,000,000.00	49,597,243.05	49,752,000.00
110291	UST BILL	2.3500	02/27/20	50,000,000.00	49,614,861.11	49,752,000.00
110292	UST BILL	2.3500	02/27/20	50,000,000.00	49,614,861.11	49,752,000.00
110458	UST BILL	2.3200	03/26/20	50,000,000.00	49,529,555.57	49,689,500.00
US TBILLS TOTAL				**400,000,000.00**	**397,694,513.88**	**398,543,500.00**
105895	LACCAL BANS	5.5000	06/30/20	10,000,000.00	10,000,000.00	10,000,000.00
107432	LACCAL BANS	5.5000	06/30/20	10,000,000.00	10,000,000.00	10,000,000.00
109917	LACCAL BANS	2.5990	06/30/21	10,000,000.00	10,000,000.00	10,000,000.00
110786	LACCAL BANS	2.5990	06/30/21	20,000,000.00	20,000,000.00	20,000,000.00
LACCAL BANS TOTAL				**50,000,000.00**	**50,000,000.00**	**50,000,000.00**
107421	NORDEA BANK AB NY F	2.4996	03/27/20	50,000,000.00	50,000,000.00	50,071,000.00
107422	NORDEA BANK AB NY F	2.4996	03/27/20	50,000,000.00	50,000,000.00	50,071,000.00
CDS-FR TOTAL				**100,000,000.00**	**100,000,000.00**	**100,142,000.00**
111621	MUFG UNION BANK NA	2.0200	11/15/19	50,000,000.00	50,000,000.00	50,007,000.00
111752	MUFG UNION BANK NA	1.9800	01/02/20	50,000,000.00	50,000,000.00	50,019,500.00
111867	MUFG UNION BANK NA	1.8300	11/22/19	50,000,000.00	50,000,000.00	50,004,000.00
111910	MUFG UNION BANK NA	1.8000	12/20/19	50,000,000.00	50,000,000.00	50,004,500.00
111936	MUFG UNION BANK NA	1.7600	12/13/19	50,000,000.00	50,000,000.00	50,002,000.00
111954	MUFG UNION BANK NA	1.7500	12/02/19	50,000,000.00	50,000,000.00	50,001,500.00
111984	MUFG UNION BANK NA	1.7500	12/18/19	50,000,000.00	50,000,000.00	50,001,000.00
NEG CDS TOTAL				**350,000,000.00**	**350,000,000.00**	**350,039,500.00**
111317	BARCLAYS BANK PLC N	2.2300	11/01/19	50,000,000.00	50,000,000.00	50,000,500.00
111334	BNP PARIBAS SF CD	2.2400	11/01/19	50,000,000.00	50,000,000.00	50,000,500.00
111465	CREDIT AGRICOLE CIB	2.0400	12/20/19	50,000,000.00	50,000,676.02	50,014,500.00
111501	NORDEA BANK ABP NY	2.0200	12/20/19	50,000,000.00	50,000,676.26	50,011,000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111541	TORONTO DOMINION BA	2.0500	11/05/19	50,000,000.00	50,000,000.00	50,011,500.00
111648	NORDEA BANK ABP NY	2.1000	12/20/19	50,000,000.00	50,000,000.00	50,016,500.00
111649	NORDEA BANK ABP NY	2.1000	12/20/19	50,000,000.00	50,000,000.00	50,016,500.00
111678	TORONTO DOMINION BA	2.0000	11/20/19	50,000,000.00	50,000,000.00	50,006,000.00
111703	CREDIT AGRICOLE CIB	2.0500	11/25/19	50,000,000.00	50,000,000.00	50,009,000.00
111706	BANK OF NOVA SCOTIA	2.0100	03/23/20	50,000,000.00	50,001,966.66	50,049,000.00
111714	BARCLAYS BANK PLC N	2.1400	12/20/19	50,000,000.00	50,000,000.00	50,015,000.00
111742	BARCLAYS BANK PLC N	2.0500	12/31/19	50,000,000.00	50,000,000.00	50,007,000.00
111770	CANADIAN IMP. BK OF	1.9100	11/04/19	50,000,000.00	50,000,000.00	50,001,000.00
111783	NORDEA BANK ABP NY	1.9700	01/06/20	50,000,000.00	50,000,000.00	50,010,000.00
111784	DNB BANK ASA NY CD	1.9000	12/20/19	50,000,000.00	50,000,000.00	50,016,500.00
111800	CANADIAN IMP. BK OF	1.9000	11/07/19	50,000,000.00	50,000,000.00	50,001,500.00
111817	CANADIAN IMP. BK OF	1.8900	11/15/19	50,000,000.00	50,000,000.00	50,003,000.00
111843	BANK OF MONTREAL CH	1.9400	01/10/20	50,000,000.00	50,000,000.00	50,022,500.00
111868	CREDIT AGRICOLE CIB	1.9000	12/20/19	50,000,000.00	50,000,678.24	50,005,000.00
111879	BANK OF MONTREAL CH	1.8000	11/27/19	50,000,000.00	50,000,000.00	50,005,000.00
111880	TORONTO DOMINION BA	1.8000	11/27/19	50,000,000.00	50,000,000.00	50,000,500.00
111890	CANADIAN IMP. BK OF	1.8200	12/20/19	50,000,000.00	50,000,678.41	50,003,000.00
111891	DNB BANK ASA NY CD	1.9000	01/21/20	50,000,000.00	50,000,000.00	50,009,000.00
111902	TORONTO DOMINION BA	1.8100	12/20/19	50,000,000.00	50,000,000.00	50,001,500.00
111911	BANK OF NOVA SCOTIA	1.8900	04/20/20	50,000,000.00	50,002,352.76	50,016,500.00
111921	CREDIT SUISSE NY CD	1.8800	11/27/19	50,000,000.00	50,000,000.00	50,002,500.00
111922	CREDIT SUISSE NY CD	1.8900	12/06/19	50,000,000.00	50,000,000.00	50,002,500.00
111923	CREDIT SUISSE NY CD	1.8900	12/02/19	50,000,000.00	50,000,429.68	49,992,500.00
111937	CANADIAN IMP. BK OF	1.7400	12/11/19	50,000,000.00	50,000,000.00	49,998,000.00
111943	CREDIT SUISSE NY CD	1.8800	12/20/19	50,000,000.00	50,000,000.00	50,000,000.00
111955	BANK OF MONTREAL CH	1.7500	01/21/20	50,000,000.00	50,001,120.24	50,004,500.00
111956	CANADIAN IMP. BK OF	1.7300	12/13/19	50,000,000.00	50,000,000.00	49,997,500.00
111961	DNB BANK ASA NY CD	1.8600	01/21/20	50,000,000.00	50,000,000.00	50,004,500.00
111965	BANK OF MONTREAL CH	1.7000	12/16/19	50,000,000.00	50,000,000.00	50,000,500.00
111969	NORDEA BANK ABP NY	1.8600	01/31/20	50,000,000.00	50,000,000.00	50,000,000.00
111970	TORONTO DOMINION BA	1.7400	12/31/19	50,000,000.00	50,000,000.00	49,996,000.00
111999	CREDIT AGRICOLE CIB	1.7400	12/30/19	50,000,000.00	50,000,817.05	49,991,000.00
112009	DNB BANK ASA NY CD	1.8000	01/31/20	50,000,000.00	50,000,000.00	50,000,000.00
YANKEE CDS TOTAL				**1,900,000,000.00**	**1,900,009,395.32**	**1,900,241,500.00**
NTRD TOTAL				**28,860,054,000.00**	**28,843,115,124.28**	**28,841,914,641.00**
	NTRD HISTORICAL COST TOTAL				**28,818,852,249.18**	
TRADE-PSI TRADING						
107256	TENNESEE VALLEY AUT	2.2500	03/15/20	25,000,000.00	24,990,121.94	25,049,500.00
GOV'T SPONSORED ENTERPRISES TOTAL				**25,000,000.00**	**24,990,121.94**	**25,049,500.00**
102351	USTN 1.125	1.1250	07/31/21	50,000,000.00	49,976,579.76	49,613,500.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
103017	USTN 1.125	1.1250	09/30/21	50,000,000.00	49,756,016.94	49,586,000.00
103018	USTN 1.125	1.1250	09/30/21	50,000,000.00	49,699,510.46	49,586,000.00
UST NOTE TOTAL				**150,000,000.00**	**149,432,107.16**	**148,785,500.00**
TRADE TOTAL				**175,000,000.00**	**174,422,229.10**	**173,835,000.00**
	TRADE HISTORICAL COST TOTAL				**173,490,921.88**	
PSI TOTAL				**29,035,054,000.00**	**29,017,537,353.38**	**29,015,749,641.00**
	PSI HISTORICAL COST TOTAL				**28,992,343,171.06**	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: October 1, 2019 to October 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	9/14/22	15,000,000.00	15,000,000.00	15,006,600.00
FHLB TOTAL				**15,000,000.00**	**15,000,000.00**	**15,006,600.00**
AVCCD TOTAL				**15,000,000.00**	**15,000,000.00**	**15,006,600.00**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/41	7,000,000.00	7,000,000.00	7,777,000.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	9,957,780.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**17,734,780.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**17,734,780.00**
GF-GENERAL FUND						
35272	RPV TAX ALLOCATION	5.0000	12/2/27	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						
101632	FFCB 3.00 (CALLABLE	3.0000	4/21/33	500,000.00	500,000.00	500,005.00
102153	FFCB 2.70 (CALLABLE	2.7000	7/21/36	1,500,000.00	1,493,730.01	1,429,995.00
111582	FFCB 3.08 (CALLABLE	3.0800	8/12/39	5,000,000.00	5,014,884.62	5,014,550.00
FFCB TOTAL				**7,000,000.00**	**7,008,614.63**	**6,944,550.00**
101370	FHLB 3.125 (CALLABL	3.1250	4/28/36	5,000,000.00	5,000,000.00	5,000,150.00
101841	FHLB 3.00 (CALLABLE	3.0000	6/16/36	4,000,000.00	4,000,000.00	3,920,480.00
102043	FHLB 2.875 (CALLABL	2.8750	7/21/36	10,000,000.00	10,000,000.00	10,000,200.00
102496	FHLB 2.82 (CALLABLE	2.8200	9/13/41	2,200,000.00	2,200,000.00	2,147,794.00
FHLB TOTAL				**21,200,000.00**	**21,200,000.00**	**21,068,624.00**
102369	FHLMC 2.75 (CALLABL	2.7500	9/8/36	3,976,000.00	3,976,000.00	3,976,039.76
FHLMC TOTAL				**3,976,000.00**	**3,976,000.00**	**3,976,039.76**
PHHPA TOTAL				**32,176,000.00**	**32,184,614.63**	**31,989,213.76**
SANIT-SANITATION DISTRICT						
102192	FHLB 1.50 (CALLABLE	1.5000	7/27/21	600,000.00	599,895.81	597,576.00
FHLB TOTAL				**600,000.00**	**599,895.81**	**597,576.00**
102191	FNMA 1.52 (CALLABLE	1.5200	7/28/21	3,900,000.00	3,900,000.00	3,893,526.00
FNMA TOTAL				**3,900,000.00**	**3,900,000.00**	**3,893,526.00**
SANITATION DISTRICT TOTAL				**4,500,000.00**	**4,499,895.81**	**4,491,102.00**
SCP61 - SCAQMD-GENERAL FUND						
109894	UST BILL	2.5000	1/2/20	10,239,600.00	10,195,512.83	10,212,362.66
US TBILLS TOTAL				**10,239,600.00**	**10,195,512.83**	**10,212,362.66**

