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

October 31, 2019

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

FROM: Keith Knox
Acting Treasurer and Tax Collector

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

The Report of Investments for the month of September 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 September 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:en

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 SEPTEMBER 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 SEPTEMBER 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 SEPTEMBER 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 SEPTEMBER 30, 2019

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 09/30/19		
At Cost	$ 27,326,880,946	$ 169,540,135
At Market	$ 27,312,365,703	$ 171,605,000
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	6.04%	11.80%
United States Government and Agency Obligations	66.01%	60.94%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	27.40%	0.00%
Municipal Obligations	0.18%	2.23%
Corporate and Deposit Notes	0.37%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	25.03%
1-60 days	35.56%	0.00%
61 days-1 year	15.33%	57.84%
Over 1 year	49.11%	42.16%
Weighted Average Days to Maturity	539	

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

SCHEDULE A1

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

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	27.40%
Corporate and Deposit Notes	A-1+	P-1	F1	0.18%
	AA-	Aa3	A+	0.19%
Los Angeles County Securities	AA+	Aa1	AA+	0.18%
Negotiable Certificates of Deposit	A-1	P-1	F1	6.04%
U.S. Agency Securities	AA+	Aaa	AAA	63.09%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.55%
U.S. Treasury Bills	AA+	Aaa	AAA	2.37%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	25.03%
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+	11.80%
U.S. Agency Securities	AA+	Aaa	AAA	39.92%
U.S. Treasury Securities:				
U.S. Treasury Bills	AA+	Aaa	AAA	21.02%
				100.00%

POOLED SURPLUS EARNINGS REPORT
SEPTEMBER 30, 2019

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 09/30/19	$ 27,326,880,946
Market Value at 09/30/19	$ 27,312,365,703
Average Daily Balance	$ 26,808,416,645
Gains and Losses:	
For the Month	$ 14,552
For the Past 12 Months	$ 993,176
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 45,119,577
Earnings for the Past 12 Months	$ 647,319,948
Earnings Rate for the Month	2.04%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF SEPTEMBER 30, 2019

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	45,268,504.56	
Bank of the West - Concentration	$	189,575,388.97	(A)
Citibank - Concentration	$	(1,267.90)	
JP Morgan Chase - Concentration	$	101,223,340.73	(B)
Union Bank- Concentration	$	353,219.16	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	336,419,185.52	

(A) $188.99 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 SEPTEMBER 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 September 2019

Total Deposits	$ 4,838,416,956.03
Total Disbursements	$ 4,953,373,856.38
Discretionary Funds Liquidity Withdrawal Ratio:	
As of September 30, 2019	1.59

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
October	$ 6,849,424,000.00	$ 5,532,900,000.00	$ 5,248,300,000.00	$ 7,134,024,000.00
November	$ 2,877,483,000.00	$ 6,103,900,000.00	$ 4,966,500,000.00	$ 11,148,907,000.00
December	$ 669,650,000.00	$ 9,517,000,000.00	$ 6,774,600,000.00	$ 14,560,957,000.00
January	$ 515,145,000.00	$ 4,623,600,000.00	$ 6,867,400,000.00	$ 12,832,302,000.00
February	$ 412,750,000.00	$ 3,822,800,000.00	$ 5,090,800,000.00	$ 11,977,052,000.00
March	$ 415,500,000.00	$ 5,856,700,000.00	$ 5,474,600,000.00	$ 12,774,652,000.00

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 September 2019, the Treasurer placed $188.99 million in the Bank of the West Money Market Plus Account and $150 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $188.99 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 SEPTEMBER 2019
COMPLIANCE REPORT

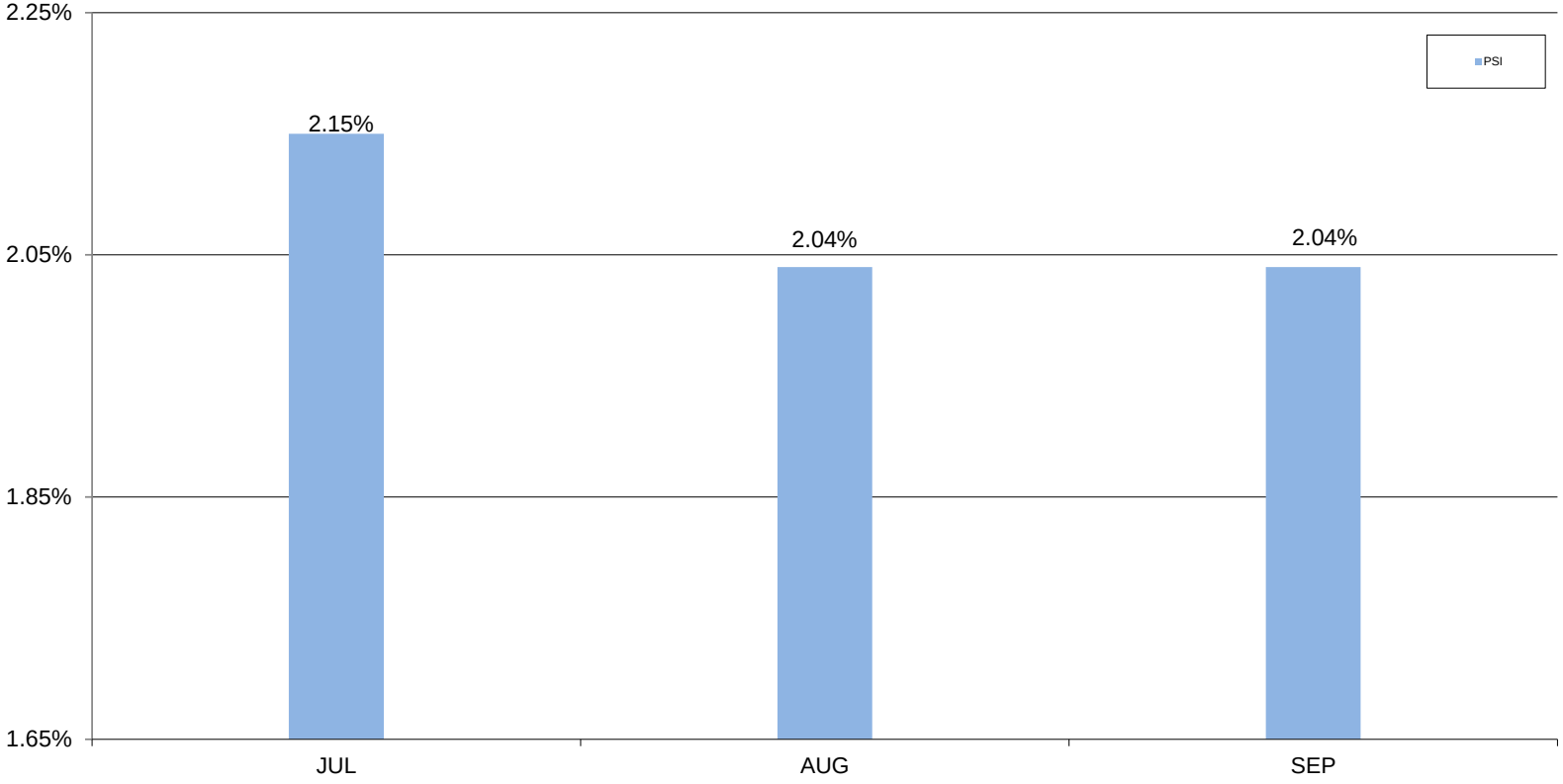
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of September 2019

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 09/30/2019
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
9/1/2019	$ 27,584,668,431.95	$ 169,450,868.18
9/2/2019	27,584,668,431.95	169,450,868.18
9/3/2019	27,135,215,581.41	169,450,868.18
9/4/2019	27,095,375,621.99	164,450,868.18
9/5/2019	27,166,160,459.29	164,450,868.18
9/6/2019	27,060,363,370.45	169,465,868.18
9/7/2019	26,985,363,370.45	169,465,868.18
9/8/2019	26,835,363,370.45	169,465,868.18
9/9/2019	26,862,631,948.07	169,465,868.18
9/10/2019	26,778,074,018.90	169,465,868.18
9/11/2019	26,815,998,237.72	169,465,868.18
9/12/2019	26,752,119,454.22	169,465,868.18
9/13/2019	26,447,159,786.41	169,465,868.18
9/14/2019	26,447,159,786.41	169,465,868.18
9/15/2019	26,422,159,786.41	169,465,868.18
9/16/2019	26,264,057,086.02	169,465,868.18
9/17/2019	26,205,289,307.44	169,465,868.18
9/18/2019	26,166,129,212.70	169,465,868.18
9/19/2019	26,199,828,372.11	169,465,868.18
9/20/2019	26,044,726,879.89	169,465,868.18
9/21/2019	25,994,726,879.89	169,465,868.18
9/22/2019	25,944,726,879.89	169,465,868.18
9/23/2019	26,407,898,283.68	169,465,868.18
9/24/2019	26,478,348,102.43	169,465,868.18
9/25/2019	26,438,346,809.39	169,465,868.18
9/26/2019	27,557,191,898.89	169,465,868.18
9/27/2019	27,850,622,346.58	169,465,868.18
9/28/2019	27,700,622,346.58	169,465,868.18
9/29/2019	27,700,622,346.58	169,465,868.18
9/30/2019	27,326,880,946.13	169,540,134.95
	$ 26,808,416,645.14	**$ 169,132,510.41**

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



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 09/30/2019 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$30,922,845	$202,262
Gains (Losses) on Sales/Calls of Non-Trading Securities.	14,552	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	14,182,180	74,267
Prior Accrual Adjustment	-	-
Total Revenues	$45,119,577	$276,529
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	5,884
	-	$5,884
NET INCOME	$45,119,577	$270,645

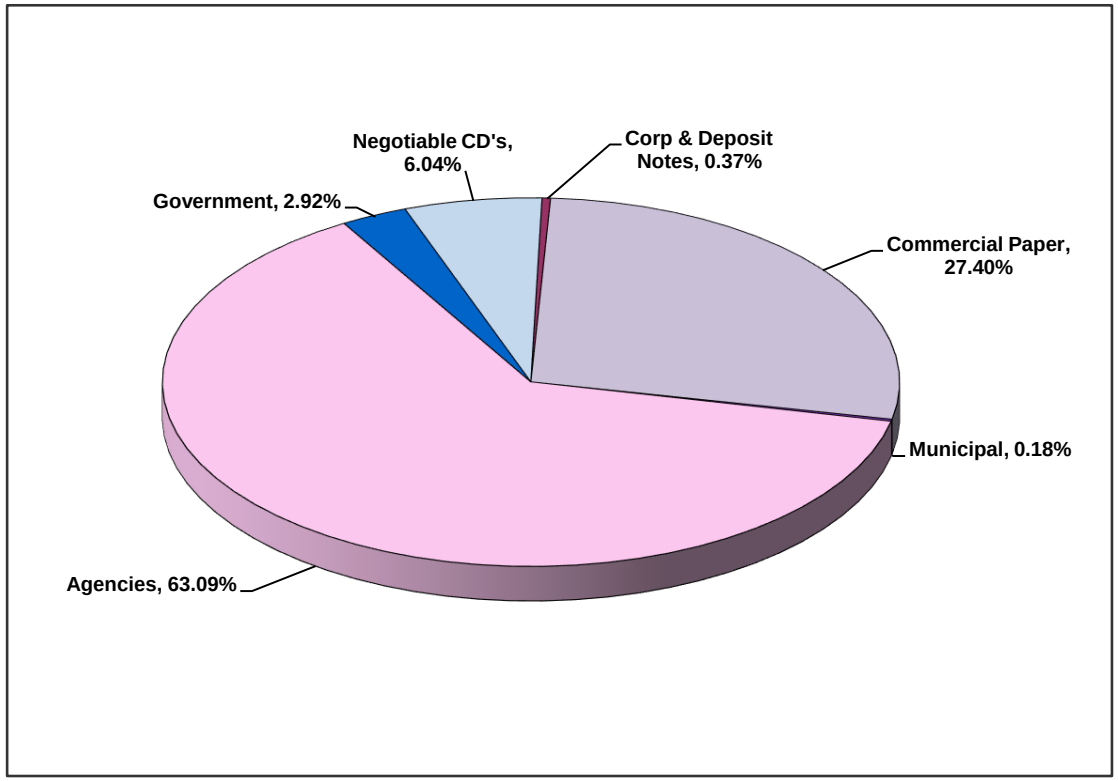
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	54.03%	
Los Angeles County and Related Entities	35.69%	
Consolidated Sanitation Districts		3.45%
Metropolitan Transportation Authority		1.30%
Miscellaneous Agencies Pooled Investments		2.10%
South Coast Air Quality Management District		2.92%
Miscellaneous		0.01%
Subtotal	89.72%	9.78%
County Bond Proceeds and Repayment Funds		0.50%
Grand Total	89.72%	10.28%

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



	In Thousands
Negotiable CD's	1,650,005
Corp & Deposit Notes	101,714
Bankers Acceptance	-
Commercial Paper	7,488,429
Municipal	50,000
Agencies	17,240,672
Other	-
Government	796,061
Total	$ 27,326,881

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	111525	FFCB 2.00 (CALLABLE	09/05/19	09/03/24	2.00	25,000,000.00	25,000,000.00	2,777.78	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	111526	FFCB 2.00 (CALLABLE	09/05/19	09/03/24	2.00	25,000,000.00	25,000,000.00	2,777.78	CITIBANK	UNIONBANC INVEST SVCS-LLC
NTRD	111534	FFCB 2.06 (CALLABLE	09/04/19	08/13/24	2.06	18,960,000.00	18,959,052.00	22,783.60	CITIBANK	UNIONBANC INVEST SVCS-LLC
NTRD	111573	FFCB 2.00 (CALLABLE	09/09/19	09/03/24	2.00	25,000,000.00	25,000,000.00	8,333.33	CITIBANK	PIPER JAFFRAY & CO
NTRD	111661	FFCB 2.17 (CALLABLE	09/26/19	09/26/23	2.17	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111662	FFCB 2.17 (CALLABLE	09/26/19	09/26/23	2.17	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	111663	FFCB 2.22 (CALLABLE	09/26/19	12/26/23	2.22	50,000,000.00	50,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
	FFCB TOTAL					**243,960,000.00**	**243,959,052.00**	**36,672.49**		
NTRD	111502	FHLB 2.20 (CALLABLE	09/03/19	03/03/25	2.20	25,000,000.00	25,000,000.00	0.00	CITIBANK	STIFEL- NICOLAUS & CO INC
NTRD	111571	FHLB 2.15 (CALLABLE	09/06/19	08/28/24	2.15	37,715,000.00	37,705,571.25	18,019.39	CITIBANK	J.P. MORGAN SEC LLC
	FHLB TOTAL					**62,715,000.00**	**62,705,571.25**	**18,019.39**		
NTRD	111546	FHLB D-N	09/05/19	10/04/19	2.01	50,000,000.00	49,919,041.67	0.00	CITIBANK	MFR SEC- INC
NTRD	111547	FHLB D-N	09/05/19	10/04/19	2.01	50,000,000.00	49,919,041.67	0.00	CITIBANK	MFR SEC- INC
NTRD	111548	FHLB D-N	09/05/19	10/08/19	2.03	50,000,000.00	49,906,958.33	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	111549	FHLB D-N	09/05/19	10/08/19	2.03	50,000,000.00	49,906,958.33	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
						200,000,000.00	**199,652,000.00**	**0.00**		
NTRD	111627	FHLMC 2.13 (CALLABL	09/26/19	09/25/24	2.13	25,000,000.00	25,000,000.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	111628	FHLMC 2.13 (CALLABL	09/26/19	09/25/24	2.13	25,000,000.00	25,000,000.00	1,479.17	CITIBANK	MIZUHO SEC INC
NTRD	111643	FHLMC 2.12 (CALLABL	09/26/19	09/24/24	2.12	50,000,000.00	50,000,000.00	5,888.89	CITIBANK	STIFEL- NICOLAUS & CO INC
NTRD	111644	FHLMC 2.12 (CALLABL	09/26/19	09/25/24	2.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	111670	FHLMC 2.08 (CALLABL	09/26/19	09/25/24	2.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111736	FHLMC 2.15 (CALLABL	09/26/19	09/25/24	2.15	25,000,000.00	25,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
	FHLMC TOTAL					**225,000,000.00**	**225,000,000.00**	**7,368.06**		
NTRD	111545	FHLMC 2.625 (CALLAB	09/05/19	09/04/24	2.63	50,000,000.00	50,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	111583	FHLMC 2.75 (CALLABL	09/12/19	09/11/24	2.75	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	111584	FHLMC 2.80 (CALLABL	09/12/19	09/10/24	2.80	25,000,000.00	25,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111599	FHLMC 3.125 (CALLAB	09/13/19	09/11/24	3.13	25,000,000.00	25,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111600	FHLMC 3.125 (CALLAB	09/23/19	09/23/24	3.13	25,000,000.00	25,000,000.00	0.00	CITIBANK	MFR SEC- INC

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	111601	FHLMC 3.00 (CALLABL	09/23/19	09/23/24	3.00	25,000,000.00	25,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111609	FHLMC 3.25 (CALLABL	09/25/19	09/25/24	3.25	25,000,000.00	25,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	111610	FHLMC 3.25 (CALLABL	09/25/19	09/25/24	3.25	25,000,000.00	25,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111635	FHLMC 3.50 (CALLABL	09/26/19	09/25/24	3.50	25,000,000.00	25,000,000.00	2,430.56	CITIBANK	DAIWA CAP MKTS AMERICA
	MCPN TOTAL					**250,000,000.00**	**250,000,000.00**	**2,430.56**		
NTRD	111574	FHLMC 2.75 (CALLABL	09/09/19	09/09/24	2.75	50,000,000.00	50,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
	MCSA TOTAL					**50,000,000.00**	**50,000,000.00**	**0.00**		
NTRD	111533	CAFCO LLC CP	09/03/19	11/01/19	2.11	50,000,000.00	49,827,097.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111535	CRC FUNDING LLC CP	09/03/19	11/05/19	2.11	50,000,000.00	49,815,375.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111536	ATLANTIC ASSET SEC	09/03/19	10/07/19	2.10	27,803,000.00	27,747,857.38	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111537	AUTOBAHN FUNDING CO	09/03/19	10/04/19	2.05	25,000,000.00	24,955,868.06	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111538	LA FAYETTE ASSET SE	09/03/19	11/07/19	2.12	20,420,000.00	20,341,836.78	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111539	CAFCO LLC CP	09/03/19	11/01/19	2.05	40,933,000.00	40,795,476.49	0.00	CITIBANK	MFR SEC- INC
NTRD	111540	CAFCO LLC CP	09/03/19	11/01/19	2.05	12,727,000.00	12,684,240.82	0.00	CITIBANK	MFR SEC- INC
NTRD	111550	JUPITER SEC COMPANY	09/05/19	10/04/19	2.11	50,000,000.00	49,915,013.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111551	JUPITER SEC COMPANY	09/05/19	10/04/19	2.11	50,000,000.00	49,915,013.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111552	OLD LINE FUNDING LL	09/05/19	11/05/19	2.08	50,000,000.00	49,823,777.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111553	THUNDER BAY FUNDING	09/04/19	11/05/19	2.08	25,000,000.00	24,910,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111554	CHARIOT FUNDING LLC	09/04/19	10/07/19	2.08	50,000,000.00	49,904,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111555	MONT BLANC CAPITAL	09/04/19	09/25/19	2.15	49,841,000.00	49,778,491.08	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111556	CAFCO LLC CP	09/04/19	11/01/19	2.06	40,910,000.00	40,774,224.26	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111557	LA FAYETTE ASSET SE	09/04/19	10/25/19	2.10	20,000,000.00	19,940,500.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111558	CIESCO LLC CP	09/04/19	11/07/19	2.06	25,000,000.00	24,908,444.44	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111559	OLD LINE FUNDING LL	09/04/19	11/04/19	2.09	25,000,000.00	24,911,465.28	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111560	OLD LINE FUNDING LL	09/04/19	11/06/19	2.05	18,874,000.00	18,806,289.53	0.00	CITIBANK	MFR SEC- INC
NTRD	111562	REGENCY MARKETS NO.	09/05/19	10/09/19	2.07	50,000,000.00	49,902,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	111563	CRC FUNDING LLC CP	09/05/19	11/05/19	2.11	50,000,000.00	49,821,236.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111564	REGENCY MARKETS NO.	09/05/19	10/09/19	2.08	27,015,000.00	26,961,930.53	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111565	JUPITER SEC COMPANY	09/05/19	10/07/19	2.10	50,000,000.00	49,906,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111566	CHARIOT FUNDING LLC	09/05/19	10/07/19	2.09	50,000,000.00	49,907,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111567	TORONTO DOMINION BA	09/05/19	10/01/19	2.07	50,000,000.00	49,925,250.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111568	SHEFFIELD RECEIVABL	09/05/19	11/01/19	2.11	50,000,000.00	49,832,958.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111569	LA FAYETTE ASSET SE	09/05/19	10/07/19	2.07	29,871,000.00	29,816,037.36	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111570	JUPITER SEC COMPANY	09/05/19	09/06/19	2.15	15,630,000.00	15,629,066.54	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111572	LA FAYETTE ASSET SE	09/06/19	10/08/19	2.09	25,000,000.00	24,953,555.56	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111575	JUPITER SEC COMPANY	09/09/19	10/09/19	2.10	47,450,000.00	47,366,962.50	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111576	AUTOBAHN FUNDING CO	09/09/19	10/08/19	2.05	50,000,000.00	49,917,430.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111577	CAFCO LLC CP	09/06/19	11/08/19	2.11	50,000,000.00	49,815,375.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111578	JUPITER SEC COMPANY	09/06/19	10/09/19	2.10	50,000,000.00	49,903,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111579	CHARIOT FUNDING LLC	09/06/19	10/10/19	2.09	50,000,000.00	49,901,305.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111580	CHARIOT FUNDING LLC	09/06/19	10/11/19	2.09	50,000,000.00	49,898,402.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111581	CRC FUNDING LLC CP	09/06/19	11/12/19	2.11	37,721,000.00	37,572,871.73	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111585	REGENCY MARKETS NO.	09/09/19	10/08/19	2.10	50,000,000.00	49,915,416.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111586	CHARIOT FUNDING LLC	09/09/19	10/09/19	2.09	50,000,000.00	49,912,916.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111587	CHARIOT FUNDING LLC	09/09/19	10/10/19	2.10	50,000,000.00	49,909,583.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111588	CIESCO LLC CP	09/09/19	11/07/19	2.12	45,000,000.00	44,843,650.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111589	CHARIOT FUNDING LLC	09/09/19	09/10/19	2.14	50,000,000.00	49,997,027.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111590	CHARIOT FUNDING LLC	09/09/19	09/10/19	2.14	50,000,000.00	49,997,027.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111591	CHARIOT FUNDING LLC	09/09/19	09/10/19	2.14	25,000,000.00	24,998,513.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111592	LA FAYETTE ASSET SE	09/09/19	11/01/19	2.09	33,629,000.00	33,525,525.44	0.00	CITIBANK	MFR SEC- INC
NTRD	111593	CAFCO LLC CP	09/09/19	11/05/19	2.08	16,153,000.00	16,099,802.79	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111594	REGENCY MARKETS NO.	09/10/19	09/30/19	2.12	50,000,000.00	49,941,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111595	CAFCO LLC CP	09/10/19	11/05/19	2.07	50,000,000.00	49,839,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111596	OLD LINE FUNDING LL	09/10/19	11/01/19	2.06	50,000,000.00	49,851,222.22	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	111597	JUPITER SEC COMPANY	09/10/19	09/23/19	2.17	50,000,000.00	49,960,819.44	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111598	CAFCO LLC CP	09/10/19	11/05/19	2.07	11,372,000.00	11,335,382.16	0.00	CITIBANK	GREAT PACIFIC SEC

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	111602	JUPITER SEC COMPANY	09/11/19	10/11/19	2.10	50,000,000.00	49,912,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111603	LA FAYETTE ASSET SE	09/11/19	10/10/19	2.06	45,000,000.00	44,925,325.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111604	CHARIOT FUNDING LLC	09/11/19	10/11/19	2.10	50,000,000.00	49,912,500.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111605	AUTOBAHN FUNDING CO	09/11/19	10/11/19	2.05	50,000,000.00	49,914,583.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111606	SHEFFIELD RECEIVABL	09/11/19	11/14/19	2.11	40,000,000.00	39,849,955.56	0.00	CITIBANK	MFR SEC- INC
NTRD	111607	CIESCO LLC CP	09/11/19	11/07/19	2.08	16,405,000.00	16,350,972.87	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111611	JUPITER SEC COMPANY	09/12/19	10/15/19	2.10	50,000,000.00	49,903,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111612	LA FAYETTE ASSET SE	09/12/19	11/15/19	2.09	41,500,000.00	41,345,804.44	0.00	CITIBANK	MFR SEC- INC
NTRD	111613	SHEFFIELD RECEIVABL	09/12/19	11/14/19	2.12	50,000,000.00	49,814,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111614	AUTOBAHN FUNDING CO	09/12/19	10/15/19	2.05	50,000,000.00	49,906,041.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111615	CIESCO LLC CP	09/12/19	11/06/19	2.07	40,000,000.00	39,873,500.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111617	AUTOBAHN FUNDING CO	09/13/19	09/16/19	2.16	50,000,000.00	49,991,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111618	CHARIOT FUNDING LLC	09/13/19	10/22/19	2.11	45,000,000.00	44,897,137.50	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111619	JUPITER SEC COMPANY	09/13/19	09/16/19	2.18	50,000,000.00	49,990,916.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111620	TORONTO DOMINION BA	09/13/19	10/15/19	2.03	50,000,000.00	49,909,777.78	0.00	CITIBANK	MFR SEC- INC
NTRD	111625	REGENCY MARKETS NO.	09/16/19	10/15/19	2.12	39,129,000.00	39,062,176.36	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	111626	ATLANTIC ASSET SEC	09/16/19	10/15/19	2.11	50,000,000.00	49,915,013.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111629	REGENCY MARKETS NO.	09/16/19	10/15/19	2.15	50,000,000.00	49,913,402.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111630	REGENCY MARKETS NO.	09/16/19	10/16/19	2.15	50,000,000.00	49,910,416.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111631	JUPITER SEC COMPANY	09/16/19	10/21/19	2.09	50,000,000.00	49,898,402.78	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111632	OLD LINE FUNDING LL	09/16/19	10/25/19	2.06	20,000,000.00	19,955,366.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111633	CRC FUNDING LLC CP	09/16/19	11/15/19	2.15	50,000,000.00	49,820,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111634	JUPITER SEC COMPANY	09/16/19	09/17/19	2.50	8,110,000.00	8,109,436.81	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111637	CHARIOT FUNDING LLC	09/17/19	10/17/19	2.09	50,000,000.00	49,912,916.67	0.00	CITIBANK	MFR SEC- INC
NTRD	111638	REGENCY MARKETS NO.	09/17/19	10/15/19	2.25	50,000,000.00	49,912,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111639	CANCARA ASSET SEC L	09/17/19	09/18/19	2.30	50,000,000.00	49,996,805.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111640	TORONTO DOMINION BA	09/17/19	10/18/19	2.06	34,856,000.00	34,794,169.33	0.00	CITIBANK	MFR SEC- INC
NTRD	111642	ATLANTIC ASSET SEC	09/18/19	10/17/19	2.13	50,000,000.00	49,914,208.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111645	REGENCY MARKETS NO.	09/18/19	09/30/19	2.25	40,930,000.00	40,899,302.50	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111646	AUTOBAHN FUNDING CO	09/18/19	10/18/19	2.04	50,000,000.00	49,915,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	111647	SHEFFIELD RECEIVABL	09/18/19	11/18/19	2.09	50,000,000.00	49,822,930.56	0.00	CITIBANK	MFR SEC- INC
NTRD	111651	ATLANTIC ASSET SEC	09/20/19	10/21/19	2.12	50,000,000.00	49,908,722.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111652	REGENCY MARKETS NO.	09/19/19	10/21/19	2.20	50,000,000.00	49,902,222.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111653	REGENCY MARKETS NO.	09/19/19	10/21/19	2.20	50,000,000.00	49,902,222.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111654	ATLANTIC ASSET SEC	09/19/19	10/18/19	2.05	30,000,000.00	29,950,458.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111655	CHARIOT FUNDING LLC	09/19/19	10/10/19	2.10	36,025,000.00	35,980,869.38	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111656	AUTOBAHN FUNDING CO	09/19/19	10/21/19	2.04	50,000,000.00	49,909,333.33	0.00	CITIBANK	MFR SEC- INC
NTRD	111657	CHARIOT FUNDING LLC	09/19/19	11/15/19	2.08	50,000,000.00	49,835,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111658	SHEFFIELD RECEIVABL	09/19/19	11/15/19	2.08	50,000,000.00	49,835,333.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111659	SHEFFIELD RECEIVABL	09/19/19	11/18/19	2.09	23,705,000.00	23,622,427.58	0.00	CITIBANK	MFR SEC- INC
NTRD	111660	ATLANTIC ASSET SEC	09/20/19	10/17/19	2.05	50,000,000.00	49,923,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111664	CHARIOT FUNDING LLC	09/20/19	11/15/19	2.07	50,000,000.00	49,839,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111665	AUTOBAHN FUNDING CO	09/20/19	10/21/19	2.04	40,000,000.00	39,929,733.33	0.00	CITIBANK	MFR SEC- INC
NTRD	111666	SHEFFIELD RECEIVABL	09/20/19	11/05/19	2.09	32,851,000.00	32,763,269.58	0.00	CITIBANK	MFR SEC- INC
NTRD	111667	SHEFFIELD RECEIVABL	09/23/19	11/05/19	2.10	50,000,000.00	49,874,583.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111668	ATLANTIC ASSET SEC	09/23/19	10/22/19	2.05	50,000,000.00	49,917,430.56	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111669	CHARIOT FUNDING LLC	09/23/19	11/05/19	2.07	50,000,000.00	49,876,375.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111671	ATLANTIC ASSET SEC	09/23/19	10/22/19	2.15	44,414,000.00	44,337,077.42	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	111672	ATLANTIC ASSET SEC	09/23/19	10/21/19	2.13	50,000,000.00	49,917,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111673	LA FAYETTE ASSET SE	09/23/19	11/12/19	2.07	50,000,000.00	49,856,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111674	SHEFFIELD RECEIVABL	09/23/19	11/05/19	2.09	50,000,000.00	49,875,180.56	0.00	CITIBANK	MFR SEC- INC
NTRD	111675	ATLANTIC ASSET SEC	09/23/19	10/21/19	2.13	36,000,000.00	35,940,360.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111676	REGENCY MARKETS NO.	09/23/19	10/09/19	2.10	30,571,000.00	30,542,467.07	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111681	ATLANTIC ASSET SEC	09/25/19	10/25/19	2.10	50,000,000.00	49,912,500.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111682	SHEFFIELD RECEIVABL	09/24/19	11/04/19	2.12	50,000,000.00	49,879,277.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111683	LA FAYETTE ASSET SE	09/24/19	11/13/19	2.09	50,000,000.00	49,854,861.11	0.00	CITIBANK	MFR SEC- INC
NTRD	111684	CANCARA ASSET SEC L	09/24/19	12/02/19	2.15	50,000,000.00	49,793,958.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111685	CANCARA ASSET SEC L	09/24/19	12/02/19	2.15	50,000,000.00	49,793,958.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111686	MONT BLANC CAPITAL	09/24/19	12/02/19	2.13	18,000,000.00	17,926,515.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111687	SHEFFIELD RECEIVABL	09/24/19	11/01/19	2.11	50,000,000.00	49,888,638.89	0.00	CITIBANK	LOOP CAP MKTS LLC

