



COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

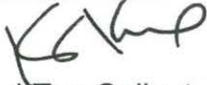
Kenneth Hahn Hall of Administration
500 West Temple Street, Room 462, Los Angeles, California 90012
Telephone: (213) 974-2101 Fax: (213) 626-1812
ttc.lacounty.gov and lacountypropertytax.com

KEITH KNOX
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

December 27, 2019

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

FROM: Keith Knox 
Treasurer and Tax Collector

SUBJECT: REPORT OF INVESTMENTS FOR THE MONTH OF NOVEMBER 2019

The Report of Investments for the month of November 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 November 2019 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

The attached Schedules A and B summarize important Treasury Pool information. You will find the complete monthly Report of Investments at the following link:

<https://ttc.lacounty.gov/monthly-reports/>

Should you have any questions, please contact me directly or your staff may contact Ms. Nai-len Ishikawa, Assistant Treasurer and Tax Collector, of my staff at (213) 974-2139 or nishikawa@ttc.lacounty.gov.

KK:NI:DJJ:JK:bp

Attachments

c: Chief Executive Officer
Executive Officer, Board of Supervisors
Auditor-Controller
County Counsel
Los Angeles Community College District
Los Angeles County Office of Education

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR NOVEMBER 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 NOVEMBER 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 NOVEMBER 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 NOVEMBER 30, 2019

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 11/30/19		
At Cost	\$ 30,649,536,509	\$ 169,952,512
At Market	\$ 30,623,581,049	\$ 171,475,029
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	9.13%	11.77%
United States Government and Agency Obligations	58.69%	60.88%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	31.69%	0.00%
Municipal Obligations	0.16%	2.23%
Corporate and Deposit Notes	0.33%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	25.12%
1-60 days	36.23%	46.18%
61 days-1 year	19.82%	11.77%
Over 1 year	43.95%	42.05%
Weighted Average Days to Maturity	557	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF NOVEMBER 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 November 30, 2019:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	F1	31.69%
Corporate and Deposit Notes	A-1+	P-1	F1	0.23%
	AA-	Aa3	A+	0.10%
Los Angeles County Securities	AAA	Aa1	AA+	0.16%
Negotiable Certificates of Deposit	A-1	P-1	F1	9.13%
U.S. Agency Securities	AA+	Aaa	AAA	56.41%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.49%
U.S. Treasury Bills	AA+	Aaa	AAA	1.79%
				<u>100.00%</u>
 <u>SPI</u>				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	25.12%
Commercial Paper	-	-	-	0.00%
Corporate and Deposit Notes	-	-	-	0.00%
Mortgage Trust Deeds	-	-	-	0.00%
Los Angeles County Securities	AAA	Aa1	AA+	2.23%
Negotiable Certificates of Deposit	A-1+	P-1	F1+	11.77%
U.S. Agency Securities	AA+	Aaa	AAA	39.83%
U.S. Treasury Securities:				
U.S. Treasury Bills	AA+	Aaa	AAA	21.05%
				<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT
NOVEMBER 30, 2019

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 11/30/19	\$ 30,649,536,509
Market Value at 11/30/19	\$ 30,623,581,049
Average Daily Balance	\$ 29,210,603,672
Gains and Losses:	
For the Month	\$ 66,321
For the Past 12 Months	\$ 1,376,125
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 46,282,820
Earnings for the Past 12 Months	\$ 648,766,277
Earnings Rate for the Month	1.92%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF NOVEMBER 30, 2019

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 30,346,617.74
Bank of the West - Concentration	\$ 199,221,217.00 (A)
Citibank - Concentration	\$ 153.17
JP Morgan Chase - Concentration	\$ 320,114,951.74 (B)
Union Bank- Concentration	\$ 135,978.14
Wells Fargo - Concentration	\$ -
Total Ledger Balance for all Banks	<u>\$ 549,818,917.79</u>

(A) \$199 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) \$319.90 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 NOVEMBER 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 November 2019

Total Deposits	\$ 6,128,632,860.81
Total Disbursements	\$ 4,729,359,468.16
Discretionary Funds Liquidity Withdrawal Ratio: As of November 30, 2019	1.53

Six-Month Cash Availability Projection:

Month	Investment			Cumulative
	Maturities	Deposits	Disbursements	Available Cash
December	\$ 6,890,344,000.00	\$ 10,454,800,000.00	\$ 6,439,500,000.00	\$ 10,905,644,000.00
January	\$ 4,224,621,000.00	\$ 4,623,600,000.00	\$ 6,867,400,000.00	\$ 12,886,465,000.00
February	\$ 2,348,950,000.00	\$ 3,822,800,000.00	\$ 5,090,800,000.00	\$ 13,967,415,000.00
March	\$ 643,357,000.00	\$ 5,856,700,000.00	\$ 5,474,600,000.00	\$ 14,992,872,000.00
April	\$ 705,045,000.00	\$ 9,392,500,000.00	\$ 6,164,100,000.00	\$ 18,926,317,000.00
May	\$ 533,765,000.00	\$ 3,677,200,000.00	\$ 6,073,300,000.00	\$ 17,063,982,000.00

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 November 2019, the Treasurer placed \$418.76 million in the Bank of the West Money Market Plus Account and \$620.64 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$199 million remained in the Bank of the West Money Market Plus Account and \$319.90 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.

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.