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: October 1, 2019 to October 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	6/29/20	5,000,000.00	5,000,000.00	5,006,150.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,006,150.00**
SCP61-SCAGMD GENERAL FUND TOTAL				**15,239,600.00**	**15,195,512.83**	**15,218,512.66**
SCP6F - SCAQMD - MOBILE SOURCE AIR						
109747	UST BILL	2.4800	1/2/20	10,248,400.00	10,204,627.95	10,221,139.26
US TBILLS TOTAL				**10,248,400.00**	**10,204,627.95**	**10,221,139.26**
111111	TORONTO DOMINION BA	2.0700	6/29/20	5,000,000.00	5,000,000.00	5,006,150.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,006,150.00**
SCP6F-SCAQMD MOBILE SOURCE AIR TOTAL				**15,248,400.00**	**15,204,627.95**	**15,227,289.26**
SCP6G-SCAQMD-INVESTMENT						
109749	UST BILL	2.4800	1/2/20	10,248,400.00	10,204,627.95	10,221,139.26
US TBILLS TOTAL				**10,248,400.00**	**10,204,627.95**	**10,221,139.26**
111110	TORONTO DOMINION BA	2.0700	6/29/20	10,000,000.00	10,000,000.00	10,012,300.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**10,012,300.00**
SCP6G-SCAQMD INVESTMENT TOTAL				**20,248,400.00**	**20,204,627.95**	**20,233,439.26**
SCP6U-SCAQMD MITIGATION FEE						
109748	UST BILL	2.4800	1/2/20	5,124,200.00	5,102,313.97	5,110,569.63
US TBILLS TOTAL				**5,124,200.00**	**5,102,313.97**	**5,110,569.63**
SCP6U-SCAQMD MITIGATION FEE TOTAL				**5,124,200.00**	**5,102,313.97**	**5,110,569.63**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/19	39,296,033.61	39,296,033.61	39,296,033.61
COLLATERIZED TDS TOTAL				**39,296,033.61**	**39,296,033.61**	**39,296,033.61**
SCAQM TOTAL				**39,296,033.61**	**39,296,033.61**	**39,296,033.61**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/19	3,360,037.87	3,360,037.87	3,360,037.87
COLLATERIZED TDS TOTAL				**3,360,037.87**	**3,360,037.87**	**3,360,037.87**
SLIM TOTAL				**3,360,037.87**	**3,360,037.87**	**3,360,037.87**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/19	40,590.84	40,590.84	40,590.84
COLLATERIZED TDS TOTAL				**40,590.84**	**40,590.84**	**40,590.84**
WASIA TOTAL				**40,590.84**	**40,590.84**	**40,590.84**
SPI TOTAL				**170,023,262.32**	**169,878,255.46**	**171,498,168.89**
	SPI HISTORICAL TOTAL				**169,169,546.46**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/2019
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 10/31/2019
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	36,335,972.21
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	311,833.60
05/17/00	C.I. 2658M	417,602.39
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$37,067,369.35

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/2019
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	6,310,168.96
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,043,285.20
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	263,054,044.44
02/09/93	DISNEY PROJECT 1993	7,870,140.25
03/21/12	DISNEY PROJECT, 2012	4,253,668.62
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	55,125,053.53
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	23,290,464.31
	U.S. BANK - TRUSTEE TOTAL	$360,956,917.42

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/2019
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,496,618.30
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,358,069.79
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,600,685.57
08/29/19	LEASE REVENUE BONDS (2019 SERIES E-1 & E-2)	20,542.16
	ZIONS BANK - TRUSTEE TOTAL	$22,475,915.82

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/2019
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	303,452.63
	TREASURER TOTAL	$303,452.63

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 10/31/19
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	2.50	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+44bp.
107422	NORDEA BANK AB NY FR CD	2.50	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$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 10/31/2019
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 10/31/19
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	2,350,009,395.32	53.00	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	9,258,221,873.74	27.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	397,694,513.88	87.00	DAYS	149,432,107.16	680.00	DAYS
AGENCIES	16,685,442,054.99	928.00	DAYS	24,990,121.94	136.00	DAYS
MUNICIPALS	50,000,000.00	462.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	101,747,286.35	340.00	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	$28,843,115,124.28	553.00	DAYS	$174,422,229.10	602.00	DAYS

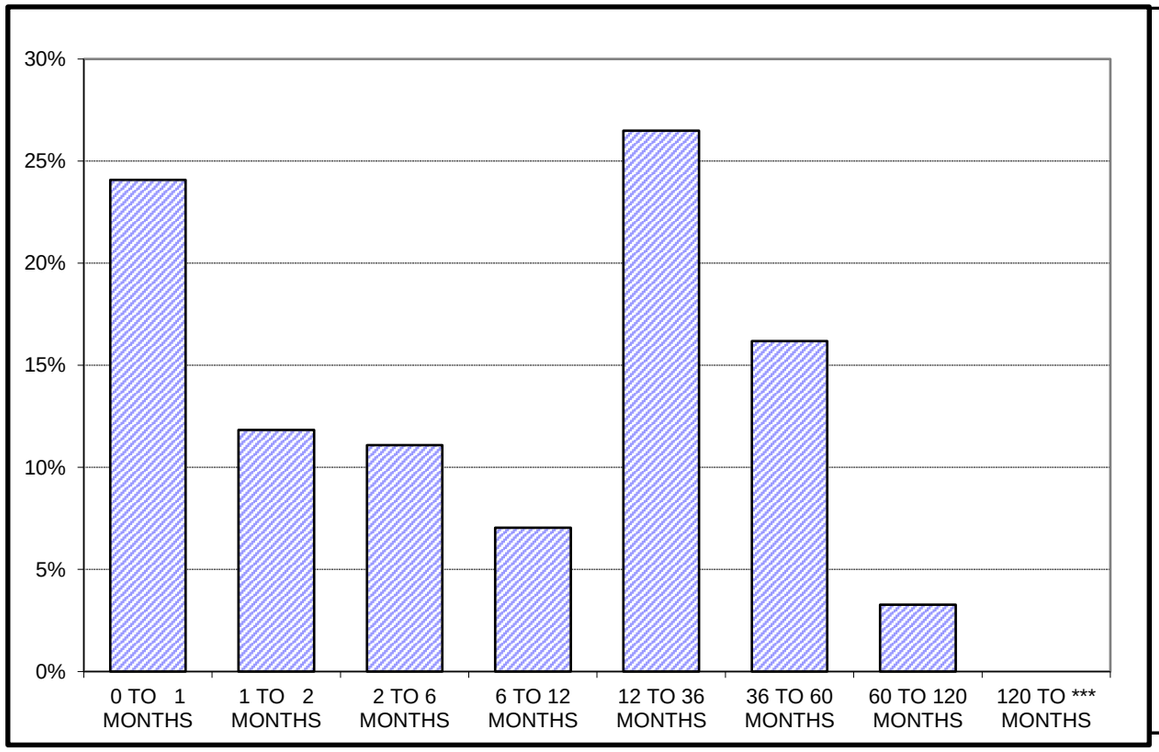
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 10/31/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	11/01/19-11/30/19	$6,987,992,756.59	24.08
1 TO 2 MONTHS	12/01/19-12/31/19	$3,434,239,321.43	11.84
2 TO 3 MONTHS	01/01/20-01/31/20	$1,339,205,567.64	4.62
3 TO 4 MONTHS	02/01/20-02/29/20	$708,965,459.49	2.44
4 TO 5 MONTHS	03/01/20-03/31/20	$514,420,466.65	1.77
5 TO 6 MONTHS	04/01/20-04/30/20	$654,652,269.60	2.26
6 TO 12 MONTHS	05/01/20-10/31/20	$2,043,288,548.43	7.04
12 TO 24 MONTHS	11/01/20-10/31/21	$5,540,838,049.05	19.09
24 TO 36 MONTHS	11/01/21-10/31/22	$2,147,961,114.03	7.40
36 TO 48 MONTHS	11/01/22-10/31/23	$691,092,064.29	2.38
48 TO 60 MONTHS	11/01/23-10/31/24	$4,004,519,832.75	13.80
60 TO 120 MONTHS	11/01/24-10/31/29	$950,361,903.43	3.28
120 TO *** MONTHS	11/01/29-	$0.00	0.00
Portfolio Total:		**$29,017,537,353.38**	**100.00**
AVCCD			
24 TO 36 MONTHS	11/01/21-10/31/22	$15,000,000.00	100.00
Portfolio Total:		**$15,000,000.00**	
ESUSD			
120 TO *** MONTHS	11/01/29-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	
GF			
60 TO 120 MONTHS	11/01/24-10/31/29	$3,790,000.00	100.00
Portfolio Total:		**$3,790,000.00**	
PHHPA			
120 TO *** MONTHS	11/01/29-	$32,184,614.63	100.00
Portfolio Total:		**$32,184,614.63**	
SANIT			
12 TO 24 MONTHS	11/01/20-10/31/21	$4,499,895.81	100.00
Portfolio Total:		**$4,499,895.81**	
SCP61			
2 TO 3 MONTHS	01/01/20-01/31/20	$10,195,512.83	67.10
6 TO 12 MONTHS	05/01/20-10/31/20	$5,000,000.00	32.90
Portfolio Total:		**$15,195,512.83**	**100.00**