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	111688	ATLANTIC ASSET SEC	09/24/19	10/21/19	2.08	50,000,000.00	49,922,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111690	SHEFFIELD RECEIVABL	09/26/19	11/01/19	2.12	50,000,000.00	49,894,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111691	ATLANTIC ASSET SEC	09/25/19	10/25/19	2.10	50,000,000.00	49,912,500.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	111692	TORONTO DOMINION BA	09/25/19	10/25/19	2.01	50,000,000.00	49,916,250.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111693	REGENCY MARKETS NO.	09/25/19	10/25/19	2.08	37,797,000.00	37,731,485.20	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111694	SHEFFIELD RECEIVABL	09/25/19	11/04/19	2.12	50,000,000.00	49,882,222.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111697	JUPITER SEC COMPANY	09/26/19	10/25/19	2.09	50,000,000.00	49,915,819.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111698	JUPITER SEC COMPANY	09/26/19	10/31/19	2.10	50,000,000.00	49,897,916.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111699	JUPITER SEC COMPANY	09/26/19	10/31/19	2.10	50,000,000.00	49,897,916.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111700	ATLANTIC ASSET SEC	09/26/19	10/25/19	2.12	50,000,000.00	49,914,611.11	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111701	CANCARA ASSET SEC L	09/26/19	12/04/19	2.15	50,000,000.00	49,793,958.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111704	AUTOBAHN FUNDING CO	09/27/19	10/30/19	2.05	30,000,000.00	29,943,625.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111705	AUTOBAHN FUNDING CO	09/27/19	10/31/19	2.05	50,000,000.00	49,903,194.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111708	CANCARA ASSET SEC L	09/26/19	12/02/19	2.15	50,000,000.00	49,799,930.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111709	SHEFFIELD RECEIVABL	09/26/19	11/01/19	2.11	50,000,000.00	49,894,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111710	CHARIOT FUNDING LLC	09/26/19	10/30/19	2.09	50,000,000.00	49,901,305.56	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111711	ATLANTIC ASSET SEC	09/26/19	10/21/19	2.09	45,000,000.00	44,934,687.50	0.00	CITIBANK	MFR SEC- INC
NTRD	111716	CANCARA ASSET SEC L	09/27/19	12/05/19	2.19	39,650,000.00	39,483,569.13	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111717	CHARIOT FUNDING LLC	09/27/19	11/04/19	2.09	50,000,000.00	49,889,694.44	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	111718	THUNDER BAY FUNDING	09/27/19	11/20/19	2.09	50,000,000.00	49,843,250.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	111719	LA FAYETTE ASSET SE	09/30/19	11/01/19	2.10	50,000,000.00	49,906,666.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	111720	CRC FUNDING LLC CP	09/27/19	11/15/19	2.07	50,000,000.00	49,859,125.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111721	AUTOBAHN FUNDING CO	09/27/19	11/05/19	2.06	50,000,000.00	49,888,416.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111722	AUTOBAHN FUNDING CO	09/27/19	11/05/19	2.06	10,000,000.00	9,977,683.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	111723	CAFCO LLC CP	09/27/19	11/15/19	2.07	50,000,000.00	49,859,125.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111724	AUTOBAHN FUNDING CO	09/27/19	11/08/19	2.07	40,000,000.00	39,903,400.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	111725	SHEFFIELD RECEIVABL	09/27/19	11/08/19	2.11	50,000,000.00	49,876,916.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	111729	JUPITER SEC COMPANY	09/30/19	11/04/19	2.08	50,000,000.00	49,898,888.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	111730	JUPITER SEC COMPANY	09/30/19	11/05/19	2.08	50,000,000.00	49,896,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111731	SHEFFIELD RECEIVABL	09/30/19	11/06/19	2.11	50,000,000.00	49,891,569.44	0.00	CITIBANK	MFR SEC- INC

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
	CPD TOTAL					**6,010,292,000.00**	**5,996,885,267.53**	**0.00**		
NTRD	111544	MUFG UNION BANK NA	09/04/19	10/01/19	2.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	111621	MUFG UNION BANK NA	09/13/19	11/15/19	2.02	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**100,000,000.00**	**100,000,000.00**	**0.00**		
NTRD	111541	TORONTO DOMINION BA	09/03/19	11/05/19	2.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	111561	DNB BANK ASA NY CD	09/04/19	10/04/19	2.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111608	TORONTO DOMINION BA	09/11/19	10/11/19	2.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111622	BANK OF MONTREAL CH	09/13/19	10/15/19	2.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111641	TORONTO DOMINION BA	09/17/19	10/17/19	2.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	111648	NORDEA BANK ABP NY	09/18/19	12/20/19	2.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	111649	NORDEA BANK ABP NY	09/18/19	12/20/19	2.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	111677	CANADIAN IMP. BK OF	09/23/19	10/23/19	1.97	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111678	TORONTO DOMINION BA	09/23/19	11/20/19	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	111679	BANK OF MONTREAL CH	09/23/19	10/23/19	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	111695	CANADIAN IMP. BK OF	09/25/19	10/24/19	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	111702	TORONTO DOMINION BA	09/26/19	10/30/19	2.02	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	111703	CREDIT AGRICOLE CIB	09/26/19	11/25/19	2.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	111706	BANK OF NOVA SCOTIA	09/27/19	03/23/20	2.01	50,000,000.00	50,002,448.01	0.00	CITIBANK	MFR SEC- INC
NTRD	111712	WESTPAC BANKING COR	09/26/19	10/30/19	2.01	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	111713	WESTPAC BANKING COR	09/26/19	10/28/19	2.01	50,000,000.00	50,000,443.66	0.00	CITIBANK	MFR SEC- INC
NTRD	111714	BARCLAYS BANK PLC N	09/26/19	12/20/19	2.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	111726	WESTPAC BANKING COR	09/27/19	10/31/19	2.01	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
	YANK CDS TOTAL					**900,000,000.00**	**900,002,891.67**	**0.00**		
	NTRD-PSI NON-TRADING TOTAL					**8,041,967,000.00**	**8,028,204,782.45**	**64,490.50**		
	PSI TOTAL					**8,041,967,000.00**	**8,028,204,782.45**	**64,490.50**		

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

ACCOUNT	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
PHHPA	111582	FFCB 3.08 (CALLABLE	09/06/19	08/12/39	3.08	5,000,000.00	5,015,000.00	10266.67	CITIBANK	PIPER JAFFRAY & CO
	FFCB TOTAL					**5,000,000.00**	**5,015,000.00**	**10,266.67**		
	PHHPA-PH HABITATE PRESERVATION AUTHORITY					**5,000,000.00**	**5,015,000.00**	**10,266.67**		
		SPI Total				**5,000,000.00**	**5,015,000.00**	**10,266.67**		

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
09/04/19	NTRD	106132	FFCB 2.23 (CALL	CALL	24,360,000.00	24,345,447.87	185,602.90	14,552.13	24,545,602.90
			FFCB TOTAL		**24,360,000.00**	**24,345,447.87**	**185,602.90**	**14,552.13**	**24,545,602.90**
09/07/19	NTRD	106235	FHLB 2.20 (CALL	CALL	25,000,000.00	25,000,000.00	137,500.00	0.00	25,137,500.00
09/08/19	NTRD	106240	FHLB 2.22 (CALL	CALL	25,000,000.00	25,000,000.00	138,750.00	0.00	25,138,750.00
09/12/19	NTRD	106251	FHLB 2.41 (CALL	CALL	25,000,000.00	25,000,000.00	150,625.00	0.00	25,150,625.00
09/12/19	NTRD	106252	FHLB 2.41 (CALL	CALL	25,000,000.00	25,000,000.00	150,625.00	0.00	25,150,625.00
09/15/19	NTRD	103221	FHLB 2.01 (CALL	CALL	25,000,000.00	25,000,000.00	125,625.00	0.00	25,125,625.00
09/19/19	NTRD	106314	FHLB 2.35 (CALL	CALL	25,000,000.00	25,000,000.00	146,875.00	0.00	25,146,875.00
09/21/19	NTRD	106353	FHLB 2.42 (CALL	CALL	25,000,000.00	25,000,000.00	151,250.00	0.00	25,151,250.00
09/21/19	NTRD	106381	FHLB 2.45 (CALL	CALL	25,000,000.00	25,000,000.00	153,125.00	0.00	25,153,125.00
09/22/19	NTRD	106352	FHLB 2.43 (CALL	CALL	25,000,000.00	25,000,000.00	151,875.00	0.00	25,151,875.00
09/22/19	NTRD	106358	FHLB 2.43 (CALL	CALL	25,000,000.00	25,000,000.00	151,875.00	0.00	25,151,875.00
09/27/19	NTRD	106376	FHLB 2.40 (CALL	CALL	25,000,000.00	25,000,000.00	150,000.00	0.00	25,150,000.00
09/27/19	NTRD	106377	FHLB 2.40 (CALL	CALL	25,000,000.00	25,000,000.00	150,000.00	0.00	25,150,000.00
09/27/19	NTRD	106379	FHLB 2.40 (CALL	CALL	25,000,000.00	25,000,000.00	150,000.00	0.00	25,150,000.00
09/27/19	NTRD	106380	FHLB 2.40 (CALL	CALL	25,000,000.00	25,000,000.00	150,000.00	0.00	25,150,000.00
09/27/19	NTRD	106382	FHLB 2.45 (CALL	CALL	25,000,000.00	25,000,000.00	153,125.00	0.00	25,153,125.00
09/28/19	NTRD	106378	FHLB 2.42 (CALL	CALL	25,000,000.00	25,000,000.00	151,250.00	0.00	25,151,250.00
			FHLB TOTAL		**400,000,000.00**	**400,000,000.00**	**2,362,500.00**	**0.00**	**402,362,500.00**
09/05/19	NTRD	106163	FHLMC 2.40 (CAL	CALL	25,000,000.00	25,000,000.00	150,000.00	0.00	25,150,000.00
09/05/19	NTRD	106226	FHLMC 2.40 (CAL	CALL	25,000,000.00	25,000,000.00	150,000.00	0.00	25,150,000.00
09/05/19	NTRD	106236	FHLMC 2.40 (CAL	CALL	25,000,000.00	25,000,000.00	150,000.00	0.00	25,150,000.00
09/05/19	NTRD	110072	FHLMC 2.95 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
09/06/19	NTRD	110049	FHLMC 2.95 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
09/06/19	NTRD	110074	FHLMC 2.95 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
09/06/19	NTRD	110075	FHLMC 2.97 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
09/07/19	NTRD	106171	FHLMC 2.35 (CAL	CALL	25,000,000.00	25,000,000.00	146,875.00	0.00	25,146,875.00
09/07/19	NTRD	106173	FHLMC 2.40 (CAL	CALL	25,000,000.00	25,000,000.00	150,000.00	0.00	25,150,000.00

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
09/08/19	NTRD	106166	FHLMC 2.40 (CAL	CALL	25,000,000.00	25,000,000.00	150,000.00	0.00	25,150,000.00
09/08/19	NTRD	106213	FHLMC 2.40 (CAL	CALL	25,000,000.00	25,000,000.00	150,000.00	0.00	25,150,000.00
09/08/19	NTRD	106229	FHLMC 2.40 (CAL	CALL	25,000,000.00	25,000,000.00	150,000.00	0.00	25,150,000.00
09/08/19	NTRD	106231	FHLMC 2.40 (CAL	CALL	25,000,000.00	25,000,000.00	150,000.00	0.00	25,150,000.00
09/08/19	NTRD	106238	FHLMC 2.40 (CAL	CALL	25,000,000.00	25,000,000.00	150,000.00	0.00	25,150,000.00
09/13/19	NTRD	110060	FHLMC 2.975 (CA	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
09/20/19	NTRD	106332	FHLMC 2.45 (CAL	CALL	25,000,000.00	25,000,000.00	153,125.00	0.00	25,153,125.00
09/20/19	NTRD	110120	FHLMC 2.97 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
09/20/19	NTRD	110121	FHLMC 3.00 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
09/25/19	NTRD	110134	FHLMC 3.01 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
09/27/19	NTRD	106393	FHLMC 2.50 (CAL	CALL	25,000,000.00	25,000,000.00	156,250.00	0.00	25,156,250.00
09/27/19	NTRD	106394	FHLMC 2.50 (CAL	CALL	25,000,000.00	25,000,000.00	156,250.00	0.00	25,156,250.00
09/27/19	NTRD	106471	FHLMC 2.45 (CAL	CALL	25,000,000.00	25,000,000.00	153,125.00	0.00	25,153,125.00
09/27/19	NTRD	110154	FHLMC 2.85 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
09/27/19	NTRD	110240	FHLMC 2.875 (CA	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
09/27/19	NTRD	110343	FHLMC 2.64 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
09/28/19	NTRD	103372	FHLMC 2.20 (CAL	CALL	50,000,000.00	50,000,000.00	275,000.00	0.00	50,275,000.00
09/28/19	NTRD	104050	FHLMC 2.32 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
09/28/19	NTRD	104051	FHLMC 2.32 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
09/28/19	NTRD	104056	FHLMC 2.33 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
			FHLMC TOTAL		**750,000,000.00**	**750,000,000.00**	**2,390,625.00**	**0.00**	**752,390,625.00**
NTRD Total					**1,174,360,000.00**	**1,174,345,447.87**	**4,938,727.90**	**14,552.13**	**1,179,298,727.90**

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
09/04/19	PHHPA	100748	FFCB 3.00 (CALL	CALL	5,000,000.00	5,000,000.00	0.00	0.00	5,000,000.00
			FFCB TOTAL		**5,000,000.00**	**5,000,000.00**	**0.00**	**0.00**	**5,000,000.00**
SPI Total					**5,000,000.00**	**5,000,000.00**	**0.00**	**0.00**	**5,000,000.00**

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

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	1,650,004,975.13	1,650,161,000.00	$156,024.87	20,000,000.00	20,018,200.00	$18,200.00
Euro CD's	0.00	$0.00	$0.00	0.00	0.00	$0.00
Bankers Acceptances	0.00	$0.00	$0.00	0.00	0.00	$0.00
Commercial Paper	7,488,428,719.82	7,488,242,285.94	($186,433.88)	0.00	0.00	$0.00
Governments	796,061,232.06	796,006,500.00	($54,732.06)	35,630,324.03	35,692,772.39	$62,448.36
Agencies	17,240,671,697.76	17,225,309,375.75	($15,362,322.01)	67,684,537.39	69,668,753.64	$1,984,216.25
Municipals	50,000,000.00	50,000,000.00	$0.00	3,790,000.00	3,790,000.00	$0.00
Corp. & Deposit Notes	101,714,321.36	102,646,541.20	$932,219.84	0.00	0.00	$0.00
Repurchase Agreements	0.00	0.00	$0.00	0.00	0.00	$0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	$0.00
Other	0.00	0.00	0.00	42,435,273.53	42,435,273.53	$0.00
TOTAL	$27,326,880,946.13	$27,312,365,702.89	($14,515,243.24)	$169,540,134.95	$171,604,999.56	$2,064,864.61

Market Pricing Policies and Source:

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

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

There were no Market Pricing Exceptions

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
99727	FFCB 1.36 (CALLABLE)	1.3600	10/28/2019	25,000,000.00	24,999,075.98	24,991,000.00
99781	FFCB 1.36 (CALLABLE)	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,991,000.00
99784	FFCB 1.36 (CALLABLE)	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,991,000.00
100686	FFCB 1.35 (CALLABLE)	1.3500	11/18/2019	25,000,000.00	25,000,000.00	24,984,000.00
101149	FFCB 1.41 (CALLABLE)	1.4100	01/07/2020	50,000,000.00	49,998,211.68	49,941,500.00
101151	FFCB 1.41 (CALLABLE)	1.4100	01/07/2020	47,540,000.00	47,538,299.65	47,484,378.20
103721	FFCB 1.55	1.5500	01/10/2020	41,980,000.00	41,979,411.66	41,936,340.80
102079	FFCB 1.24 (CALLABLE)	1.2400	01/13/2020	35,500,000.00	35,498,383.49	35,441,070.00
102781	FFCB 1.17 (CALLABLE)	1.1700	01/13/2020	25,000,000.00	24,996,930.87	24,953,750.00
102782	FFCB 1.17 (CALLABLE)	1.1700	01/13/2020	26,125,000.00	26,121,792.76	26,076,668.75
100464	FFCB 1.53 (CALLABLE)	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,980,050.00
100465	FFCB 1.53 (CALLABLE)	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,980,050.00
100512	FFCB 1.35	1.3500	01/28/2020	30,000,000.00	30,000,000.00	29,952,900.00
103760	FFCB 1.67 (CALLABLE)	1.6700	02/06/2020	18,000,000.00	18,000,000.00	17,990,460.00
101582	FFCB 1.36 (CALLABLE)	1.3600	02/18/2020	23,600,000.00	23,598,313.07	23,558,936.00
100627	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,958,750.00
100628	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,958,750.00
100641	FFCB 1.4	1.4000	02/24/2020	27,000,000.00	27,000,000.00	26,955,450.00
100666	FFCB 1.40 (CALLABLE)	1.4000	02/24/2020	19,150,000.00	19,150,000.00	19,118,402.50
100725	FFCB 1.40 (CALLABLE)	1.4000	02/24/2020	25,000,000.00	24,998,126.28	24,958,750.00
103927	FFCB 1.71 (CALLABLE)	1.7100	02/27/2020	25,000,000.00	25,000,000.00	24,989,000.00
101829	FFCB 1.40 (CALLABLE)	1.4000	03/16/2020	49,000,000.00	48,997,011.32	48,907,880.00
101891	FFCB 1.40 (CALLABLE)	1.4000	03/16/2020	41,500,000.00	41,498,984.56	41,421,980.00
100950	FFCB 1.59	1.5900	03/23/2020	25,000,000.00	25,000,000.00	24,975,750.00
101154	FFCB 1.40 (CALLABLE)	1.4000	04/07/2020	50,000,000.00	50,000,000.00	49,890,000.00
101159	FFCB 1.40 (CALLABLE)	1.4000	04/07/2020	50,000,000.00	49,996,765.93	49,890,000.00
101210	FFCB 1.40 (CALLABLE)	1.4000	04/07/2020	50,000,000.00	50,000,000.00	49,890,000.00
101295	FFCB 1.40 (CALLABLE)	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,943,500.00
101296	FFCB 1.40 (CALLABLE)	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,943,500.00
101300	FFCB 1.40 (CALLABLE)	1.4000	04/13/2020	50,000,000.00	50,000,000.00	49,887,000.00
101424	FFCB 1.40 (CALLABLE)	1.4000	04/13/2020	46,645,000.00	46,632,445.43	46,539,582.30
101408	FFCB 1.42 (CALLABLE)	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,942,500.00
101410	FFCB 1.42 (CALLABLE)	1.4200	04/27/2020	10,900,000.00	10,900,000.00	10,874,930.00
101411	FFCB 1.42 (CALLABLE)	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,942,500.00
101412	FFCB 1.42 (CALLABLE)	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,942,500.00
101413	FFCB 1.42 (CALLABLE)	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,942,500.00
101475	FFCB 1.47 (CALLABLE)	1.4700	05/04/2020	50,000,000.00	50,000,000.00	49,896,000.00
101476	FFCB 1.47 (CALLABLE)	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,948,000.00
101477	FFCB 1.47 (CALLABLE)	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,948,000.00
104773	FFCB 1.74 (CALLABLE)	1.7400	05/18/2020	30,000,000.00	30,000,000.00	29,984,400.00
103228	FFCB 1.65 (CALLABLE)	1.6500	06/01/2020	50,000,000.00	49,995,211.95	49,943,500.00
103229	FFCB 1.65 (CALLABLE)	1.6500	06/01/2020	16,000,000.00	15,998,467.80	15,981,920.00
101750	FFCB 1.52 (CALLABLE)	1.5200	06/08/2020	25,000,000.00	25,000,000.00	24,949,000.00
101922	FFCB 1.47 (CALLABLE)	1.4700	06/29/2020	50,000,000.00	50,000,000.00	49,872,500.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101924	FFCB 1.42 (CALLABLE)	1.4200	06/29/2020	25.000.000.00	25.000.000.00	24.927.000.00
101927	FFCB 1.42 (CALLABLE)	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,927,000.00
101935	FFCB 1.47 (CALLABLE)	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,936,250.00
101937	FFCB 1.42 (CALLABLE)	1.4200	06/29/2020	17,730,000.00	17,730,000.00	17,678,228.40
101939	FFCB 1.42 (CALLABLE)	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,927,000.00
102087	FFCB 1.19 (CALLABLE)	1.1900	07/13/2020	27,800,000.00	27,791,836.96	27,665,726.00
101553	FFCB 1.47 (CALLABLE)	1.4700	08/17/2020	40,000,000.00	40,000,000.00	39,882,800.00
101567	FFCB 1.47 (CALLABLE)	1.4700	08/17/2020	27,000,000.00	26,997,743.90	26,920,890.00
101571	FFCB 1.47 (CALLABLE)	1.4700	08/17/2020	25,000,000.00	24,994,829.26	24,926,750.00
101573	FFCB 1.47 (CALLABLE)	1.4700	08/17/2020	30.000.000.00	29.993.422.80	29.912.100.00
102633	FFCB 1.35 (CALLABLE)	1.3500	09/21/2020	23,165,000.00	23,164,149.81	23,064,463.90
102653	FFCB 1.35 (CALLABLE)	1.3500	09/21/2020	32,080,000.00	32,078,821.82	31,940,772.80
102708	FFCB 1.34 (CALLABLE)	1.3400	10/13/2020	50,000,000.00	49,992,238.21	49,775,500.00
105839	FFCB 1.81 (CALLABLE)	1.8100	10/19/2020	20,000,000.00	20,000,000.00	20,000,200.00
102809	FFCB 1.33 (CALLABLE)	1.3300	10/26/2020	25,000,000.00	25,000,000.00	24,878,500.00
102814	FFCB 1.33 (CALLABLE)	1.3300	10/26/2020	25,000,000.00	24,996,654.67	24,878,500.00
102926	FFCB 1.35 (CALLABLE)	1.3500	11/02/2020	25,000,000.00	24,986,379.20	24,821,750.00
101858	FFCB 1.54 (CALLABLE)	1.5400	12/14/2020	9.000.000.00	9.000.000.00	8.954.640.00
103485	FFCB 1.83 (CALLABLE)	1.8300	12/14/2020	33.770.000.00	33.749.462.61	33.770.000.00
101840	FFCB 1.55 (CALLABLE)	1.5500	12/21/2020	25,000,000.00	25,000,000.00	24,896,750.00
101847	FFCB 1.55 (CALLABLE)	1.5500	12/21/2020	33,000,000.00	32,991,010.96	32,863,710.00
104762	FFCB 1.93 (CALLABLE)	1.9300	02/11/2021	25,000,000.00	25,000,000.00	25,000,000.00
104763	FFCB 1.93 (CALLABLE)	1.9300	02/11/2021	25,000,000.00	25,000,000.00	25,000,000.00
100680	FFCB 1.62 (CALLABLE)	1.6200	02/17/2021	50,000,000.00	49,986,164.39	49,891,500.00
101608	FFCB 1.58 (CALLABLE)	1.5800	02/17/2021	25,000,000.00	24,990,909.43	24,882,500.00
101609	FFCB 1.58 (CALLABLE)	1.5800	02/17/2021	25,000,000.00	24,992,213.96	24,882,500.00
101611	FFCB 1.58 (CALLABLE)	1.5800	02/17/2021	25.000.000.00	24.992.218.48	24.882.500.00
101618	FFCB 1.58 (CALLABLE)	1.5800	02/17/2021	30.000.000.00	29.990.831.40	29.859.000.00
100817	FFCB 1.65 (CALLABLE)	1.6500	03/01/2021	12,390,000.00	12,388,245.97	12,342,794.10
100818	FFCB 1.65 (CALLABLE)	1.6500	03/01/2021	19,410,000.00	19,407,252.21	19,336,047.90
110153	FFCB 2.55	2.5500	03/11/2021	25,000,000.00	24,983,779.05	25,261,250.00
110253	FFCB 2.52 (CALLABLE)	2.5200	03/26/2021	25,000,000.00	25,000,000.00	25,056,000.00
110254	FFCB 2.52 (CALLABLE)	2.5200	03/26/2021	25,000,000.00	25,000,000.00	25,056,000.00
110255	FFCB 2.52 (CALLABLE)	2.5200	03/26/2021	25,000,000.00	25,000,000.00	25,056,000.00
101459	FFCB 1.68 (CALLABLE)	1.6800	04/05/2021	25.000.000.00	24.986.192.34	24.884.250.00
110419	FFCB 2.44 (CALLABLE)	2.4400	04/09/2021	25.000.000.00	25.000.000.00	25.047.750.00
110490	FFCB 2.44 (CALLABLE)	2.4400	04/09/2021	50,000,000.00	49,990,492.49	50,095,500.00
110491	FFCB 2.44 (CALLABLE)	2.4400	04/09/2021	4,025,000.00	4,024,234.64	4,032,687.75
110652	FFCB 2.44 (CALLABLE)	2.4400	04/09/2021	42,055,000.00	42,055,000.00	42,135,325.05
101152	FFCB 1.62 (CALLABLE)	1.6200	04/12/2021	50,000,000.00	50,000,000.00	49,664,500.00
101156	FFCB 1.62 (CALLABLE)	1.6200	04/12/2021	25,000,000.00	25,000,000.00	24,832,250.00
101277	FFCB 1.68 (CALLABLE)	1.6800	04/12/2021	25,000,000.00	24,992,346.66	24,884,750.00
101324	FFCB 1.68 (CALLABLE)	1.6800	04/12/2021	33,600,000.00	33,591,757.57	33,445,104.00
101325	FFCB 1.68 (CALLABLE)	1.6800	04/12/2021	35.500.000.00	35.486.392.95	35.336.345.00
101356	FFCB 1.68 (CALLABLE)	1.6800	04/12/2021	26.440.000.00	26.431.879.13	26.318.111.60