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

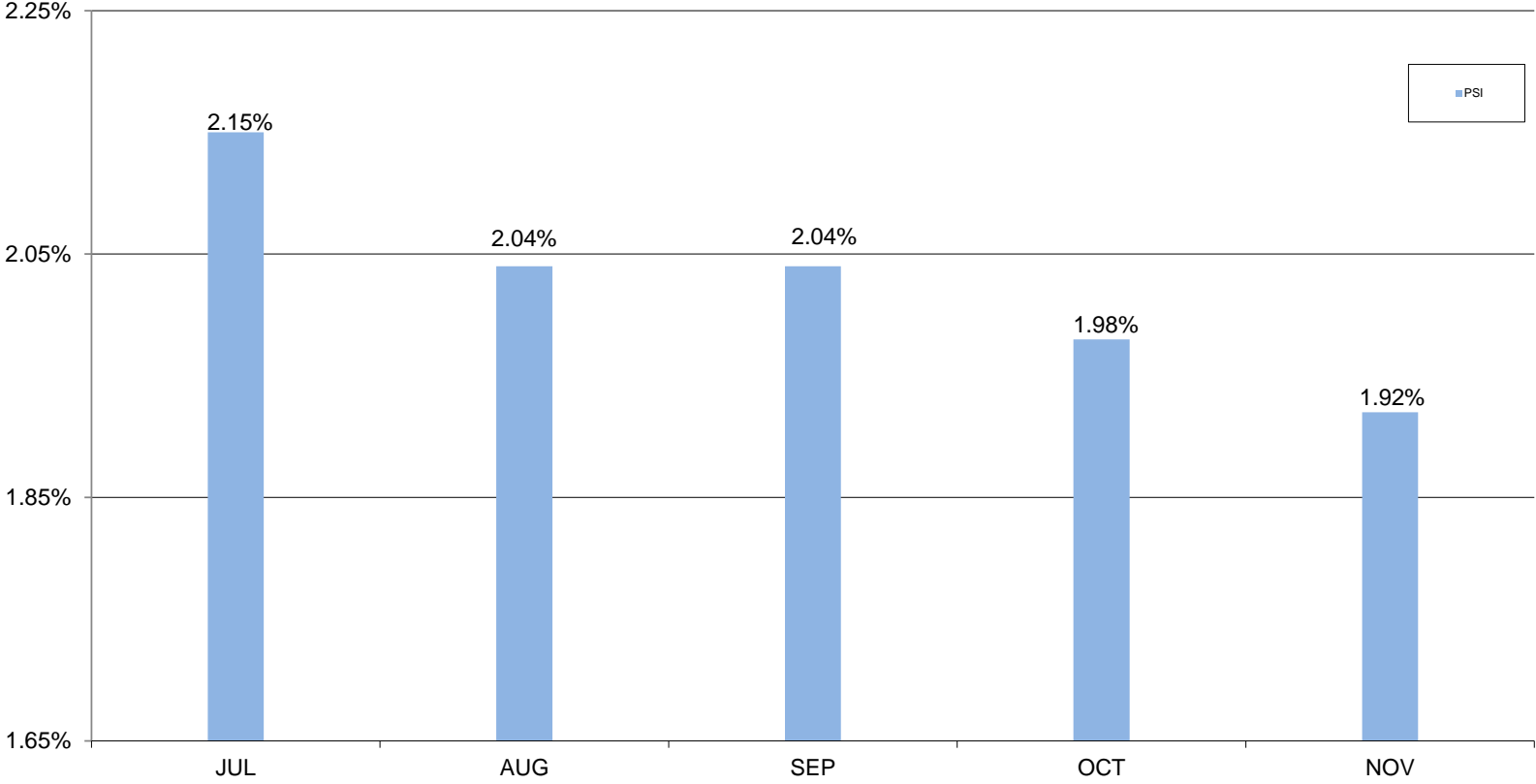
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of November 2019

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 11/30/2019
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS		SPECIFIC PURPOSE INVESTMENTS	
		TOTAL COST		TOTAL COST
11/1/2019	\$	28,886,728,490.56	\$	169,878,255.46
11/2/2019		28,886,728,490.56		169,878,255.46
11/3/2019		28,786,728,490.56		169,878,255.46
11/4/2019		28,988,039,525.28		169,878,255.46
11/5/2019		28,751,387,748.64		169,878,255.46
11/6/2019		28,838,338,904.68		169,878,255.46
11/7/2019		28,750,997,318.41		169,878,255.46
11/8/2019		28,720,276,326.04		169,878,255.46
11/9/2019		28,720,276,326.04		169,878,255.46
11/10/2019		28,720,276,326.04		169,878,255.46
11/11/2019		28,720,276,326.04		169,878,255.46
11/12/2019		28,795,830,214.07		169,878,255.46
11/13/2019		28,933,962,513.92		169,878,255.46
11/14/2019		28,955,827,853.39		169,878,255.46
11/15/2019		28,845,768,176.91		169,878,255.46
11/16/2019		28,720,768,176.91		169,878,255.46
11/17/2019		28,720,768,176.91		169,878,255.46
11/18/2019		28,745,964,873.22		169,878,255.46
11/19/2019		28,946,786,643.32		169,878,255.46
11/20/2019		28,982,305,975.62		169,878,255.46
11/21/2019		29,121,680,844.23		169,878,255.46
11/22/2019		29,219,875,202.18		169,878,255.46
11/23/2019		29,219,875,202.18		169,878,255.46
11/24/2019		29,219,875,202.18		169,878,255.46
11/25/2019		30,273,443,987.80		169,878,255.46
11/26/2019		30,280,839,963.98		169,878,255.46
11/27/2019		30,638,315,459.65		169,878,255.46
11/28/2019		30,638,315,459.65		169,878,255.46
11/29/2019		30,638,315,459.65		169,878,255.46
11/30/2019		30,649,536,508.67		169,952,511.93
		\$ 29,210,603,672.24		\$ 169,880,730.68

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



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 11/30/2019 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	<u>SPECIFIC PURPOSE INVESTMENT</u>
Revenues:		
Interest Earnings	\$31,017,972	\$203,151
Gains (Losses) on Sales/Calls of Non-Trading Securities.	66,321	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	<u>15,198,526</u>	<u>74,256</u>
Total Revenues	<u><u>\$46,282,820</u></u>	<u><u>\$277,407</u></u>
Expenses:		
Interest Expense	-	-
*Investment Management Fee	<u>-</u>	<u>5,903</u>
	<u>-</u>	<u>\$5,903</u>
NET INCOME	<u><u>\$46,282,820</u></u>	<u><u>\$271,504</u></u>

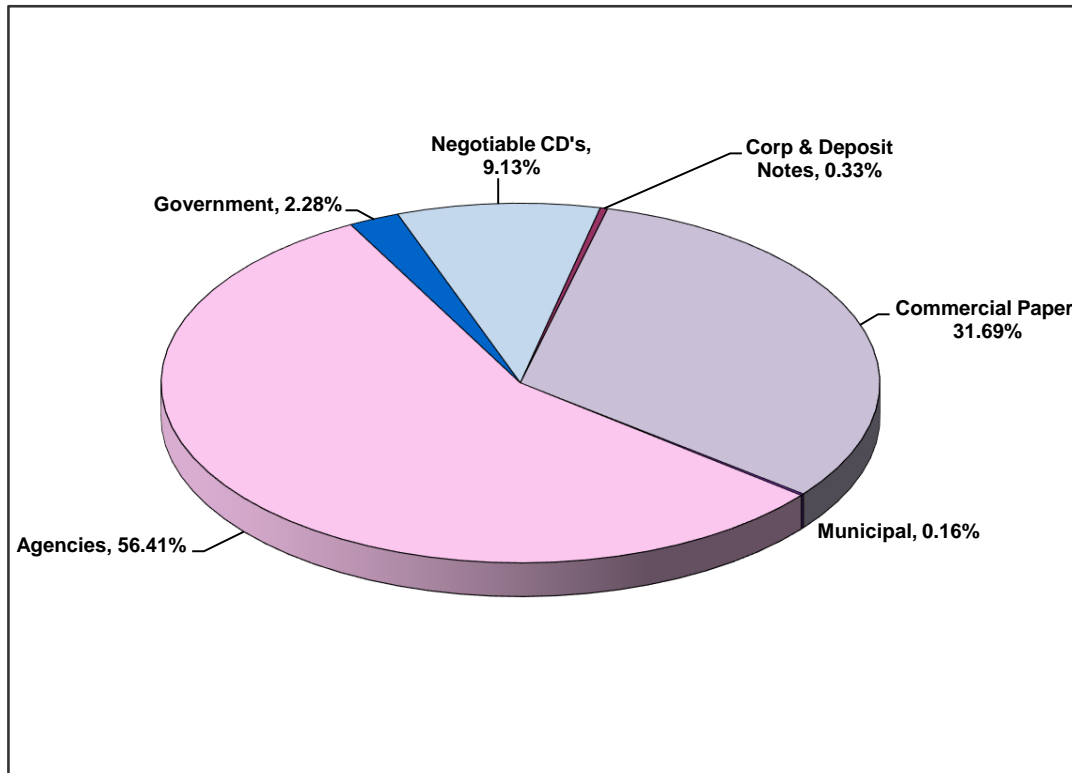
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	48.58%	
Los Angeles County and Related Entities	42.58%	
Consolidated Sanitation Districts		2.82%
Metropolitan Transportation Authority		1.20%
Miscellaneous Agencies Pooled Investments		1.69%
South Coast Air Quality Management District		2.67%
Miscellaneous		0.01%
Subtotal	<u>91.16%</u>	<u>8.39%</u>
County Bond Proceeds and Repayment Funds		0.45%
Grand Total	<u>91.16%</u>	<u>8.84%</u>