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 10/31/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP6F			
2 TO 3 MONTHS	01/01/20-01/31/20	$10,204,627.95	67.12
6 TO 12 MONTHS	05/01/20-10/31/20	$5,000,000.00	32.88
Portfolio Total:		**$15,204,627.95**	**100.00**
SCP6G			
2 TO 3 MONTHS	01/01/20-01/31/20	$10,204,627.95	50.51
6 TO 12 MONTHS	05/01/20-10/31/20	$10,000,000.00	49.49
Portfolio Total:		**$20,204,627.95**	**100.00**
SCP6U			
2 TO 3 MONTHS	01/01/20-01/31/20	$5,102,313.97	100.00
Portfolio Total:		**$5,102,313.97**	
SCAQM			
1 TO 2 MONTHS	12/01/19-12/31/19	$39,296,033.61	100.00
Portfolio Total:		**$39,296,033.61**	
SLIM			
1 TO 2 MONTHS	12/01/19-12/31/19	$3,360,037.87	100.00
Portfolio Total:		**$3,360,037.87**	
WASIA			
1 TO 2 MONTHS	12/01/19-12/31/19	$40,590.84	100.00
Portfolio Total:		**$40,590.84**	

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 6,987,993	24.08%
1 TO 2 MONTHS	3,434,239	11.84%
2 TO 6 MONTHS	3,217,244	11.09%
6 TO 12 MONTHS	2,043,289	7.04%
12 TO 36 MONTHS	7,688,799	26.49%
36 TO 60 MONTHS	4,695,612	16.18%
60 TO 120 MONTHS	950,362	3.28%
120 TO *** MONTHS	-	0.00%
	$ 29,017,537	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 10/31/19
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	$39,296,033.61
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,360,037.87
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	40,590.84
	LAIF TOTAL	$42,696,662.32

POOLED MONEY INVESTMENT ACCOUNT

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

	September 2019	September 2018	Change
Average Daily Portfolio ($)	96,653,894	88,285,270	+8,368,624
Accrued Earnings ($)	180,652	149,731	+30,921
Effective Yield (%)	2.280	2.063	+0.217
Average Life-Month End (In Days)	185	193	-8
Total Security Transactions			
Amount ($)	27,387,092	24,800,588	+2,586,504
Number	549	498	+51
Total Time Deposit Transactions			
Amount ($)	1,380,000	1,397,500	-17,500
Number	49	67	-18
Average Workday Investment Activity ($)	1,438,355	1,378,847	+59,508
Prescribed Demand Account Balances For Services ($)	235,400	282,400	-47,000

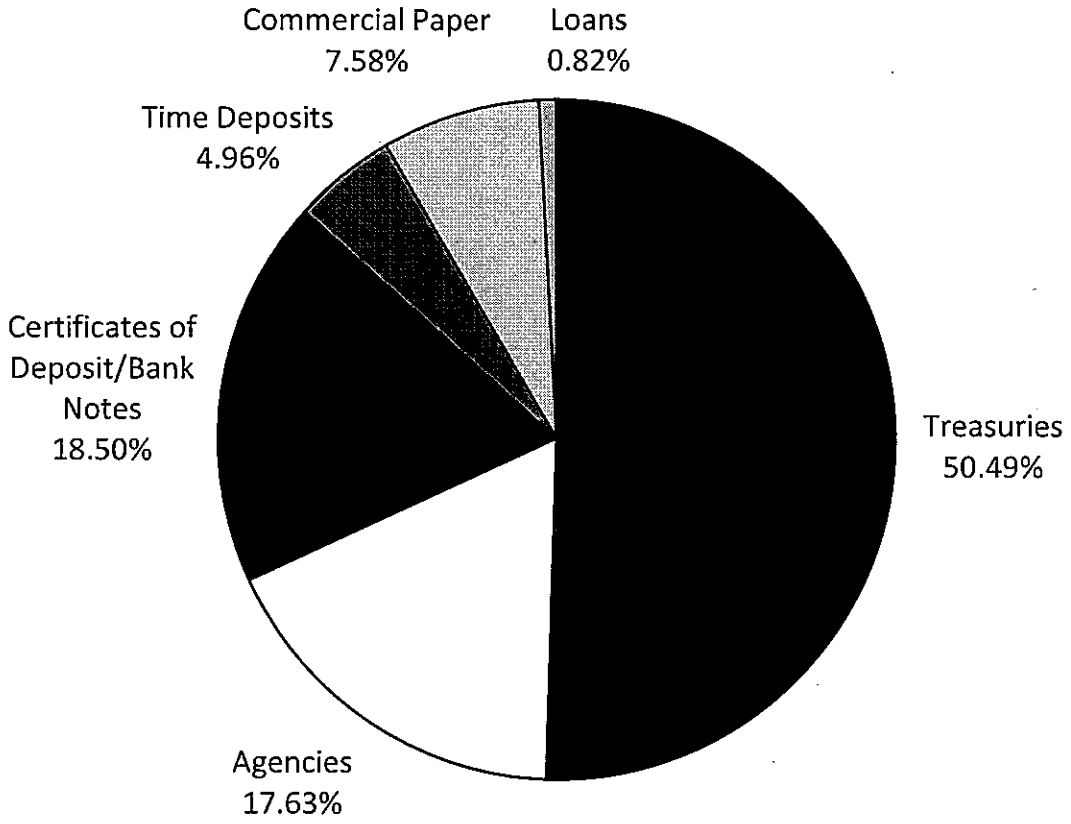
Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio
(Dollars In Thousands)

September 30, 2019

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	19,962,800	20.49	-0.77
Bonds	0	0.00	0
Notes	29,230,407	30.00	+0.87
Strips	0	0.00	0
Total Government	49,193,207	50.49	+0.10
Agency Debentures	3,903,580	4.00	-0.14
Certificates of Deposit	17,375,000	17.83	+0.24
Bank Notes	650,000	0.67	+0.20
Repurchases	0	0.00	0
Agency Discount Notes	13,081,447	13.43	-1.15
Time Deposits	4,833,740	4.96	-0.18
GNMAs	0	0.00	0
Commercial Paper	7,386,012	7.58	+0.94
Remics	20,424	0.02	0
Corporate Bonds	0	0.00	0
AB 55 Loans	795,980	0.82	0
GF Loans	0	0.00	0
Other	200,000	0.20	-0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	97,439,390	100.00	

INVESTMENT ACTIVITY	September 2019		August 2019	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	549	27,387,092	574	28,461,505
Other	2	911,245	13	129,054
Time Deposits	49	1,380,000	63	1,740,480
Total	600	29,678,337	650	30,331,039
PMIA Monthly Average Effective Yield (%)		2.280	2.341	
Year to Date Yield Last Day of Month (%)		2.335	2.360	