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101349	FFCB 1.62 (CALLABLE)	1.6200	04/20/2021	50.000.000.00	49.987.579.39	49.757.000.00
101354	FFCB 1.62 (CALLABLE)	1.6200	04/20/2021	25,000,000.00	24,992,237.13	24,878,500.00
101400	FFCB 1.62 (CALLABLE)	1.6200	04/20/2021	30,000,000.00	29,987,883.30	29,854,200.00
101454	FFCB 1.62 (CALLABLE)	1.6200	04/20/2021	20,710,000.00	20,693,816.77	20,609,349.40
101448	FFCB 1.70 (CALLABLE)	1.7000	05/03/2021	25,000,000.00	24,992,059.14	24,973,250.00
101449	FFCB 1.70 (CALLABLE)	1.7000	05/03/2021	25,000,000.00	24,992,059.14	24,973,250.00
104785	FFCB 1.99 (CALLABLE)	1.9900	05/03/2021	23,650,000.00	23,635,849.03	23,650,473.00
101597	FFCB 1.55 (CALLABLE)	1.5500	05/17/2021	45,650,000.00	45,642,566.86	45,397,555.50
101603	FFCB 1.55 (CALLABLE)	1.5500	05/17/2021	25,000,000.00	24,987,801.24	24,861,750.00
104764	FFCB 1.97 (CALLABLE)	1.9700	05/17/2021	40.000.000.00	39.981.297.72	40.000.800.00
103115	FFCB 1.66 (CALLABLE)	1.6600	05/25/2021	25,000,000.00	24,957,026.23	24,865,500.00
110861	FFCB 2.36 (CALLABLE)	2.3600	05/28/2021	50,000,000.00	50,000,000.00	50,166,000.00
101934	FFCB 1.62 (CALLABLE)	1.6200	06/14/2021	50,000,000.00	50,000,000.00	49,769,000.00
103109	FFCB 1.62 (CALLABLE)	1.6200	06/14/2021	39,040,000.00	38,948,518.36	38,859,635.20
104551	FFCB 2.03 (CALLABLE)	2.0300	07/19/2021	40,000,000.00	40,000,000.00	40,000,000.00
104629	FFCB 2.03 (CALLABLE)	2.0300	07/19/2021	42,205,000.00	42,205,000.00	42,205,000.00
102186	FFCB 1.50 (CALLABLE)	1.5000	07/28/2021	50,000,000.00	50,000,000.00	49,761,500.00
102187	FFCB 1.50 (CALLABLE)	1.5000	07/28/2021	25.000.000.00	25.000.000.00	24.880.750.00
102188	FFCB 1.50 (CALLABLE)	1.5000	07/28/2021	35.000.000.00	35.000.000.00	34.833.050.00
102215	FFCB 1.68 (CALLABLE)	1.6800	08/16/2021	28,075,000.00	28,074,479.06	27,966,349.75
102416	FFCB 1.44 (CALLABLE)	1.4400	08/16/2021	32,120,000.00	32,110,898.17	31,900,941.60
102407	FFCB 1.46 (CALLABLE)	1.4600	09/01/2021	25,000,000.00	24,995,201.26	24,856,500.00
102431	FFCB 1.46 (CALLABLE)	1.4600	09/01/2021	25,000,000.00	24,989,894.97	24,856,500.00
102514	FFCB 1.46 (CALLABLE)	1.4600	09/01/2021	25,000,000.00	24,990,344.35	24,856,500.00
102522	FFCB 1.46 (CALLABLE)	1.4600	09/01/2021	11,175,000.00	11,166,348.81	11,110,855.50
102475	FFCB 1.54 (CALLABLE)	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,890,750.00
102476	FFCB 1.54 (CALLABLE)	1.5400	09/08/2021	25.000.000.00	25.000.000.00	24.890.750.00
102477	FFCB 1.54 (CALLABLE)	1.5400	09/08/2021	25.000.000.00	25.000.000.00	24.890.750.00
102479	FFCB 1.54 (CALLABLE)	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,890,750.00
102666	FFCB 1.42 (CALLABLE)	1.4200	10/04/2021	50,000,000.00	49,989,945.24	49,530,000.00
102756	FFCB 1.54 (CALLABLE)	1.5400	10/12/2021	43,000,000.00	42,973,775.91	42,711,900.00
102850	FFCB 1.54 (CALLABLE)	1.5400	10/12/2021	50,000,000.00	50,000,000.00	49,665,000.00
102851	FFCB 1.54 (CALLABLE)	1.5400	10/12/2021	2,275,000.00	2,275,000.00	2,259,757.50
102806	FFCB 1.52 (CALLABLE)	1.5200	10/25/2021	50,000,000.00	50,000,000.00	49,757,500.00
102831	FFCB 1.52 (CALLABLE)	1.5200	10/25/2021	50.000.000.00	49.995.862.97	49.757.500.00
102832	FFCB 1.52 (CALLABLE)	1.5200	10/25/2021	22.765.000.00	22.763.116.41	22.654.589.75
109206	FFCB 3.22 (CALLABLE)	3.2200	11/15/2021	25,000,000.00	25,000,000.00	25,038,250.00
109207	FFCB 3.22 (CALLABLE)	3.2200	11/15/2021	27,000,000.00	27,000,000.00	27,041,310.00
103182	FFCB 2.00 (CALLABLE)	2.0000	12/06/2021	50,000,000.00	50,000,000.00	50,001,500.00
103260	FFCB 2.00 (CALLABLE)	2.0000	12/06/2021	15,000,000.00	15,000,000.00	15,000,450.00
103222	FFCB 2.01	2.0100	12/08/2021	50,000,000.00	50,000,000.00	50,296,500.00
103482	FFCB 2.08 (CALLABLE)	2.0800	12/20/2021	50,000,000.00	49,869,182.73	50,001,500.00
103483	FFCB 2.08 (CALLABLE)	2.0800	12/20/2021	5,800,000.00	5,784,825.24	5,800,174.00
103496	FFCB 2.08 (CALLABLE)	2.0800	12/20/2021	14.000.000.00	13.965.650.72	14.000.420.00
103659	FFCB 2.08 (CALLABLE)	2.0800	01/24/2022	20.000.000.00	20.000.000.00	20.001.000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
103660	FFCB 2.08 (CALLABLE)	2.0800	01/24/2022	20.000.000.00	20.000.000.00	20.001.000.00
103661	FFCB 2.08 (CALLABLE)	2.0800	01/24/2022	20,000,000.00	20,000,000.00	20,001,000.00
104648	FFCB 2.05 (CALLABLE)	2.0500	01/24/2022	22,380,000.00	22,369,081.01	22,380,895.20
110182	FFCB 2.65 (CALLABLE)	2.6500	03/18/2022	21,500,000.00	21,500,000.00	21,576,540.00
107431	FFCB 2.625	2.6250	04/04/2022	34,000,000.00	34,000,000.00	34,803,420.00
110757	FFCB 2.25	2.2500	05/16/2022	50,000,000.00	49,934,443.43	50,771,500.00
110862	FFCB 2.43 (CALLABLE)	2.4300	06/03/2022	50,000,000.00	49,982,189.78	50,118,000.00
110827	FFCB 2.20	2.2000	11/23/2022	24,700,000.00	24,696,230.72	25,147,070.00
109948	FFCB 2.87 (CALLABLE)	2.8700	02/13/2023	20,000,000.00	20,000,000.00	20,067,400.00
109949	FFCB 2.87 (CALLABLE)	2.8700	02/13/2023	20.000.000.00	20.000.000.00	20.067.400.00
110462	FFCB 2.67 (CALLABLE)	2.6700	04/17/2023	25,000,000.00	25,000,000.00	25,105,750.00
110693	FFCB 2.66 (CALLABLE)	2.6600	05/08/2023	25,000,000.00	25,000,000.00	25,010,250.00
110704	FFCB 2.66 (CALLABLE)	2.6600	05/08/2023	25,000,000.00	25,000,000.00	25,010,250.00
110720	FFCB 2.66 (CALLABLE)	2.6600	05/08/2023	30,490,000.00	30,469,417.69	30,502,500.90
110795	FFCB 2.30	2.3000	05/15/2023	50,000,000.00	50,103,250.12	51,211,000.00
110983	FFCB 2.40 (CALLALBLE)	2.4000	06/19/2023	25,000,000.00	25,000,000.00	25,073,750.00
111239	FFCB 2.20 (CALLABLE)	2.2000	07/24/2023	25,000,000.00	25,000,000.00	25,050,500.00
111240	FFCB 2.20 (CALLABLE)	2.2000	07/24/2023	25.000.000.00	25.000.000.00	25.050.500.00
111661	FFCB 2.17 (CALLABLE)	2.1700	09/26/2023	50.000.000.00	50.000.000.00	50.011.500.00
111662	FFCB 2.17 (CALLABLE)	2.1700	09/26/2023	50,000,000.00	50,000,000.00	50,011,500.00
109086	FFCB 3.46 (CALLABLE)	3.4600	10/24/2023	25,000,000.00	25,000,000.00	25,022,250.00
109104	FFCB 3.46 (CALLABLE)	3.4600	10/24/2023	8,095,000.00	8,082,960.69	8,102,204.55
111663	FFCB 2.22 (CALLABLE)	2.2200	12/26/2023	50,000,000.00	50,000,000.00	49,933,000.00
110003	FFCB 2.92 (CALLABLE)	2.9200	02/20/2024	20,000,000.00	19,991,221.24	20,071,400.00
110731	FFCB 2.31	2.3100	05/13/2024	50,000,000.00	50,000,000.00	51,494,000.00
110842	FFCB 2.62 (CALLABLE)	2.6200	05/28/2024	25,000,000.00	25,000,000.00	25,094,250.00
110997	FFCB 2.22 (CALLABLE)	2.2200	06/21/2024	23.500.000.00	23.500.000.00	23.603.400.00
110998	FFCB 2.22 (CALLABLE)	2.2200	06/21/2024	25.000.000.00	25.000.000.00	25.110.000.00
111012	FFCB 2.22 (CALLABLE)	2.2200	06/21/2024	13,000,000.00	13,000,000.00	13,057,200.00
111013	FFCB 2.22 (CALLABLE)	2.2200	06/21/2024	25,000,000.00	25,000,000.00	25,110,000.00
111270	FFCB 2.24 (CALLALBLE)	2.2400	07/30/2024	25,000,000.00	25,000,000.00	25,024,500.00
111271	FFCB 2.24 (CALLABLE)	2.2400	07/30/2024	25,000,000.00	25,000,000.00	25,024,500.00
111272	FFCB 2.24 (CALLABLE)	2.2400	07/30/2024	25,000,000.00	25,000,000.00	25,024,500.00
111273	FFCB 2.24 (CALLABLE)	2.2400	07/30/2024	25,000,000.00	25,000,000.00	25,024,500.00
111362	FFCB 2.12 (CALLABLE)	2.1200	08/12/2024	25.000.000.00	25.000.000.00	24.880.750.00
111374	FFCB 2.12 (CALLABLE)	2.1200	08/12/2024	9.500.000.00	9.500.000.00	9.454.685.00
111466	FFCB 2.06 (CALLABLE)	2.0600	08/13/2024	25,000,000.00	25,000,000.00	24,822,000.00
111475	FFCB 2.06 (CALLABLE)	2.0600	08/13/2024	32,000,000.00	32,000,000.00	31,772,160.00
111534	FFCB 2.06 (CALLABLE)	2.0600	08/13/2024	18,960,000.00	18,959,066.18	18,825,004.80
110881	FFCB 2.32	2.3200	08/28/2024	50,000,000.00	50,267,828.22	51,571,000.00
110882	FFCB 2.32	2.3200	08/28/2024	18,000,000.00	18,096,418.16	18,565,560.00
111525	FFCB 2.00 (CALLABLE)	2.0000	09/03/2024	25,000,000.00	25,000,000.00	24,968,500.00
111526	FFCB 2.00 (CALLABLE)	2.0000	09/03/2024	25,000,000.00	25,000,000.00	24,968,500.00
111573	FFCB 2.00 (CALLABLE)	2.0000	09/03/2024	25.000.000.00	25.000.000.00	24.968.500.00
111255	FFCB 2.45 (CALLABLE)	2.4500	07/23/2025	29.664.000.00	29.664.000.00	29.718.285.12

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111353	FFCB 2.26 (CALLABLE)	2.2600	08/12/2025	20.200.000.00	20.200.000.00	20.153.742.00
111409	FFCB 2.17 (CALLABLE)	2.1700	08/19/2025	25,000,000.00	25,000,000.00	24,889,250.00
111410	FFCB 2.17 (CALLABLE)	2.1700	08/19/2025	25,000,000.00	25,000,000.00	24,889,250.00
FFCB TOTAL				**5,395,359,000.00**	**5,394,918,220.69**	**5,392,420,023.82**
99488	FHLB 1.45 (CALLABLE)	1.4500	10/02/2019	25,000,000.00	25,000,000.00	24,999,750.00
99751	FHLB 1.57 (CALLABLE)	1.5700	04/29/2020	25,000,000.00	25,000,000.00	24,930,000.00
101892	FHLB 1.45 (CALLABLE)	1.4500	06/15/2020	31,200,000.00	31,200,000.00	31,113,888.00
101261	FHLB 1.55 (CALLABLE)	1.5500	10/26/2020	25,000,000.00	25,000,000.00	24,899,250.00
101316	FHLB 1.55 (CALLABLE)	1.5500	10/26/2020	50.000.000.00	49.994.050.53	49.798.500.00
102841	FHLB 1.375 (CALLABLE)	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,874,000.00
102843	FHLB 1.375 (CALLABLE)	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,874,000.00
106480	FHLB 2.07 (CALLABLE)	2.0700	12/21/2020	25,000,000.00	25,000,000.00	25,006,000.00
106481	FHLB 2.07 (CALLABLE)	2.0700	12/21/2020	25,000,000.00	25,000,000.00	25,006,000.00
106489	FHLB 2.125 (CALLABLE)	2.1250	12/29/2020	25,000,000.00	25,000,000.00	25,008,500.00
106757	FHLB 2.20 (CALLABLE)	2.2000	01/29/2021	25,000,000.00	25,000,000.00	24,987,500.00
100765	FHLB 1.69 (CALLABLE)	1.6900	02/26/2021	6,000,000.00	5,999,492.77	5,954,880.00
100766	FHLB 1.69 (CALLABLE)	1.6900	02/26/2021	1.200.000.00	1.199.898.57	1.190.976.00
110175	FHLB 2.375	2.3750	03/12/2021	25.000.000.00	24.945.827.63	25.213.000.00
110690	FHLB 2.375	2.3750	03/12/2021	50,000,000.00	50,059,011.76	50,426,000.00
101232	FHLB 1.70 (CALLABLE)	1.7000	04/26/2021	34,500,000.00	34,495,669.55	34,368,900.00
101329	FHLB 1.70 (CALLABLE)	1.7000	04/26/2021	25,000,000.00	25,000,000.00	24,905,000.00
104772	FHLB 2.00 (CALLABLE)	2.0000	05/17/2021	20,000,000.00	20,000,000.00	19,990,800.00
110849	FHLB 2.25	2.2500	06/11/2021	45,000,000.00	44,988,858.00	45,433,800.00
101994	FHLB 1.50 (CALLABLE)	1.5000	06/30/2021	25,000,000.00	25,000,000.00	24,797,000.00
102008	FHLB 1.50 (CALLABLE)	1.5000	06/30/2021	29,000,000.00	29,000,000.00	28,764,520.00
102013	FHLB 1.50 (CALLABLE)	1.5000	06/30/2021	16.950.000.00	16.950.000.00	16.812.366.00
102075	FHLB 1.44 (CALLABLE)	1.4400	07/19/2021	29.695.000.00	29.692.328.90	29.463.379.00
102189	FHLB 1.50 (CALLABLE)	1.5000	07/28/2021	24,000,000.00	24,000,000.00	23,874,960.00
102427	FHLB 1.55 (CALLABLE)	1.5500	09/01/2021	25,000,000.00	24,990,402.51	24,887,250.00
102455	FHLB 1.56 (CALLABLE)	1.5600	09/21/2021	25,000,000.00	25,000,000.00	24,895,750.00
102651	FHLB 1.47 (CALLABLE)	1.4700	09/30/2021	41,500,000.00	41,500,000.00	41,247,265.00
102039	FHLB 1.625 (CALLABLE)	1.6250	10/07/2021	50,000,000.00	50,000,000.00	49,757,500.00
109080	FHLB 3.17 (CALLABLE)	3.1700	10/25/2021	25,000,000.00	25,000,000.00	25,020,500.00
102821	FHLB 1.55 (CALLABLE)	1.5500	10/26/2021	17.500.000.00	17.500.000.00	17.394.825.00
102810	FHLB 1.55 (CALLABLE)	1.5500	10/27/2021	50.000.000.00	50.000.000.00	49.762.000.00
109179	FHLB 3.20 (CALLABLE)	3.2000	11/15/2021	25,000,000.00	25,000,000.00	25,036,500.00
103047	FHLB 1.82 (CALLABLE)	1.8200	11/24/2021	50,000,000.00	50,000,000.00	50,000,500.00
103007	FHLB 1.625 (CALLABLE)	1.6250	11/26/2021	50,000,000.00	50,000,000.00	49,822,500.00
103117	FHLB 2.02 (CALLABLE)	2.0200	11/26/2021	25,000,000.00	25,000,000.00	25,004,750.00
103127	FHLB 2.02 (CALLABLE)	2.0200	11/26/2021	25,000,000.00	25,000,000.00	25,004,750.00
103223	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,902,552.20	50,203,500.00
103224	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,902,552.20	50,203,500.00
103225	FHLB 1.875	1.8750	11/29/2021	25.000.000.00	24.951.276.09	25.101.750.00
103226	FHLB 1.875	1.8750	11/29/2021	50.000.000.00	49.934.890.11	50.203.500.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
103227	FHLB 1.875	1.8750	11/29/2021	50.000.000.00	49.934.890.11	50.203.500.00
103179	FHLB 2.00 (CALLABLE)	2.0000	12/02/2021	24,200,000.00	24,200,000.00	24,207,744.00
103189	FHLB 2.00 (CALLABLE)	2.0000	12/02/2021	15,000,000.00	15,000,000.00	15,004,800.00
103116	FHLB 2.00 (CALLABLE)	2.0000	12/06/2021	25,000,000.00	25,000,000.00	25,011,250.00
103099	FHLB 2.00 (CALLABLE)	2.0000	12/09/2021	25,000,000.00	25,000,000.00	25,011,000.00
103424	FHLB 2.25 (CALLABLE)	2.2500	12/27/2021	18,000,000.00	18,000,000.00	18,012,600.00
104027	FHLB 2.25 (CALLABLE)	2.2500	02/01/2022	20,000,000.00	19,995,247.63	20,001,200.00
104052	FHLB 2.22 (CALLABLE)	2.2200	03/08/2022	25,000,000.00	25,000,000.00	25,001,250.00
110199	FHLB 2.65 (CALLABLE)	2.6500	03/25/2022	25,000,000.00	25,000,000.00	25,097,750.00
104233	FHLB 2.20 (CALLABLE)	2.2000	03/29/2022	13.500.000.00	13.500.000.00	13.500.540.00
110692	FHLB 2.55 (CALLABLE)	2.5500	05/06/2022	26,000,000.00	26,000,000.00	26,088,400.00
110719	FHLB 2.55 (CALLABLE)	2.5500	05/06/2022	47,000,000.00	47,000,000.00	47,159,800.00
104693	FHLB 2.00 (CALLABLE)	2.0000	05/17/2022	25,000,000.00	25,000,000.00	25,010,000.00
105795	FHLB 2.25 (CALLABLE)	2.2500	10/24/2022	25,000,000.00	25,000,000.00	25,005,250.00
105796	FHLB 2.20 (CALLABLE)	2.2000	10/24/2022	25,000,000.00	25,000,000.00	25,006,250.00
105804	FHLB 2.20 (CALLABLE)	2.2000	10/24/2022	10,000,000.00	10,000,000.00	10,002,500.00
105914	FHLB 2.25 (CALLABLE)	2.2500	10/26/2022	25,000,000.00	25,000,000.00	25,007,500.00
106665	FHLB 2.28 (CALLABLE)	2.2800	10/26/2022	40.975.000.00	40.844.544.10	40.980.326.75
106582	FHLB 2.41 (CALLABLE)	2.4100	01/10/2023	25.000.000.00	25.000.000.00	25.004.750.00
111074	FHLB 2.18 (CALLABLE)	2.1800	06/26/2023	30,825,000.00	30,825,000.00	30,864,147.75
108994	FHLB 3.45 (CALLABLE)	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,027,250.00
108995	FHLB 3.45 (CALLABLE)	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,027,250.00
108998	FHLB 3.45 (CALLABLE)	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,027,250.00
109006	FHLB 3.50 (CALLABLE)	3.5000	10/30/2023	25,000,000.00	25,000,000.00	25,027,500.00
109833	FHLB 2.94 (CALLABLE)	2.9400	01/29/2024	10,000,000.00	10,000,000.00	10,127,000.00
109859	FHLB 2.94 (CALLABLE)	2.9400	01/29/2024	15,000,000.00	14,990,259.44	15,190,500.00
109873	FHLB 3.10 (CALLABLE)	3.1000	01/29/2024	10.100.000.00	10.100.000.00	10.130.401.00
109805	FHLB 3.15 (CALLABLE)	3.1500	02/05/2024	25.000.000.00	25.000.000.00	25.082.000.00
110344	FHLB 2.625 (CALLABLE)	2.6250	04/15/2024	12,800,000.00	12,800,000.00	12,838,784.00
110694	FHLB 2.73 (CALLABLE)	2.7300	05/08/2024	23,950,000.00	23,924,658.49	23,964,609.50
111071	FHLB 2.20 (CALLABLE)	2.2000	06/26/2024	25,000,000.00	25,000,000.00	25,025,250.00
111072	FHLB 2.20 (CALLABLE)	2.2000	06/26/2024	29,000,000.00	29,000,000.00	29,029,290.00
111468	FHLB 2.15 (CALLABLE)	2.1500	08/28/2024	25,000,000.00	25,000,000.00	24,707,500.00
111469	FHLB 2.15 (CALLABLE)	2.1500	08/28/2024	25,000,000.00	25,000,000.00	24,707,500.00
111571	FHLB 2.15 (CALLABLE)	2.1500	08/28/2024	37.715.000.00	37.705.700.91	37.273.734.50
111058	FHLB 2.42 (CALLABLE)	2.4200	12/26/2024	21.000.000.00	21.000.000.00	21.030.660.00
111502	FHLB 2.20 (CALLABLE)	2.2000	03/03/2025	25,000,000.00	25,000,000.00	24,768,250.00
FHLB TOTAL				**2,126,610,000.00**	**2,126,027,111.50**	**2,125,404,596.50**
111546	FHLB D-N	2.0100	10/04/2019	50,000,000.00	49,991,625.00	49,992,000.00
111547	FHLB D-N	2.0100	10/04/2019	50,000,000.00	49,991,625.00	49,992,000.00
111548	FHLB D-N	2.0300	10/08/2019	50,000,000.00	49,980,263.89	49,981,500.00
111549	FHLB D-N	2.0300	10/08/2019	50,000,000.00	49,980,263.89	49,981,500.00
FHLD TOTAL				**200,000,000.00**	**199,943,777.78**	**199,947,000.00**