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



	<u>In Thousands</u>
Negotiable CD's	2,800,023
Corp & Deposit Notes	101,779
Bankers Acceptance	-
Commercial Paper	9,711,542
Municipal	50,000
Agencies	17,288,519
Other	-
Government	<u>697,674</u>
Total	<u><u>\$ 30,649,537</u></u>

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	112113	FFCB 2.00 (CALLABLE	11/18/19	09/03/24	2.00	26,670,000.00	26,663,332.50	111,125.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	112139	FFCB 2.05 (CALLABLE	11/25/19	11/25/25	2.05	25,000,000.00	25,000,000.00	0.00	CITIBANK	STIFEL- NICOLAUS & CO INC
NTRD	112140	FFCB 2.05 (CALLABLE	11/25/19	11/25/25	2.05	25,000,000.00	25,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112141	FFCB 2.05 (CALLABLE	11/25/19	11/25/25	2.05	25,000,000.00	25,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	112142	FFCB 2.05 (CALLABLE	11/25/19	11/25/25	2.05	25,000,000.00	25,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112143	FFCB 2.05 (CALLABLE	11/25/19	11/25/25	2.05	25,000,000.00	25,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	112144	FFCB 2.05 (CALLABLE	11/25/19	11/25/25	2.05	23,800,000.00	23,800,000.00	0.00	CITIBANK	UNIONBANC INVEST SVCS-LLC
NTRD	112173	FFCB 2.05 (CALLABLE	11/25/19	11/25/25	2.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	112174	FFCB 2.05 (CALLABLE	11/25/19	11/25/25	2.05	25,000,000.00	25,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112186	FFCB 2.05 (CALLABLE	11/25/19	11/25/25	2.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	112187	FFCB 2.05 (CALLABLE	11/25/19	11/25/25	2.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112222	FFCB 2.14 (CALLABLE	11/27/19	11/27/26	2.14	25,000,000.00	25,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	112223	FFCB 2.14 (CALLABLE	11/27/19	11/27/26	2.14	27,160,000.00	27,160,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
FFCB TOTAL						402,630,000.00	402,623,332.50	111,125.00		
NTRD	111905	FHLB 2.11 (CALLABLE	11/05/19	11/05/24	2.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	111986	FHLB 2.13 (CALLABLE	11/08/19	11/08/24	2.13	50,000,000.00	50,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112128	FHLB 2.08 (CALLABLE	11/25/19	11/25/26	2.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	112145	FHLB 2.08 (CALLABLE	11/25/19	11/25/26	2.08	40,950,000.00	40,950,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
FHLB TOTAL						190,950,000.00	190,950,000.00	0.00		
NTRD	112129	FHLB D-N	11/15/19	01/03/20	1.55	50,000,000.00	49,894,513.89	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	112130	FHLB D-N	11/15/19	01/03/20	1.55	50,000,000.00	49,894,513.89	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	112137	FHLB D-N	11/18/19	01/02/20	1.55	50,000,000.00	49,903,125.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112138	FHLB D-N	11/18/19	01/02/20	1.55	50,000,000.00	49,903,125.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112175	FHLB D-N	11/20/19	12/30/19	1.55	50,000,000.00	49,914,166.67	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	112176	FHLB D-N	11/20/19	12/30/19	1.55	30,082,000.00	30,030,359.23	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	112188	FHLB D-N	11/21/19	12/31/19	1.55	50,000,000.00	49,913,888.89	0.00	CITIBANK	MFR SEC- INC
NTRD	112189	FHLB D-N	11/21/19	12/31/19	1.55	50,000,000.00	49,913,888.89	0.00	CITIBANK	MFR SEC- INC
NTRD	112190	FHLB D-N	11/21/19	12/31/19	1.55	50,000,000.00	49,913,888.89	0.00	CITIBANK	MFR SEC- INC