Pooled Money Investment Account
Portfolio Composition
$97.4 billion
09/30/19



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/03/19	REDEMPTIONS								
	CP	CR AG NY		09/03/19	2.100	50,000	6	17,500.00	2.130
	CP	CR AG NY		09/03/19	2.100	50,000	6	17,500.00	2.130
	CP	CR AG NY		09/03/19	2.100	50,000	6	17,500.00	2.130
	CP	INTEL		09/03/19	2.180	50,000	63	190,750.00	2.219
	CP	CIBC HLD		09/03/19	2.300	50,000	64	204,444.44	2.342
	CP	CIBC HLD		09/03/19	2.300	50,000	64	204,444.44	2.342
	CP	SOC GEN NY		09/03/19	2.380	50,000	91	300,805.56	2.428
	CP	SOC GEN NY		09/03/19	2.380	50,000	91	300,805.56	2.428
	CP	TOYOTA		09/03/19	2.410	50,000	113	378,236.11	2.462
	CP	TOYOTA		09/03/19	2.410	50,000	113	378,236.11	2.462
	CP	JPM LLC		09/03/19	2.940	50,000	265	1,082,083.33	3.047
	DN	FNMA		09/03/19	2.120	50,000	54	159,000.00	2.156
	DN	FNMA		09/03/19	2.120	50,000	54	159,000.00	2.156
	DN	FHLB		09/03/19	2.335	50,000	92	298,361.11	2.382
	DN	FHLB		09/03/19	2.335	50,000	92	298,361.11	2.382
	DN	FHLMC		09/03/19	2.410	50,000	160	535,555.56	2.470
	DN	FHLMC		09/03/19	2.410	50,000	160	535,555.56	2.470
	DN	FHLB		09/03/19	2.420	50,000	173	581,472.22	2.482
	DN	FHLB		09/03/19	2.420	50,000	173	581,472.22	2.482
	DN	FHLB		09/03/19	2.420	50,000	173	581,472.22	2.482
	DN	FHLB		09/03/19	2.420	50,000	173	581,472.22	2.482
	DN	FHLB		09/03/19	2.420	50,000	173	581,472.22	2.482
	DN	FHLB		09/03/19	2.420	50,000	173	581,472.22	2.482
	YCD	KBC	2.100	09/03/19	2.100	50,000	12	35,000.00	2.129
	YCD	KBC	2.100	09/03/19	2.100	50,000	12	35,000.00	2.129
	YCD	KBC	2.100	09/03/19	2.100	50,000	12	35,000.00	2.129
	YCD	KBC	2.100	09/03/19	2.100	50,000	19	55,416.67	2.129
	YCD	KBC	2.100	09/03/19	2.100	50,000	19	55,416.67	2.129
	YCD	MIZUHO	2.410	09/03/19	2.410	50,000	90	301,250.00	2.443
	YCD	MIZUHO	2.410	09/03/19	2.410	50,000	90	301,250.00	2.443
	YCD	SE BANKEN	2.610	09/03/19	2.610	50,000	182	659,750.00	2.646
	YCD	SE BANKEN	2.610	09/03/19	2.610	50,000	182	659,750.00	2.646
	YCD	NB CANADA	2.620	09/03/19	2.620	50,000	182	662,277.78	2.656
	YCD	NB CANADA	2.620	09/03/19	2.620	50,000	182	662,277.78	2.656
09/03/19	PURCHASES								
	CP	BNP NY		09/04/19	2.080	50,000			
	CP	BNP NY		09/04/19	2.080	50,000			
	CP	RABO NY		09/09/19	2.080	50,000			
	DN	FHLB		09/26/19	2.035	50,000			
	DN	FHLB		09/26/19	2.035	50,000			
	TR	BILL		02/27/20	1.818	50,000			
	TR	BILL		02/27/20	1.818	50,000			
	YCD	KBC	2.030	10/07/19	2.030	50,000			
	YCD	KBC	2.030	10/07/19	2.030	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/04/19	**REDEMPTIONS**								
	CP	BNP NY		09/04/19	2.080	50,000	1	2,888.89	2.109
	CP	BNP NY		09/04/19	2.080	50,000	1	2,888.89	2.109
	DN	FNMA		09/04/19	2.160	50,000	56	168,000.00	2.197
	DN	FNMA		09/04/19	2.160	50,000	56	168,000.00	2.197
	YCD	KBC	2.150	09/04/19	2.150	50,000	29	86,597.22	2.180
	YCD	KBC	2.150	09/04/19	2.150	50,000	29	86,597.22	2.180
09/04/19	**PURCHASE**								
	CP	MUFG BK		10/07/19	2.090	50,000			
09/05/19	**NO REDEMPTIONS**								
09/05/19	**PURCHASES**								
	BN	BOFA	1.900	04/01/20	1.900	50,000			
	BN	BOFA	1.900	04/01/20	1.900	50,000			
	BN	BOFA	1.900	04/01/20	1.900	50,000			
	BN	BOFA	1.900	04/01/20	1.900	50,000			
	CD	FIRST REP	2.010	10/07/19	2.010	50,000			
	CD	FIRST REP	2.010	10/07/19	2.010	50,000			
	CP	SOC GEN NY		10/07/19	2.060	50,000			
	CP	SOC GEN NY		10/07/19	2.060	50,000			
	CP	TOYOTA		12/02/19	2.010	50,000			
	CP	TOYOTA		12/02/19	2.010	50,000			
	CP	JUPITER		12/04/19	2.080	45,000			
	CP	JUPITER		12/04/19	2.080	50,000			
	CP	JPM LLC		03/02/20	1.940	50,000			
	CP	JPM LLC		03/02/20	1.940	50,000			
	DN	FHLB		10/25/19	1.990	50,000			
	DN	FHLB		10/25/19	1.990	50,000			
	DN	FHLB		10/25/19	1.990	50,000			
	DN	FHLB		10/25/19	1.990	50,000			
	TR	BILL		02/13/20	1.820	50,000			
	TR	BILL		02/13/20	1.820	50,000			
	TR	NOTE	1.500	08/31/21	1.554	50,000			
	TR	NOTE	1.500	08/31/21	1.554	50,000			
	TR	NOTE	1.500	08/31/21	1.558	50,000			
	TR	NOTE	1.500	08/31/21	1.558	50,000			
	YCD	SUMITOMO	2.050	10/07/19	2.050	50,000			
	YCD	SUMITOMO	2.050	10/07/19	2.050	50,000			
	YCD	MUFG BK	2.070	11/27/19	2.070	50,000			
	YCD	MUFG BK	2.070	11/27/19	2.070	50,000			
	YCD	ANZ	1.950	02/03/20	1.950	50,000			
	YCD	ANZ	1.950	02/03/20	1.950	50,000			
	YCD	NB CANADA	1.880	04/01/20	1.880	50,000			
	YCD	NB CANADA	1.880	04/01/20	1.880	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/06/19	**REDEMPTIONS**								
	CD	MUFG UNION	2.500	09/06/19	2.500	50,000	99	343,750.00	2.535
	CD	MUFG UNION	2.500	09/06/19	2.500	50,000	99	343,750.00	2.535
	CP	SOC GEN NY		09/06/19	2.280	50,000	67	212,166.67	2.322
	CP	SOC GEN NY		09/06/19	2.280	50,000	67	212,166.67	2.322
	CP	MUFG BK		09/06/19	2.410	50,000	87	291,208.33	2.458
	CP	MUFG BK		09/06/19	2.410	50,000	87	291,208.33	2.458
	CP	CR AG NY		09/06/19	2.350	50,000	93	303,541.67	2.397
	CP	CR AG NY		09/06/19	2.350	50,000	93	303,541.67	2.397
	CP	LIBERTY		09/06/19	2.530	50,000	121	425,180.56	2.587
	CP	LIBERTY		09/06/19	2.530	50,000	121	425,180.56	2.587
	DN	FNMA		09/06/19	2.120	50,000	56	164,888.89	2.157
	DN	FNMA		09/06/19	2.120	50,000	56	164,888.89	2.157
	DN	FNMA		09/06/19	2.070	50,000	77	221,375.00	2.108
	DN	FNMA		09/06/19	2.070	50,000	77	221,375.00	2.108
	DN	FNMA		09/06/19	2.090	50,000	78	226,416.67	2.129
	DN	FNMA		09/06/19	2.090	50,000	78	226,416.67	2.129
	YCD	DNB	2.150	09/06/19	2.150	50,000	31	92,569.44	2.180
	YCD	DNB	2.150	09/06/19	2.150	50,000	31	92,569.44	2.180
	YCD	NATIXIS	2.370	09/06/19	2.370	50,000	92	302,833.33	2.403
	YCD	MUFG BK	2.420	09/06/19	2.420	50,000	94	315,944.44	2.454
	YCD	MUFG BK	2.420	09/06/19	2.420	50,000	94	315,944.44	2.454
	YCD	CR AG CIB	2.410	09/06/19	2.410	50,000	100	334,722.22	2.443
	YCD	CR AG CIB	2.410	09/06/19	2.410	50,000	100	334,722.22	2.443
	YCD	RABOBANK	2.480	09/06/19	2.480	50,000	120	413,333.33	2.514
	YCD	BARCLAYS	2.510	09/06/19	2.510	50,000	120	418,333.33	2.545
	YCD	BARCLAYS	2.510	09/06/19	2.510	50,000	120	418,333.33	2.545
	YCD	NORDEA ABP	2.490	09/06/19	2.490	50,000	121	418,458.33	2.525
	YCD	NORDEA ABP	2.490	09/06/19	2.490	50,000	121	418,458.33	2.525
09/06/19	**PURCHASE**								
	DN	FHLB		11/27/19	1.920	50,000			
09/09/19	**REDEMPTIONS**								
	CP	RABO NY		09/09/19	2.080	50,000	6	17,333.33	2.110
	YCD	DNB	2.080	09/09/19	2.080	50,000	14	40,444.44	2.109
	YCD	DNB	2.080	09/09/19	2.080	50,000	14	40,444.44	2.109
	YCD	SUMITOMO	2.080	09/09/19	2.080	50,000	14	40,444.44	2.109
	YCD	SUMITOMO	2.080	09/09/19	2.080	50,000	14	40,444.44	2.109
	YCD	KBC	2.100	09/09/19	2.100	50,000	17	49,583.33	2.129
	YCD	KBC	2.100	09/09/19	2.100	50,000	17	49,583.33	2.129