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
99533	FHLMC 1.250	1.2500	10/02/2019	50.000.000.00	49.999.853.89	49.998.500.00
99534	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,999,853.89	49,998,500.00
99543	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,999,907.85	49,998,500.00
99544	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,999,907.85	49,998,500.00
99758	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,999,933.19	49,998,500.00
99759	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,999,933.19	49,998,500.00
100266	FHLMC 1.25	1.2500	10/02/2019	45,000,000.00	44,999,583.06	44,998,650.00
100383	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,999,563.09	49,998,500.00
103489	FHLMC 1.55 (CALLABLE)	1.5500	12/23/2019	50,000,000.00	49,994,289.00	49,948,500.00
103490	FHLMC 1.55 (CALLABLE)	1.5500	12/23/2019	12.000.000.00	11.998.629.36	11.987.640.00
100531	FHLMC 1.52 (CALLABLE)	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,970,750.00
100532	FHLMC 1.52 (CALLABLE)	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,970,750.00
100513	FHLMC 1.50 (CALLABLE)	1.5000	02/10/2020	25,000,000.00	25,000,000.00	24,967,750.00
101176	FHLMC 1.40 (CALLABLE)	1.4000	04/06/2020	50,000,000.00	50,000,000.00	49,898,500.00
101510	FHLMC 1.50 (CALLABLE)	1.5000	05/18/2020	25,000,000.00	25,000,000.00	24,942,500.00
101586	FHLMC 1.45 (CALLABLE)	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,936,250.00
101601	FHLMC 1.45 (CALLABLE)	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,937,000.00
101528	FHLMC 1.35 (CALLABLE)	1.3500	05/26/2020	18.000.000.00	18.000.000.00	17.938.260.00
101575	FHLMC 1.45 (CALLABLE)	1.4500	05/28/2020	25.000.000.00	25.000.000.00	24.935.250.00
101921	FHLMC 1.47 (CALLABLE)	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,957,000.00
101574	FHLMC 1.46 (CALLABLE)	1.4600	08/25/2020	25,000,000.00	24,998,463.09	24,908,750.00
101581	FHLMC 1.50 (CALLABLE)	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,921,000.00
101588	FHLMC 1.50 (CALLABLE)	1.5000	08/28/2020	10,000,000.00	10,000,000.00	9,968,400.00
102433	FHLMC 1.46 (CALLABLE)	1.4600	09/14/2020	25,000,000.00	25,000,000.00	24,931,750.00
102449	FHLMC 1.45 (CALLABLE)	1.4500	09/14/2020	25,000,000.00	25,000,000.00	24,933,250.00
102448	FHLMC 1.43 (CALLABLE)	1.4300	09/21/2020	25,000,000.00	25,000,000.00	24,929,250.00
102012	FHLMC 1.28 (CALLABLE)	1.2800	09/30/2020	50.000.000.00	50.000.000.00	49.774.500.00
102014	FHLMC 1.32 (CALLABLE)	1.3200	09/30/2020	50.000.000.00	50.000.000.00	49.791.500.00
101229	FHLMC 1.525 (CALLABLE)	1.5250	10/07/2020	50,000,000.00	50,000,000.00	49,844,500.00
101157	FHLMC 1.55 (CALLABLE)	1.5500	10/13/2020	50,000,000.00	49,997,127.64	49,845,000.00
104595	FHLMC 1.75 (CALLABLE)	1.7500	10/26/2020	40,000,000.00	40,000,000.00	39,956,800.00
101641	FHLMC 1.70 (CALLABLE)	1.7000	12/02/2020	25,000,000.00	25,000,000.00	24,953,750.00
102001	FHLMC 1.33 (CALLABLE)	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,739,500.00
102002	FHLMC 1.33 (CALLABLE)	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,739,500.00
102006	FHLMC 1.33 (CALLABLE)	1.3300	12/30/2020	25.000.000.00	25.000.000.00	24.869.750.00
102007	FHLMC 1.33 (CALLABLE)	1.3300	12/30/2020	50.000.000.00	50.000.000.00	49.739.500.00
102011	FHLMC 1.33 (CALLABLE)	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,682,500.00
102015	FHLMC 1.33 (CALLABLE)	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,739,500.00
102016	FHLMC 1.33 (CALLABLE)	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,739,500.00
102429	FHLMC 1.41 (CALLABLE)	1.4100	02/24/2021	50,000,000.00	50,000,000.00	49,729,500.00
104426	FHLMC 2.01 (CALLABLE)	2.0100	04/13/2021	17,500,000.00	17,500,000.00	17,500,350.00
104480	FHLMC 2.00 (CALLABLE)	2.0000	04/26/2021	17,510,000.00	17,510,000.00	17,510,175.10
104424	FHLMC 2.00 (CALLABLE)	2.0000	04/27/2021	25,000,000.00	25,000,000.00	25,003,250.00
104485	FHLMC 2.00 (CALLABLE)	2.0000	04/27/2021	12.320.000.00	12.320.000.00	12.321.601.60
110670	FHLMC 2.44 (CALLABLE)	2.4400	05/07/2021	25.000.000.00	25.000.000.00	25.060.000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110671	FHLMC 2.44 (CALLABLE)	2.4400	05/07/2021	25,000,000.00	25,000,000.00	25,060,000.00
102291	FHLMC 1.45 (CALLABLE)	1.4500	05/26/2021	50,000,000.00	50,000,000.00	49,714,500.00
104447	FHLMC 2.06 (CALLABLE)	2.0600	07/27/2021	25,000,000.00	25,000,000.00	25,001,250.00
102432	FHLMC 1.62 (CALLABLE)	1.6200	09/16/2021	25,000,000.00	25,000,000.00	24,907,500.00
102458	FHLMC 1.625 (CALLABLE)	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,915,000.00
102474	FHLMC 1.625 (CALLABLE)	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,911,750.00
102625	FHLMC 1.50 (CALLABLE)	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,726,500.00
102627	FHLMC 1.50 (CALLABLE)	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,723,000.00
102628	FHLMC 1.50 (CALLABLE)	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,721,000.00
102629	FHLMC 1.50 (CALLABLE)	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,714,500.00
102630	FHLMC 1.50 (CALLABLE)	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,712,500.00
102631	FHLMC 1.50 (CALLABLE)	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,707,000.00
102700	FHLMC 1.56 (CALLABLE)	1.5600	10/21/2021	50,000,000.00	50,000,000.00	49,763,000.00
104655	FHLMC 2.00 (CALLABLE)	2.0000	10/26/2021	50,000,000.00	50,000,000.00	50,006,500.00
102706	FHLMC 1.60 (CALLABLE)	1.6000	10/27/2021	50,000,000.00	50,000,000.00	49,784,000.00
102711	FHLMC 1.61 (CALLABLE)	1.6100	10/27/2021	25,000,000.00	25,000,000.00	24,899,250.00
102860	FHLMC 1.56 (CALLABLE)	1.5600	10/27/2021	50,000,000.00	50,000,000.00	49,755,500.00
103009	FHLMC 1.625 (CALLABLE)	1.6250	11/26/2021	50,000,000.00	50,000,000.00	49,811,500.00
103045	FHLMC 1.82 (CALLABLE)	1.8200	12/01/2021	25,000,000.00	24,997,287.66	24,999,750.00
103043	FHLMC 1.93 (CALLABLE)	1.9300	12/02/2021	25,000,000.00	25,000,000.00	25,008,250.00
103053	FHLMC 1.95 (CALLABLE)	1.9500	12/02/2021	25,000,000.00	25,000,000.00	25,009,250.00
103041	FHLMC 1.95 (CALLABLE)	1.9500	12/06/2021	25,000,000.00	25,000,000.00	25,009,500.00
103598	FHLMC 2.20 (CALLABLE)	2.2000	01/26/2022	22,520,000.00	22,520,000.00	22,526,981.20
103665	FHLMC 2.15 (CALLABLE)	2.1500	01/26/2022	25,000,000.00	25,000,000.00	25,007,500.00
110461	FHLMC 2.70 (CALLABLE)	2.7000	04/08/2022	25,000,000.00	25,000,000.00	25,003,250.00
110302	FHLMC 2.55(CALLABLE)	2.5500	04/14/2022	25,000,000.00	25,000,000.00	25,005,750.00
110532	FHLMC 2.65 (CALLABLE)	2.6500	04/18/2022	25,000,000.00	25,000,000.00	25,008,250.00
104635	FHLMC 2.22 (CALLABLE)	2.2200	05/16/2022	25,000,000.00	25,000,000.00	25,011,500.00
104654	FHLMC 2.22 (CALLABLE)	2.2200	05/16/2022	25,000,000.00	25,000,000.00	25,010,250.00
104660	FHLMC 2.22 (CALLABLE)	2.2200	05/16/2022	25,000,000.00	25,000,000.00	25,010,500.00
104643	FHLMC 2.20 (CALLABLE)	2.2000	05/17/2022	25,000,000.00	25,000,000.00	25,016,500.00
110721	FHLMC 2.58 (CALLABLE)	2.5800	05/20/2022	25,000,000.00	25,000,000.00	25,021,000.00
110914	FHLMC 2.40 (CALLABLE)	2.4000	06/10/2022	50,000,000.00	50,000,000.00	50,136,500.00
110915	FHLMC 2.40 (CALLABLE)	2.4000	06/10/2022	50,000,000.00	50,000,000.00	50,136,500.00
110444	FHLMC 2.70 (CALLABLE)	2.7000	10/11/2022	25,000,000.00	25,000,000.00	25,005,000.00
110489	FHLMC 2.70 (CALLABLE)	2.7000	10/11/2022	25,000,000.00	25,000,000.00	25,005,000.00
110361	FHLMC 2.60 (CALLABLE)	2.6000	10/17/2022	14,105,000.00	14,105,000.00	14,108,385.20
110364	FHLMC 2.625 (CALLABLE)	2.6250	10/17/2022	50,000,000.00	50,000,000.00	50,012,500.00
105798	FHLMC 2.25 (CALLABLE)	2.2500	10/18/2022	25,000,000.00	25,000,000.00	25,004,750.00
105782	FHLMC 2.25 (CALLABLE)	2.2500	10/19/2022	25,000,000.00	25,000,000.00	25,004,500.00
105797	FHLMC 2.25 (CALLABLE)	2.2500	10/20/2022	25,000,000.00	25,000,000.00	25,006,000.00
110420	FHLMC 2.70 (CALLABLE)	2.7000	10/25/2022	24,985,000.00	24,985,000.00	24,995,243.85
110533	FHLMC 2.70 (CALLABLE)	2.7000	10/25/2022	25,000,000.00	25,000,000.00	25,011,250.00
110534	FHLMC 2.70 (CALLABLE)	2.7000	10/25/2022	25,000,000.00	25,000,000.00	25,011,250.00
105808	FHLMC 2.26 (CALLABLE)	2.2600	10/26/2022	25,000,000.00	25,000,000.00	25,006,750.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
105819	FHLMC 2.27 (CALLABLE)	2.2700	10/27/2022	25.000.000.00	25.000.000.00	25.008.250.00
105825	FHLMC 2.27 (CALLABLE)	2.2700	10/27/2022	25,000,000.00	25,000,000.00	25,007,250.00
105831	FHLMC 2.30 (CALLABLE)	2.3000	10/27/2022	25,000,000.00	25,000,000.00	25,007,250.00
105832	FHLMC 2.30 (CALLABLE)	2.3000	10/27/2022	25,000,000.00	25,000,000.00	25,007,000.00
105903	FHLMC 2.30 (CALLABLE)	2.3000	11/03/2022	25,000,000.00	25,000,000.00	25,014,750.00
105923	FHLMC 2.30 (CALLABLE)	2.3000	11/03/2022	25,000,000.00	25,000,000.00	25,009,750.00
105921	FHLMC 2.30 (CALLABLE)	2.3000	11/07/2022	25,000,000.00	25,000,000.00	25,011,000.00
105913	FHLMC 2.30 (CALLABLE)	2.3000	11/08/2022	25,000,000.00	25,000,000.00	25,010,500.00
106581	FHLMC 2.47 (CALLABLE)	2.4700	01/05/2023	25,000,000.00	25,000,000.00	25,002,250.00
106616	FHLMC 2.50 (CALLABLE)	2.5000	01/12/2023	25.000.000.00	25.000.000.00	25.006.000.00
106718	FHLMC 2.45 (CALLABLE)	2.4500	01/23/2023	25,000,000.00	25,000,000.00	25,011,250.00
110712	FHLMC 2.675 (CALLABLE)	2.6750	05/22/2023	25,000,000.00	25,000,000.00	25,115,000.00
110575	FHLMC 2.77 (CALLABLE)	2.7700	06/01/2023	25,000,000.00	25,000,000.00	25,011,000.00
109846	FHLMC 3.00 (CALLABLE)	3.0000	02/14/2024	25,000,000.00	25,000,000.00	25,088,500.00
110046	FHLMC 2.875 (CALLABLE)	2.8750	02/28/2024	25,000,000.00	25,000,000.00	25,082,250.00
110047	FHLMC 2.94 (CALLABLE)	2.9400	02/28/2024	25,000,000.00	25,000,000.00	25,088,000.00
110165	FHLMC 2.95 (CALLABLE)	2.9500	03/27/2024	25,000,000.00	25,000,000.00	25,104,250.00
110357	FHLMC 2.70 (CALLABLE)	2.7000	04/01/2024	25.000.000.00	25.000.000.00	25.080.750.00
110399	FHLMC 2.83 (CALLABLE)	2.8300	04/03/2024	50.000.000.00	50.000.000.00	50.002.500.00
110376	FHLMC 2.75 (CALLABLE)	2.7500	04/10/2024	25,000,000.00	25,000,000.00	25,091,500.00
110443	FHLMC 2.78 (CALLABLE)	2.7800	04/10/2024	25,000,000.00	25,000,000.00	25,094,750.00
110358	FHLMC 2.80 (CALLABLE)	2.8000	04/11/2024	25,000,000.00	25,000,000.00	25,005,000.00
110396	FHLMC 2.85 (CALLABLE)	2.8500	04/11/2024	25,000,000.00	25,000,000.00	25,005,000.00
110301	FHLMC 2.75 (CALLABLE)	2.7500	04/15/2024	25,000,000.00	25,000,000.00	25,006,250.00
110359	FHLMC 2.65 (CALLABLE)	2.6500	04/15/2024	25,000,000.00	25,000,000.00	25,092,250.00
110397	FHLMC 2.75 (CALLABLE)	2.7500	04/15/2024	25,000,000.00	25,000,000.00	25,105,000.00
110360	FHLMC 2.80 (CALLABLE)	2.8000	04/16/2024	25.000.000.00	25.000.000.00	25.007.250.00
110362	FHLMC 2.65 (CALLABLE)	2.6500	04/17/2024	25.000.000.00	25.000.000.00	25.097.000.00
110363	FHLMC 2.74 (CALLABLE)	2.7400	04/17/2024	25,000,000.00	25,000,000.00	25,006,750.00
110365	FHLMC 2.80 (CALLABLE)	2.8000	04/18/2024	25,000,000.00	25,000,000.00	25,007,500.00
110445	FHLMC 2.75 (CALLABLE)	2.7500	04/22/2024	25,000,000.00	25,000,000.00	25,101,000.00
110473	FHLMC 2.75 (CALLABLE)	2.7500	04/24/2024	25,000,000.00	25,000,000.00	25,012,250.00
110544	FHLMC 2.80 (CALLABLE)	2.8000	04/24/2024	25,000,000.00	25,000,000.00	25,102,000.00
110593	FHLMC 2.80 (CALLABLE)	2.8000	04/24/2024	20,000,000.00	20,000,000.00	20,081,600.00
110545	FHLMC 2.88 (CALLABLE)	2.8800	04/25/2024	25.000.000.00	25.000.000.00	25.013.000.00
110546	FHLMC 2.85 (CALLABLE)	2.8500	04/29/2024	25.000.000.00	25.000.000.00	25.015.000.00
110574	FHLMC 2.90 (CALLABLE)	2.9000	05/01/2024	25,000,000.00	25,000,000.00	25,016,750.00
110594	FHLMC 2.60 (CALLABLE)	2.6000	05/03/2024	50,000,000.00	50,000,000.00	50,610,500.00
110672	FHLMC 2.65 (CALLABLE)	2.6500	05/13/2024	25,000,000.00	25,000,000.00	25,137,250.00
110713	FHLMC 2.65 (CALLABLE)	2.6500	05/23/2024	25,000,000.00	25,000,000.00	25,199,750.00
110811	FHLMC 2.45 (CALLABLE)	2.4500	05/24/2024	50,000,000.00	50,000,000.00	50,348,000.00
110796	FHLMC 2.44 (CALLABLE)	2.4400	05/28/2024	50,000,000.00	50,000,000.00	50,473,500.00
110837	FHLMC 2.45 (CALLABLE)	2.4500	05/28/2024	25,000,000.00	25,000,000.00	25,365,250.00
110975	FHLMC 2.40 (CALLABLE)	2.4000	06/17/2024	25.000.000.00	25.000.000.00	25.051.750.00
111032	FHLMC 2.20 (CALLABLE)	2.2000	06/25/2024	25.000.000.00	25.000.000.00	25.036.500.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111086	FHLMC 2.22 (CALLABLE)	2.2200	06/26/2024	50.000.000.00	50.000.000.00	50.087.000.00
111089	FHLMC 2.22 (CALLABLE)	2.2200	06/26/2024	50,000,000.00	50,000,000.00	50,074,500.00
111091	FHLMC 2.25 (CALLABLE)	2.2500	06/26/2024	50,000,000.00	50,000,000.00	50,078,500.00
111092	FHLMC 2.22 (CALLABLE)	2.2200	06/26/2024	50,000,000.00	50,000,000.00	50,077,000.00
111014	FHLMC 2.50 (CALLABLE)	2.5000	06/27/2024	25,000,000.00	25,000,000.00	25,011,250.00
111043	FHLMC 2.25 (CALLABLE)	2.2500	07/01/2024	25,000,000.00	25,000,000.00	25,035,250.00
111093	FHLMC 2.20 (CALLABLE)	2.2000	07/08/2024	25,000,000.00	25,000,000.00	25,034,250.00
111044	FHLMC 2.25 (CALLABLE)	2.2500	07/10/2024	25,000,000.00	25,000,000.00	25,038,750.00
111168	FHLMC 2.30 (CALLABLE)	2.3000	07/15/2024	25,000,000.00	25,000,000.00	25,051,250.00
111169	FHLMC 2.30 (CALLABLE)	2.3000	07/15/2024	25.000.000.00	25.000.000.00	25.051.250.00
111213	FHLMC 2.26 (CALLABLE)	2.2600	07/29/2024	25,000,000.00	25,000,000.00	25,057,000.00
111214	FHLMC 2.32 (CALLABLE)	2.3200	07/29/2024	25,000,000.00	25,000,000.00	25,002,000.00
111215	FHLMC 2.31 (CALLABLE)	2.3100	07/29/2024	25,000,000.00	25,000,000.00	25,058,500.00
111269	FHLMC 2.27 (CALLABLE)	2.2700	07/29/2024	25,000,000.00	25,000,000.00	25,008,750.00
111283	FHLMC 2.25 (CALLABLE)	2.2500	08/05/2024	25,000,000.00	25,000,000.00	25,055,500.00
111284	FHLMC 2.25 (CALLABLE)	2.2500	08/14/2024	25,000,000.00	25,000,000.00	25,057,250.00
111307	FHLMC 2.30 (CALLABLE)	2.3000	08/14/2024	25,000,000.00	25,000,000.00	25,060,750.00
111467	FHLMC 2.01 (CALLABLE)	2.0100	08/28/2024	50.000.000.00	50.000.000.00	49.759.500.00
111643	FHLMC 2.12 (CALLABLE)	2.1200	09/24/2024	50.000.000.00	50.000.000.00	50.026.500.00
111627	FHLMC 2.13 (CALLABLE)	2.1300	09/25/2024	25,000,000.00	25,000,000.00	25,046,000.00
111628	FHLMC 2.13 (CALLABLE)	2.1300	09/25/2024	25,000,000.00	25,000,000.00	25,049,500.00
111644	FHLMC 2.12 (CALLABLE)	2.1200	09/25/2024	50,000,000.00	50,000,000.00	50,031,000.00
111670	FHLMC 2.08 (CALLABLE)	2.0800	09/25/2024	50,000,000.00	50,000,000.00	50,016,000.00
111736	FHLMC 2.15 (CALLABLE)	2.1500	09/25/2024	25,000,000.00	25,000,000.00	24,992,000.00
111256	FHLMC 2.20 (CALLABLE)	2.2000	07/29/2025	50,000,000.00	50,000,000.00	50,174,500.00
FHLMC TOTAL				**5,153,940,000.00**	**5,153,924,332.76**	**5,152,121,086.95**
99598	FNMA 1.35 (CALLABLE)	1.3500	10/28/2019	25.000.000.00	25.000.000.00	24.988.750.00
103230	FNMA 1.20 (CALLABLE)	1.2000	10/28/2019	50,000,000.00	49,990,676.44	49,971,500.00
103231	FNMA 1.20 (CALLABLE)	1.2000	10/28/2019	50,000,000.00	49,990,676.44	49,971,500.00
103232	FNMA 1.20 (CALLABLE)	1.2000	10/28/2019	10,451,000.00	10,449,051.19	10,445,042.93
101538	FNMA 1.30 (CALLABLE)	1.3000	11/25/2019	25,000,000.00	25,000,000.00	24,973,750.00
100770	FNMA 1.40 (CALLABLE)	1.4000	11/26/2019	25,000,000.00	25,000,000.00	24,980,500.00
100824	FNMA 1.40 (CALLABLE)	1.4000	11/26/2019	31,120,000.00	31,119,680.83	31,095,726.40
103757	FNMA 1.70 (CALLABLE)	1.7000	01/27/2020	50.000.000.00	49.994.073.07	49.957.000.00
103758	FNMA 1.70 (CALLABLE)	1.7000	01/27/2020	50.000.000.00	49.994.073.07	49.957.000.00
103759	FNMA 1.70 (CALLABLE)	1.7000	01/27/2020	17,000,000.00	16,997,984.85	16,985,380.00
101336	FNMA 1.45 (CALLABLE)	1.4500	04/27/2020	50,000,000.00	50,000,000.00	49,886,500.00
102190	FNMA 1.40 (CALLABLE)	1.4000	05/08/2020	25,000,000.00	25,000,000.00	24,934,000.00
100670	FNMA 1.40 (CALLABLE)	1.4000	05/22/2020	25,000,000.00	25,000,000.00	24,929,250.00
101612	FNMA 1.51 (CALLABLE)	1.5100	06/08/2020	25,000,000.00	25,000,000.00	24,943,750.00
103247	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,967,463.34	49,860,500.00
103248	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,967,463.34	49,860,500.00
103249	FNMA 1.50	1.5000	06/22/2020	25.000.000.00	24.983.731.68	24.930.250.00
101953	FNMA 1.48 (CALLABLE)	1.4800	06/29/2020	25.000.000.00	25.000.000.00	24.969.250.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101954	FNMA 1.48 (CALLABLE)	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,969,250.00
101928	FNMA 1.45 (CALLABLE)	1.4500	06/30/2020	50,000,000.00	50,000,000.00	49,903,500.00
100654	FNMA 1.50 (CALLABLE)	1.5000	08/17/2020	25,000,000.00	25,000,000.00	24,947,750.00
101584	FNMA 1.50 (CALLABLE)	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,944,500.00
101633	FNMA 1.625 (CALLABLE)	1.6250	09/02/2020	25,000,000.00	25,000,000.00	24,982,250.00
102573	FNMA 1.45 (CALLABLE)	1.4500	09/15/2020	25,000,000.00	25,000,000.00	24,922,500.00
101956	FNMA 1.50 (CALLABLE)	1.5000	09/29/2020	50,000,000.00	50,000,000.00	49,917,000.00
101959	FNMA 1.50 (CALLABLE)	1.5000	09/29/2020	25,000,000.00	25,000,000.00	24,958,500.00
101942	FNMA 1.46 (CALLABLE)	1.4600	09/30/2020	25,000,000.00	25,000,000.00	24,936,500.00
103242	FNMA 1.50	1.5000	11/30/2020	50,000,000.00	49,888,818.68	49,823,000.00
101686	FNMA 1.70 (CALLABLE)	1.7000	12/07/2020	25,000,000.00	25,000,000.00	24,981,750.00
101952	FNMA 1.53 (CALLABLE)	1.5300	12/29/2020	50,000,000.00	50,000,000.00	49,868,000.00
102101	FNMA 1.45 (CALLABLE)	1.4500	01/27/2021	25,000,000.00	25,000,000.00	24,903,250.00
103255	FNMA 1.375	1.3750	02/26/2021	50,000,000.00	49,723,025.87	49,730,500.00
100746	FNMA 1.73	1.7300	03/15/2021	25,000,000.00	25,000,000.00	24,819,250.00
102105	FNMA 1.48 (CALLABLE)	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,909,000.00
102111	FNMA 1.48 (CALLABLE)	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,903,500.00
102112	FNMA 1.50 (CALLABLE)	1.5000	04/27/2021	25,000,000.00	25,000,000.00	24,915,250.00
101587	FNMA 1.65 (CALLABLE)	1.6500	04/28/2021	25,000,000.00	24,998,409.84	24,917,250.00
101620	FNMA 1.71 (CALLABLE)	1.7100	06/02/2021	25,000,000.00	25,000,000.00	24,811,000.00
101970	FNMA 1.625 (CALLABLE)	1.6250	06/30/2021	5,000,000.00	5,000,000.00	4,994,400.00
102082	FNMA 1.50 (CALLABLE)	1.5000	07/27/2021	50,000,000.00	50,000,000.00	49,597,000.00
102104	FNMA 1.53 (CALLABLE)	1.5300	07/27/2021	25,000,000.00	25,000,000.00	24,921,000.00
102106	FNMA 1.53 (CALLABLE)	1.5300	07/27/2021	50,000,000.00	50,000,000.00	49,848,000.00
102110	FNMA 1.53 (CALLABLE)	1.5300	07/27/2021	25,000,000.00	25,000,000.00	24,925,250.00
102126	FNMA 1.55 (CALLABLE)	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,934,000.00
102135	FNMA 1.58 (CALLABLE)	1.5800	07/27/2021	25,000,000.00	25,000,000.00	24,945,750.00
102141	FNMA 1.60 (CALLABLE)	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,955,750.00
102146	FNMA 1.57 (CALLABLE)	1.5700	07/27/2021	25,000,000.00	25,000,000.00	24,941,500.00
102178	FNMA 1.625 (CALLABLE)	1.6250	07/27/2021	25,000,000.00	25,000,000.00	24,966,750.00
102197	FNMA 1.55 (CALLABLE)	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,933,000.00
102198	FNMA 1.55 (CALLABLE)	1.5500	07/27/2021	25,000,000.00	24,996,358.13	24,933,000.00
102202	FNMA 1.60 (CALLABLE)	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,955,750.00
102200	FNMA 1.55 (CALLABLE)	1.5500	07/28/2021	25,000,000.00	25,000,000.00	24,928,250.00
102292	FNMA 1.55 (CALLABLE)	1.5500	08/17/2021	46,212,000.00	46,207,659.72	46,084,917.00
102333	FNMA 1.60 (CALLABLE)	1.6000	08/24/2021	25,000,000.00	25,000,000.00	24,947,500.00
102282	FNMA 1.50 (CALLABLE)	1.5000	08/25/2021	50,000,000.00	50,000,000.00	49,803,000.00
102603	FNMA 1.55 (CALLABLE)	1.5500	09/28/2021	25,000,000.00	25,000,000.00	24,911,000.00
102604	FNMA 1.55 (CALLABLE)	1.5500	09/28/2021	50,000,000.00	50,000,000.00	49,822,000.00
102626	FNMA 1.50 (CALLABLE)	1.5000	09/29/2021	50,000,000.00	50,000,000.00	49,766,500.00
102537	FNMA 1.625 (CALLABLE)	1.6250	09/30/2021	25,000,000.00	25,000,000.00	24,941,250.00
102648	FNMA 1.50 (CALLABLE)	1.5000	09/30/2021	35,000,000.00	34,998,600.76	34,848,800.00
102650	FNMA 1.51 (CALLABLE)	1.5100	09/30/2021	50,000,000.00	50,000,000.00	49,779,500.00
102652	FNMA 1.51 (CALLABLE)	1.5100	09/30/2021	50,000,000.00	50,000,000.00	49,781,500.00
102847	FNMA 1.51 (CALLABLE)	1.5100	09/30/2021	50,000,000.00	49,995,130.60	49,779,500.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102848	FNMA 1.51 (CALLABLE)	1.5100	09/30/2021	50,000,000.00	49,995,130.60	49,779,500.00
102849	FNMA 1.51 (CALLABLE)	1.5100	09/30/2021	14,070,000.00	14,068,629.78	14,007,951.30
102669	FNMA 1.52 (CALLABLE)	1.5200	10/12/2021	25,000,000.00	25,000,000.00	24,901,250.00
102854	FNMA 1.53 (CALLABLE)	1.5300	10/27/2021	50,000,000.00	49,995,854.30	49,801,000.00
102856	FNMA 1.56 (CALLABLE)	1.5600	10/27/2021	50,000,000.00	50,000,000.00	49,835,000.00
102857	FNMA 1.56 (CALLABLE)	1.5600	10/27/2021	50,000,000.00	50,000,000.00	49,835,000.00
103027	FNMA 1.85 (CALLABLE)	1.8500	11/26/2021	50,000,000.00	50,000,000.00	50,008,500.00
103029	FNMA 1.85 (CALLABLE)	1.8500	11/26/2021	25,000,000.00	25,000,000.00	25,004,250.00
103040	FNMA 1.95 (CALLABLE)	1.9500	12/01/2021	25,000,000.00	25,000,000.00	25,008,500.00
104341	FNMA 2.25 (CALLABLE)	2.2500	04/27/2022	25,000,000.00	25,000,000.00	25,004,000.00
104343	FNMA 2.25 (CALLABLE)	2.2500	04/27/2022	25,000,000.00	25,000,000.00	25,004,000.00
104350	FNMA 2.25 (CALLABLE)	2.2500	04/27/2022	25,000,000.00	25,000,000.00	25,004,000.00
106668	FNMA 2.20 (CALLABLE)	2.2000	10/13/2022	32,735,000.00	32,553,337.39	32,738,600.85
FNMA TOTAL				**2,516,588,000.00**	**2,515,875,829.92**	**2,509,880,068.48**
97963	FHLB 7.75 (CALLABLE)	1.2500	03/18/2020	25,000,000.00	25,000,000.00	24,922,000.00
98031	FHLB 6.50 (CALLABLE)	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,923,500.00
98032	FHLB 6.50 (CALLABLE)	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,923,500.00
98069	FHLB 7.50 (CALLABLE)	1.2500	04/02/2020	25,000,000.00	25,000,000.00	24,922,750.00
98561	FHLB 6.00 (CALLABLE)	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,902,250.00
98562	FHLB 6.00 (CALLABLE)	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,902,250.00
98776	FHLB 7.50 (CALLABLE)	1.3000	06/25/2020	25,000,000.00	25,000,000.00	24,926,500.00
98775	FHLB 8.50 (CALLABLE)	1.2500	06/30/2020	25,000,000.00	25,000,000.00	24,901,250.00
101960	FHLMC 2.75 (CALLABLE)	1.2750	06/29/2021	50,000,000.00	50,000,000.00	49,226,000.00
101961	FHLMC 2.75 (CALLABLE)	1.2750	06/29/2021	10,000,000.00	10,000,000.00	9,845,200.00
102145	FHLMC 2.35 (CALLABLE)	1.2500	07/27/2021	25,000,000.00	25,000,000.00	24,650,000.00
103048	FHLMC 3.20 (CALLABLE)	1.2500	12/02/2021	25,000,000.00	25,000,000.00	24,654,250.00
103060	FHLMC 3.50 (CALLABLE)	1.3000	12/02/2021	25,000,000.00	24,994,571.47	24,826,750.00
104057	FHLMC 4.125 (CALLABLE)	1.6000	03/28/2022	25,000,000.00	25,000,000.00	25,009,750.00
104739	FHLMC 4.25 (CALLABLE)	1.5000	05/24/2022	25,000,000.00	25,000,000.00	24,962,750.00
104788	FHLMC 4.65 (CALLABLE)	1.5000	05/24/2022	25,000,000.00	25,000,000.00	24,943,500.00
105672	FHLB 4.50 (CALLABLE)	1.6250	10/06/2022	25,000,000.00	25,000,000.00	24,995,250.00
105697	FHLMC 4.75 (CALLABLE)	1.7500	10/11/2022	25,000,000.00	25,000,000.00	24,995,500.00
105677	FHLB 4.50 (CALLABLE)	1.6250	10/12/2022	25,000,000.00	25,000,000.00	24,919,750.00
105794	FHLB 5.00 (CALLABLE)	1.7500	10/18/2022	25,000,000.00	25,000,000.00	24,913,000.00
106261	FHLB 5.75 (CALLABLE)	1.8750	12/13/2022	25,000,000.00	25,000,000.00	25,013,250.00
106900	FHLB 6.00 (CALLABLE)	2.2500	02/15/2023	15,000,000.00	15,000,000.00	15,015,900.00
107615	FHLMC 6.50 (CALLABLE)	2.5000	04/26/2023	50,000,000.00	50,000,000.00	50,033,500.00
107618	FHLMC 6.50 (CALLABLE)	2.5000	04/26/2023	50,000,000.00	50,000,000.00	50,033,000.00
107800	FHLMC 7.75 (CALLABLE)	2.5500	04/26/2023	50,000,000.00	50,000,000.00	50,038,500.00
107642	FHLMC 6.75 (CALLABLE)	2.5000	05/01/2023	25,000,000.00	25,000,000.00	25,024,000.00
107695	FHLB 7.25 (CALLABLE)	2.5000	05/02/2023	50,000,000.00	50,000,000.00	50,048,000.00
111434	FHLMC 3.00 (CALLABLE)	3.0000	08/28/2024	25,000,000.00	25,000,000.00	24,848,500.00
111435	FHLMC 3.00 (CALLABLE)	3.0000	08/28/2024	25,000,000.00	25,000,000.00	24,849,250.00
111545	FHLMC 2.625 (CALLABLE)	2.6250	09/04/2024	50,000,000.00	50,000,000.00	49,465,000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111584	FHLMC 2.80 (CALLABLE)	2.8000	09/10/2024	25,000,000.00	25,000,000.00	24,913,250.00
111583	FHLMC 2.75 (CALLABLE)	2.7500	09/11/2024	25,000,000.00	25,000,000.00	24,888,500.00
111599	FHLMC 3.125 (CALLABLE)	3.1250	09/11/2024	25,000,000.00	25,000,000.00	25,008,750.00
111600	FHLMC 3.125 (CALLABLE)	3.1250	09/23/2024	25,000,000.00	25,000,000.00	25,017,000.00
111601	FHLMC 3.00 (CALLABLE)	3.0000	09/23/2024	25,000,000.00	25,000,000.00	24,962,750.00
111609	FHLMC 3.25 (CALLABLE)	3.2500	09/25/2024	25,000,000.00	25,000,000.00	24,963,750.00
111610	FHLMC 3.25 (CALLABLE)	3.2500	09/25/2024	25,000,000.00	25,000,000.00	25,011,750.00
111635	FHLMC 3.50 (CALLABLE)	3.5000	09/25/2024	25,000,000.00	25,000,000.00	25,167,250.00
MCPN TOTAL				**1,075,000,000.00**	**1,074,994,571.47**	**1,071,567,600.00**
101320	FHLB 2.25 (CALLABLE)	1.2000	04/28/2021	50,000,000.00	50,000,000.00	49,569,500.00
102917	FHLB 2.125 (CALLABLE)	1.2500	11/10/2021	25,000,000.00	25,000,000.00	24,697,250.00
103056	FHLB 3.00 (CALLABLE)	1.2500	12/02/2021	25,000,000.00	25,000,000.00	24,730,250.00
103327	FHLB 2.875 (CALLABLE)	1.4000	12/28/2021	50,000,000.00	50,000,000.00	49,430,000.00
103325	FHLB 3.25 (CALLABLE)	1.7500	12/30/2021	50,000,000.00	50,000,000.00	49,777,500.00
103587	FHLMC 3.50 (CALLABLE)	1.5000	01/27/2022	50,000,000.00	50,000,000.00	49,544,500.00
104067	FHLMC 4.25 (CALLABLE)	1.6000	03/28/2022	25,000,000.00	25,000,000.00	25,003,750.00
104258	FHLMC 4.25 (CALLABLE)	1.5000	04/18/2022	25,000,000.00	25,000,000.00	24,962,500.00
104305	FHLMC 4.30 (CALLABLE)	1.5500	04/19/2022	25,000,000.00	25,000,000.00	24,956,750.00
104658	FHLMC 4.25 (CALLABLE)	1.5000	05/16/2022	25,000,000.00	25,000,000.00	24,911,500.00
107574	FHLB 6.00 (CALLABLE)	2.5000	04/26/2023	50,000,000.00	50,000,000.00	50,022,500.00
110472	FHLB 2.45 (CALLABLE)	2.4500	04/15/2024	25,000,000.00	25,000,000.00	25,080,250.00
110711	FHLMC 3.90 (CALLABLE)	3.9000	05/20/2024	50,000,000.00	50,000,000.00	50,150,000.00
110681	FHLMC 3.65 (CALLABLE)	3.6500	05/21/2024	50,000,000.00	50,000,000.00	50,133,000.00
110705	FHLMC 3.75 (CALLABLE)	3.7500	05/21/2024	50,000,000.00	50,000,000.00	50,146,000.00
110758	FHLMC 2.75 (CALLABLE)	2.7500	05/28/2024	50,000,000.00	50,000,000.00	50,699,500.00
110785	FHLMC 3.00 (CALLABLE)	3.0000	05/28/2024	25,000,000.00	25,000,000.00	25,277,250.00
110943	FHLMC 3.125 (CALLABLE)	3.1250	06/25/2024	50,000,000.00	50,000,000.00	50,280,000.00
111574	FHLMC 2.75 (CALLABLE)	2.7500	09/09/2024	50,000,000.00	50,000,000.00	49,556,500.00
MCSA TOTAL				**750,000,000.00**	**750,000,000.00**	**748,928,500.00**
111458	LA FAYETTE ASSET SEC LLC	2.1200	10/01/2019	25,000,000.00	25,000,000.00	24,998,500.00
111470	CHARIOT FUNDING LLC CP	2.1100	10/01/2019	50,000,000.00	50,000,000.00	49,997,000.00
111476	JUPITER SEC COMPANY LLC	2.1100	10/01/2019	50,000,000.00	50,000,000.00	49,997,000.00
111503	AUTOBAHN FUNDING CO	2.0700	10/01/2019	25,000,000.00	25,000,000.00	24,998,500.00
111504	CHARIOT FUNDING LLC CP	2.1200	10/01/2019	50,000,000.00	50,000,000.00	49,997,000.00
111505	CAFCO LLC CP	2.0800	10/01/2019	25,000,000.00	25,000,000.00	24,998,500.00
111507	CHARIOT FUNDING LLC CP	2.1100	10/01/2019	50,000,000.00	50,000,000.00	49,997,000.00
111517	JUPITER SEC COMPANY LLC	2.1200	10/01/2019	50,000,000.00	50,000,000.00	49,997,000.00
111567	TORONTO DOMINION	2.0700	10/01/2019	50,000,000.00	50,000,000.00	49,997,000.00
111493	LA FAYETTE ASSET SEC LLC	2.1300	10/02/2019	25,000,000.00	24,998,520.83	24,997,000.00
111250	CRC FUNDING LLC CP	2.2200	10/03/2019	40,400,000.00	40,395,017.33	40,393,132.00
111285	MONT BLANC CAPITAL	2.2900	10/03/2019	22,000,000.00	21,997,201.11	21,996,260.00
111352	OLD LINE FUNDING LLC CP	2.1600	10/03/2019	50,000,000.00	49,994,000.00	49,991,500.00
111449	LA FAYETTE ASSET SEC LLC	2.1500	10/03/2019	21,059,000.00	21,056,484.62	21,055,419.97