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NTRD	112210	FHLB D-N	11/22/19	12/30/19	1.55	25,959,000.00	25,916,528.19	0.00	CITIBANK	UBS SEC LLC
		FHLB DISC TOTAL				456,041,000.00	455,197,998.54	0.00		
NTRD	111971	FHLMC 2.02 (CALLABL	11/15/19	11/13/24	2.02	50,000,000.00	50,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	111987	FHLMC 2.05 (CALLABL	11/15/19	11/18/24	2.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	111988	FHLMC 2.13 (CALLABL	11/15/19	11/14/24	2.13	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112038	FHLMC 2.05 (CALLABL	11/08/19	11/08/24	2.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	112039	FHLMC 2.05 (CALLABL	11/08/19	11/08/24	2.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112040	FHLMC 2.05 (CALLABL	11/08/19	11/08/24	2.05	50,000,000.00	49,975,000.00	0.00	CITIBANK	UNIONBANC INVEST SVCS-LLC
NTRD	112053	FHLMC 2.00 (CALLABL	11/19/19	11/19/24	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	112072	FHLMC 2.06 (CALLABL	11/25/19	11/26/24	2.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	112073	FHLMC 2.06 (CALLABL	11/25/19	11/26/24	2.06	25,000,000.00	25,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	112074	FHLMC 2.00 (CALLABL	11/25/19	11/25/24	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	112075	FHLMC 2.01 (CALLABL	11/25/19	11/25/24	2.01	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	112200	FHLMC 2.01 (CALLABL	11/25/19	11/26/24	2.01	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
		FHLMC TOTAL				575,000,000.00	574,975,000.00	0.00		
NTRD	112076	FHLMC 3.70 (CALLABL	11/25/19	05/23/25	3.70	50,000,000.00	50,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
		MCPN TOTAL				50,000,000.00	50,000,000.00	0.00		
NTRD	112013	COCA COLA CO CP	11/01/19	02/20/20	1.70	25,000,000.00	24,868,958.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112014	SHEFFIELD RECEIVABL	11/01/19	12/19/19	1.75	50,000,000.00	49,883,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112015	OLD LINE FUNDING LL	11/04/19	05/06/20	1.84	50,000,000.00	49,529,777.78	0.00	CITIBANK	MFR SEC- INC
NTRD	112016	CAFCO LLC CP	11/01/19	12/18/19	1.73	50,000,000.00	49,887,069.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112017	OLD LINE FUNDING LL	11/01/19	02/04/20	1.86	31,000,000.00	30,847,841.67	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	112018	THUNDER BAY FUNDING	11/01/19	01/09/20	1.80	30,000,000.00	29,896,500.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112019	TOYOTA MOTOR CREDIT	11/01/19	03/05/20	1.85	50,000,000.00	49,678,819.44	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	112020	LA FAYETTE ASSET SE	11/01/19	01/07/20	1.80	50,000,000.00	49,832,500.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112021	CANADIAN IMP BK OF	11/01/19	12/20/19	1.67	50,000,000.00	49,886,347.22	0.00	CITIBANK	MFR SEC- INC
NTRD	112022	CANCARA ASSET SEC L	11/01/19	02/03/20	1.88	10,000,000.00	9,950,911.11	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	112023	ATLANTIC ASSET SEC	11/01/19	02/05/20	1.83	27,791,000.00	27,655,379.92	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112025	CRC FUNDING LLC CP	11/04/19	01/07/20	1.78	50,000,000.00	49,841,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112026	NATIXIS NY BRANCH C	11/04/19	11/05/19	1.54	50,000,000.00	49,997,861.11	0.00	CITIBANK	UBS SEC LLC
NTRD	112027	NATIXIS NY BRANCH C	11/04/19	11/05/19	1.54	50,000,000.00	49,997,861.11	0.00	CITIBANK	UBS SEC LLC
NTRD	112028	THUNDER BAY FUNDING	11/04/19	02/04/20	1.85	35,000,000.00	34,834,527.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112029	CAFCO LLC CP	11/04/19	01/08/20	1.77	50,000,000.00	49,840,208.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112030	LA FAYETTE ASSET SE	11/04/19	01/08/20	1.80	25,000,000.00	24,918,750.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112031	CRC FUNDING LLC CP	11/04/19	01/09/20	1.78	50,000,000.00	49,836,833.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112032	CANCARA ASSET SEC L	11/04/19	02/04/20	1.87	50,000,000.00	49,761,055.56	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	112033	SHEFFIELD RECEIVABL	11/04/19	12/18/19	1.75	50,000,000.00	49,893,055.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112034	CANADIAN IMP BK OF	11/04/19	12/18/19	1.65	39,631,000.00	39,551,077.48	0.00	CITIBANK	MFR SEC- INC
NTRD	112041	CAFCO LLC CP	11/05/19	01/09/20	1.76	50,000,000.00	49,841,111.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112042	CRC FUNDING LLC CP	11/05/19	01/15/20	1.78	50,000,000.00	49,824,472.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112043	CRC FUNDING LLC CP	11/05/19	01/15/20	1.78	25,000,000.00	24,912,236.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112044	CANCARA ASSET SEC L	11/05/19	02/06/20	1.89	50,000,000.00	49,755,875.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112045	CANCARA ASSET SEC L	11/05/19	02/06/20	1.89	10,000,000.00	9,951,175.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112046	OLD LINE FUNDING LL	11/05/19	02/05/20	1.83	33,000,000.00	32,845,670.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112047	SHEFFIELD RECEIVABL	11/05/19	12/19/19	1.74	50,000,000.00	49,893,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112048	SHEFFIELD RECEIVABL	11/05/19	12/20/19	1.74	50,000,000.00	49,891,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112049	LA FAYETTE ASSET SE	11/05/19	02/06/20	1.85	31,800,000.00	31,648,022.50	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112054	PFIZER INC CP	11/06/19	02/03/20	1.70	46,000,000.00	45,806,672.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112055	JUPITER SEC COMPANY	11/06/19	02/05/20	1.81	50,000,000.00	49,771,236.11	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112056	TOYOTA MOTOR CREDIT	11/06/19	01/30/20	1.88	50,000,000.00	49,778,055.56	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	112057	ING U.S. FUNDING LL	11/06/19	03/02/20	1.84	50,000,000.00	49,701,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112060	TOYOTA MOTOR CREDIT	11/07/19	01/31/20	1.88	50,000,000.00	49,778,055.56	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	112061	JUPITER SEC COMPANY	11/07/19	02/05/20	1.81	50,000,000.00	49,773,750.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112062	OLD LINE FUNDING LL	11/08/19	02/05/20	1.83	50,000,000.00	49,773,791.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112063	OLD LINE FUNDING LL	11/08/19	01/03/20	1.78	40,000,000.00	39,889,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112064	CHARIOT FUNDING LLC	11/07/19	02/05/20	1.83	50,000,000.00	49,771,250.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112065	AUTOBAHN FUNDING CO	11/07/19	01/02/20	1.74	25,000,000.00	24,932,333.33	0.00	CITIBANK	LOOP CAP MKTS LLC