09/09/19 NO PURCHASES

09/10/19 NO REDEMPTIONS

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/10/19	**PURCHASES**								
	CD	FIRST REP	2.010	10/07/19	2.010	50,000			
	CD	FIRST REP	2.010	10/07/19	2.010	50,000			
	CP	RABO NY		09/11/19	2.080	50,000			
	CP	RABO NY		09/11/19	2.080	50,000			
	CP	CHARIOT		10/09/19	2.100	50,000			
	CP	THUNDER		11/08/19	2.070	50,000			
	CP	CR AG NY		11/13/19	2.050	50,000			
	CP	CR AG NY		11/13/19	2.050	50,000			
	CP	INTEL		12/09/19	1.920	50,000			
	CP	DISNEY		12/09/19	1.940	50,000			
	CP	SCOTIA NY		03/02/20	2.000	50,000			
	CP	SCOTIA NY		03/02/20	2.000	50,000			
	DN	FHLB		11/08/19	1.960	50,000			
	DN	FHLB		11/08/19	1.960	50,000			
	DN	FNMA		11/27/19	1.890	50,000			
	DN	FNMA		11/27/19	1.890	50,000			
	DN	FNMA		11/27/19	1.890	50,000			
	DN	FNMA		11/27/19	1.890	50,000			
	DN	FNMA		11/27/19	1.890	50,000			
	DN	FNMA		11/27/19	1.890	50,000			
	TR	BILL		10/08/19	2.008	50,000			
	TR	BILL		10/08/19	2.008	50,000			
	TR	BILL		10/08/19	2.010	50,000			
	TR	BILL		10/08/19	2.010	50,000			
	TR	NOTE	1.500	08/31/21	1.599	50,000			
	TR	NOTE	1.500	08/31/21	1.599	50,000			
	TR	NOTE	1.500	08/31/21	1.599	50,000			
	TR	NOTE	1.500	08/31/21	1.599	50,000			
	TR	NOTE	1.500	08/31/21	1.619	50,000			
	TR	NOTE	1.500	08/31/21	1.619	50,000			
09/11/19	**REDEMPTIONS**								
	CP	RABO NY		09/11/19	2.080	50,000	1	2,888.89	2.109
	CP	RABO NY		09/11/19	2.080	50,000	1	2,888.89	2.109
09/11/19	**PURCHASES**								
	CP	MUFG BK		11/25/19	2.100	50,000			
	CP	MUFG BK		11/25/19	2.100	50,000			
	CP	MUFG BK		11/25/19	2.100	50,000			
	YCD	DNB	1.990	02/28/20	1.990	50,000			
	YCD	DNB	1.990	02/28/20	1.990	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/12/19	REDEMPTIONS								
	TR	BILL		09/12/19	2.123	50,000	87	256,468.75	2.163
	TR	BILL		09/12/19	2.123	50,000	87	256,468.75	2.163
	TR	BILL		09/12/19	2.123	50,000	87	256,468.75	2.163
	TR	BILL		09/12/19	2.123	50,000	87	256,468.75	2.163
	TR	BILL		09/12/19	2.130	50,000	87	257,375.00	2.171
	TR	BILL		09/12/19	2.130	50,000	87	257,375.00	2.171
	TR	BILL		09/12/19	2.165	50,000	91	273,631.94	2.207
	TR	BILL		09/12/19	2.165	50,000	91	273,631.94	2.207
	TR	BILL		09/12/19	2.191	50,000	91	276,854.86	2.233
	TR	BILL		09/12/19	2.191	50,000	91	276,854.86	2.233
	TR	BILL		09/12/19	2.490	50,000	358	1,238,083.33	2.589
	TR	BILL		09/12/19	2.490	50,000	358	1,238,083.33	2.589
	TR	BILL		09/12/19	2.490	50,000	358	1,238,083.33	2.589
	TR	BILL		09/12/19	2.490	50,000	358	1,238,083.33	2.589
	TR	BILL		09/12/19	2.480	50,000	359	1,236,555.56	2.578
	TR	BILL		09/12/19	2.480	50,000	359	1,236,555.56	2.578
	TR	BILL		09/12/19	2.481	50,000	359	1,237,054.17	2.579
	TR	BILL		09/12/19	2.481	50,000	359	1,237,054.17	2.579
	TR	BILL		09/12/19	2.481	50,000	359	1,237,054.17	2.579
	TR	BILL		09/12/19	2.481	50,000	359	1,237,054.17	2.579
	TR	BILL		09/12/19	2.463	50,000	364	1,244,930.56	2.560
	TR	BILL		09/12/19	2.463	50,000	364	1,244,930.56	2.560
	TR	BILL		09/12/19	2.463	50,000	364	1,244,930.56	2.560
	TR	BILL		09/12/19	2.463	50,000	364	1,244,930.56	2.560
	TR	BILL		09/12/19	2.463	50,000	364	1,244,930.56	2.560
	TR	BILL		09/12/19	2.463	50,000	364	1,244,930.56	2.560
	TR	BILL		09/12/19	2.466	50,000	364	1,246,700.00	2.564
	TR	BILL		09/12/19	2.466	50,000	364	1,246,700.00	2.564
	TR	BILL		09/12/19	2.475	50,000	364	1,251,250.00	2.574
	TR	BILL		09/12/19	2.475	50,000	364	1,251,250.00	2.574
09/12/19	PURCHASES								
	CP	GOTHAM		10/07/19	2.170	50,000			
	CP	SOC GEN NY		12/24/19	2.020	50,000			
	CP	SOC GEN NY		12/24/19	2.020	50,000			
	TR	BILL		09/10/20	1.743	50,000			
	TR	BILL		09/10/20	1.743	50,000			
	TR	NOTE	2.125	08/15/21	1.667	50,000			
	TR	NOTE	2.125	08/15/21	1.667	50,000			
	TR	NOTE	1.500	08/31/21	1.658	50,000			
	TR	NOTE	1.500	08/31/21	1.658	50,000			
	TR	NOTE	1.500	08/31/21	1.662	50,000			
	TR	NOTE	1.500	08/31/21	1.662	50,000			
	YCD	MUFG BK	2.100	12/17/19	2.100	50,000			
	YCD	MUFG BK	2.100	12/17/19	2.100	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/12/19	**PURCHASES (Continued)**								
	YCD	TORONTO	2.010	02/28/20	2.010	50,000			
	YCD	TORONTO	2.010	02/28/20	2.010	50,000			
	YCD	CIBC	2.000	04/01/20	2.000	50,000			
	YCD	CIBC	2.000	04/01/20	2.000	50,000			
09/13/19	**NO REDEMPTIONS**								
09/13/19	**PURCHASES**								
	CP	MUFG BK		11/13/19	2.090	50,000			
	CP	MUFG BK		11/13/19	2.090	50,000			
	TR	BILL		09/10/20	1.785	50,000			
	TR	BILL		09/10/20	1.785	50,000			
	TR	BILL		09/10/20	1.785	50,000			
	TR	BILL		09/10/20	1.785	50,000			
	TR	NOTE	1.500	08/31/21	1.766	50,000			
	TR	NOTE	1.500	08/31/21	1.766	50,000			
	TR	NOTE	1.500	08/31/21	1.766	50,000			
	YCD	NAT AUB	1.990	12/04/19	1.990	50,000			
	YCD	NAT AUB	1.990	12/04/19	1.990	50,000			
09/16/19	**NO REDEMPTIONS**								
09/16/19	**PURCHASES**								
	CD	US BANK	1.970	03/02/20	1.970	50,000			
	CD	US BANK	1.970	03/02/20	1.970	50,000			
	CD	US BANK	1.970	03/02/20	1.970	50,000			
	CD	US BANK	1.970	03/02/20	1.970	50,000			
	CP	MIZUHO NY		12/17/19	2.100	50,000			
	CP	MIZUHO NY		12/17/19	2.100	50,000			
	CP	TOYOTA		02/28/20	2.050	50,000			
	CP	TOYOTA		02/28/20	2.050	50,000			
	CP	DISNEY		03/24/20	1.930	50,000			
	CP	DISNEY		03/24/20	1.930	50,000			
	DN	FHLMC		03/02/20	1.820	50,000			
	DN	FHLMC		03/02/20	1.820	50,000			
	DN	FHLMC		04/01/20	1.800	50,000			
	DN	FHLMC		04/01/20	1.800	50,000			
	TR	BILL		08/13/20	1.805	50,000			
	TR	BILL		08/13/20	1.805	50,000			
	TR	BILL		08/13/20	1.805	50,000			
	TR	BILL		08/13/20	1.805	50,000			
	TR	BILL		09/10/20	1.805	50,000			
	TR	BILL		09/10/20	1.805	50,000			
	TR	BILL		09/10/20	1.805	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/16/19	PURCHASES (Continued)								
	TR	BILL		09/10/20	1.805	50,000			
	TR	BILL		09/10/20	1.805	50,000			
	TR	BILL		09/10/20	1.805	50,000			
	TR	NOTE	1.625	06/30/21	1.834	50,000			
	TR	NOTE	1.625	06/30/21	1.834	50,000			
	TR	NOTE	1.625	06/30/21	1.834	50,000			
	TR	NOTE	2.750	08/15/21	1.800	50,000			
	TR	NOTE	2.750	08/15/21	1.800	50,000			
	TR	NOTE	2.750	08/15/21	1.815	50,000			
	TR	NOTE	2.750	08/15/21	1.815	50,000			
	TR	NOTE	2.750	08/15/21	1.815	50,000			
	TR	NOTE	2.750	08/15/21	1.817	50,000			
	TR	NOTE	2.750	08/15/21	1.817	50,000			
	TR	NOTE	2.750	08/15/21	1.817	50,000			
	TR	NOTE	1.500	08/31/21	1.777	50,000			
	TR	NOTE	1.500	08/31/21	1.777	50,000			
	TR	NOTE	1.500	08/31/21	1.777	50,000			
	TR	NOTE	1.500	08/31/21	1.777	50,000			
	TR	NOTE	1.500	08/31/21	1.777	50,000			
	TR	NOTE	1.500	08/31/21	1.777	50,000			
	YCD	SUMITOMO	2.000	12/09/19	2.000	50,000			
	YCD	SUMITOMO	2.000	12/09/19	2.000	50,000			
	YCD	SE BANKEN	2.050	12/24/19	2.050	50,000			
	YCD	SE BANKEN	2.050	12/24/19	2.050	50,000			
	YCD	DNB	2.020	12/27/19	2.020	50,000			
	YCD	DNB	2.020	12/27/19	2.020	50,000			
	YCD	CR AG CIB	2.040	12/27/19	2.040	50,000			
	YCD	CR AG CIB	2.040	12/27/19	2.040	50,000			
	YCD	ANZ	2.000	04/01/20	2.000	50,000			
	YCD	ANZ	2.000	04/01/20	2.000	50,000			
09/17/19	REDEMPTIONS								
	CD	MUFG UNION	2.370	09/17/19	2.370	50,000	98	322,583.33	2.403
	CD	MUFG UNION	2.370	09/17/19	2.370	50,000	98	322,583.33	2.403
	CP	TOYOTA		09/17/19	2.290	50,000	92	292,611.11	2.335
	CP	TOYOTA		09/17/19	2.290	50,000	92	292,611.11	2.335
	DN	FNMA		09/17/19	2.110	50,000	63	184,625.00	2.147
	DN	FNMA		09/17/19	2.110	50,000	63	184,625.00	2.147
	DN	FNMA		09/17/19	2.110	50,000	76	222,722.22	2.149
	DN	FNMA		09/17/19	2.110	50,000	76	222,722.22	2.149
	YCD	NATIXIS	2.300	09/17/19	2.300	50,000	91	290,694.44	2.332
	YCD	NATIXIS	2.300	09/17/19	2.300	50,000	91	290,694.44	2.332
	YCD	NATIXIS	2.300	09/17/19	2.300	50,000	91	290,694.44	2.332
	YCD	BARCLAYS	2.270	09/17/19	2.270	50,000	92	290,055.56	2.302
	YCD	BARCLAYS	2.270	09/17/19	2.270	50,000	92	290,055.56	2.302