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111508	SHEFFIELD RECEIVABLES	2.1100	10/03/2019	42,102,000.00	42,097,064.71	42,094,842.66
111520	SHEFFIELD RECEIVABLES	2.1300	10/03/2019	50,000,000.00	49,994,083.33	49,991,500.00
111249	LA FAYETTE ASSET SEC LLC	2.2300	10/04/2019	31,050,000.00	31,044,229.88	31,042,858.50
111323	ATLANTIC ASSET SEC LLC	2.2300	10/04/2019	45,000,000.00	44,991,637.50	44,990,100.00
111331	LA FAYETTE ASSET SEC LLC	2.2300	10/04/2019	25,000,000.00	24,995,354.17	24,994,250.00
111443	ATLANTIC ASSET SEC LLC	2.1200	10/04/2019	25,000,000.00	24,995,583.33	24,994,500.00
111477	SHEFFIELD RECEIVABLES	2.1200	10/04/2019	50,000,000.00	49,991,166.67	49,988,500.00
111482	SHEFFIELD RECEIVABLES	2.1300	10/04/2019	50,000,000.00	49,991,125.00	49,988,500.00
111487	ATLANTIC ASSET SEC LLC	2.1200	10/04/2019	50,000,000.00	49,991,166.67	49,989,000.00
111491	SHEFFIELD RECEIVABLES	2.1200	10/04/2019	50,000,000.00	49,991,166.67	49,988,500.00
111510	CHARIOT FUNDING LLC CP	2.1200	10/04/2019	50,000,000.00	49,991,166.67	49,988,500.00
111537	AUTOBAHN FUNDING CO	2.0500	10/04/2019	25,000,000.00	24,995,729.17	24,994,250.00
111550	JUPITER SEC COMPANY LLC	2.1100	10/04/2019	50,000,000.00	49,991,208.33	49,988,500.00
111551	JUPITER SEC COMPANY LLC	2.1100	10/04/2019	50,000,000.00	49,991,208.33	49,988,500.00
111373	OLD LINE FUNDING LLC CP	2.1400	10/07/2019	50,000,000.00	49,982,166.67	49,980,500.00
111382	LA FAYETTE ASSET SEC LLC	2.1500	10/07/2019	50,000,000.00	49,982,083.33	49,980,000.00
111497	SHEFFIELD RECEIVABLES	2.1200	10/07/2019	50,000,000.00	49,982,333.33	49,980,000.00
111498	SHEFFIELD RECEIVABLES	2.1300	10/07/2019	50,000,000.00	49,982,250.00	49,980,000.00
111521	SHEFFIELD RECEIVABLES	2.1300	10/07/2019	50,000,000.00	49,982,250.00	49,980,000.00
111536	ATLANTIC ASSET SEC LLC	2.1000	10/07/2019	27,803,000.00	27,793,268.95	27,792,156.83
111554	CHARIOT FUNDING LLC CP	2.0800	10/07/2019	50,000,000.00	49,982,666.67	49,980,500.00
111565	JUPITER SEC COMPANY LLC	2.1000	10/07/2019	50,000,000.00	49,982,500.00	49,980,000.00
111566	CHARIOT FUNDING LLC CP	2.0900	10/07/2019	50,000,000.00	49,982,583.33	49,980,500.00
111569	LA FAYETTE ASSET SEC LLC	2.0700	10/07/2019	29,871,000.00	29,860,694.51	29,859,051.60
111254	CIESCO LLC CP	2.2100	10/08/2019	45,755,000.00	45,735,338.06	45,733,952.70
111264	CIESCO LLC CP	2.2100	10/08/2019	22,970,000.00	22,960,129.28	22,959,433.80
111354	CIESCO LLC CP	2.1700	10/08/2019	50,000,000.00	49,978,902.78	49,977,000.00
111483	LA FAYETTE ASSET SEC LLC	2.1500	10/08/2019	25,000,000.00	24,989,548.61	24,988,500.00
111484	LA FAYETTE ASSET SEC LLC	2.1500	10/08/2019	25,491,000.00	25,480,343.35	25,479,274.14
111572	LA FAYETTE ASSET SEC LLC	2.0900	10/08/2019	25,000,000.00	24,989,840.28	24,988,500.00
111576	AUTOBAHN FUNDING CO	2.0500	10/08/2019	50,000,000.00	49,980,069.45	49,977,000.00
111585	REGENCY MARKETS NO. 1	2.1000	10/08/2019	50,000,000.00	49,979,583.33	49,977,000.00
111377	LA FAYETTE ASSET SEC LLC	2.1600	10/09/2019	25,000,000.00	24,988,000.00	24,987,000.00
111378	LA FAYETTE ASSET SEC LLC	2.1600	10/09/2019	25,245,000.00	25,232,882.40	25,231,872.60
111393	ATLANTIC ASSET SEC LLC	2.1600	10/09/2019	4,682,000.00	4,679,752.64	4,679,612.18
111562	REGENCY MARKETS NO. 1	2.0700	10/09/2019	50,000,000.00	49,977,000.00	49,974,000.00
111564	REGENCY MARKETS NO. 1	2.0800	10/09/2019	27,015,000.00	27,002,513.07	27,000,952.20
111575	JUPITER SEC COMPANY LLC	2.1000	10/09/2019	47,450,000.00	47,427,856.67	47,425,326.00
111578	JUPITER SEC COMPANY LLC	2.1000	10/09/2019	50,000,000.00	49,976,666.67	49,974,000.00
111586	CHARIOT FUNDING LLC CP	2.0900	10/09/2019	50,000,000.00	49,976,777.78	49,974,500.00
111676	REGENCY MARKETS NO. 1	2.1000	10/09/2019	30,571,000.00	30,556,733.54	30,555,103.08
111347	CAFCO LLC CP	2.2100	10/10/2019	25,000,000.00	24,986,187.50	24,986,000.00
111356	CRC FUNDING LLC CP	2.1800	10/10/2019	20,000,000.00	19,989,100.00	19,988,400.00
111579	CHARIOT FUNDING LLC CP	2.0900	10/10/2019	50,000,000.00	49,973,875.00	49,972,000.00
111587	CHARIOT FUNDING LLC CP	2.1000	10/10/2019	50,000,000.00	49,973,750.00	49,972,000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111603	LA FAYETTE ASSET SEC LLC	2.0600	10/10/2019	45.000.000.00	44.976.825.00	44.973.900.00
111655	CHARIOT FUNDING LLC CP	2.1000	10/10/2019	36,025,000.00	36,006,086.88	36,004,826.00
111496	LA FAYETTE ASSET SEC LLC	2.1500	10/11/2019	50,000,000.00	49,970,138.89	49,968,500.00
111580	CHARIOT FUNDING LLC CP	2.0900	10/11/2019	50,000,000.00	49,970,972.22	49,969,000.00
111602	JUPITER SEC COMPANY LLC	2.1000	10/11/2019	50,000,000.00	49,970,833.33	49,968,500.00
111604	CHARIOT FUNDING LLC CP	2.1000	10/11/2019	50,000,000.00	49,970,833.33	49,969,000.00
111605	AUTOBAHN FUNDING CO	2.0500	10/11/2019	50,000,000.00	49,971,527.78	49,968,500.00
111281	OLD LINE FUNDING LLC CP	2.2300	10/15/2019	50,000,000.00	49,956,638.89	49,958,000.00
111401	OLD LINE FUNDING LLC CP	2.1300	10/15/2019	25,000,000.00	24,979,291.67	24,979,000.00
111406	CIESCO LLC CP	2.1500	10/15/2019	20.000.000.00	19.983.277.78	19.982.600.00
111407	CIESCO LLC CP	2.1500	10/15/2019	50,000,000.00	49,958,194.44	49,956,500.00
111611	JUPITER SEC COMPANY LLC	2.1000	10/15/2019	50,000,000.00	49,959,166.67	49,956,500.00
111614	AUTOBAHN FUNDING CO	2.0500	10/15/2019	50,000,000.00	49,960,138.89	49,956,500.00
111620	TORONTO DOMINION	2.0300	10/15/2019	50,000,000.00	49,960,527.78	49,958,500.00
111625	REGENCY MARKETS NO. 1	2.1200	10/15/2019	39,129,000.00	39,096,740.31	39,094,957.77
111626	ATLANTIC ASSET SEC LLC	2.1100	10/15/2019	50,000,000.00	49,958,972.22	49,957,000.00
111629	REGENCY MARKETS NO. 1	2.1500	10/15/2019	50,000,000.00	49,958,194.45	49,956,500.00
111638	REGENCY MARKETS NO. 1	2.2500	10/15/2019	50.000.000.00	49.956.250.00	49.956.500.00
111522	ATLANTIC ASSET SEC LLC	2.1200	10/16/2019	24.582.000.00	24.560.285.90	24.559.630.38
111630	REGENCY MARKETS NO. 1	2.1500	10/16/2019	50,000,000.00	49,955,208.34	49,953,500.00
111637	CHARIOT FUNDING LLC CP	2.0900	10/17/2019	50,000,000.00	49,953,555.56	49,952,000.00
111642	ATLANTIC ASSET SEC LLC	2.1300	10/17/2019	50,000,000.00	49,952,666.66	49,951,500.00
111660	ATLANTIC ASSET SEC LLC	2.0500	10/17/2019	50,000,000.00	49,954,444.44	49,951,500.00
111385	OLD LINE FUNDING LLC CP	2.1300	10/18/2019	33,926,000.00	33,891,876.10	33,892,074.00
111640	TORONTO DOMINION	2.0600	10/18/2019	34,856,000.00	34,822,092.86	34,821,144.00
111646	AUTOBAHN FUNDING CO	2.0400	10/18/2019	50,000,000.00	49,951,833.33	49,948,000.00
111654	ATLANTIC ASSET SEC LLC	2.0500	10/18/2019	30.000.000.00	29.970.958.33	29.969.100.00
111278	CRC FUNDING LLC CP	2.2200	10/21/2019	44.573.000.00	44.518.026.64	44.519.066.67
111631	JUPITER SEC COMPANY LLC	2.0900	10/21/2019	50,000,000.00	49,941,944.45	49,939,500.00
111651	ATLANTIC ASSET SEC LLC	2.1200	10/21/2019	50,000,000.00	49,941,111.11	49,940,000.00
111652	REGENCY MARKETS NO. 1	2.2000	10/21/2019	50,000,000.00	49,938,888.89	49,939,500.00
111653	REGENCY MARKETS NO. 1	2.2000	10/21/2019	50,000,000.00	49,938,888.89	49,939,500.00
111656	AUTOBAHN FUNDING CO	2.0400	10/21/2019	50,000,000.00	49,943,333.33	49,939,500.00
111665	AUTOBAHN FUNDING CO	2.0400	10/21/2019	40,000,000.00	39,954,666.66	39,951,600.00
111672	ATLANTIC ASSET SEC LLC	2.1300	10/21/2019	50.000.000.00	49.940.833.34	49.940.000.00
111675	ATLANTIC ASSET SEC LLC	2.1300	10/21/2019	36.000.000.00	35.957.400.00	35.956.800.00
111688	ATLANTIC ASSET SEC LLC	2.0800	10/21/2019	50,000,000.00	49,942,222.22	49,940,000.00
111711	ATLANTIC ASSET SEC LLC	2.0900	10/21/2019	45,000,000.00	44,947,750.00	44,946,000.00
111360	THUNDER BAY FUNDING	2.1500	10/22/2019	50,000,000.00	49,937,291.67	49,937,500.00
111618	CHARIOT FUNDING LLC CP	2.1100	10/22/2019	45,000,000.00	44,944,612.50	44,944,200.00
111668	ATLANTIC ASSET SEC LLC	2.0500	10/22/2019	50,000,000.00	49,940,208.34	49,937,500.00
111671	ATLANTIC ASSET SEC LLC	2.1500	10/22/2019	44,414,000.00	44,358,297.44	44,358,482.50
111291	THUNDER BAY FUNDING	2.2300	10/24/2019	11,462,000.00	11,445,669.84	11,446,411.68
111297	THUNDER BAY FUNDING	2.2300	10/24/2019	9.688.000.00	9.674.197.29	9.674.824.32
111343	CAFCO LLC CP	2.1800	10/25/2019	13.057.000.00	13.038.023.83	13.038.850.77

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111557	LA FAYETTE ASSET SEC LLC	2.1000	10/25/2019	20.000.000.00	19.972.000.00	19.971.200.00
111632	OLD LINE FUNDING LLC CP	2.0600	10/25/2019	20,000,000.00	19,972,533.34	19,972,200.00
111681	ATLANTIC ASSET SEC LLC	2.1000	10/25/2019	50,000,000.00	49,930,000.00	49,929,500.00
111691	ATLANTIC ASSET SEC LLC	2.1000	10/25/2019	50,000,000.00	49,930,000.00	49,929,500.00
111692	TORONTO DOMINION	2.0100	10/25/2019	50,000,000.00	49,933,000.00	49,929,500.00
111693	REGENCY MARKETS NO. 1	2.0800	10/25/2019	37,797,000.00	37,744,588.16	37,742,572.32
111697	JUPITER SEC COMPANY LLC	2.0900	10/25/2019	50,000,000.00	49,930,333.33	49,928,000.00
111700	ATLANTIC ASSET SEC LLC	2.1200	10/25/2019	50,000,000.00	49,929,333.33	49,929,500.00
111704	AUTOBAHN FUNDING CO	2.0500	10/30/2019	30,000,000.00	29,950,458.33	29,948,100.00
111710	CHARIOT FUNDING LLC CP	2.0900	10/30/2019	50.000.000.00	49.915.819.45	49.916.000.00
111698	JUPITER SEC COMPANY LLC	2.1000	10/31/2019	50,000,000.00	49,912,500.00	49,911,000.00
111699	JUPITER SEC COMPANY LLC	2.1000	10/31/2019	50,000,000.00	49,912,500.00	49,911,000.00
111705	AUTOBAHN FUNDING CO	2.0500	10/31/2019	50,000,000.00	49,914,583.33	49,911,000.00
111533	CAFCO LLC CP	2.1100	11/01/2019	50,000,000.00	49,909,152.78	49,911,500.00
111539	CAFCO LLC CP	2.0500	11/01/2019	40,933,000.00	40,860,741.88	40,860,548.59
111540	CAFCO LLC CP	2.0500	11/01/2019	12,727,000.00	12,704,533.31	12,704,473.21
111556	CAFCO LLC CP	2.0600	11/01/2019	40,910,000.00	40,837,430.21	40,837,589.30
111568	SHEFFIELD RECEIVABLES	2.1100	11/01/2019	50.000.000.00	49.909.152.78	49.909.000.00
111592	LA FAYETTE ASSET SEC LLC	2.0900	11/01/2019	33.629.000.00	33.568.477.14	33.567.122.64
111596	OLD LINE FUNDING LLC CP	2.0600	11/01/2019	50,000,000.00	49,911,305.55	49,911,500.00
111687	SHEFFIELD RECEIVABLES	2.1100	11/01/2019	50,000,000.00	49,909,152.78	49,909,000.00
111690	SHEFFIELD RECEIVABLES	2.1200	11/01/2019	50,000,000.00	49,908,722.22	49,909,000.00
111709	SHEFFIELD RECEIVABLES	2.1100	11/01/2019	50,000,000.00	49,909,152.78	49,909,000.00
111719	LA FAYETTE ASSET SEC LLC	2.1000	11/01/2019	50,000,000.00	49,909,583.34	49,908,000.00
111348	CANCARA ASSET SEC LLC	2.2000	11/04/2019	50,000,000.00	49,896,111.11	49,901,500.00
111350	CANCARA ASSET SEC LLC	2.2000	11/04/2019	6,744,000.00	6,729,987.47	6,730,714.32
111559	OLD LINE FUNDING LLC CP	2.0900	11/04/2019	25.000.000.00	24.950.652.78	24.951.500.00
111682	SHEFFIELD RECEIVABLES	2.1200	11/04/2019	50.000.000.00	49.899.888.89	49.900.000.00
111694	SHEFFIELD RECEIVABLES	2.1200	11/04/2019	50,000,000.00	49,899,888.89	49,900,000.00
111717	CHARIOT FUNDING LLC CP	2.0900	11/04/2019	50,000,000.00	49,901,305.55	49,901,500.00
111729	JUPITER SEC COMPANY LLC	2.0800	11/04/2019	50,000,000.00	49,901,777.78	49,899,000.00
111535	CRC FUNDING LLC CP	2.1100	11/05/2019	50,000,000.00	49,897,430.56	49,896,000.00
111552	OLD LINE FUNDING LLC CP	2.0800	11/05/2019	50,000,000.00	49,898,888.89	49,900,000.00
111553	THUNDER BAY FUNDING	2.0800	11/05/2019	25,000,000.00	24,949,444.44	24,949,000.00
111563	CRC FUNDING LLC CP	2.1100	11/05/2019	50.000.000.00	49.897.430.55	49.896.000.00
111593	CAFCO LLC CP	2.0800	11/05/2019	16.153.000.00	16.120.335.05	16.120.694.00
111595	CAFCO LLC CP	2.0700	11/05/2019	50,000,000.00	49,899,375.00	49,900,000.00
111598	CAFCO LLC CP	2.0700	11/05/2019	11,372,000.00	11,349,113.85	11,349,256.00
111666	SHEFFIELD RECEIVABLES	2.0900	11/05/2019	32,851,000.00	32,784,248.59	32,783,655.45
111667	SHEFFIELD RECEIVABLES	2.1000	11/05/2019	50,000,000.00	49,897,916.66	49,897,500.00
111669	CHARIOT FUNDING LLC CP	2.0700	11/05/2019	50,000,000.00	49,899,375.00	49,898,500.00
111674	SHEFFIELD RECEIVABLES	2.0900	11/05/2019	50,000,000.00	49,898,402.78	49,897,500.00
111721	AUTOBAHN FUNDING CO	2.0600	11/05/2019	50,000,000.00	49,899,861.11	49,896,000.00
111722	AUTOBAHN FUNDING CO	2.0600	11/05/2019	10.000.000.00	9.979.972.22	9.979.200.00
111730	JUPITER SEC COMPANY LLC	2.0800	11/05/2019	50.000.000.00	49.898.888.89	49.896.000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111560	OLD LINE FUNDING LLC CP	2.0500	11/06/2019	18,874,000.00	18,835,308.30	18,835,308.30
111615	CIESCO LLC CP	2.0700	11/06/2019	40,000,000.00	39,917,200.00	39,914,800.00
111731	SHEFFIELD RECEIVABLES	2.1100	11/06/2019	50,000,000.00	49,894,500.00	49,894,500.00
111464	LA FAYETTE ASSET SEC LLC	2.1200	11/07/2019	3,580,000.00	3,572,199.58	3,572,159.80
111538	LA FAYETTE ASSET SEC LLC	2.1200	11/07/2019	20,420,000.00	20,375,507.09	20,375,280.20
111558	CIESCO LLC CP	2.0600	11/07/2019	25,000,000.00	24,947,069.44	24,945,250.00
111588	CIESCO LLC CP	2.1200	11/07/2019	45,000,000.00	44,901,950.00	44,901,450.00
111607	CIESCO LLC CP	2.0800	11/07/2019	16,405,000.00	16,369,929.76	16,369,073.05
111368	LA FAYETTE ASSET SEC LLC	2.1400	11/08/2019	21,153,000.00	21,105,217.73	21,105,405.75
111379	LA FAYETTE ASSET SEC LLC	2.1500	11/08/2019	12,686,000.00	12,657,209.83	12,657,456.50
111577	CAFCO LLC CP	2.1100	11/08/2019	50,000,000.00	49,888,638.89	49,891,500.00
111724	AUTOBAHN FUNDING CO	2.0700	11/08/2019	40,000,000.00	39,912,600.00	39,910,000.00
111725	SHEFFIELD RECEIVABLES	2.1100	11/08/2019	50,000,000.00	49,888,638.89	49,889,000.00
111581	CRC FUNDING LLC CP	2.1100	11/12/2019	37,721,000.00	37,628,143.47	37,627,074.71
111673	LA FAYETTE ASSET SEC LLC	2.0700	11/12/2019	50,000,000.00	49,879,250.00	49,875,500.00
111683	LA FAYETTE ASSET SEC LLC	2.0900	11/13/2019	50,000,000.00	49,875,180.55	49,872,500.00
111606	SHEFFIELD RECEIVABLES	2.1100	11/14/2019	40,000,000.00	39,896,844.45	39,897,200.00
111613	SHEFFIELD RECEIVABLES	2.1200	11/14/2019	50,000,000.00	49,870,444.44	49,871,500.00
111612	LA FAYETTE ASSET SEC LLC	2.0900	11/15/2019	41,500,000.00	41,391,581.25	41,389,610.00
111633	CRC FUNDING LLC CP	2.1500	11/15/2019	50,000,000.00	49,865,625.00	49,867,000.00
111657	CHARIOT FUNDING LLC CP	2.0800	11/15/2019	50,000,000.00	49,870,000.00	49,870,000.00
111658	SHEFFIELD RECEIVABLES	2.0800	11/15/2019	50,000,000.00	49,870,000.00	49,868,500.00
111664	CHARIOT FUNDING LLC CP	2.0700	11/15/2019	50,000,000.00	49,870,625.00	49,870,000.00
111720	CRC FUNDING LLC CP	2.0700	11/15/2019	50,000,000.00	49,870,625.00	49,867,000.00
111723	CAFCO LLC CP	2.0700	11/15/2019	50,000,000.00	49,870,625.00	49,872,000.00
111647	SHEFFIELD RECEIVABLES	2.0900	11/18/2019	50,000,000.00	49,860,666.67	49,859,500.00
111659	SHEFFIELD RECEIVABLES	2.0900	11/18/2019	23,705,000.00	23,638,942.06	23,638,388.95
111463	CANCARA ASSET SEC LLC	2.1200	11/20/2019	30,000,000.00	29,911,666.67	29,913,300.00
111718	THUNDER BAY FUNDING	2.0900	11/20/2019	50,000,000.00	49,854,861.11	49,855,500.00
111684	CANCARA ASSET SEC LLC	2.1500	12/02/2019	50,000,000.00	49,814,861.11	49,820,000.00
111685	CANCARA ASSET SEC LLC	2.1500	12/02/2019	50,000,000.00	49,814,861.11	49,820,000.00
111686	MONT BLANC CAPITAL	2.1300	12/02/2019	18,000,000.00	17,933,970.00	17,933,760.00
111708	CANCARA ASSET SEC LLC	2.1500	12/02/2019	50,000,000.00	49,814,861.12	49,820,000.00
111701	CANCARA ASSET SEC LLC	2.1500	12/04/2019	50,000,000.00	49,808,888.89	49,814,000.00
111716	CANCARA ASSET SEC LLC	2.1900	12/05/2019	39,650,000.00	39,493,217.30	39,499,726.50
CPD TOTAL				**7,497,986,000.00**	**7,488,428,719.82**	**7,488,242,285.94**
103684	US BANK NA MTN	2.0000	01/24/2020	25,000,000.00	24,994,460.05	25,001,750.00
108158	AU & NZ BANKING GRP NY	2.2500	11/09/2020	19,660,000.00	19,476,571.52	19,715,441.20
BNOT3 TOTAL				**44,660,000.00**	**44,471,031.57**	**44,717,191.20**
110162	TOYOTA MOTOR CREDIT	2.2000	01/10/2020	25,000,000.00	24,969,438.51	25,015,000.00
109674	TOYOTA MOTOR CREDIT	3.0500	01/08/2021	10,000,000.00	9,996,183.33	10,150,200.00
110109	JOHNSON & JOHNSON CO.	2.2500	03/03/2022	22,500,000.00	22,277,667.95	22,764,150.00
CNFX TOTAL				**57,500,000.00**	**57,243,289.79**	**57,929,350.00**