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NTRD	112066	CIESCO LLC CP	11/07/19	02/12/20	1.84	24,000,000.00	23,881,013.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112067	SHEFFIELD RECEIVABL	11/07/19	12/12/19	1.73	50,000,000.00	49,915,902.78	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	112068	SHEFFIELD RECEIVABL	11/07/19	12/19/19	1.73	50,000,000.00	49,899,083.33	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112070	THUNDER BAY FUNDING	11/12/19	02/14/20	1.83	50,000,000.00	49,761,083.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112079	REGENCY MARKETS NO.	11/08/19	12/09/19	1.75	50,000,000.00	49,924,652.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112080	REGENCY MARKETS NO.	11/08/19	12/09/19	1.75	50,000,000.00	49,924,652.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112081	CANCARA ASSET SEC L	11/08/19	02/07/20	1.88	50,000,000.00	49,762,388.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112082	LA FAYETTE ASSET SE	11/08/19	02/05/20	1.83	25,000,000.00	24,886,895.83	0.00	CITIBANK	MFR SEC- INC
NTRD	112083	CAFCO LLC CP	11/08/19	01/14/20	1.77	25,000,000.00	24,917,645.83	0.00	CITIBANK	MFR SEC- INC
NTRD	112084	JUPITER SEC COMPANY	11/08/19	01/15/20	1.77	50,000,000.00	49,832,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112085	NATIXIS NY BRANCH C	11/08/19	12/19/19	1.58	50,000,000.00	49,910,027.78	0.00	CITIBANK	MFR SEC- INC
NTRD	112087	MONT BLANC CAPITAL	11/12/19	12/11/19	1.73	48,722,000.00	48,654,100.48	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112088	CANADIAN IMP BK OF	11/12/19	12/23/19	1.60	50,000,000.00	49,908,888.89	0.00	CITIBANK	MFR SEC- INC
NTRD	112089	LA FAYETTE ASSET SE	11/12/19	12/20/19	1.70	25,000,000.00	24,955,138.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112090	ATLANTIC ASSET SEC	11/12/19	12/20/19	1.70	25,000,000.00	24,955,138.89	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	112091	CRC FUNDING LLC CP	11/12/19	01/15/20	1.77	33,700,000.00	33,593,957.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112092	CRC FUNDING LLC CP	11/12/19	01/16/20	1.77	25,200,000.00	25,119,465.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112093	CAFCO LLC CP	11/12/19	01/22/20	1.78	50,000,000.00	49,824,472.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112094	NATIXIS NY BRANCH C	11/12/19	12/20/19	1.58	33,342,000.00	33,286,392.95	0.00	CITIBANK	MFR SEC- INC
NTRD	112096	AUTOBAHN FUNDING CO	11/13/19	12/20/19	1.68	50,000,000.00	49,913,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112097	THUNDER BAY FUNDING	11/13/19	02/14/20	1.83	25,000,000.00	24,881,812.50	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112098	OLD LINE FUNDING LL	11/13/19	02/14/20	1.83	25,000,000.00	24,881,812.50	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112099	THUNDER BAY FUNDING	11/14/19	02/13/20	1.83	35,000,000.00	34,838,095.83	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112100	CRC FUNDING LLC CP	11/14/19	01/16/20	1.77	50,000,000.00	49,845,125.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112101	LA FAYETTE ASSET SE	11/13/19	01/10/20	1.77	50,000,000.00	49,857,416.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112102	CHARIOT FUNDING LLC	11/13/19	02/14/20	1.83	50,000,000.00	49,763,625.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112103	SHEFFIELD RECEIVABL	11/13/19	12/18/19	1.72	50,000,000.00	49,916,388.89	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112104	PFIZER INC CP	11/13/19	01/17/20	1.64	44,594,000.00	44,461,952.21	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112105	CAFCO LLC CP	11/13/19	12/03/19	1.63	40,000,000.00	39,963,777.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112106	CANCARA ASSET SEC L	11/13/19	02/18/20	1.88	50,000,000.00	49,746,722.22	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	112107	ATLANTIC ASSET SEC	11/13/19	01/28/20	1.81	46,311,000.00	46,134,040.52	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112109	THUNDER BAY FUNDING	11/15/19	02/18/20	1.83	40,000,000.00	39,806,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112110	REGENCY MARKETS NO.	11/15/19	12/16/19	1.71	50,000,000.00	49,926,375.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112111	REGENCY MARKETS NO.	11/15/19	12/16/19	1.71	27,154,000.00	27,114,015.74	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112114	PFIZER INC CP	11/14/19	01/16/20	1.64	50,000,000.00	49,856,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112115	PFIZER INC CP	11/14/19	01/17/20	1.64	50,000,000.00	49,854,222.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112116	CHARIOT FUNDING LLC	11/14/19	02/14/20	1.83	50,000,000.00	49,766,166.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112117	LA FAYETTE ASSET SE	11/14/19	12/19/19	1.69	27,683,000.00	27,637,515.29	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112118	SHEFFIELD RECEIVABL	11/14/19	12/18/19	1.71	49,000,000.00	48,920,865.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112119	THUNDER BAY FUNDING	11/14/19	02/13/20	1.82	26,000,000.00	25,880,385.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112121	ATLANTIC ASSET SEC	11/15/19	12/16/19	1.70	50,000,000.00	49,926,805.56	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112122	ATLANTIC ASSET SEC	11/15/19	12/16/19	1.70	50,000,000.00	49,926,805.56	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112123	ATLANTIC ASSET SEC	11/15/19	12/16/19	1.70	25,000,000.00	24,963,402.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112124	REGENCY MARKETS NO.	11/15/19	12/16/19	1.75	50,000,000.00	49,924,652.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112125	REGENCY MARKETS NO.	11/15/19	12/16/19	1.75	50,000,000.00	49,924,652.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112131	REGENCY MARKETS NO.	11/15/19	12/16/19	1.75	50,000,000.00	49,924,652.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112132	PFIZER INC CP	11/15/19	01/16/20	1.64	25,390,000.00	25,318,287.36	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112133	COCA COLA CO CP	11/15/19	02/26/20	1.68	26,035,000.00	25,909,858.43	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112134	NATIXIS NY BRANCH C	11/15/19	12/23/19	1.59	50,000,000.00	49,916,083.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112135	MERCK & CO. INC CP	11/15/19	02/03/20	1.59	50,000,000.00	49,823,333.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112146	ATLANTIC ASSET SEC	11/18/19	12/17/19	1.72	50,000,000.00	49,930,722.22	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112147	AUTOBAHN FUNDING CO	11/18/19	12/18/19	1.68	40,000,000.00	39,944,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112148	LA FAYETTE ASSET SE	11/18/19	01/03/20	1.70	25,000,000.00	24,945,694.44	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112149	CAFECO LLC CP	11/18/19	01/23/20	1.77	30,000,000.00	29,902,650.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112150	CRC FUNDING LLC CP	11/18/19	01/21/20	1.78	50,000,000.00	49,841,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112151	CANADIAN IMP BK OF	11/18/19	12/20/19	1.61	50,000,000.00	49,928,444.44	0.00	CITIBANK	MFR SEC- INC
NTRD	112152	MONT BLANC CAPITAL	11/18/19	03/11/20	1.85	27,857,000.00	27,693,804.41	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112153	LA FAYETTE ASSET SE	11/18/19	02/07/20	1.84	25,000,000.00	24,896,500.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112156	MONT BLANC CAPITAL	11/19/19	02/18/20	1.85	33,329,000.00	33,173,140.63	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112157	CIESCO LLC CP	11/19/19	01/21/20	1.78	20,000,000.00	19,937,700.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC