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/17/19	**REDEMPTIONS (Continued)**								
	YCD	DNB	2.340	09/17/19	2.340	50,000	98	318,500.00	2.373
	YCD	DNB	2.340	09/17/19	2.340	50,000	98	318,500.00	2.373
09/17/19	**PURCHASES**								
	CD	MUFG UNION	2.000	02/28/20	2.000	50,000			
	CD	MUFG UNION	2.000	02/28/20	2.000	50,000			
	CD	BOWEST	2.140	02/28/20	2.140	50,000			
	CD	BOWEST	2.140	02/28/20	2.140	50,000			
	CP	MUFG BK		12/17/19	2.120	50,000			
	CP	MUFG BK		12/17/19	2.120	50,000			
	CP	DISNEY		01/24/20	1.950	50,000			
	DEB-CL	FHLMC	1.950	07/01/22	1.950	50,000			
	DEB-CL	FHLMC	1.950	07/01/22	1.950	50,000			
	DN	FHLB		10/01/19	2.000	50,000			
	DN	FHLB		10/01/19	2.000	50,000			
	DN	FHLB		12/27/19	1.930	50,000			
	DN	FHLB		12/27/19	1.930	50,000			
	DN	FHLB		12/27/19	1.930	50,000			
	DN	FHLB		12/27/19	1.930	50,000			
	DN	FHLMC		03/02/20	1.820	50,000			
	DN	FHLMC		03/02/20	1.820	50,000			
	DN	FHLMC		04/01/20	1.800	50,000			
	DN	FHLMC		04/01/20	1.800	50,000			
	TR	BILL		09/10/20	1.808	50,000			
	TR	BILL		09/10/20	1.808	50,000			
	TR	BILL		09/10/20	1.808	50,000			
	TR	BILL		09/10/20	1.808	50,000			
	TR	NOTE	1.500	08/15/22	1.724	50,000			
	TR	NOTE	1.500	08/15/22	1.724	50,000			
	TR	NOTE	1.500	08/15/22	1.724	50,000			
	TR	NOTE	1.500	08/15/22	1.724	50,000			
	TR	NOTE	1.500	09/15/22	1.710	50,000			
	TR	NOTE	1.500	09/15/22	1.710	50,000			
	TR	NOTE	1.500	09/15/22	1.710	50,000			
	TR	NOTE	1.500	09/15/22	1.710	50,000			
	TR	NOTE	1.500	09/15/22	1.718	50,000			
	TR	NOTE	1.500	09/15/22	1.718	50,000			
	TR	NOTE	1.500	09/15/22	1.718	50,000			
	TR	NOTE	1.500	09/15/22	1.718	50,000			
	YCD	NORDEA ABP	2.080	12/17/19	2.080	50,000			
	YCD	NORDEA ABP	2.080	12/17/19	2.080	50,000			
	YCD	MIZUHO	2.140	12/17/19	2.140	50,000			
	YCD	MIZUHO	2.140	12/17/19	2.140	50,000			
	YCD	BARCLAYS	2.180	12/17/19	2.180	50,000			
	YCD	BARCLAYS	2.180	12/17/19	2.180	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/17/19	**PURCHASES (Continued)**								
	YCD	NAT AUB	1.990	12/24/19	1.990	50,000			
	YCD	NAT AUB	1.990	12/24/19	1.990	50,000			
	YCD	RABOBANK	2.010	04/01/20	2.010	50,000			
	YCD	RABOBANK	2.010	04/01/20	2.010	50,000			
	YCD	CR SUISSE	2.020	04/01/20	2.020	50,000			
	YCD	CR SUISSE	2.020	04/01/20	2.020	50,000			
	YCD	NATIXIS	2.040	04/01/20	2.040	50,000			
	YCD	NATIXIS	2.040	04/01/20	2.040	50,000			
	YCD	WESTPAC	1.930	09/01/20	1.930	50,000			
	YCD	WESTPAC	1.930	09/01/20	1.930	50,000			
09/18/19	**NO REDEMPTIONS**								
09/18/19	**PURCHASES**								
	CP	BNP NY		09/23/19	2.090	50,000			
	CP	BNP NY		09/23/19	2.090	50,000			
	CP	COCA COLA		01/29/20	2.000	50,000			
	DN	FHLMC		03/02/20	1.820	50,000			
	DN	FHLMC		03/02/20	1.820	50,000			
	TR	BILL		08/13/20	1.760	50,000			
	TR	BILL		08/13/20	1.760	50,000			
	TR	NOTE	2.750	08/15/21	1.764	50,000			
	TR	NOTE	2.750	08/15/21	1.764	50,000			
	YCD	KBC	2.000	10/07/19	2.000	50,000			
	YCD	KBC	2.000	10/07/19	2.000	50,000			
	YCD	KBC	2.000	10/07/19	2.000	50,000			
	YCD	KBC	2.000	10/07/19	2.000	50,000			
09/19/19	**NO REDEMPTIONS**								
09/19/19	**PURCHASES**								
	CP	RABO NY		09/24/19	1.800	50,000			
	CP	RABO NY		09/27/19	1.800	50,000			
	CP	CR AG NY		10/04/19	1.890	50,000			
	CP	CR AG NY		10/04/19	1.890	50,000			
	CP	CR AG NY		10/04/19	1.890	50,000			
	CP	SOC GEN NY		10/07/19	1.890	50,000			
	CP	SOC GEN NY		10/07/19	1.890	50,000			
	DEB-CL	IBRD	2.080	09/19/22	2.080	50,000			
	DN	FHLMC		02/03/20	1.840	50,000			
	DN	FHLMC		02/03/20	1.840	50,000			
	TR	BILL		08/13/20	1.798	50,000			
	TR	BILL		08/13/20	1.798	50,000			
	TR	BILL		08/13/20	1.798	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/19/19	**PURCHASES (Continued)**								
	YCD	KBC	1.800	09/26/19	1.800	50,000			
	YCD	KBC	1.800	09/26/19	1.800	50,000			
09/20/19	**REDEMPTIONS**								
	YCD	NB CANADA	2.860	09/20/19	2.860	50,000	365	1,449,861.11	2.900
	YCD	NB CANADA	2.860	09/20/19	2.860	50,000	365	1,449,861.11	2.900
09/20/19	**PURCHASES**								
	CP	CHARIOT		01/24/20	2.090	50,000			
	DN	FHLB		12/24/19	1.930	50,000			
	DN	FHLB		12/24/19	1.930	50,000			
	DN	FHLMC		04/01/20	1.805	50,000			
	DN	FHLMC		04/01/20	1.805	50,000			
	DN	FHLMC		04/01/20	1.805	50,000			
	YCD	CR SUISSE	2.020	02/28/20	2.020	50,000			
	YCD	CR SUISSE	2.020	02/28/20	2.020	50,000			
09/23/19	**REDEMPTIONS**								
	CD	WELLS FGO	2.550	09/23/19	2.550	50,000	182	644,583.33	2.585
	CD	WELLS FGO	2.550	09/23/19	2.550	50,000	182	644,583.33	2.585
	CP	BNP NY		09/23/19	2.090	50,000	5	14,513.89	2.120
	CP	BNP NY		09/23/19	2.090	50,000	5	14,513.89	2.120
	CP	MUFG BK		09/23/19	2.140	50,000	28	83,222.22	2.173
	CP	MUFG BK		09/23/19	2.140	50,000	28	83,222.22	2.173
	CP	DISNEY		09/23/19	2.220	50,000	82	252,833.33	2.262
	CP	MIZUHO NY		09/23/19	2.280	50,000	97	307,166.67	2.326
	CP	MIZUHO NY		09/23/19	2.280	50,000	97	307,166.67	2.326
	CP	APPLE		09/23/19	2.490	50,000	159	549,875.00	2.553
	CP	TOYOTA		09/23/19	2.570	50,000	188	671,055.56	2.641
	CP	TOYOTA		09/23/19	2.570	50,000	188	671,055.56	2.641
	DN	FNMA		09/23/19	2.000	50,000	38	105,555.56	2.032
	DN	FNMA		09/23/19	2.000	50,000	38	105,555.56	2.032
	DN	FHLB		09/23/19	2.180	50,000	98	296,722.22	2.223
	DN	FHLB		09/23/19	2.180	50,000	98	296,722.22	2.223
	DN	FHLB		09/23/19	2.205	50,000	103	315,437.50	2.250
	DN	FHLB		09/23/19	2.205	50,000	103	315,437.50	2.250
	DN	FHLB		09/23/19	2.205	50,000	103	315,437.50	2.250
	DN	FHLB		09/23/19	2.205	50,000	103	315,437.50	2.250
	DN	FHLB		09/23/19	2.395	50,000	159	528,895.83	2.454
	DN	FHLB		09/23/19	2.395	50,000	159	528,895.83	2.454
	DN	FHLMC		09/23/19	2.375	50,000	160	527,777.78	2.434
	DN	FHLMC		09/23/19	2.375	50,000	160	527,777.78	2.434

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/23/19	**REDEMPTIONS (Continued)**								
	DN	FHLMC		09/23/19	2.375	50,000	161	531,076.39	2.434
	DN	FHLMC		09/23/19	2.375	50,000	161	531,076.39	2.434
	DN	FHLMC		09/23/19	2.375	50,000	164	540,972.22	2.434
	DN	FHLMC		09/23/19	2.375	50,000	164	540,972.22	2.434
	DN	FHLMC		09/23/19	2.375	50,000	165	544,270.83	2.434
	DN	FHLMC		09/23/19	2.375	50,000	165	544,270.83	2.434
	DN	FHLMC		09/23/19	2.375	50,000	165	544,270.83	2.434
	DN	FHLMC		09/23/19	2.375	50,000	165	544,270.83	2.434
	DN	FHLMC		09/23/19	2.375	50,000	165	544,270.83	2.434
	DN	FHLMC		09/23/19	2.375	50,000	165	544,270.83	2.434
	DN	FHLMC		09/23/19	2.410	50,000	185	619,236.11	2.474
	DN	FHLMC		09/23/19	2.410	50,000	185	619,236.11	2.474
	DN	FHLMC		09/23/19	2.410	50,000	185	619,236.11	2.474
	DN	FHLMC		09/23/19	2.410	50,000	185	619,236.11	2.474
	DN	FHLMC		09/23/19	2.410	50,000	192	642,666.67	2.475
	DN	FHLMC		09/23/19	2.410	50,000	192	642,666.67	2.475
	DN	FHLMC		09/23/19	2.410	50,000	192	642,666.67	2.475
	DN	FHLMC		09/23/19	2.410	50,000	192	642,666.67	2.475
	DN	FHLMC		09/23/19	2.420	50,000	193	648,694.44	2.486
	DN	FHLMC		09/23/19	2.420	50,000	193	648,694.44	2.486
	YCD	KBC	2.120	09/23/19	2.120	50,000	35	103,055.56	2.149
	YCD	KBC	2.120	09/23/19	2.120	50,000	35	103,055.56	2.149
	YCD	SUMITOMO	2.120	09/23/19	2.120	50,000	35	103,055.56	2.149
	YCD	SUMITOMO	2.120	09/23/19	2.120	50,000	35	103,055.56	2.149
	YCD	NATIXIS	2.230	09/23/19	2.230	50,000	94	291,138.89	2.261
	YCD	NATIXIS	2.230	09/23/19	2.230	50,000	94	291,138.89	2.261
	YCD	NB CANADA	2.560	09/23/19	2.560	50,000	173	615,111.11	2.596
	YCD	NB CANADA	2.560	09/23/19	2.560	50,000	173	615,111.11	2.596
09/23/19	**PURCHASES**								
	CD	FIRST REP	2.010	11/13/19	2.010	50,000			
	CD	FIRST REP	2.010	11/13/19	2.010	50,000			
	CP	RABO NY		09/26/19	1.830	50,000			
	CP	RABO NY		09/26/19	1.830	50,000			
	CP	CR AG NY		10/07/19	1.890	50,000			
	CP	CR AG NY		10/07/19	1.890	50,000			
	CP	DISNEY		01/24/20	1.950	50,000			
	DN	FHLMC		03/02/20	1.800	50,000			
	DN	FHLMC		03/02/20	1.800	50,000			
	TR	BILL		09/10/20	1.753	50,000			
	TR	BILL		09/10/20	1.753	50,000			
	YCD	MONTREAL	2.000	10/29/19	2.000	50,000			
	YCD	MONTREAL	2.000	10/29/19	2.000	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/24/19	**REDEMPTION**								
	CP	RABO NY		09/24/19	1.800	50,000	5	12,500.00	1.825
09/24/19	**PURCHASES**								
	CP	MUFG BK		10/08/19	1.930	50,000			
	CP	MUFG BK		10/08/19	1.930	50,000			
	CP	MUFG BK		10/08/19	1.930	50,000			
	YCD	DNB	1.800	10/02/19	1.800	50,000			
	YCD	DNB	1.800	10/02/19	1.800	50,000			
09/25/19	**NO REDEMPTIONS**								
09/25/19	**PURCHASES**								
	CP	TOYOTA		12/04/19	2.030	50,000			
	CP	TOYOTA		12/04/19	2.030	50,000			
	CP	MIZUHO NY		12/24/19	2.080	50,000			
	CP	MIZUHO NY		12/24/19	2.080	50,000			
	CP	MIZUHO NY		12/24/19	2.080	50,000			
	CP	TOYOTA		04/01/20	1.980	50,000			
	DN	FHLB		12/17/19	1.900	50,000			
	DN	FHLB		12/17/19	1.900	50,000			
	DN	FHLB		12/17/19	1.900	50,000			
	DN	FHLB		12/17/19	1.900	50,000			
	DN	IBRD		01/24/20	1.920	50,000			
	DN	IBRD		01/24/20	1.920	50,000			
	DN	FHLMC		03/02/20	1.820	50,000			
	DN	FHLMC		03/02/20	1.820	50,000			
	DN	FHLMC		04/01/20	1.790	50,000			
	DN	FHLMC		04/01/20	1.790	50,000			
	TR	BILL		02/27/20	1.855	50,000			
	TR	BILL		02/27/20	1.855	50,000			
	TR	BILL		02/27/20	1.855	50,000			
	TR	BILL		02/27/20	1.855	50,000			
	YCD	BNP	2.060	02/28/20	2.060	50,000			
	YCD	BNP	2.060	02/28/20	2.060	50,000			
09/26/19	**REDEMPTIONS**								
	CD	WELLS FGO	2.580	09/26/19	2.580	50,000	196	702,333.33	2.616
	CD	WELLS FGO	2.580	09/26/19	2.580	50,000	196	702,333.33	2.616
	CD	US BANK	2.780	09/26/19	2.780	50,000	364	1,405,444.44	2.819
	CD	US BANK	2.780	09/26/19	2.780	50,000	364	1,405,444.44	2.819
	CP	RABO NY		09/26/19	1.830	50,000	3	7,625.00	1.856
	CP	RABO NY		09/26/19	1.830	50,000	3	7,625.00	1.856
	DEB	FHLB	1.000	09/26/19	1.022	50,000	1,108	1,550,805.55	1.022