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110650	UST BILL	2.3600	10/03/2019	50,000,000.00	49,993,444.44	49,995,500.00
110651	UST BILL	2.3600	10/03/2019	50,000,000.00	49,993,444.44	49,995,500.00
109174	UST BILL	2.5420	10/10/2019	50,000,000.00	49,968,225.00	49,978,000.00
110635	UST BILL	2.3720	10/24/2019	50,000,000.00	49,924,227.78	49,943,000.00
110636	UST BILL	2.3720	10/24/2019	50,000,000.00	49,924,227.78	49,943,000.00
109234	UST BILL	2.6350	11/07/2019	50,000,000.00	49,864,590.28	49,911,500.00
109614	UST BILL	2.5130	12/05/2019	50,000,000.00	49,773,177.08	49,839,000.00
109615	UST BILL	2.5130	12/05/2019	50,000,000.00	49,773,177.08	49,839,000.00
110105	UST BILL	2.4580	02/27/2020	50,000,000.00	49,491,434.02	49,630,000.00
110106	UST BILL	2.4580	02/27/2020	50,000,000.00	49,491,434.02	49,630,000.00
110291	UST BILL	2.3500	02/27/2020	50,000,000.00	49,513,680.56	49,630,000.00
110292	UST BILL	2.3500	02/27/2020	50,000,000.00	49,513,680.56	49,630,000.00
110458	UST BILL	2.3200	03/26/2020	50,000,000.00	49,429,666.68	49,563,000.00
US TBILLS TOTAL				**650,000,000.00**	**646,654,409.72**	**647,527,500.00**
105895	LACCAL BANS	5.5000	06/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
107432	LACCAL BANS	5.5000	06/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
109917	LACCAL BANS	2.5990	06/30/2021	10,000,000.00	10,000,000.00	10,000,000.00
110786	LACCAL BANS	2.5990	06/30/2021	20,000,000.00	20,000,000.00	20,000,000.00
LACCAL BANS TOTAL				**50,000,000.00**	**50,000,000.00**	**50,000,000.00**
107421	NORDEA BANK AB NY FR	2.4996	03/27/2020	50,000,000.00	50,000,000.00	50,087,500.00
107422	NORDEA BANK AB NY FR	2.4996	03/27/2020	50,000,000.00	50,000,000.00	50,087,500.00
CDS-FR TOTAL				**100,000,000.00**	**100,000,000.00**	**100,175,000.00**
111351	MUFG UNION BANK NA CD	2.1400	10/01/2019	50,000,000.00	50,000,000.00	50,000,000.00
111544	MUFG UNION BANK NA CD	2.0500	10/01/2019	50,000,000.00	50,000,000.00	50,000,000.00
111474	MUFG UNION BANK NA CD	2.0800	10/15/2019	50,000,000.00	50,000,000.00	50,002,500.00
111621	MUFG UNION BANK NA CD	2.0200	11/15/2019	50,000,000.00	50,000,000.00	50,002,500.00
NEG CDS TOTAL				**200,000,000.00**	**200,000,000.00**	**200,005,000.00**
111337	BANK OF MONTREAL	2.2300	10/01/2019	50,000,000.00	50,000,000.00	50,000,500.00
111344	BANK OF MONTREAL	2.2100	10/01/2019	50,000,000.00	50,000,000.00	50,000,500.00
111561	DNB BANK ASA NY CD	2.0600	10/04/2019	50,000,000.00	50,000,000.00	49,999,500.00
111361	BANK OF MONTREAL	2.1900	10/07/2019	50,000,000.00	50,000,000.00	50,002,000.00
111524	TORONTO DOMINION	2.1100	10/07/2019	50,000,000.00	50,000,000.00	50,001,500.00
111608	TORONTO DOMINION	2.0500	10/11/2019	50,000,000.00	50,000,000.00	50,001,500.00
111282	NORDEA BANK ABP NY CD	2.1900	10/15/2019	50,000,000.00	50,000,000.00	50,002,500.00
111622	BANK OF MONTREAL	2.0500	10/15/2019	50,000,000.00	50,000,000.00	50,001,500.00
111641	TORONTO DOMINION	2.0700	10/17/2019	50,000,000.00	50,000,000.00	50,002,500.00
111677	CANADIAN IMP. BK OF	1.9700	10/23/2019	50,000,000.00	50,000,000.00	49,999,500.00
111679	BANK OF MONTREAL	2.0000	10/23/2019	50,000,000.00	50,000,000.00	50,000,500.00
111695	CANADIAN IMP. BK OF	2.0000	10/24/2019	50,000,000.00	50,000,000.00	50,000,500.00
111713	WESTPAC BANKING CORP	2.0100	10/28/2019	50,000,000.00	50,000,374.34	50,000,000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111702	TORONTO DOMINION	2.0200	10/30/2019	50,000,000.00	50,000,000.00	50,001,500.00
111712	WESTPAC BANKING CORP	2.0100	10/30/2019	50,000,000.00	50,000,000.00	50,000,000.00
111726	WESTPAC BANKING CORP	2.0100	10/31/2019	50,000,000.00	50,000,000.00	50,000,000.00
111317	BARCLAYS BANK PLC NY CD	2.2300	11/01/2019	50,000,000.00	50,000,000.00	49,998,500.00
111334	BNP PARIBAS SF CD	2.2400	11/01/2019	50,000,000.00	50,000,000.00	50,009,500.00
111541	TORONTO DOMINION	2.0500	11/05/2019	50,000,000.00	50,000,000.00	49,960,000.00
111678	TORONTO DOMINION	2.0000	11/20/2019	50,000,000.00	50,000,000.00	50,000,500.00
111703	CREDIT AGRICOLE CIB NY	2.0500	11/25/2019	50,000,000.00	50,000,000.00	49,997,500.00
111465	CREDIT AGRICOLE CIB NY	2.0400	12/20/2019	50,000,000.00	50,001,103.70	49,997,500.00
111501	NORDEA BANK ABP NY CD	2.0200	12/20/2019	50,000,000.00	50,001,104.09	49,995,000.00
111648	NORDEA BANK ABP NY CD	2.1000	12/20/2019	50,000,000.00	50,000,000.00	50,004,500.00
111649	NORDEA BANK ABP NY CD	2.1000	12/20/2019	50,000,000.00	50,000,000.00	50,004,500.00
111714	BARCLAYS BANK PLC NY CD	2.1400	12/20/2019	50,000,000.00	50,000,000.00	49,999,500.00
111706	BANK OF NOVA SCOTIA	2.0100	03/23/2020	50,000,000.00	50,002,393.00	50,000,000.00
YANKEE CDS TOTAL				**1,350,000,000.00**	**1,350,004,975.13**	**1,349,981,000.00**
NTRD TOTAL				**27,167,643,000.00**	**27,152,486,270.15**	**27,138,846,202.89**
	NTRD HISTORICAL COST TOTAL				**27,125,365,605.74**	
TRADE-PSI TRADING						
107256	TENNESEE VALLEY	2.2500	03/15/2020	25,000,000.00	24,987,853.64	25,040,500.00
GOV'T SPONSORED ENTERPRISES TOTAL				**25,000,000.00**	**24,987,853.64**	**25,040,500.00**
102351	USTN 1.125	1.1250	07/31/2021	50,000,000.00	49,975,441.79	49,502,000.00
103017	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,745,196.52	49,488,500.00
103018	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,686,184.03	49,488,500.00
UST NOTE TOTAL				**150,000,000.00**	**149,406,822.34**	**148,479,000.00**
TRADE TOTAL				**175,000,000.00**	**174,394,675.98**	**173,519,500.00**
	TRADE HISTORICAL COST TOTAL				**173,490,921.88**	
PSI TOTAL				**27,342,643,000.00**	**27,326,880,946.13**	**27,312,365,702.89**
	PSI HISTORICAL COST TOTAL				**27,298,856,527.62**	

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD						
105587	FHLB 2.00	2.0000	09/14/2022	15,000,000.00	15,000,000.00	15,009,600.00
FHLB TOTAL				**15,000,000.00**	**15,000,000.00**	**15,009,600.00**
AVCCD TOTAL				**15,000,000.00**	**15,000,000.00**	**15,009,600.00**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106615	FFCB 3.25	3.2500	12/27/2039	9,000,000.00	9,000,000.00	10,166,310.00
106613	FFCB 3.27	3.2700	12/26/2041	7,000,000.00	7,000,000.00	7,941,430.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**18,107,740.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**18,107,740.00**
GF-GENERAL FUND						
35272	RPV TAX ALLOCATION BOND	5.0000	12/02/2027	3,790,000.00	3,790,000.00	3,790,000.00
LONG TERM BDS TOTAL				**3,790,000.00**	**3,790,000.00**	**3,790,000.00**
GF TOTAL				**3,790,000.00**	**3,790,000.00**	**3,790,000.00**
PHHPA-PH HABITAT PRESERVATION AU						
101632	FFCB 3.00 (CALLABLE)	3.0000	04/21/2033	500,000.00	500,000.00	500,000.00
102153	FFCB 2.70 (CALLABLE)	2.7000	07/21/2036	1,500,000.00	1,493,698.18	1,440,555.00
111582	FFCB 3.08 (CALLABLE)	3.0800	08/12/2039	5,000,000.00	5,014,948.49	4,983,300.00
FFCB TOTAL				**7,000,000.00**	**7,008,646.67**	**6,923,855.00**
101370	FHLB 3.125 (CALLABLE)	3.1250	04/28/2036	5,000,000.00	5,000,000.00	5,000,150.00
101841	FHLB 3.00 (CALLABLE)	3.0000	06/16/2036	4,000,000.00	4,000,000.00	3,998,920.00
102043	FHLB 2.875 (CALLABLE)	2.8750	07/21/2036	10,000,000.00	10,000,000.00	10,000,200.00
102496	FHLB 2.82 (CALLABLE)	2.8200	09/13/2041	2,200,000.00	2,200,000.00	2,167,440.00
FHLB TOTAL				**21,200,000.00**	**21,200,000.00**	**21,166,710.00**
102369	FHLMC 2.75 (CALLABLE)	2.7500	09/08/2036	3,976,000.00	3,976,000.00	3,976,556.64
FHLMC TOTAL				**3,976,000.00**	**3,976,000.00**	**3,976,556.64**
PHHPA TOTAL				**32,176,000.00**	**32,184,646.67**	**32,067,121.64**
SANIT-SANITATION DISTRICT						
102192	FHLB 1.50 (CALLABLE)	1.5000	07/27/2021	600,000.00	599,890.72	596,616.00
FHLB TOTAL				**600,000.00**	**599,890.72**	**596,616.00**
102191	FNMA 1.52 (CALLABLE)	1.5200	07/28/2021	3,900,000.00	3,900,000.00	3,887,676.00
FNMA TOTAL				**3,900,000.00**	**3,900,000.00**	**3,887,676.00**
SANITATION DISTRICT TOTAL				**4,500,000.00**	**4,499,890.72**	**4,484,292.00**
SCP61 - SCAQMD-GENERAL FUND						
109894	UST BILL	2.5000	01/02/2020	10,239,600.00	10,173,469.24	10,191,678.67
US TBILLS TOTAL				**10,239,600.00**	**10,173,469.24**	**10,191,678.67**

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111109	TORONTO DOMINION BANK	2.0700	06/29/2020	5,000,000.00	5,000,000.00	5,004,550.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,004,550.00**
SCP61-SCAGMD GENERAL FUND TOTAL				**15,239,600.00**	**15,173,469.24**	**15,196,228.67**
SCP6F - SCAQMD - MOBILE SOURCE AIR						
109747	UST BILL	2.4800	01/02/2020	10,248,400.00	10,182,741.92	10,200,437.49
US TBILLS TOTAL				**10,248,400.00**	**10,182,741.92**	**10,200,437.49**
111111	TORONTO DOMINION BANK	2.0700	06/29/2020	5,000,000.00	5,000,000.00	5,004,550.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,004,550.00**
SCP6F-SCAQMD MOBILE SOURCE AIR TOTAL				**15,248,400.00**	**15,182,741.92**	**15,204,987.49**
SCP6G-SCAQMD-INVESTMENT						
109749	UST BILL	2.4800	01/02/2020	10,248,400.00	10,182,741.92	10,200,437.49
US TBILLS TOTAL				**10,248,400.00**	**10,182,741.92**	**10,200,437.49**
111110	TORONTO DOMINION BANK	2.0700	06/29/2020	10,000,000.00	10,000,000.00	10,009,100.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**10,009,100.00**
SCP6G-SCAQMD INVESTMENT TOTAL				**20,248,400.00**	**20,182,741.92**	**20,209,537.49**
SCP6U-SCAQMD MITIGATION FEE						
109748	UST BILL	2.4800	01/02/2020	5,124,200.00	5,091,370.95	5,100,218.74
US TBILLS TOTAL				**5,124,200.00**	**5,091,370.95**	**5,100,218.74**
SCP6U-SCAQMD MITIGATION FEE TOTAL				**5,124,200.00**	**5,091,370.95**	**5,100,218.74**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/2019	39,055,463.46	39,055,463.46	39,055,463.46
COLLATERIZED TDS TOTAL				**39,055,463.46**	**39,055,463.46**	**39,055,463.46**
SCAQM TOTAL				**39,055,463.46**	**39,055,463.46**	**39,055,463.46**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/2019	3,339,467.73	3,339,467.73	3,339,467.73
COLLATERIZED TDS TOTAL				**3,339,467.73**	**3,339,467.73**	**3,339,467.73**
SLIM TOTAL				**3,339,467.73**	**3,339,467.73**	**3,339,467.73**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/2019	40,342.34	40,342.34	40,342.34
COLLATERIZED TDS TOTAL				**40,342.34**	**40,342.34**	**40,342.34**
WASIA TOTAL				**40,342.34**	**40,342.34**	**40,342.34**
SPI TOTAL				**169,761,873.53**	**169,540,134.95**	**171,604,999.56**
	SPI HISTORICAL TOTAL				**168,908,157.67**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/2019
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/2019
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	38,273,242.73
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	311,449.69
05/17/00	C.I. 2658M	416,946.66
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$39,003,600.23

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/2019
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	7,220,800.57
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,041,885.81
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	270,740,147.20
02/09/93	DISNEY PROJECT 1993	18,315,625.99
03/21/12	DISNEY PROJECT, 2012	4,248,041.20
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	55,052,430.85
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	23,259,786.53
	U.S. BANK - TRUSTEE TOTAL	$379,888,810.26

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/2019
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,468,559.30
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,261,711.78
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,584,053.12
08/29/19	LEASE REVENUE BONDS (2019 SERIES E-1 & E-2)	20,044.75
	ZIONS BANK - TRUSTEE TOTAL	$22,334,368.95

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/2019
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	300,422.55
	TREASURER TOTAL	$300,422.55

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 09/30/19
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
CDS - FR						
107421	NORDEA BANK AB NY FR CD	2.50	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 09/30/2019
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
105895	LACCAL	10/16/17	10,000,000.00	5.500%
107432	LACCAL	03/28/18	10,000,000.00	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 09/30/19
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	1,650,004,975.13	45.00	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	7,488,428,719.82	23.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	646,654,409.72	78.00	DAYS	149,406,822.34	711.00	DAYS
AGENCIES	17,215,683,844.12	829.00	DAYS	24,987,853.64	167.00	DAYS
MUNICIPALS	50,000,000.00	493.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	101,714,321.36	371.00	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	$27,152,486,270.15	539.00	DAYS	$174,394,675.98	633.00	DAYS

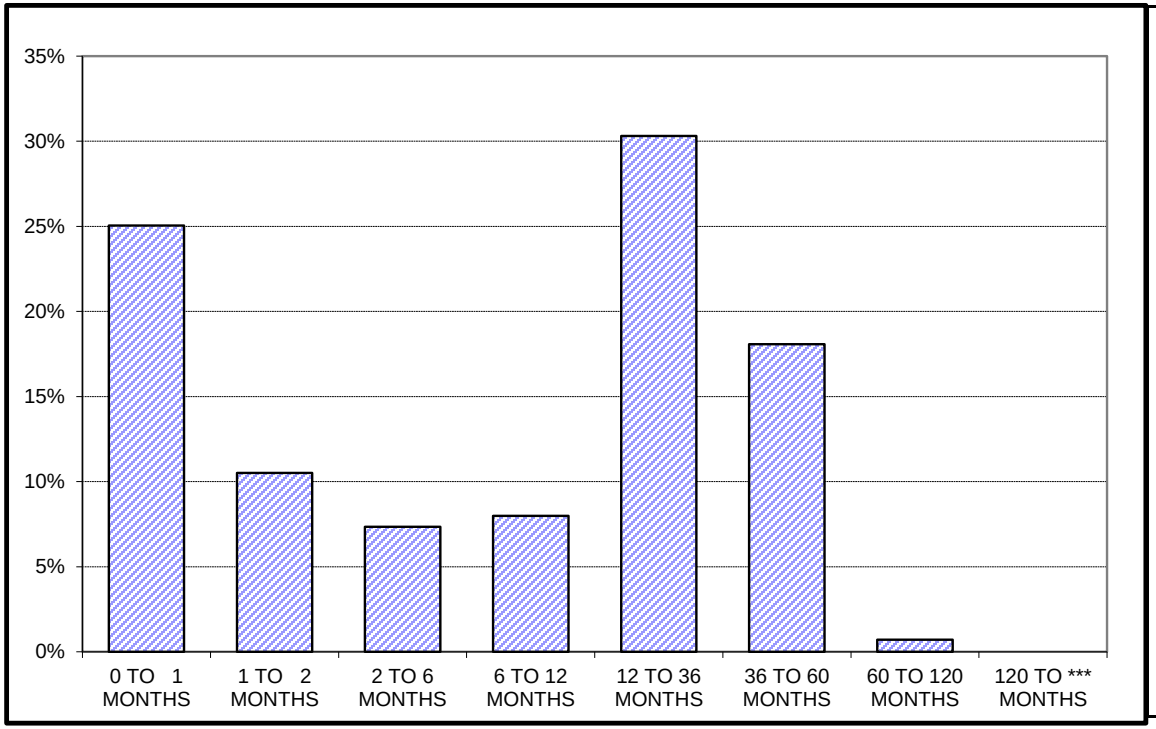
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 09/30/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	10/01/19-10/31/19	$6,845,845,046.90	25.05
1 TO 2 MONTHS	11/01/19-11/30/19	$2,872,063,022.12	10.51
2 TO 3 MONTHS	12/01/19-12/31/19	$668,222,139.84	2.45
3 TO 4 MONTHS	01/01/20-01/31/20	$515,083,059.66	1.88
4 TO 5 MONTHS	02/01/20-02/29/20	$410,756,668.51	1.50
5 TO 6 MONTHS	03/01/20-03/31/20	$414,915,909.20	1.52
6 TO 12 MONTHS	04/01/20-09/30/20	$2,180,390,817.11	7.98
12 TO 24 MONTHS	10/01/20-09/30/21	$5,190,230,526.28	18.99
24 TO 36 MONTHS	10/01/21-09/30/22	$3,093,009,863.16	11.32
36 TO 48 MONTHS	10/01/22-09/30/23	$1,638,581,780.02	6.00
48 TO 60 MONTHS	10/01/23-09/30/24	$3,301,918,113.33	12.08
60 TO 120 MONTHS	10/01/24-09/30/29	$195,864,000.00	0.72
120 TO *** MONTHS	10/01/29-	$0.00	0.00
Portfolio Total:		**$27,326,880,946.13**	**100.00**
AVCCD			
24 TO 36 MONTHS	10/01/21-09/30/22	$15,000,000.00	100.00
Portfolio Total:		**$15,000,000.00**	
ESUSD			
120 TO *** MONTHS	10/01/29-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	
GF			
60 TO 120 MONTHS	10/01/24-09/30/29	$3,790,000.00	100.00
Portfolio Total:		**$3,790,000.00**	
PHHPA			
120 TO *** MONTHS	10/01/29-	$32,184,646.67	100.00
Portfolio Total:		**$32,184,646.67**	
SANIT			
12 TO 24 MONTHS	10/01/20-09/30/21	$4,499,890.72	100.00
Portfolio Total:		**$4,499,890.72**	
SCP61			
3 TO 4 MONTHS	01/01/20-01/31/20	$10,173,469.24	67.05
6 TO 12 MONTHS	04/01/20-09/30/20	$5,000,000.00	32.95
Portfolio Total:		**$15,173,469.24**	**100.00**

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 09/30/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP6F			
3 TO 4 MONTHS	01/01/20-01/31/20	$10,182,741.92	67.07
6 TO 12 MONTHS	04/01/20-09/30/20	$5,000,000.00	32.93
Portfolio Total:		**$15,182,741.92**	**100.00**
SCP6G			
3 TO 4 MONTHS	01/01/20-01/31/20	$10,182,741.92	50.45
6 TO 12 MONTHS	04/01/20-09/30/20	$10,000,000.00	49.55
Portfolio Total:		**$20,182,741.92**	**100.00**
SCP6U			
3 TO 4 MONTHS	01/01/20-01/31/20	$5,091,370.95	100.00
Portfolio Total:		**$5,091,370.95**	
SCAQM			
2 TO 3 MONTHS	12/01/19-12/31/19	$39,055,463.46	100.00
Portfolio Total:		**$39,055,463.46**	
SLIM			
2 TO 3 MONTHS	12/01/19-12/31/19	$3,339,467.73	100.00
Portfolio Total:		**$3,339,467.73**	
WASIA			
2 TO 3 MONTHS	12/01/19-12/31/19	$40,342.34	100.00
Portfolio Total:		**$40,342.34**	

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 6,845,845	25.05%
1 TO 2 MONTHS	2,872,063	10.51%
2 TO 6 MONTHS	2,008,978	7.35%
6 TO 12 MONTHS	2,180,391	7.98%
12 TO 36 MONTHS	8,283,240	30.31%
36 TO 60 MONTHS	4,940,500	18.08%
60 TO 120 MONTHS	195,864	0.72%
120 TO *** MONTHS	-	0.00%
	$ 27,326,881	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 09/30/19
ATTACHMENT XVII

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

POOLED MONEY INVESTMENT ACCOUNT

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

	August 2019	August 2018	Change
Average Daily Portfolio ($)	95,993,258	87,977,888	+8,015,370
Accrued Earnings ($)	190,298	149,265	+41,033
Effective Yield (%)	2.341	1.998	+0.343
Average Life-Month End (In Days)	179	191	-12
Total Security Transactions			
Amount ($)	28,461,505	27,269,785	+1,191,720
Number	574	547	+27
Total Time Deposit Transactions			
Amount ($)	1,740,480	1,872,480	-132,000
Number	63	91	-28
Average Workday Investment Activity ($)	1,372,818	1,267,055	+105,763
Prescribed Demand Account Balances For Services ($)	217,000	347,800	-130,800

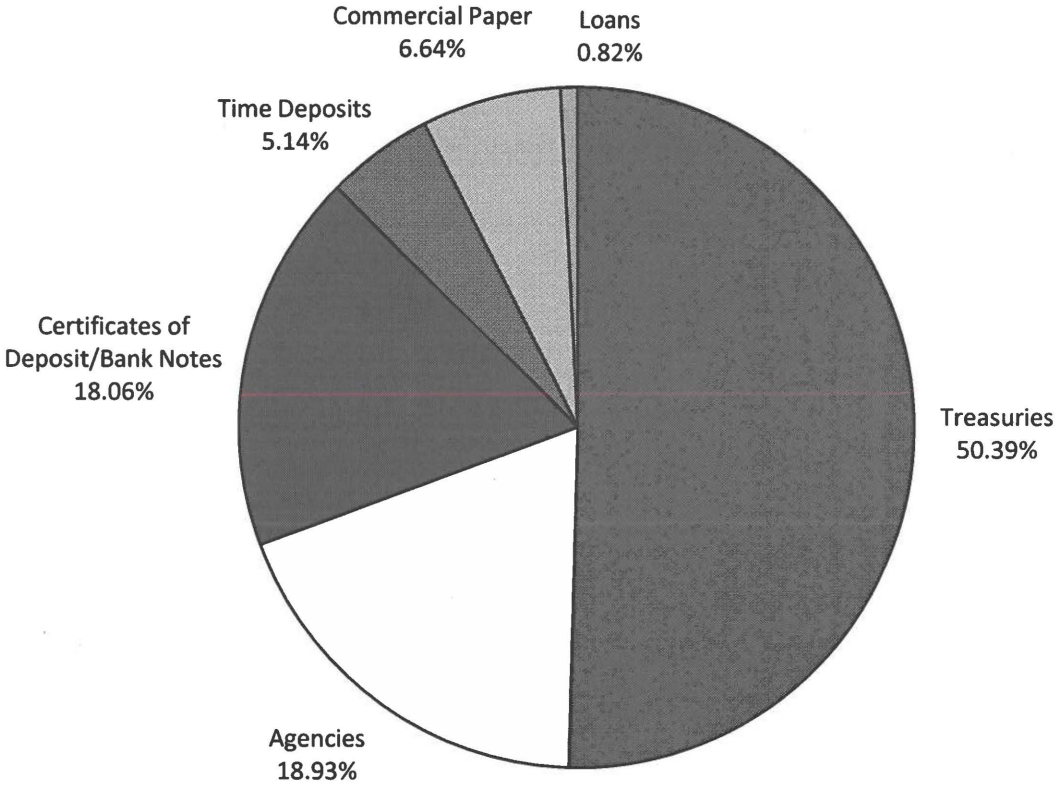
Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio
(Dollars In Thousands)

August 31, 2019

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	20,153,937	21.26	-1.30
Bonds	0	0.00	0
Notes	27,614,195	29.13	+0.73
Strips	0	0.00	0
Total Government	47,768,132	50.39	-0.57
Agency Debentures	3,913,371	4.14	-0.03
Certificates of Deposit	16,675,000	17.59	+1.22
Bank Notes	450,000	0.47	-0.14
Repurchases	0	0.00	0
Agency Discount Notes	13,818,968	14.58	-1.07
Time Deposits	4,869,740	5.14	+0.21
GNMAs	0	0.00	0
Commercial Paper	6,293,358	6.64	+0.35
Remics	20,748	0.02	0
Corporate Bonds	0	0.00	0
AB 55 Loans	780,748	0.82	+0.02
GF Loans	0	0.00	0
Other	200,000	0.21	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	94,790,065	100.00	

INVESTMENT ACTIVITY	August 2019		July 2019	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	574	28,461,505	904	45,139,858
Other	13	129,054	3	19,738
Time Deposits	63	1,740,480	80	1,860,000
Total	650	30,331,039	987	47,019,596
PMIA Monthly Average Effective Yield (%)		2.341		2.379
Year to Date Yield Last Day of Month (%)		2.360		2.379