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NTRD	112158	OLD LINE FUNDING LL	11/20/19	01/15/20	1.75	50,000,000.00	49,863,888.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112159	ATLANTIC ASSET SEC	11/20/19	12/20/19	1.70	50,000,000.00	49,929,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112160	REGENCY MARKETS NO.	11/19/19	12/19/19	1.75	50,000,000.00	49,927,083.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112161	CRC FUNDING LLC CP	11/19/19	12/20/19	1.66	45,000,000.00	44,935,675.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112162	SHEFFIELD RECEIVABL	11/19/19	12/23/19	1.70	50,000,000.00	49,919,722.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112163	SHEFFIELD RECEIVABL	11/19/19	01/02/20	1.74	50,000,000.00	49,893,666.67	0.00	CITIBANK	MFR SEC- INC
NTRD	112164	SHEFFIELD RECEIVABL	11/19/19	01/03/20	1.75	50,000,000.00	49,890,625.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112165	TORONTO DOMINION BA	11/19/19	12/31/19	1.68	50,000,000.00	49,902,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112166	THUNDER BAY FUNDING	11/19/19	02/20/20	1.81	22,637,000.00	22,531,153.16	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112170	OLD LINE FUNDING LL	11/20/19	12/20/19	1.65	30,000,000.00	29,958,750.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112171	SHEFFIELD RECEIVABL	11/20/19	01/02/20	1.75	50,000,000.00	49,895,486.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112172	ATLANTIC ASSET SEC	11/21/19	12/20/19	1.70	50,000,000.00	49,931,527.78	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112177	ATLANTIC ASSET SEC	11/20/19	12/20/19	1.70	50,000,000.00	49,929,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112178	CRC FUNDING LLC CP	11/20/19	01/30/20	1.77	50,000,000.00	49,825,458.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112179	TORONTO DOMINION BA	11/20/19	01/02/20	1.70	50,000,000.00	49,898,472.22	0.00	CITIBANK	MFR SEC- INC
NTRD	112180	CIESCO LLC CP	11/20/19	01/30/20	1.76	50,000,000.00	49,826,444.44	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112181	CANADIAN IMP BK OF	11/20/19	01/02/20	1.61	50,000,000.00	49,903,847.22	0.00	CITIBANK	MFR SEC- INC
NTRD	112182	CANCARA ASSET SEC L	11/20/19	02/10/20	1.86	50,000,000.00	49,788,166.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112183	CREDIT AGRICOLE CIB	11/20/19	01/02/20	1.70	50,000,000.00	49,898,472.22	0.00	CITIBANK	MFR SEC- INC
NTRD	112184	AUTOBAHN FUNDING CO	11/20/19	12/20/19	1.68	20,000,000.00	19,972,000.00	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	112185	ATLANTIC ASSET SEC	11/22/19	12/23/19	1.70	50,000,000.00	49,926,805.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112192	AUTOBAHN FUNDING CO	11/21/19	01/02/20	1.70	50,000,000.00	49,900,833.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112193	AUTOBAHN FUNDING CO	11/21/19	01/03/20	1.70	50,000,000.00	49,898,472.22	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	112194	TORONTO DOMINION BA	11/21/19	01/21/20	1.78	50,000,000.00	49,849,194.44	0.00	CITIBANK	MFR SEC- INC
NTRD	112195	CIESCO LLC CP	11/21/19	01/27/20	1.75	25,000,000.00	24,918,576.39	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112196	LA FAYETTE ASSET SE	11/21/19	12/20/19	1.70	25,000,000.00	24,965,763.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112197	LA FAYETTE ASSET SE	11/21/19	12/23/19	1.70	25,000,000.00	24,962,222.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112199	ATLANTIC ASSET SEC	11/22/19	12/23/19	1.70	50,000,000.00	49,926,805.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112201	THUNDER BAY FUNDING	11/25/19	01/28/20	1.77	40,000,000.00	39,874,133.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112202	UNILEVER CAPITAL CO	11/25/19	01/21/20	1.66	50,000,000.00	49,868,583.33	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	112203	UNILEVER CAPITAL CO	11/25/19	01/21/20	1.66	10,000,000.00	9,973,716.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112204	OLD LINE FUNDING LL	11/25/19	12/30/19	1.64	15,000,000.00	14,976,083.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112205	THUNDER BAY FUNDING	11/25/19	12/30/19	1.64	40,000,000.00	39,936,222.22	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112206	THUNDER BAY FUNDING	11/25/19	02/03/20	1.80	50,000,000.00	49,825,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112207	THUNDER BAY FUNDING	11/25/19	02/03/20	1.80	15,000,000.00	14,947,500.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112211	AUTOBAHN FUNDING CO	11/22/19	12/20/19	1.64	30,000,000.00	29,961,733.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112212	CIESCO LLC CP	11/22/19	02/07/20	1.78	50,000,000.00	49,809,638.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112213	CIESCO LLC CP	11/22/19	02/07/20	1.78	10,000,000.00	9,961,927.78	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112214	CRC FUNDING LLC CP	11/22/19	02/05/20	1.77	34,250,000.00	34,123,703.13	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112215	THUNDER BAY FUNDING	11/22/19	12/23/19	1.64	13,000,000.00	12,981,641.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112216	ATLANTIC ASSET SEC	11/22/19	12/23/19	1.69	50,000,000.00	49,927,236.11	0.00	CITIBANK	MFR SEC- INC
NTRD	112217	ATLANTIC ASSET SEC	11/22/19	12/23/19	1.69	10,000,000.00	9,985,447.22	0.00	CITIBANK	MFR SEC- INC
NTRD	112218	NATIXIS NY BRANCH C	11/22/19	12/20/19	1.58	50,000,000.00	49,938,555.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112219	NATIXIS NY BRANCH C	11/22/19	12/26/19	1.58	25,436,000.00	25,398,043.84	0.00	CITIBANK	MFR SEC- INC
NTRD	112221	CHARIOT FUNDING LLC	11/25/19	01/21/20	1.77	45,000,000.00	44,873,887.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112227	THUNDER BAY FUNDING	11/25/19	01/15/20	1.76	50,000,000.00	49,875,333.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112228	AUTOBAHN FUNDING CO	11/25/19	01/02/20	1.64	20,000,000.00	19,965,377.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112229	REGENCY MARKETS NO.	11/25/19	12/17/19	1.72	25,663,000.00	25,636,025.34	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112230	CRC FUNDING LLC CP	11/25/19	02/06/20	1.78	50,000,000.00	49,819,527.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112231	CIESCO LLC CP	11/25/19	02/05/20	1.77	50,000,000.00	49,823,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112232	OLD LINE FUNDING LL	11/25/19	01/03/20	1.73	50,000,000.00	49,906,291.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112233	THUNDER BAY FUNDING	11/25/19	01/15/20	1.75	32,000,000.00	31,920,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112235	OLD LINE FUNDING LL	11/26/19	01/07/20	1.75	26,365,000.00	26,311,171.46	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112236	ATLANTIC ASSET SEC	11/27/19	12/30/19	1.70	50,000,000.00	49,922,083.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112237	ATLANTIC ASSET SEC	11/27/19	12/30/19	1.70	43,000,000.00	42,932,991.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112238	UNILEVER CAPITAL CO	11/27/19	12/20/19	1.63	50,000,000.00	49,947,930.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112243	MONT BLANC CAPITAL	11/26/19	02/03/20	1.82	22,000,000.00	21,923,256.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112244	LA FAYETTE ASSET SE	11/26/19	12/17/19	1.68	50,000,000.00	49,951,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112245	CAFCO LLC CP	11/26/19	02/04/20	1.78	49,000,000.00	48,830,405.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112247	UNILEVER CAPITAL CO	11/27/19	12/23/19	1.64	42,900,000.00	42,849,187.33	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	112252	CRC FUNDING LLC CP	11/27/19	12/20/19	1.66	50,000,000.00	49,946,972.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112253	CRC FUNDING LLC CP	11/27/19	12/20/19	1.66	25,000,000.00	24,973,486.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112254	CHARIOT FUNDING LLC	11/27/19	01/21/20	1.77	50,000,000.00	49,864,791.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112255	CHARIOT FUNDING LLC	11/27/19	01/21/20	1.77	50,000,000.00	49,864,791.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112256	AUTOBAHN FUNDING CO	11/27/19	12/06/19	1.60	50,000,000.00	49,980,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112257	AUTOBAHN FUNDING CO	11/27/19	01/02/20	1.64	15,000,000.00	14,975,400.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
CPD TOTAL						6,743,790,000.00	6,725,115,833.13	0.00		
NTRD	112258	UST BILL	11/27/19	12/24/19	1.61	50,000,000.00	49,939,625.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112259	UST BILL	11/27/19	12/24/19	1.61	50,000,000.00	49,939,625.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112260	UST BILL	11/27/19	12/24/19	1.61	50,000,000.00	49,939,625.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112261	UST BILL	11/27/19	12/24/19	1.61	50,000,000.00	49,939,625.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
US TBILL TOTAL						200,000,000.00	199,758,500.00	0.00		
NTRD	112001	MUFG UNION BANK NA	11/01/19	01/06/20	1.80	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	112220	MUFG UNION BANK NA	11/22/19	01/21/20	1.67	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	112002	CREDIT SUISSE NY CD	11/01/19	04/29/20	1.89	50,000,000.00	50,002,476.72	0.00	CITIBANK	MFR SEC- INC
NTRD	112024	BANK OF MONTREAL CH	11/01/19	01/02/20	1.60	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112035	DNB BANK ASA NY CD	11/04/19	01/03/20	1.72	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	112036	WESTPAC BANKING COR	11/05/19	11/02/20	1.84	50,000,000.00	50,004,950.32	0.00	CITIBANK	MFR SEC- INC
NTRD	112037	WESTPAC BANKING COR	11/05/19	11/02/20	1.84	50,000,000.00	50,004,950.32	0.00	CITIBANK	MFR SEC- INC
NTRD	112050	TORONTO DOMINION BA	11/05/19	01/02/20	1.72	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	112051	SVENSKA HANDELSBANK	11/06/19	01/03/20	1.65	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112052	SVENSKA HANDELSBANK	11/06/19	01/03/20	1.65	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112058	CREDIT AGRICOLE CIB	11/06/19	02/07/20	1.86	50,000,000.00	50,001,285.52	0.00	CITIBANK	MFR SEC- INC
NTRD	112071	BANK OF MONTREAL CH	11/12/19	01/02/20	1.67	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112095	CANADIAN IMP. BK OF	11/12/19	12/20/19	1.67	50,000,000.00	49,999,971.43	16,236.11	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112108	DNB BANK ASA NY CD	11/13/19	01/15/20	1.72	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC