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/26/19	**REDEMPTIONS (Continued)**								
	DEB	FHLB	1.000	09/26/19	1.029	50,000	1,112	1,567,111.11	1.030
	DEB	FHLB	1.000	09/26/19	1.029	50,000	1,112	1,567,111.11	1.030
	DN	FHLB		09/26/19	2.035	50,000	23	65,006.94	2.066
	DN	FHLB		09/26/19	2.035	50,000	23	65,006.94	2.066
	TR	BILL		09/26/19	2.290	50,000	120	381,666.67	2.340
	TR	BILL		09/26/19	2.290	50,000	120	381,666.67	2.340
	TR	BILL		09/26/19	2.365	50,000	176	578,111.11	2.426
	TR	BILL		09/26/19	2.365	50,000	176	578,111.11	2.426
	TR	BILL		09/26/19	2.365	50,000	176	578,111.11	2.426
	TR	BILL		09/26/19	2.365	50,000	176	578,111.11	2.426
	TR	BILL		09/26/19	2.365	50,000	176	578,111.11	2.426
	TR	BILL		09/26/19	2.365	50,000	176	578,111.11	2.426
	TR	BILL		09/26/19	2.365	50,000	181	594,534.72	2.427
	TR	BILL		09/26/19	2.365	50,000	181	594,534.72	2.427
	TR	BILL		09/26/19	2.368	50,000	181	595,163.19	2.429
	TR	BILL		09/26/19	2.368	50,000	181	595,163.19	2.429
	TR	BILL		09/26/19	2.375	50,000	182	600,347.22	2.437
	TR	BILL		09/26/19	2.375	50,000	182	600,347.22	2.437
	TR	BILL		09/26/19	2.375	50,000	182	600,347.22	2.437
	TR	BILL		09/26/19	2.375	50,000	182	600,347.22	2.437
	TR	BILL		09/26/19	2.375	50,000	182	600,347.22	2.437
	TR	BILL		09/26/19	2.375	50,000	182	600,347.22	2.437
	TR	BILL		09/26/19	2.375	50,000	182	600,347.22	2.437
	TR	BILL		09/26/19	2.375	50,000	182	600,347.22	2.437
	TR	BILL		09/26/19	2.375	50,000	182	600,347.22	2.437
	TR	BILL		09/26/19	2.375	50,000	182	600,347.22	2.437
	YCD	KBC	1.800	09/26/19	1.800	50,000	7	17,500.00	1.825
	YCD	KBC	1.800	09/26/19	1.800	50,000	7	17,500.00	1.825
09/26/19	**PURCHASES**								
	CD	BOWEST	2.060	12/27/19	2.060	50,000			
	CD	BOWEST	2.060	12/27/19	2.060	50,000			
	DN	FHLB		04/01/20	1.810	50,000			
	DN	FHLB		04/01/20	1.810	50,000			
	TR	BILL		03/26/20	1.815	50,000			
	TR	BILL		03/26/20	1.815	50,000			
	TR	BILL		03/26/20	1.826	50,000			
	TR	BILL		03/26/20	1.826	50,000			
	TR	BILL		03/26/20	1.826	50,000			
	TR	BILL		03/26/20	1.826	50,000			
	TR	BILL		03/26/20	1.826	50,000			
09/27/19	**REDEMPTIONS**								
	CD	US BANK	2.510	09/27/19	2.510	50,000	150	522,916.67	2.545
	CD	US BANK	2.510	09/27/19	2.510	50,000	150	522,916.67	2.545

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/27/19	**REDEMPTIONS (Continued)**								
	CD	WELLS FGO	2.520	09/27/19	2.520	50,000	182	637,000.00	2.555
	CD	WELLS FGO	2.520	09/27/19	2.520	50,000	182	637,000.00	2.555
	CD	WELLS FGO	2.520	09/27/19	2.520	50,000	182	637,000.00	2.555
	CP	RABO NY		09/27/19	1.800	50,000	8	20,000.00	1.826
	CP	DISNEY		09/27/19	2.480	50,000	143	492,555.56	2.539
	CP	APPLE		09/27/19	2.450	50,000	149	507,013.89	2.509
	CP	TOYOTA		09/27/19	2.530	50,000	162	569,250.00	2.595
	CP	TOYOTA		09/27/19	2.530	50,000	162	569,250.00	2.595
	DN	FHLB		09/27/19	2.225	50,000	108	333,750.00	2.271
	DN	FHLB		09/27/19	2.225	50,000	108	333,750.00	2.271
	DN	FHLB		09/27/19	2.225	50,000	108	333,750.00	2.271
	DN	FHLB		09/27/19	2.225	50,000	108	333,750.00	2.271
	DN	FHLB		09/27/19	2.225	50,000	108	333,750.00	2.271
	DN	FHLB		09/27/19	2.225	50,000	108	333,750.00	2.271
	DN	FHLB		09/27/19	2.225	50,000	108	333,750.00	2.271
	DN	FHLB		09/27/19	2.225	50,000	108	333,750.00	2.271
	DN	FHLMC		09/27/19	2.375	50,000	164	540,972.22	2.434
	DN	FHLMC		09/27/19	2.375	50,000	164	540,972.22	2.434
	DN	FHLMC		09/27/19	2.375	50,000	165	544,270.83	2.434
	DN	FHLMC		09/27/19	2.375	50,000	165	544,270.83	2.434
	DN	FHLMC		09/27/19	2.375	50,000	165	544,270.83	2.434
	DN	FHLMC		09/27/19	2.375	50,000	165	544,270.83	2.434
	YCD	NORDEA ABP	2.230	09/27/19	2.230	50,000	95	294,236.11	2.261
	YCD	NORDEA ABP	2.230	09/27/19	2.230	50,000	95	294,236.11	2.261
	YCD	NORDEA ABP	2.230	09/27/19	2.230	50,000	95	294,236.11	2.261
09/27/19	**PURCHASES**								
	CP	SCOTIA NY		04/01/20	2.020	50,000			
	CP	SCOTIA NY		04/01/20	2.020	50,000			
	DN	FHLMC		03/02/20	1.810	50,000			
	YCD	NB CANADA	2.010	02/28/20	2.010	50,000			
	YCD	NB CANADA	2.010	02/28/20	2.010	50,000			
09/30/19	**REDEMPTIONS**								
	TR	NOTE	1.375	09/30/19	2.542	50,000	258	891,655.22	2.544
	TR	NOTE	1.375	09/30/19	2.542	50,000	258	891,655.22	2.544
	TR	NOTE	1.375	09/30/19	2.542	50,000	258	891,655.22	2.544
	TR	NOTE	1.375	09/30/19	2.542	50,000	258	891,655.22	2.544
	TR	NOTE	1.375	09/30/19	2.542	50,000	258	891,655.22	2.544
	TR	NOTE	1.375	09/30/19	2.443	50,000	472	1,564,271.69	2.452
	TR	NOTE	1.375	09/30/19	2.443	50,000	472	1,564,271.69	2.452
	TR	NOTE	1.375	09/30/19	2.443	50,000	472	1,564,271.69	2.452
	TR	NOTE	1.375	09/30/19	2.443	50,000	472	1,564,271.69	2.452