Pooled Money Investment Account
Portfolio Composition
$94.8 billion
08/31/19



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/01/19	REDEMPTIONS								
	CP	JPM LLC		08/01/19	3.000	50,000	245	1,020,833.33	3.105
	DEB	FHLMC	1.250	08/01/19	2.540	50,000	317	1,094,902.78	2.550
	DN	FHLB		08/01/19	2.390	50,000	317	1,052,263.89	2.475
	DN	FHLB		08/01/19	2.390	50,000	317	1,052,263.89	2.475
	TR	BILL		08/01/19	2.410	50,000	134	448,527.78	2.466
	TR	BILL		08/01/19	2.410	50,000	134	448,527.78	2.466
	TR	BILL		08/01/19	2.400	50,000	140	466,666.67	2.456
	TR	BILL		08/01/19	2.400	50,000	140	466,666.67	2.456
	TR	BILL		08/01/19	2.400	50,000	140	466,666.67	2.456
	TR	BILL		08/01/19	2.400	50,000	140	466,666.67	2.456
	TR	BILL		08/01/19	2.400	50,000	140	466,666.67	2.456
	TR	BILL		08/01/19	2.400	50,000	140	466,666.67	2.456
	TR	BILL		08/01/19	2.420	50,000	156	524,333.33	2.480
	TR	BILL		08/01/19	2.420	50,000	156	524,333.33	2.480
	TR	BILL		08/01/19	2.415	50,000	160	536,666.67	2.475
	TR	BILL		08/01/19	2.415	50,000	160	536,666.67	2.475
	TR	BILL		08/01/19	2.405	50,000	162	541,125.00	2.465
	TR	BILL		08/01/19	2.405	50,000	162	541,125.00	2.465
	TR	BILL		08/01/19	2.415	50,000	167	560,145.83	2.476
	TR	BILL		08/01/19	2.415	50,000	167	560,145.83	2.476
	TR	BILL		08/01/19	2.420	50,000	170	571,388.89	2.482
	TR	BILL		08/01/19	2.420	50,000	170	571,388.89	2.482
	TR	BILL		08/01/19	2.420	50,000	170	571,388.89	2.482
	TR	BILL		08/01/19	2.420	50,000	170	571,388.89	2.482
	TR	BILL		08/01/19	2.405	50,000	177	591,106.25	2.467
	TR	BILL		08/01/19	2.405	50,000	177	591,106.25	2.467
	TR	BILL		08/01/19	2.390	50,000	178	590,861.11	2.452
	TR	BILL		08/01/19	2.390	50,000	178	590,861.11	2.452
	TR	BILL		08/01/19	2.406	50,000	178	594,816.67	2.469
	TR	BILL		08/01/19	2.406	50,000	178	594,816.67	2.469
	TR	BILL		08/01/19	2.390	50,000	182	604,138.89	2.453
	TR	BILL		08/01/19	2.390	50,000	182	604,138.89	2.453
	TR	BILL		08/01/19	2.390	50,000	182	604,138.89	2.453
	TR	BILL		08/01/19	2.390	50,000	182	604,138.89	2.453
	TR	BILL		08/01/19	2.390	50,000	182	604,138.89	2.453
	TR	BILL		08/01/19	2.390	50,000	182	604,138.89	2.453
	TR	BILL		08/01/19	2.390	50,000	182	604,138.89	2.453
	TR	BILL		08/01/19	2.390	50,000	182	604,138.89	2.453
	TR	BILL		08/01/19	2.395	50,000	182	605,402.78	2.458
	TR	BILL		08/01/19	2.395	50,000	182	605,402.78	2.458
	TR	BILL		08/01/19	2.430	50,000	182	614,250.00	2.494
	TR	BILL		08/01/19	2.430	50,000	182	614,250.00	2.494
	TR	BILL		08/01/19	2.430	50,000	182	614,250.00	2.494
	TR	BILL		08/01/19	2.430	50,000	182	614,250.00	2.494
	TR	BILL		08/01/19	2.430	50,000	182	614,250.00	2.494

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/01/19	**REDEMPTIONS (Continued)**								
	TR	BILL		08/01/19	2.430	50,000	182	614,250.00	2.494
	TR	BILL		08/01/19	2.430	50,000	182	614,250.00	2.494
	TR	BILL		08/01/19	2.430	50,000	182	614,250.00	2.494
	TR	BILL		08/01/19	2.430	50,000	182	614,250.00	2.494
	TR	BILL		08/01/19	2.452	50,000	182	619,811.11	2.517
	TR	BILL		08/01/19	2.452	50,000	182	619,811.11	2.517
	TR	BILL		08/01/19	2.461	50,000	182	622,086.11	2.527
	TR	BILL		08/01/19	2.461	50,000	182	622,086.11	2.527
	YCD	NB CANADA	2.530	08/01/19	2.530	50,000	135	474,375.00	2.565
	YCD	NB CANADA	2.530	08/01/19	2.530	50,000	135	474,375.00	2.565
	YCD	ANZ	2.600	08/01/19	2.600	50,000	364	1,314,444.44	2.636
	YCD	ANZ	2.600	08/01/19	2.600	50,000	364	1,314,444.44	2.636
08/01/19	**PURCHASES**								
	CP	BNP NY		08/05/19	2.100	50,000			
	CP	BNP NY		08/05/19	2.100	50,000			
	CP	OLD LINE		11/01/19	2.210	50,000			
	CP	MIZUHO NY		11/01/19	2.240	50,000			
	CP	MIZUHO NY		11/01/19	2.240	50,000			
	TR	BILL		02/27/20	1.950	50,000			
	TR	BILL		02/27/20	1.950	50,000			
	TR	BILL		02/27/20	1.950	50,000			
	TR	BILL		02/27/20	1.950	50,000			
	TR	NOTE	1.625	06/30/21	1.836	50,000			
	TR	NOTE	1.625	06/30/21	1.836	50,000			
	TR	NOTE	1.625	06/30/21	1.836	50,000			
	TR	NOTE	1.625	06/30/21	1.836	50,000			
	TR	NOTE	1.750	07/31/21	1.824	50,000			
	TR	NOTE	1.750	07/31/21	1.824	50,000			
	TR	NOTE	1.750	07/31/21	1.824	50,000			
	TR	NOTE	1.750	07/31/21	1.824	50,000			
	YCD	SUMITOMO	2.120	08/23/19	2.120	50,000			
	YCD	SUMITOMO	2.120	08/23/19	2.120	50,000			
	YCD	DNB	2.150	08/27/19	2.150	50,000			
	YCD	DNB	2.150	08/27/19	2.150	50,000			
	YCD	NAT AUB	2.150	11/01/19	2.150	50,000			
	YCD	NAT AUB	2.150	11/01/19	2.150	50,000			
	YCD	NB CANADA	2.160	01/24/20	2.160	50,000			
	YCD	NB CANADA	2.160	01/24/20	2.160	50,000			
08/02/19	**REDEMPTIONS**								
	CP	TOYOTA		08/02/19	2.440	50,000	88	298,222.22	2.489
	DN	IBRD		08/02/19	2.250	50,000	53	165,625.00	2.289
	DN	IBRD		08/02/19	2.250	50,000	53	165,625.00	2.289

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/02/19	**REDEMPTIONS (Continued)**								
	DN	FHLB		08/02/19	2.390	50,000	109	361,819.44	2.441
	DN	FHLB		08/02/19	2.390	50,000	109	361,819.44	2.441
08/02/19	**NO PURCHASES**								
08/05/19	**REDEMPTIONS**								
	BN	BOFA	2.660	08/05/19	2.660	50,000	181	668,694.44	2.697
	BN	BOFA	2.660	08/05/19	2.660	50,000	181	668,694.44	2.697
	BN	BOFA	2.660	08/05/19	2.660	50,000	181	668,694.44	2.697
	CD	FIRST REP	2.500	08/05/19	2.500	50,000	91	315,972.22	2.535
	CD	FIRST REP	2.500	08/05/19	2.500	50,000	91	315,972.22	2.535
	CP	BNP NY		08/05/19	2.100	50,000	4	11,666.67	2.130
	CP	BNP NY		08/05/19	2.100	50,000	4	11,666.67	2.130
	CP	MUFG BK		08/05/19	2.340	50,000	21	68,250.00	2.376
	CP	MUFG BK		08/05/19	2.340	50,000	21	68,250.00	2.376
	CP	MUFG BK		08/05/19	2.540	50,000	90	317,500.00	2.592
	CP	MUFG BK		08/05/19	2.540	50,000	90	317,500.00	2.592
	DN	FHLB		08/05/19	2.375	50,000	112	369,444.44	2.426
	DN	FHLB		08/05/19	2.375	50,000	112	369,444.44	2.426
	DN	FHLB		08/05/19	2.375	50,000	112	369,444.44	2.426
	DN	FHLB		08/05/19	2.375	50,000	112	369,444.44	2.426
	YCD	NORDEA ABP	2.480	08/05/19	2.480	50,000	96	330,666.67	2.514
	YCD	NORDEA ABP	2.480	08/05/19	2.480	50,000	96	330,666.67	2.514
08/05/19	**PURCHASES**								
	CP	RABO NY		08/09/19	2.090	50,000			
	CP	MUFG BK		08/15/19	2.090	50,000			
	CP	MUFG BK		08/15/19	2.090	50,000			
	CP	MUFG BK		08/15/19	2.090	50,000			
	YCD	SUMITOMO	2.080	08/16/19	2.080	50,000			
	YCD	SUMITOMO	2.080	08/16/19	2.080	50,000			
08/06/19	**NO REDEMPTIONS**								
08/06/19	**PURCHASES**								
	CP	RABO NY		08/23/19	2.090	50,000			
	CP	RABO NY		08/23/19	2.090	50,000			
	CP	GOTHAM		08/27/19	2.170	50,000			
	CP	MUFG BK		10/29/19	2.200	50,000			
	CP	MUFG BK		10/29/19	2.200	50,000			
	CP	MIZUHO NY		11/04/19	2.140	50,000			
	CP	MIZUHO NY		11/04/19	2.140	50,000			
	CP	TOYOTA		11/05/19	2.110	50,000			
	CP	TOYOTA		11/05/19	2.110	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/06/19	**PURCHASES (Continued)**								
	CP	BNP NY		11/08/19	2.160	50,000			
	CP	BNP NY		11/08/19	2.160	50,000			
	CP	SOC GEN NY		12/04/19	2.020	50,000			
	CP	SOC GEN NY		12/04/19	2.020	50,000			
	CP	SOC GEN NY		12/04/19	2.020	50,000			
	DN	FHLB		11/27/19	1.920	50,000			
	DN	FHLB		11/27/19	1.920	50,000			
	DN	FHLMC		02/25/20	1.855	50,000			
	DN	FHLMC		02/25/20	1.855	50,000			
	DN	FHLMC		02/28/20	1.850	50,000			
	DN	FHLMC		02/28/20	1.850	50,000			
	DN	FHLMC		02/28/20	1.850	50,000			
	DN	FHLMC		02/28/20	1.850	50,000			
	TR	BILL		10/01/19	2.030	50,000			
	TR	BILL		10/01/19	2.030	50,000			
	TR	BILL		02/27/20	1.875	50,000			
	TR	BILL		02/27/20	1.875	50,000			
	YCD	KBC	2.150	09/04/19	2.150	50,000			
	YCD	KBC	2.150	09/04/19	2.150	50,000			
	YCD	DNB	2.150	09/06/19	2.150	50,000			
	YCD	DNB	2.150	09/06/19	2.150	50,000			
	YCD	NORDEA ABP	2.010	02/03/20	2.010	50,000			
	YCD	NORDEA ABP	2.010	02/03/20	2.010	50,000			
08/07/19	**NO REDEMPTIONS**								
08/07/19	**PURCHASES**								
	YCD	MONTREAL	2.110	10/25/19	2.110	50,000			
	YCD	MONTREAL	2.110	10/25/19	2.110	50,000			
	YCD	FORTIS	2.100	10/29/19	2.100	50,000			
	YCD	FORTIS	2.100	10/29/19	2.100	50,000			
08/08/19	**SALES**								
	TR	NOTE	1.250	08/31/19		50,000	678	1,316,141.69	1.418
	TR	NOTE	1.250	08/31/19		50,000	678	1,316,141.69	1.418
08/08/19	**REDEMPTIONS**								
	TR	BILL		08/08/19	2.363	50,000	115	377,345.75	2.414
	TR	BILL		08/08/19	2.363	50,000	115	377,345.75	2.414
	TR	BILL		08/08/19	2.363	50,000	115	377,345.75	2.414
	TR	BILL		08/08/19	2.363	50,000	115	377,345.75	2.414
	TR	BILL		08/08/19	2.395	50,000	139	462,368.06	2.451
	TR	BILL		08/08/19	2.395	50,000	139	462,368.06	2.451

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/08/19	**REDEMPTIONS (Continued)**								
	TR	BILL		08/08/19	2.415	50,000	147	493,062.50	2.473
	TR	BILL		08/08/19	2.415	50,000	147	493,062.50	2.473
	TR	BILL		08/08/19	2.415	50,000	147	493,062.50	2.473
	TR	BILL		08/08/19	2.415	50,000	147	493,062.50	2.473
	TR	BILL		08/08/19	2.423	50,000	163	548,427.08	2.483
	TR	BILL		08/08/19	2.423	50,000	163	548,427.08	2.483
	TR	BILL		08/08/19	2.423	50,000	167	561,885.42	2.484
	TR	BILL		08/08/19	2.423	50,000	167	561,885.42	2.484
	TR	BILL		08/08/19	2.420	50,000	177	594,916.67	2.483
	TR	BILL		08/08/19	2.420	50,000	177	594,916.67	2.483
	TR	BILL		08/08/19	2.420	50,000	177	594,916.67	2.483
	TR	BILL		08/08/19	2.420	50,000	177	594,916.67	2.483
	TR	BILL		08/08/19	2.436	50,000	178	602,233.33	2.500
	TR	BILL		08/08/19	2.426	50,000	181	609,869.44	2.490
	TR	BILL		08/08/19	2.426	50,000	181	609,869.44	2.490
	YCD	KBC	2.350	08/08/19	2.350	50,000	23	75,069.44	2.383
	YCD	KBC	2.350	08/08/19	2.350	50,000	23	75,069.44	2.383
08/08/19	**PURCHASES**								
	DN	FHLB		11/27/19	1.840	50,000			
	DN	FHLB		11/27/19	1.840	50,000			
	DN	IBRD		02/28/20	1.800	50,000			
	DN	IBRD		02/28/20	1.800	50,000			
	TR	BILL		10/01/19	2.010	50,000			
	TR	BILL		10/01/19	2.010	50,000			
	TR	BILL		02/27/20	1.820	50,000			
	TR	BILL		02/27/20	1.820	50,000			
	TR	BILL		02/27/20	1.830	50,000			
	TR	BILL		02/27/20	1.830	50,000			
	TR	BILL		02/27/20	1.830	50,000			
	TR	BILL		02/27/20	1.830	50,000			
	YCD	NORINCHUK	2.150	11/08/19	2.150	50,000			
	YCD	NORINCHUK	2.150	11/08/19	2.150	50,000			
	YCD	NATIXIS	2.130	11/13/19	2.130	50,000			
	YCD	NATIXIS	2.130	11/13/19	2.130	50,000			
08/09/19	**REDEMPTIONS**								
	CP	RABO NY		08/09/19	2.090	50,000	4	11,611.11	2.120
	CP	CR AG NY		08/09/19	2.220	50,000	24	74,000.00	2.254
	CP	CR AG NY		08/09/19	2.220	50,000	24	74,000.00	2.254
	CP	MUFG BK		08/09/19	2.340	50,000	28	91,000.00	2.377
	CP	MUFG BK		08/09/19	2.340	50,000	28	91,000.00	2.377
08/09/19	**NO PURCHASES**								

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/12/19	**REDEMPTIONS**								
	CP	MUFG BK		08/12/19	2.490	50,000	80	276,666.67	2.539
	CP	MUFG BK		08/12/19	2.490	50,000	80	276,666.67	2.539
	YCD	SUMITOMO	2.180	08/12/19	2.180	50,000	27	81,750.00	2.210
	YCD	SUMITOMO	2.180	08/12/19	2.180	50,000	27	81,750.00	2.210
	YCD	NATIXIS	2.340	08/12/19	2.340	50,000	63	204,750.00	2.373
08/12/19	**NO PURCHASES**								
08/13/19	**REDEMPTIONS**								
	CD	FIRST REP	2.480	08/13/19	2.480	50,000	82	282,444.44	2.514
	CD	FIRST REP	2.480	08/13/19	2.480	50,000	82	282,444.44	2.514
	CP	CR AG NY		08/13/19	2.450	50,000	97	330,069.44	2.501
	CP	CR AG NY		08/13/19	2.450	50,000	97	330,069.44	2.501
	CP	MUFG BK		08/13/19	2.540	50,000	97	342,194.44	2.593
	DN	FNMA		08/13/19	2.270	50,000	71	223,847.22	2.312
	DN	FNMA		08/13/19	2.270	50,000	71	223,847.22	2.312
	TR	BILL		08/13/19	2.050	50,000	53	150,902.78	2.085
	TR	BILL		08/13/19	2.050	50,000	53	150,902.78	2.085
	YCD	MUFG BK	2.300	08/13/19	2.300	50,000	27	86,250.00	2.332
	YCD	MUFG BK	2.300	08/13/19	2.300	50,000	27	86,250.00	2.332
08/13/19	**PURCHASES**								
	CP	OLD LINE		11/13/19	2.100	50,000			
	YCD	SUMITOMO	2.140	10/29/19	2.140	50,000			
	YCD	SUMITOMO	2.140	10/29/19	2.140	50,000			
	YCD	MUFG BK	2.150	11/04/19	2.150	50,000			
	YCD	MUFG BK	2.150	11/04/19	2.150	50,000			
08/14/19	**REDEMPTIONS**								
	YCD	NORINCHUK	2.300	08/14/19	2.300	50,000	29	92,638.89	2.332
	YCD	NORINCHUK	2.300	08/14/19	2.300	50,000	29	92,638.89	2.332
	YCD	NORINCHUK	2.300	08/14/19	2.300	50,000	30	95,833.33	2.332
	YCD	NORINCHUK	2.300	08/14/19	2.300	50,000	30	95,833.33	2.332
	YCD	FORTIS	2.500	08/14/19	2.500	50,000	92	319,444.44	2.535
	YCD	FORTIS	2.500	08/14/19	2.500	50,000	92	319,444.44	2.535
08/14/19	**PURCHASES**								
	CP	BNP NY		08/15/19	2.090	50,000			
	CP	BNP NY		08/15/19	2.090	50,000			
	CP	BNP NY		08/15/19	2.090	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/15/19	**SALES**								
	TR	NOTE	1.250	08/31/19		50,000	714	1,265,794.84	1.295
	TR	NOTE	1.250	08/31/19		50,000	714	1,265,794.84	1.295
	TR	NOTE	1.250	08/31/19		50,000	714	1,265,794.84	1.295
	TR	NOTE	1.250	08/31/19		50,000	714	1,265,794.84	1.295
	TR	NOTE	1.250	08/31/19		50,000	714	1,275,560.47	1.305
	TR	NOTE	1.250	08/31/19		50,000	714	1,275,560.47	1.305
08/15/19	**REDEMPTIONS**								
	CP	BNP NY		08/15/19	2.090	50,000	1	2,902.78	2.119
	CP	BNP NY		08/15/19	2.090	50,000	1	2,902.78	2.119
	CP	BNP NY		08/15/19	2.090	50,000	1	2,902.78	2.119
	CP	MUFG BK		08/15/19	2.090	50,000	10	29,027.78	2.120
	CP	MUFG BK		08/15/19	2.090	50,000	10	29,027.78	2.120
	CP	MUFG BK		08/15/19	2.090	50,000	10	29,027.78	2.120
	CP	MUFG BK		08/15/19	2.200	50,000	15	45,833.33	2.233
	CP	MUFG BK		08/15/19	2.200	50,000	15	45,833.33	2.233
	CP	MUFG BK		08/15/19	2.200	50,000	15	45,833.33	2.233
	TR	BILL		08/15/19	2.448	50,000	212	720,652.78	2.518
	TR	BILL		08/15/19	2.448	50,000	212	720,652.78	2.518
	TR	BILL		08/15/19	2.448	50,000	212	720,652.78	2.518
	TR	BILL		08/15/19	2.448	50,000	212	720,652.78	2.518
	TR	BILL		08/15/19	2.396	50,000	344	1,144,755.56	4.486
	TR	BILL		08/15/19	2.396	50,000	344	1,144,755.56	4.486
	TR	BILL		08/15/19	2.350	50,000	357	1,165,208.33	2.439
	TR	BILL		08/15/19	2.350	50,000	357	1,165,208.33	2.439
	TR	BILL		08/15/19	2.360	50,000	364	1,193,111.11	2.451
	TR	BILL		08/15/19	2.360	50,000	364	1,193,111.11	2.451
	TR	BILL		08/15/19	2.360	50,000	364	1,193,111.11	2.451
	TR	BILL		08/15/19	2.360	50,000	364	1,193,111.11	2.451
	TR	BILL		08/15/19	2.362	50,000	364	1,194,122.22	2.453
	TR	BILL		08/15/19	2.362	50,000	364	1,194,122.22	2.453
	TR	BILL		08/15/19	2.368	50,000	364	1,196,902.78	2.459
	TR	BILL		08/15/19	2.368	50,000	364	1,196,902.78	2.459
	TR	BILL		08/15/19	2.375	50,000	364	1,200,694.44	2.467
	TR	BILL		08/15/19	2.375	50,000	364	1,200,694.44	2.467
	TR	NOTE	0.750	08/15/19	2.402	50,000	421	1,368,557.92	2.418
	TR	NOTE	0.750	08/15/19	2.402	50,000	421	1,368,557.92	2.418
	TR	NOTE	0.750	08/15/19	2.402	50,000	421	1,368,557.92	2.418
	TR	NOTE	0.750	08/15/19	2.402	50,000	421	1,368,557.92	2.418
	TR	NOTE	0.750	08/15/19	2.402	50,000	421	1,368,557.92	2.418
	TR	NOTE	0.750	08/15/19	1.867	50,000	594	1,503,991.16	1.882
	TR	NOTE	0.750	08/15/19	1.867	50,000	594	1,503,991.16	1.882
	TR	NOTE	0.750	08/15/19	1.867	50,000	594	1,503,991.16	1.882
	TR	NOTE	0.750	08/15/19	1.867	50,000	594	1,503,991.16	1.882

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/15/19	**REDEMPTIONS (Continued)**								
	TR	NOTE	0.750	08/15/19	1.862	50,000	595	1,503,057.07	1.878
	TR	NOTE	0.750	08/15/19	1.862	50,000	595	1,503,057.07	1.878
	TR	NOTE	0.750	08/15/19	1.862	50,000	595	1,503,057.07	1.878
	TR	NOTE	0.750	08/15/19	1.862	50,000	595	1,503,057.07	1.878
	YCD	KBC	2.170	08/15/19	2.170	50,000	16	48,222.22	2.200
	YCD	KBC	2.170	08/15/19	2.170	50,000	16	48,222.22	2.200
	YCD	KBC	2.170	08/15/19	2.170	50,000	16	48,222.22	2.200
	YCD	NORINCHUK	2.200	08/15/19	2.200	50,000	16	48,888.89	2.231
	YCD	NORINCHUK	2.200	08/15/19	2.200	50,000	16	48,888.89	2.231
08/15/19	**PURCHASES**								
	CP	RABO NY		08/23/19	2.090	50,000			
	CP	RABO NY		08/23/19	2.090	50,000			
	CP	RABO NY		08/27/19	2.090	50,000			
	CP	RABO NY		08/27/19	2.090	50,000			
	DN	IBRD		11/27/19	1.990	50,000			
	DN	IBRD		11/27/19	1.990	50,000			
	DN	FHLMC		02/28/20	1.800	50,000			
	DN	FHLMC		02/28/20	1.800	50,000			
	TR	BILL		02/13/20	1.845	50,000			
	TR	BILL		02/13/20	1.845	50,000			
	TR	BILL		02/13/20	1.848	50,000			
	TR	BILL		02/13/20	1.848	50,000			
	TR	BILL		02/13/20	1.848	50,000			
	TR	BILL		02/13/20	1.885	50,000			
	TR	BILL		02/13/20	1.885	50,000			
	TR	BILL		02/13/20	1.905	50,000			
	TR	BILL		02/13/20	1.905	50,000			
	TR	NOTE	1.625	06/30/21	1.563	50,000			
	TR	NOTE	1.625	06/30/21	1.563	50,000			
	YCD	KBC	2.100	09/03/19	2.100	50,000			
	YCD	KBC	2.100	09/03/19	2.100	50,000			
	YCD	CR SUISSE	2.040	12/09/19	2.040	50,000			
	YCD	CR SUISSE	2.040	12/09/19	2.040	50,000			
08/16/19	**SALES**								
	TR	NOTE	1.250	08/31/19		50,000	701	1,294,103.19	1.348
	TR	NOTE	1.250	08/31/19		50,000	701	1,294,103.19	1.348
	TR	NOTE	1.250	08/31/19		50,000	701	1,294,103.19	1.348
	TR	NOTE	1.250	08/31/19		50,000	701	1,294,103.19	1.348
08/16/19	**REDEMPTIONS**								
	YCD	SUMITOMO	2.080	08/16/19	2.080	50,000	11	31,777.78	2.109
	YCD	SUMITOMO	2.080	08/16/19	2.080	50,000	11	31,777.78	2.109