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NTRD	112112	BANK OF MONTREAL CH	11/15/19	12/20/19	1.61	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112120	CANADIAN IMP. BK OF	11/14/19	12/23/19	1.62	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	112126	BANK OF NOVA SCOTIA	11/15/19	05/15/20	1.84	50,000,000.00	50,002,504.61	0.00	CITIBANK	MFR SEC- INC
NTRD	112127	BANK OF NOVA SCOTIA	11/15/19	05/15/20	1.84	50,000,000.00	50,002,504.61	0.00	CITIBANK	MFR SEC- INC
NTRD	112167	BARCLAYS BANK PLC N	11/19/19	12/31/19	1.60	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112168	BANK OF MONTREAL CH	11/19/19	12/23/19	1.65	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	112198	SVENSKA HANDELSBANK	11/21/19	02/20/20	1.79	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112262	BANK OF MONTREAL CH	11/27/19	12/26/19	1.65	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
YANK CDS TOTAL						1,000,000,000.00	1,000,018,643.53	16,236.11		
NTRD-PSI NON-TRADING TOTAL						9,718,411,000.00	9,698,639,307.70	127,361.11		
PSI TOTAL						9,718,411,000.00	9,698,639,307.70	127,361.11		

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11/08/19	NTRD	103659	FFCB 2.08 (CALL	CALL	20,000,000.00	20,000,000.00	120,177.78	0.00	20,120,177.78
11/08/19	NTRD	103660	FFCB 2.08 (CALL	CALL	20,000,000.00	20,000,000.00	120,177.78	0.00	20,120,177.78
11/08/19	NTRD	103661	FFCB 2.08 (CALL	CALL	20,000,000.00	20,000,000.00	120,177.78	0.00	20,120,177.78
11/08/19	NTRD	110693	FFCB 2.66 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
11/08/19	NTRD	110704	FFCB 2.66 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
11/08/19	NTRD	110720	FFCB 2.66 (CALL	CALL	30,490,000.00	30,470,012.46	0.00	19,987.54	30,490,000.00
11/15/19	NTRD	109206	FFCB 3.22 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
11/15/19	NTRD	109207	FFCB 3.22 (CALL	CALL	27,000,000.00	27,000,000.00	0.00	0.00	27,000,000.00
11/21/19	NTRD	104764	FFCB 1.97 (CALL	CALL	40,000,000.00	39,982,903.47	8,755.56	17,096.53	40,008,755.56
11/25/19	NTRD	103182	FFCB 2.00 (CALL	CALL	50,000,000.00	50,000,000.00	469,444.44	0.00	50,469,444.44
11/25/19	NTRD	103260	FFCB 2.00 (CALL	CALL	15,000,000.00	15,000,000.00	140,833.33	0.00	15,140,833.33
			FFCB TOTAL		297,490,000.00	297,452,915.93	979,566.67	37,084.07	298,469,566.67
11/08/19	NTRD	110694	FHLB 2.73 (CALL	CALL	23,950,000.00	23,925,231.35	0.00	24,768.65	23,950,000.00
11/15/19	NTRD	109179	FHLB 3.20 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
11/17/19	NTRD	104693	FHLB 2.00 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
11/21/19	NTRD	104027	FHLB 2.25 (CALL	CALL	20,000,000.00	19,995,531.44	137,500.00	4,468.56	20,137,500.00
11/26/19	NTRD	103117	FHLB 2.02 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
11/26/19	NTRD	103127	FHLB 2.02 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
11/26/19	NTRD	104233	FHLB 2.20 (CALL	CALL	13,500,000.00	13,500,000.00	47,025.00	0.00	13,547,025.00
11/26/19	NTRD	104772	FHLB 2.00 (CALL	CALL	20,000,000.00	20,000,000.00	10,000.00	0.00	20,010,000.00
			FHLB TOTAL		177,450,000.00	177,420,762.79	194,525.00	29,237.21	177,644,525.00
11/01/19	NTRD	110574	FHLMC 2.90 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
11/01/19	NTRD	110575	FHLMC 2.77 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
11/03/19	NTRD	105903	FHLMC 2.30 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
11/03/19	NTRD	105923	FHLMC 2.30 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
11/07/19	NTRD	105921	FHLMC 2.30 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
11/08/19	NTRD	105913	FHLMC 2.30 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
11/16/19	NTRD	104635	FHLMC 2.22 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
11/16/19	NTRD	104654	FHLMC 2.22 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
11/16/19	NTRD	104660	FHLMC 2.22 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
11/17/19	NTRD	104643	FHLMC 2.20 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
11/20/19	NTRD	110721	FHLMC 2.58 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
			FHLMC TOTAL		275,000,000.00	275,000,000.00	0.00	0.00	275,000,000.00
11/01/19	NTRD	107642	FHLMC 6.75 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
11/02/19	NTRD	107695	FHLB 7.25 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
11/15/19	NTRD	106900	FHLB 6.00 (CALL	CALL	15,000,000.00	15,000,000.00	0.00	0.00	15,000,000.00
			MCPN TOTAL		90,000,000.00	90,000,000.00	0.00	0.00	90,000,000.00
11/20/19	NTRD	110711	FHLMC 3.90 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
11/21/19	NTRD	110681	FHLMC 3.65 (CA	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
11/21/19	NTRD	110705	FHLMC 3.75 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
			MCSA TOTAL		150,000,000.00	150,000,000.00	0.00	0.00	150,000,000.00
NTRD Total					989,940,000.00	989,873,678.72	1,174,091.67	66,321.28	991,114,091.67