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/30/19	**REDEMPTIONS (Continued)**								
	TR	NOTE	1.375	09/30/19	2.477	50,000	472	1,585,756.06	2.487
	TR	NOTE	1.375	09/30/19	2.477	50,000	472	1,585,756.06	2.487
	TR	NOTE	1.375	09/30/19	2.477	50,000	472	1,585,756.06	2.487
	TR	NOTE	1.375	09/30/19	2.477	50,000	472	1,585,756.06	2.487
	TR	NOTE	1.375	09/30/19	1.508	50,000	718	1,481,241.41	1.510
	TR	NOTE	1.375	09/30/19	1.508	50,000	718	1,481,241.41	1.510
	TR	NOTE	1.375	09/30/19	1.475	50,000	727	1,466,990.04	1.476
	TR	NOTE	1.375	09/30/19	1.475	50,000	727	1,466,990.04	1.476
	TR	NOTE	1.375	09/30/19	1.475	50,000	727	1,466,990.04	1.476
09/30/19	**PURCHASES**								
	DN	FNMA		11/18/19	1.845	50,000			
	DN	FNMA		11/18/19	1.845	50,000			
	DN	FHLMC		04/01/20	1.790	50,000			
	DN	FHLMC		04/01/20	1.790	50,000			
	TR	BILL		03/26/20	1.785	50,000			
	TR	BILL		03/26/20	1.785	50,000			
	YCD	TORONTO	2.010	12/24/19	2.010	50,000			
	YCD	TORONTO	2.010	12/24/19	2.010	50,000			
	YCD	NORINCHUK	2.070	01/06/20	2.070	50,000			
	YCD	NORINCHUK	2.070	01/06/20	2.070	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	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	08/22/19	1.930	7,000,000.00	11/21/19
New Omni Bank, NA	08/29/19	1.880	8,000,000.00	12/04/19
New Omni Bank, NA	06/12/19	2.160	8,000,000.00	12/11/19
BAKERSFIELD				
Mission Bank	09/18/19	1.970	15,000,000.00	12/18/19
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	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	09/11/19	1.950	40,000,000.00	12/11/19
Pacific Western Bank	07/24/19	2.020	40,000,000.00	01/22/20
Pacific Western Bank	08/21/19	1.860	50,000,000.00	02/19/20
CERRITOS				
First Choice Bank	04/11/19	2.420	10,000,000.00	10/10/19
First Choice Bank	09/13/19	1.860	15,000,000.00	03/13/20
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
Cathay Bank	08/30/19	1.880	50,000,000.00	02/28/20
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	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
US Metro Bank	08/15/19	1.930	5,000,000.00	02/13/20
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	08/08/19	2.070	25,000,000.00	11/07/19
IRVINE				
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
Banc of California, NA	09/05/19	1.980	50,000,000.00	12/05/19
Banc of California, NA	09/12/19	1.880	100,000,000.00	03/12/20
CommerceWest Bank	07/26/19	2.070	5,000,000.00	10/25/19
CommerceWest Bank	09/06/19	1.940	5,000,000.00	12/06/19
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	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
First Foundation Bank	08/29/19	1.900	47,000,000.00	02/27/20
Opus Bank	04/26/19	2.440	10,000,000.00	10/25/19
Pacific Enterprise Bank	08/29/19	2.000	25,000,000.00	11/21/19
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
Pacific Premier Bank	09/12/19	1.940	100,000,000.00	12/12/19
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	07/11/19	2.250	135,000,000.00	10/10/19
Bank of Hope	08/28/19	1.980	90,000,000.00	11/20/19
Bank of Hope	09/06/19	1.960	75,000,000.00	12/06/19
Commonwealth Business Bank	08/08/19	2.050	5,000,000.00	11/07/19
Commonwealth Business Bank	09/12/19	1.960	12,000,000.00	12/12/19
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
Hanmi Bank	08/01/19	2.070	30,000,000.00	01/30/20
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	07/11/19	2.230	30,000,000.00	10/10/19
Pacific City Bank	08/07/19	1.990	40,000,000.00	11/06/19
Pacific City Bank	09/18/19	1.970	20,000,000.00	12/18/19
State Bank of India (California)	08/06/19	2.040	20,000,000.00	11/06/19
MONTEREY				
1st Capital Bank	09/05/19	1.970	1,000,000.00	12/05/19
OAKLAND				
Beneficial State Bank	07/12/19	2.080	25,000,000.00	01/10/20
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
California Bank of Commerce	09/06/19	1.970	10,000,000.00	12/06/19
California Bank of Commerce	09/19/19	1.910	5,000,000.00	03/19/20
Community Bank of the Bay	05/31/19	2.350	5,000,000.00	11/22/19
Metropolitan Bank	08/22/19	1.880	1,000,000.00	02/20/20
Metropolitan Bank	09/05/19	1.860	2,000,000.00	03/05/20
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	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	08/16/19	1.940	8,740,000.00	11/15/19
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	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
East West Bank	08/02/19	2.040	75,000,000.00	01/31/20
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	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
Wescom Central Credit Union	08/15/19	2.030	50,000,000.00	11/14/19
Wescom Central Credit Union	09/12/19	1.970	50,000,000.00	12/12/19
PORTERVILLE				
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
Bank of the Sierra	08/02/19	2.060	20,000,000.00	11/01/19
Bank of the Sierra	08/16/19	1.960	20,000,000.00	11/15/19
Bank of the Sierra	09/04/19	1.980	20,000,000.00	12/04/19
Bank of the Sierra	09/12/19	1.960	20,000,000.00	12/12/19
RANCHO CORDOVA				
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
American River Bank	08/14/19	1.940	3,000,000.00	02/12/20
REDDING				
Cornerstone Community Bank	04/24/19	2.420	9,000,000.00	10/23/19
Cornerstone Community Bank	08/16/19	1.880	8,500,000.00	02/14/20
Merchants Bank of Commerce	08/21/19	1.910	4,000,000.00	11/20/19
Merchants Bank of Commerce	06/21/19	2.180	6,000,000.00	12/20/19
REDWOOD CITY				
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	08/14/19	1.990	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	09/05/19	1.980	1,000,000.00	12/05/19
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
Provident Savings Bank	09/11/19	1.890	5,000,000.00	03/11/20
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	08/16/19	1.960	20,000,000.00	11/15/19
Schools Financial Credit Union	08/28/19	1.940	30,000,000.00	11/20/19
SAN DIEGO				
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	09/04/19	1.960	25,000,000.00	12/04/19
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	07/18/19	2.130	25,000,000.00	10/17/19
California Coast Credit Union	08/15/19	1.990	25,000,000.00	11/14/19
California Coast Credit Union	08/28/19	1.960	50,000,000.00	11/20/19
California Coast Credit Union	09/04/19	1.960	25,000,000.00	12/04/19
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	07/19/19	2.140	2,000,000.00	10/18/19
Beacon Business Bank	09/13/19	1.940	3,000,000.00	12/13/19
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN FRANCISCO (Continued)				
Presidio Bank	08/07/19	2.060	15,000,000.00	10/02/19
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	08/08/19	2.030	50,000,000.00	11/07/19
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
Technology Credit Union	09/05/19	1.840	50,000,000.00	03/05/20
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	08/22/19	1.930	30,000,000.00	11/21/19
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
Poppy Bank	09/13/19	1.860	23,000,000.00	03/13/20
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	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
Travis Credit Union	08/16/19	1.900	50,000,000.00	02/14/20
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
YUBA CITY				
River Valley Community Bank	08/01/19	2.100	25,000,000.00	10/31/19
TOTAL TIME DEPOSITS SEPTEMBER 2019			**4,833,740,000.00**	

BANK DEMAND DEPOSITS
SEPTEMBER 2019
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 304,238	$ 300,000	$ 3,311,996
2	304,238	300,000	3,311,996
3	391,370	385,000	2,800,760
4	386,540	395,000	2,634,168
5	382,162	505,000	2,984,875
6	315,979	365,000	3,147,830
7	315,979	365,000	3,147,830
8	315,979	365,000	3,147,830
9	402,386	200,000	2,630,843
10	398,935	385,000	2,352,779
11	367,023	445,000	6,157,686
12	315,704	405,000	3,514,945
13	340,164	435,000	5,671,047
14	340,164	435,000	5,671,047
15	340,164	435,000	5,671,047
16	356,942	510,000	5,403,676
17	321,453	465,000	3,651,233
18	376,624	400,000	4,248,224
19	354,442	515,000	4,216,860
20	331,229	440,000	4,504,303
21	331,229	440,000	4,504,303
22	331,229	440,000	4,504,303
23	377,733	380,000	3,648,469
24	366,027	430,000	3,371,186
25	345,320	525,000	3,603,512
26	344,498	455,000	3,750,076
27	375,923	470,000	3,887,003
28	375,923	470,000	3,887,003
29	375,923	470,000	3,887,003
30	381,749	680,000	3,448,003
AVERAGE DOLLAR DAYS	$352,242 a/	$427,000 b/	

a/ **The prescribed bank balance for September was $324,842. This consisted of $235,428 in compensating balances for services, balances for uncollected funds of $90,065 and a deduction of $651 for September delayed deposit credit.**

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

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 September 18, 2019, has determined and designated the amount of money available for deposit and investment as of September 6, 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 $ 235,400,000

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

b. Interest Bearing Accounts for Cash Flow Variability: $ 500,000,000

JP Morgan Chase Bank	$ 500,000,000
Bank of the West	$ 0

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	9/16/2019	9/20/2019	$ 3,139,850,000	$ (3,439,550,000)	$ 4,898,700,000	$ 1,459,150,000
(2)	9/23/2019	9/27/2019	$ (3,191,250,000)	$ (6,630,800,000)	$ 4,898,700,000	$ (1,732,100,000)
(3)	9/30/2019	10/4/2019	$ (7,995,950,000)	$ (14,626,750,000)	$ 4,898,700,000	$ (9,728,050,000)
(4)	10/7/2019	10/11/2019	$ (536,150,000)	$ (15,162,900,000)	$ 4,898,700,000	$ (10,264,200,000)
(5)	10/14/2019	10/18/2019	$ 25,550,000	$ (15,137,350,000)	$ 4,898,700,000	$ (10,238,650,000)

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 $ 235,400,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chair

Member

Member

Dated: September 18, 2019
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 10/31/19
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
11/05/19	FEDERAL HOME LOAN BK	111905	FHLB 2.11 (CALLABLE	2.110	11/05/24	100.000	$50,000,000.00	$50,000,000.00	$0.00
11/08/19	FEDERAL HOME LOAN BK	111986	FHLB 2.13 (CALLABLE	2.130	11/08/24	100.000	$50,000,000.00	$50,000,000.00	$0.00
11/15/19	FEDERAL HOME LOAN MTG	111971	FHLMC 2.02 (CALLABL	2.020	11/13/24	100.000	$50,000,000.00	$50,000,000.00	$0.00
11/15/19	FEDERAL HOME LOAN MTG	111987	FHLMC 2.05 (CALLABL	2.050	11/18/24	100.000	$50,000,000.00	$50,000,000.00	$0.00
11/15/19	FEDERAL HOME LOAN MTG	111988	FHLMC 2.13 (CALLABL	2.130	11/14/24	100.000	$50,000,000.00	$50,000,000.00	$0.00
11/01/19	COCA COLA CO	112013	COCA COLA CO CP	1.700	02/20/20	99.476	$25,000,000.00	$24,868,958.33	$0.00
11/01/19	SHEFFIELD RECEIVABLES COR	112014	SHEFFIELD RECEIVABL	1.750	12/19/19	99.767	$50,000,000.00	$49,883,333.33	$0.00
11/04/19	OLD LINE FUNDING LLC	112015	OLD LINE FUNDING LL	1.840	05/06/20	99.060	$50,000,000.00	$49,529,777.78	$0.00
11/01/19	MUFG UNION BK N.A.	112001	MUFG UNION BANK NA	1.800	01/06/20	100.000	$50,000,000.00	$50,000,000.00	$0.00
11/01/19	CREDIT SUISSE	112002	CREDIT SUISSE NY CD	1.890	04/29/20	100.005	$50,000,000.00	$50,002,476.72	$0.00
					PSI Non-Trading Total		**$475,000,000.00**	**$474,284,546.16**	**$0.00**
						Totals	**$475,000,000.00**	**$474,284,546.16**	**$0.00**