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/16/19	**PURCHASES**								
	CP	RABO NY		08/30/19	2.090	50,000			
	DN	FNMA		09/23/19	2.000	50,000			
	DN	FNMA		09/23/19	2.000	50,000			
	DN	FHLMC		02/28/20	1.730	50,000			
	DN	FHLMC		02/28/20	1.730	50,000			
	TR	BILL		02/13/20	1.820	50,000			
	TR	BILL		02/13/20	1.820	50,000			
	YCD	MIZUHO	2.060	11/13/19	2.060	50,000			
	YCD	MIZUHO	2.060	11/13/19	2.060	50,000			
	YCD	CR SUISSE	2.030	12/27/19	2.030	50,000			
	YCD	CR SUISSE	2.030	12/27/19	2.030	50,000			
08/19/19	**REDEMPTIONS**								
	CP	MUFG BK		08/19/19	2.510	50,000	89	310,263.89	2.561
	CP	MUFG BK		08/19/19	2.510	50,000	89	310,263.89	2.561
	CP	CR AG NY		08/19/19	2.410	50,000	91	304,597.22	2.458
	CP	CR AG NY		08/19/19	2.410	50,000	91	304,597.22	2.458
	CP	BNP NY		08/19/19	2.490	50,000	98	338,916.67	2.542
	CP	BNP NY		08/19/19	2.490	50,000	98	338,916.67	2.542
	CP	BNP NY		08/19/19	2.490	50,000	98	338,916.67	2.542
	DN	IBRD		08/19/19	2.280	50,000	75	237,500.00	2.323
	DN	IBRD		08/19/19	2.280	50,000	75	237,500.00	2.323
	DN	FHLB		08/19/19	2.310	50,000	87	279,125.00	2.355
	DN	FHLB		08/19/19	2.310	50,000	87	279,125.00	2.355
	YCD	SUMITOMO	2.350	08/19/19	2.350	50,000	62	202,361.11	2.383
	YCD	SUMITOMO	2.350	08/19/19	2.350	50,000	62	202,361.11	2.383
	YCD	MUFG BK	2.480	08/19/19	2.480	50,000	90	310,000.00	2.514
	YCD	MUFG BK	2.480	08/19/19	2.480	50,000	90	310,000.00	2.514
	YCD	CR AG CIB	2.460	08/19/19	2.460	50,000	111	379,250.00	2.494
	YCD	CR AG CIB	2.460	08/19/19	2.460	50,000	111	379,250.00	2.494
	YCD	CR AG CIB	2.460	08/19/19	2.460	50,000	111	379,250.00	2.494
	YCD	BARCLAYS	2.620	08/19/19	2.620	50,000	123	447,583.33	2.656
	YCD	BARCLAYS	2.620	08/19/19	2.620	50,000	123	447,583.33	2.656
08/19/19	**PURCHASES**								
	CP	MUFG BK		11/01/19	2.140	50,000			
	CP	MUFG BK		11/01/19	2.140	50,000			
	DN	IBRD		02/28/20	1.720	50,000			
	DN	IBRD		02/28/20	1.720	50,000			
	TR	BILL		02/13/20	1.815	50,000			
	TR	BILL		02/13/20	1.815	50,000			
	TR	BILL		02/13/20	1.815	50,000			
	TR	BILL		02/13/20	1.815	50,000			
	YCD	KBC	2.120	09/23/19	2.120	50,000			
	YCD	KBC	2.120	09/23/19	2.120	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/19/19	**PURCHASES (Continued)**								
	YCD	SUMITOMO	2.120	09/23/19	2.120	50,000			
	YCD	SUMITOMO	2.120	09/23/19	2.120	50,000			
	YCD	SOC GEN	1.950	11/27/19	1.950	50,000			
	YCD	SOC GEN	1.950	11/27/19	1.950	50,000			
08/20/19	**NO REDEMPTIONS**								
08/20/19	**PURCHASES**								
	CP	MUFG BK		11/04/19	2.130	50,000			
	CP	MUFG BK		11/04/19	2.130	50,000			
	CP	SOC GEN NY		11/05/19	2.000	50,000			
	CP	SOC GEN NY		11/05/19	2.000	50,000			
	CP	CR AG NY		11/06/19	2.100	50,000			
	CP	CR AG NY		11/06/19	2.100	50,000			
	CP	BNP NY		12/24/19	2.010	50,000			
	CP	BNP NY		12/24/19	2.010	50,000			
	DN	FHLB		11/25/19	1.800	50,000			
	DN	FHLB		11/25/19	1.800	50,000			
	DN	FHLMC		02/28/20	1.730	50,000			
	DN	FHLMC		02/28/20	1.730	50,000			
	TR	BILL		02/13/20	1.825	50,000			
	TR	BILL		02/13/20	1.825	50,000			
	TR	BILL		02/13/20	1.825	50,000			
	TR	BILL		02/13/20	1.825	50,000			
	YCD	TORONTO	2.010	11/27/19	2.010	50,000			
	YCD	TORONTO	2.010	11/27/19	2.010	50,000			
	YCD	SUMITOMO	2.080	11/27/19	2.080	50,000			
	YCD	SUMITOMO	2.080	11/27/19	2.080	50,000			
	YCD	CR SUISSE	1.960	02/28/20	1.960	50,000			
	YCD	CR SUISSE	1.960	02/28/20	1.960	50,000			
08/21/19	**NO REDEMPTIONS**								
08/21/19	**PURCHASES**								
	CD	BOWEST	2.110	11/25/19	2.110	50,000			
	CD	BOWEST	2.110	11/25/19	2.110	50,000			
	DN	FHLMC		12/24/19	1.825	50,000			
	DN	FHLMC		12/24/19	1.825	50,000			
	DN	FHLMC		12/27/19	1.820	50,000			
	DN	FHLMC		12/27/19	1.820	50,000			
	TR	BILL		02/13/20	1.830	50,000			
	TR	BILL		02/13/20	1.830	50,000			
	TR	BILL		08/13/20	1.685	50,000			
	TR	BILL		08/13/20	1.685	50,000			
	TR	BILL		08/13/20	1.685	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/21/19	**PURCHASES (Continued)**								
	TR	NOTE	1.625	06/30/21	1.554	50,000			
	TR	NOTE	1.625	06/30/21	1.554	50,000			
08/22/19	**REDEMPTIONS**								
	TR	BILL		08/22/19	2.365	50,000	114	374,458.33	2.416
	TR	BILL		08/22/19	2.365	50,000	114	374,458.33	2.416
08/22/19	**PURCHASES**								
	DN	FHLB		11/27/19	1.810	50,000			
	DN	FHLB		11/27/19	1.810	50,000			
	DN	IBRD		02/28/20	1.720	50,000			
	DN	IBRD		02/28/20	1.720	50,000			
	TR	BILL		02/13/20	1.835	50,000			
	TR	BILL		02/13/20	1.835	50,000			
	TR	BILL		08/13/20	1.723	50,000			
	TR	BILL		08/13/20	1.723	50,000			
	TR	NOTE	1.625	06/30/21	1.618	50,000			
	TR	NOTE	1.625	06/30/21	1.618	50,000			
	YCD	KBC	2.100	09/03/19	2.100	50,000			
	YCD	KBC	2.100	09/03/19	2.100	50,000			
	YCD	KBC	2.100	09/03/19	2.100	50,000			
	YCD	NORINCHUK	2.080	11/25/19	2.080	50,000			
	YCD	NORINCHUK	2.080	11/25/19	2.080	50,000			
08/23/19	**REDEMPTIONS**								
	CP	RABO NY		08/23/19	2.090	50,000	8	23,222.22	2.120
	CP	RABO NY		08/23/19	2.090	50,000	8	23,222.22	2.120
	CP	RABO NY		08/23/19	2.090	50,000	17	49,347.22	2.121
	CP	RABO NY		08/23/19	2.090	50,000	17	49,347.22	2.121
	YCD	SUMITOMO	2.120	08/23/19	2.120	50,000	22	64,777.78	2.149
	YCD	SUMITOMO	2.120	08/23/19	2.120	50,000	22	64,777.78	2.149
08/23/19	**PURCHASES**								
	CP	RABO NY		08/26/19	2.080	50,000			
	CP	RABO NY		08/26/19	2.080	50,000			
	DN	FHLB		12/24/19	1.760	50,000			
	DN	FHLB		12/24/19	1.760	50,000			
	DN	FHLMC		12/27/19	1.770	50,000			
	DN	FHLMC		12/27/19	1.770	50,000			
	TR	BILL		02/13/20	1.810	50,000			
	TR	BILL		02/13/20	1.810	50,000			
	TR	BILL		02/13/20	1.810	50,000			
	TR	BILL		02/13/20	1.810	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/23/19	**PURCHASES (Continued)**								
	YCD	KBC	2.100	09/09/19	2.100	50,000			
	YCD	KBC	2.100	09/09/19	2.100	50,000			
08/26/19	**REDEMPTIONS**								
	CP	RABO NY		08/26/19	2.080	50,000	3	8,666.67	2.109
	CP	RABO NY		08/26/19	2.080	50,000	3	8,666.67	2.109
	DN	FNMA		08/26/19	2.220	50,000	76	234,333.33	2.261
	DN	FNMA		08/26/19	2.220	50,000	76	234,333.33	2.261
	YCD	NORINCHUK	2.300	08/26/19	2.300	50,000	45	143,750.00	2.332
	YCD	NORINCHUK	2.300	08/26/19	2.300	50,000	45	143,750.00	2.332
	YCD	SUMITOMO	2.440	08/26/19	2.440	50,000	89	301,611.11	2.474
	YCD	SUMITOMO	2.440	08/26/19	2.440	50,000	89	301,611.11	2.474
	YCD	BNP	2.480	08/26/19	2.480	50,000	94	323,777.78	2.514
	YCD	BNP	2.480	08/26/19	2.480	50,000	94	323,777.78	2.514
08/26/19	**PURCHASES**								
	CP	MUFG BK		09/23/19	2.140	50,000			
	CP	MUFG BK		09/23/19	2.140	50,000			
	TR	NOTE	1.625	06/30/21	1.538	50,000			
	TR	NOTE	1.625	06/30/21	1.538	50,000			
	YCD	DNB	2.080	09/09/19	2.080	50,000			
	YCD	DNB	2.080	09/09/19	2.080	50,000			
	YCD	SUMITOMO	2.080	09/09/19	2.080	50,000			
	YCD	SUMITOMO	2.080	09/09/19	2.080	50,000			
	YCD	NORINCHUK	2.080	11/25/19	2.080	50,000			
	YCD	NORINCHUK	2.080	11/25/19	2.080	50,000			
	YCD	MIZUHO	2.060	11/27/19	2.060	50,000			
	YCD	MIZUHO	2.060	11/27/19	2.060	50,000			
08/27/19	**REDEMPTIONS**								
	CP	RABO NY		08/27/19	2.090	50,000	12	34,833.33	2.121
	CP	RABO NY		08/27/19	2.090	50,000	12	34,833.33	2.121
	CP	GOTHAM		08/27/19	2.170	50,000	21	63,291.67	2.203
	DN	FNMA		08/27/19	2.220	50,000	77	237,416.67	2.262
	DN	FNMA		08/27/19	2.220	50,000	77	237,416.67	2.262
	TR	BILL		08/27/19	2.131	50,000	55	162,784.72	2.168
	TR	BILL		08/27/19	2.131	50,000	55	162,784.72	2.168
	YCD	DNB	2.150	08/27/19	2.150	50,000	26	77,638.89	2.180
	YCD	DNB	2.150	08/27/19	2.150	50,000	26	77,638.89	2.180
08/27/19	**PURCHASES**								
	CD	FIRST REP	2.090	10/29/19	2.090	50,000			
	CD	FIRST REP	2.090	10/29/19	2.090	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/27/19	**PURCHASES (Continued)**								
	CP	RABO NY		08/29/19	2.080	50,000			
	CP	RABO NY		08/29/19	2.080	50,000			
	CP	RABO NY		08/29/19	2.080	50,000			
	CP	JUPITER		11/01/19	2.110	50,000			
	TR	NOTE	1.625	06/30/21	1.564	50,000			
	TR	NOTE	1.625	06/30/21	1.564	50,000			
	TR	NOTE	1.625	06/30/21	1.564	50,000			
	TR	NOTE	1.625	06/30/21	1.564	50,000			
	YCD	BARCLAYS	2.100	12/09/19	2.100	50,000			
	YCD	BARCLAYS	2.100	12/09/19	2.100	50,000			
08/28/19	**REDEMPTIONS**								
	DEB	FNMA	1.000	08/28/19	2.540	50,000	217	752,511.11	2.555
	DEB	FNMA	1.000	08/28/19	1.425	50,000	869	1,180,254.44	1.431
	DN	FNMA		08/28/19	2.130	50,000	75	221,875.00	2.169
	DN	FNMA		08/28/19	2.130	50,000	75	221,875.00	2.169
08/28/19	**PURCHASES**								
	CP	BNP NY		08/29/19	2.080	50,000			
	CP	BNP NY		08/29/19	2.080	50,000			
	CP	RABO NY		08/29/19	2.080	50,000			
	CP	RABO NY		08/29/19	2.080	50,000			
	CP	CR AG NY		09/03/19	2.100	50,000			
	CP	CR AG NY		09/03/19	2.100	50,000			
	CP	CR AG NY		09/03/19	2.100	50,000			
	DN	FHLB		12/09/19	1.820	50,000			
	DN	FHLB		12/09/19	1.820	50,000			
	TR	BILL		08/13/20	1.698	50,000			
	TR	BILL		08/13/20	1.698	50,000			
	YCD	NORINCHUK	2.050	11/27/19	2.050	50,000			
	YCD	NORINCHUK	2.050	11/27/19	2.050	50,000			
08/29/19	**REDEMPTIONS**								
	CP	BNP NY		08/29/19	2.080	50,000	1	2,888.89	2.109
	CP	BNP NY		08/29/19	2.080	50,000	1	2,888.89	2.109
	CP	RABO NY		08/29/19	2.080	50,000	1	2,888.89	2.109
	CP	RABO NY		08/29/19	2.080	50,000	1	2,888.89	2.109
	CP	RABO NY		08/29/19	2.080	50,000	2	5,777.78	2.109
	CP	RABO NY		08/29/19	2.080	50,000	2	5,777.78	2.109
	CP	RABO NY		08/29/19	2.080	50,000	2	5,777.78	2.109

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/29/19	**PURCHASES**								
	CP	CIBC HLD		02/28/20	1.970	50,000			
	CP	CIBC HLD		02/28/20	1.970	50,000			
	CP	JPM LLC		04/01/20	1.900	50,000			
	CP	JPM LLC		04/01/20	1.900	50,000			
	DN	FHLB		12/24/19	1.750	50,000			
	DN	FHLB		12/24/19	1.750	50,000			
	TR	BILL		02/13/20	1.826	50,000			
	TR	BILL		02/13/20	1.826	50,000			
	TR	BILL		02/27/20	1.835	50,000			
	TR	BILL		02/27/20	1.835	50,000			
	TR	BILL		02/27/20	1.836	50,000			
	TR	BILL		02/27/20	1.836	50,000			
	TR	NOTE	1.625	06/30/21	1.562	50,000			
	TR	NOTE	1.625	06/30/21	1.562	50,000			
	TR	NOTE	1.625	06/30/21	1.562	50,000			
08/30/19	**REDEMPTIONS**								
	CD	WELLS FGO	2.580	08/30/19	2.580	50,000	182	652,166.67	2.616
	CD	WELLS FGO	2.580	08/30/19	2.580	50,000	182	652,166.67	2.616
	CD	US BANK	2.940	08/30/19	2.940	50,000	309	1,261,750.00	2.981
	CD	US BANK	2.940	08/30/19	2.940	50,000	309	1,261,750.00	2.981
	CP	RABO NY		08/30/19	2.090	50,000	14	40,638.89	2.121
	CP	MUFG BK		08/30/19	2.420	50,000	85	285,694.44	2.468
	CP	MUFG BK		08/30/19	2.420	50,000	85	285,694.44	2.468
	CP	MUFG BK		08/30/19	2.420	50,000	85	285,694.44	2.468
	CP	SOC GEN NY		08/30/19	2.410	50,000	99	331,375.00	2.460
	CP	SOC GEN NY		08/30/19	2.410	50,000	99	331,375.00	2.460
	CP	TOYOTA		08/30/19	2.520	50,000	190	665,000.00	2.589
	CP	TOYOTA		08/30/19	2.520	50,000	190	665,000.00	2.589
	CP	JPM LLC		08/30/19	2.960	50,000	267	1,097,666.67	3.068
	DN	FNMA		08/30/19	2.220	50,000	80	246,666.67	2.262
	DN	FNMA		08/30/19	2.220	50,000	80	246,666.67	2.262
	DN	FHLB		08/30/19	2.360	50,000	102	334,333.33	2.409
	DN	FHLB		08/30/19	2.360	50,000	102	334,333.33	2.409
	DN	IBRD		08/30/19	2.370	50,000	108	355,500.00	2.420
	DN	IBRD		08/30/19	2.370	50,000	108	355,500.00	2.420
	DN	FHLB		08/30/19	2.360	50,000	113	370,388.89	2.411
	DN	FHLB		08/30/19	2.360	50,000	113	370,388.89	2.411
	DN	FHLB		08/30/19	2.370	50,000	115	378,541.67	2.421
	DN	FHLB		08/30/19	2.370	50,000	115	378,541.67	2.421
	DN	FHLB		08/30/19	2.370	50,000	115	378,541.67	2.421
	DN	FHLB		08/30/19	2.370	50,000	115	378,541.67	2.421
	DN	FHLB		08/30/19	2.400	50,000	122	406,666.67	2.453
	DN	FHLB		08/30/19	2.400	50,000	122	406,666.67	2.453
	DN	FHLB		08/30/19	2.400	50,000	122	406,666.67	2.453
	DN	FHLB		08/30/19	2.400	50,000	122	406,666.67	2.453

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/30/19	**REDEMPTIONS (Continued)**								
	DN	FHLB		08/30/19	2.400	50,000	122	406,666.67	2.453
	DN	FHLB		08/30/19	2.400	50,000	122	406,666.67	2.453
	DN	FHLB		08/30/19	2.400	50,000	123	410,000.00	2.453
	DN	FHLB		08/30/19	2.400	50,000	123	410,000.00	2.453
	DN	FHLB		08/30/19	2.410	50,000	129	431,791.67	2.465
	DN	FHLB		08/30/19	2.410	50,000	129	431,791.67	2.465
	DN	FHLB		08/30/19	2.410	50,000	129	431,791.67	2.465
	DN	FHLB		08/30/19	2.410	50,000	129	431,791.67	2.465
	DN	FHLB		08/30/19	2.390	50,000	135	448,125.00	2.445
	DN	FHLB		08/30/19	2.390	50,000	135	448,125.00	2.445
	DN	FHLB		08/30/19	2.390	50,000	135	448,125.00	2.445
	DN	FHLB		08/30/19	2.390	50,000	135	448,125.00	2.445
	DN	FHLB		08/30/19	2.380	50,000	137	226,430.56	2.435
	DN	FHLB		08/30/19	2.380	50,000	137	452,861.11	2.435
	DN	FHLMC		08/30/19	2.420	50,000	178	598,277.78	2.483
	DN	FHLMC		08/30/19	2.420	50,000	178	598,277.78	2.483
	DN	FHLB		08/30/19	2.450	50,000	190	646,527.78	2.517
	DN	FHLB		08/30/19	2.450	50,000	190	646,527.78	2.517
	DN	FHLB		08/30/19	2.450	50,000	191	649,930.56	2.517
	DN	FHLB		08/30/19	2.450	50,000	191	649,930.56	2.517
	DN	FHLB		08/30/19	2.450	50,000	191	649,930.56	2.517
	DN	FHLB		08/30/19	2.450	50,000	191	649,930.56	2.517
	DN	FHLB		08/30/19	2.400	50,000	199	663,333.33	2.466
	DN	FHLB		08/30/19	2.400	50,000	199	663,333.33	2.466
	DN	FHLB		08/30/19	2.400	50,000	199	663,333.33	2.466
	DN	FHLB		08/30/19	2.400	50,000	199	663,333.33	2.466
	DN	IBRD		08/30/19	2.400	50,000	199	663,333.33	2.466
	DN	IBRD		08/30/19	2.400	50,000	199	663,333.33	2.466
	DN	FHLMC		08/30/19	2.550	50,000	277	981,041.67	2.637
	DN	FHLMC		08/30/19	2.550	50,000	277	981,041.67	2.637
	DN	FHLMC		08/30/19	2.550	50,000	277	981,041.67	2.637
	DN	FHLMC		08/30/19	2.550	50,000	277	981,041.67	2.637
	DN	FHLMC		08/30/19	2.550	50,000	277	981,041.67	2.637
	DN	FHLMC		08/30/19	2.550	50,000	277	981,041.67	2.637
	YCD	NAT AUB	2.380	08/30/19	2.380	50,000	99	327,250.00	2.413
	YCD	NAT AUB	2.380	08/30/19	2.380	50,000	99	327,250.00	2.413
	YCD	MONTREAL	2.550	08/30/19	2.550	50,000	182	644,583.33	2.585
	YCD	MONTREAL	2.550	08/30/19	2.550	50,000	182	644,583.33	2.585
	YCD	SCOTIA	2.640	08/30/19	2.640	50,000	199	729,666.67	2.677
	YCD	SCOTIA	2.640	08/30/19	2.640	50,000	199	729,666.67	2.677
08/30/19	**PURCHASES**								
	CP	TOYOTA		12/17/19	2.010	50,000			
	YCD	CB AUS	1.960	02/28/20	1.960	50,000			
	YCD	CB AUS	1.960	02/28/20	1.960	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	06/19/19	2.170	15,000,000.00	09/18/19
Strata Federal Credit Union	07/25/19	2.050	4,500,000.00	01/23/20
BREA				
American First Credit Union	04/05/19	2.420	23,000,000.00	10/04/19
American First Credit Union	06/12/19	2.190	27,000,000.00	12/11/19
Pacific Western Bank	03/13/19	2.480	40,000,000.00	09/11/19
Pacific Western Bank	04/05/19	2.400	10,000,000.00	10/04/19
Pacific Western Bank	05/16/19	2.380	50,000,000.00	11/14/19
Pacific Western Bank	07/24/19	2.020	40,000,000.00	01/22/20
Pacific Western Bank	08/21/19	1.860	50,000,000.00	02/19/20
CERRITOS				
First Choice Bank	06/14/19	2.220	15,000,000.00	09/13/19
First Choice Bank	04/11/19	2.420	10,000,000.00	10/10/19
CHICO				
Golden Valley Bank	05/03/19	2.420	8,000,000.00	11/01/19
Tri Counties Bank	05/01/19	2.430	50,000,000.00	10/30/19
DIAMOND BAR				
Prospectors Federal Credit Union	06/06/19	2.290	4,000,000.00	12/05/19
DOWNEY				
Financial Partners Credit Union	07/11/19	2.140	10,000,000.00	01/09/20
EL MONTE				
Cathay Bank	05/15/19	2.380	50,000,000.00	11/13/19
Cathay Bank	05/17/19	2.390	75,000,000.00	11/13/19
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	03/07/19	2.510	50,000,000.00	09/05/19
Banc of California, NA	06/13/19	2.300	100,000,000.00	09/12/19
Banc of California, NA	07/18/19	2.170	100,000,000.00	10/17/19
Banc of California, NA	05/16/19	2.410	50,000,000.00	11/14/19
CommerceWest Bank	03/08/19	2.480	5,000,000.00	09/06/19
CommerceWest Bank	07/26/19	2.070	5,000,000.00	10/25/19
CommerceWest Bank	07/11/19	2.100	5,000,000.00	01/09/20
Commercial Bank of California	07/25/19	2.100	1,000,000.00	10/24/19
First Foundation Bank	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	06/13/19	2.280	50,000,000.00	09/12/19
Pacific Premier Bank	06/14/19	2.240	50,000,000.00	09/12/19
Pacific Premier Bank	07/11/19	2.250	50,000,000.00	10/10/19
Pacific Premier Bank	04/19/19	2.440	50,000,000.00	10/18/19
Pacific Premier Bank	04/25/19	2.430	25,000,000.00	10/24/19
Pacific Premier Bank	05/16/19	2.400	10,000,000.00	11/14/19
Pacific Premier Bank	06/06/19	2.290	25,000,000.00	12/05/19
LODI				
Farmers & Merchants Bank of Central CA	07/10/19	2.100	60,000,000.00	01/08/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES				
Bank of Hope	06/07/19	2.340	75,000,000.00	09/06/19
Bank of Hope	07/11/19	2.250	135,000,000.00	10/10/19
Bank of Hope	08/28/19	1.980	90,000,000.00	11/20/19
Commonwealth Business Bank	06/13/19	2.280	12,000,000.00	09/12/19
Commonwealth Business Bank	08/08/19	2.050	5,000,000.00	11/07/19
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	06/19/19	2.170	20,000,000.00	09/18/19
Pacific City Bank	07/11/19	2.230	30,000,000.00	10/10/19
Pacific City Bank	08/07/19	1.990	40,000,000.00	11/06/19
State Bank of India (California)	08/06/19	2.040	20,000,000.00	11/06/19
MONTEREY				
1st Capital Bank	06/06/19	2.350	1,000,000.00	09/05/19
OAKLAND				
Beneficial State Bank	06/13/19	2.290	45,000,000.00	09/12/19
Beneficial State Bank	07/12/19	2.080	25,000,000.00	01/10/20
California Bank of Commerce	03/08/19	2.500	10,000,000.00	09/06/19
California Bank of Commerce	03/21/19	2.490	5,000,000.00	09/19/19
California Bank of Commerce	04/10/19	2.440	13,500,000.00	10/09/19
California Bank of Commerce	05/08/19	2.420	5,000,000.00	11/06/19
Community Bank of the Bay	05/31/19	2.350	5,000,000.00	11/22/19
Metropolitan Bank	03/07/19	2.500	4,000,000.00	09/05/19
Metropolitan Bank	08/22/19	1.880	1,000,000.00	02/20/20
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	06/13/19	2.300	50,000,000.00	09/12/19
Wescom Central Credit Union	07/05/19	2.220	25,000,000.00	10/04/19
Wescom Central Credit Union	07/24/19	2.100	50,000,000.00	10/23/19
Wescom Central Credit Union	08/15/19	2.030	50,000,000.00	11/14/19
PORTERVILLE				
Bank of the Sierra	06/05/19	2.330	20,000,000.00	09/04/19
Bank of the Sierra	06/13/19	2.280	20,000,000.00	09/12/19
Bank of the Sierra	07/10/19	2.230	20,000,000.00	10/09/19
Bank of the Sierra	07/19/19	2.130	20,000,000.00	10/18/19
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
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	06/06/19	2.360	20,000,000.00	09/05/19
RIVERSIDE				
Provident Savings Bank	04/10/19	2.450	5,000,000.00	10/09/19
Provident Savings Bank	07/12/19	2.090	5,000,000.00	01/10/20
ROCKLIN				
Five Star Bank	06/12/19	2.160	25,000,000.00	12/11/19
Five Star Bank	07/12/19	2.050	35,000,000.00	01/10/20
ROSEMEAD				
Pacific Alliance Bank	07/10/19	2.210	4,000,000.00	10/09/19
SACRAMENTO				
River City Bank	06/12/19	2.270	25,000,000.00	09/11/19
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	06/05/19	2.310	25,000,000.00	09/04/19
Axos Bank	07/24/19	2.060	25,000,000.00	10/23/19
Axos Bank	05/09/19	2.400	50,000,000.00	11/07/19
Axos Bank	06/12/19	2.160	75,000,000.00	12/11/19
Bank of Southern California	04/24/19	2.440	14,500,000.00	10/23/19
California Coast Credit Union	06/05/19	2.310	25,000,000.00	09/04/19
California Coast Credit Union	07/18/19	2.130	25,000,000.00	10/17/19
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
Mission Federal Credit Union	07/12/19	2.160	10,000,000.00	10/11/19
Mission Federal Credit Union	07/31/19	2.070	10,000,000.00	10/30/19
SAN FRANCISCO				
Bank of San Francisco	06/14/19	2.170	5,000,000.00	12/13/19
Bank of San Francisco	06/14/19	2.170	5,000,000.00	12/13/19
Beacon Business Bank	06/14/19	2.250	3,000,000.00	09/13/19
Beacon Business Bank	07/19/19	2.140	2,000,000.00	10/18/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN FRANCISCO (Continued)				
Mission National Bank	06/12/19	2.180	3,500,000.00	12/11/19
Mission National Bank	07/03/19	2.090	15,000,000.00	01/08/20
Mission National Bank	07/25/19	2.070	5,000,000.00	01/23/20
Presidio Bank	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
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	03/15/19	2.470	23,000,000.00	09/13/19
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
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
YUBA CITY				
River Valley Community Bank	08/01/19	2.100	25,000,000.00	10/31/19
TOTAL TIME DEPOSITS AUGUST 2019			**4,869,740,000.00**	

BANK DEMAND DEPOSITS
AUGUST 2019
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 353,936	$ 415,000	$ 3,406,463
2	296,870	310,000	3,145,170
3	296,870	310,000	3,145,170
4	296,870	310,000	3,145,170
5	360,421	350,000	2,875,570
6	325,782	400,000	2,521,992
7	333,249	350,000	3,958,005
8	336,913	385,000	2,783,798
9	295,798	225,000	3,633,420
10	295,798	225,000	3,633,420
11	295,798	225,000	3,633,420
12	340,799	225,000	3,670,003
13	383,460	275,000	2,556,023
14	289,414	450,000	2,301,862
15	293,829	450,000	2,503,713
16	319,063	290,000	2,328,596
17	319,063	290,000	2,328,596
18	319,063	290,000	2,328,596
19	338,942	400,000	2,065,088
20	336,469	430,000	1,959,011
21	298,058	375,000	2,440,205
22	334,667	425,000	2,071,691
23	324,972	475,000	2,092,785
24	324,972	475,000	2,092,785
25	324,972	475,000	2,092,785
26	307,210	520,000	2,156,569
27	280,512	510,000	2,219,531
28	327,504	550,000	2,444,522
29	287,312	405,000	2,613,609
30	304,238	300,000	3,075,764
31	304,238	300,000	3,076,382
AVERAGE DOLLAR DAYS	$317,647 a/	$368,226 b/	

a/ The prescribed bank balance for August was $322,505. This consisted of $252,223 in compensating balances for services, balances for uncollected funds of $71,017 and a deduction of $735 for August delayed deposit credit.

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

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on August 21, 2019, has determined and designated the amount of money available for deposit and investment as of August 8, 2019, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

a. Compensating Balance for Services $ 252,200,000

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

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

The interest bearing bank account designation represents a targeted balance to be averaged over one month's period to smooth cash flow variability. The balance may fluctuate above and below this amount as needed to manage cash flow variances and to meet daily liquidity needs. Interest earnings for the account will be calculated according to the terms of the agreement between the Treasurer's Office and the account's depository bank, paid monthly and recorded as a deposit into the state's main demand deposit account, and allocated quarterly by the State Controller's Office as directed by Government Code 16475 and Government Code 1648(

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)	8/19/2019	8/23/2019	$ 1,679,250,000	$ (3,161,450,000)	$ 4,840,700,000	$ 1,679,250,000
(2)	8/26/2019	8/30/2019	$ (1,685,250,000)	$ (4,846,700,000)	$ 4,840,700,000	$ (6,000,000)
(3)	9/2/2019	9/6/2019	$ (2,111,750,000)	$ (6,958,450,000)	$ 4,840,700,000	$ (2,117,750,000)
(4)	9/9/2019	9/13/2019	$ 437,050,000	$ (6,521,400,000)	$ 4,840,700,000	$ (1,680,700,000)
(5)	9/16/2019	9/20/2019	$ 3,139,850,000	$ (3,381,550,000)	$ 4,840,700,000	$ 1,459,150,000
(6)	9/23/2019	9/27/2019	$ (3,191,250,000)	$ (6,572,800,000)	$ 4,840,700,000	$ (1,732,100,000)
(7)	9/30/2019	10/4/2019	$ (7,995,950,000)	$ (14,568,750,000)	$ 4,840,700,000	$ (9,728,050,000)
(8)	10/7/2019	10/11/2019	$ (536,150,000)	$ (15,104,900,000)	$ 4,840,700,000	$ (10,264,200,000)
(9)	10/14/2019	10/18/2019	$ 25,550,000	$ (15,079,350,000)	$ 4,840,700,000	$ (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 $ 252,200,000.

POOLED MONEY INVESTMENT BOARD:

Signature on file at STO
Chair

Member

Member

Dated: August 21, 2019
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 9/30/19
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
10/01/19	OLD LINE FUNDING LLC	111728	OLD LINE FUNDING LLC CP	2.090	11/08/19	99.779	$50,000,000.00	$49,889,694.44	$0.00
10/01/19	CANCARA ASSET SEC LLC	111734	CANCARA ASSET SEC LLC CP	2.100	11/12/19	99.755	$50,000,000.00	$49,877,500.00	$0.00
10/02/19	CANCARA ASSET SEC LLC	111735	CANCARA ASSET SEC LLC CP	2.100	11/12/19	99.761	$50,000,000.00	$49,880,416.67	$0.00
					PSI Non-Trading Total		**$150,000,000.00**	**$149,647,611.11**	**$0.00**
						Totals	**$150,000,000.00**	**$149,647,611.11**	**$0.00**