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

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	2,800,022,415.21	2,800,349,500.00	\$327,084.79	20,000,000.00	20,026,400.00	\$26,400.00
Euro CD's	0.00	\$0.00	\$0.00	0.00	0.00	\$0.00
Bankers Acceptances	0.00	\$0.00	\$0.00	0.00	0.00	\$0.00
Commercial Paper	9,711,541,584.96	9,711,203,685.01	(\$337,899.95)	0.00	0.00	\$0.00
Governments	697,673,993.01	697,401,000.00	(\$272,993.01)	35,781,365.25	35,812,546.79	\$31,181.54
Agencies	17,288,519,327.52	17,262,024,769.73	(\$26,494,557.79)	67,684,484.36	69,149,419.68	\$1,464,935.32
Municipals	50,000,000.00	50,000,000.00	\$0.00	3,790,000.00	3,790,000.00	\$0.00
Corp. & Deposit Notes	101,779,187.97	102,602,093.80	\$822,905.83	0.00	0.00	\$0.00
Repurchase Agreements	0.00	0.00	\$0.00	0.00	0.00	\$0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	\$0.00
Other	0.00	0.00	0.00	42,696,662.32	42,696,662.32	\$0.00
TOTAL	<u>\$30,649,536,508.67</u>	<u>\$30,623,581,048.54</u>	<u>(\$25,955,460.13)</u>	<u>\$169,952,511.93</u>	<u>\$171,475,028.79</u>	<u>\$1,522,516.86</u>

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.16% of the PSI Portfolio.

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

There were no Market Pricing Exceptions

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
<u>NTRD-PSI NON-TRADING</u>						
100464	FFCB 1.53 (CALLABLE	1.5300	01/27/20	21,000,000.00	21,000,000.00	20,998,320.00
100465	FFCB 1.53 (CALLABLE	1.5300	01/27/20	21,000,000.00	21,000,000.00	20,998,320.00
100512	FFCB 1.35	1.3500	01/28/20	30,000,000.00	30,000,000.00	29,988,000.00
100627	FFCB 1.4	1.4000	02/24/20	25,000,000.00	25,000,000.00	24,989,750.00
100628	FFCB 1.4	1.4000	02/24/20	25,000,000.00	25,000,000.00	24,989,750.00
100641	FFCB 1.4	1.4000	02/24/20	27,000,000.00	27,000,000.00	26,988,930.00
100666	FFCB 1.40 (CALLABLE	1.4000	02/24/20	19,150,000.00	19,150,000.00	19,142,148.50
100680	FFCB 1.62 (CALLABLE	1.6200	02/17/21	50,000,000.00	49,987,835.62	49,928,500.00
100725	FFCB 1.40 (CALLABLE	1.4000	02/24/20	25,000,000.00	24,998,909.13	24,989,750.00
100817	FFCB 1.65 (CALLABLE	1.6500	03/01/21	12,390,000.00	12,388,452.92	12,376,494.90
100818	FFCB 1.65 (CALLABLE	1.6500	03/01/21	19,410,000.00	19,407,576.42	19,388,843.10
100950	FFCB 1.59	1.5900	03/23/20	25,000,000.00	25,000,000.00	25,000,000.00
101149	FFCB 1.41 (CALLABLE	1.4100	01/07/20	50,000,000.00	49,999,324.82	49,989,000.00
101151	FFCB 1.41 (CALLABLE	1.4100	01/07/20	47,540,000.00	47,539,358.03	47,529,541.20
101152	FFCB 1.62 (CALLABLE	1.6200	04/12/21	50,000,000.00	50,000,000.00	49,691,500.00
101154	FFCB 1.40 (CALLABLE	1.4000	04/07/20	50,000,000.00	50,000,000.00	49,961,500.00
101156	FFCB 1.62 (CALLABLE	1.6200	04/12/21	25,000,000.00	25,000,000.00	24,845,750.00
101159	FFCB 1.40 (CALLABLE	1.4000	04/07/20	50,000,000.00	49,997,809.73	49,961,500.00
101210	FFCB 1.40 (CALLABLE	1.4000	04/07/20	50,000,000.00	50,000,000.00	49,961,500.00
101277	FFCB 1.68 (CALLABLE	1.6800	04/12/21	25,000,000.00	24,993,181.81	24,975,500.00
101295	FFCB 1.40 (CALLABLE	1.4000	04/13/20	25,000,000.00	25,000,000.00	24,965,250.00
101296	FFCB 1.40 (CALLABLE	1.4000	04/13/20	25,000,000.00	25,000,000.00	24,965,250.00
101300	FFCB 1.40 (CALLABLE	1.4000	04/13/20	50,000,000.00	50,000,000.00	49,930,500.00
101324	FFCB 1.68 (CALLABLE	1.6800	04/12/21	33,600,000.00	33,592,657.01	33,567,072.00
101325	FFCB 1.68 (CALLABLE	1.6800	04/12/21	35,500,000.00	35,487,877.79	35,465,210.00
101349	FFCB 1.62 (CALLABLE	1.6200	04/20/21	50,000,000.00	49,988,915.65	49,827,000.00
101354	FFCB 1.62 (CALLABLE	1.6200	04/20/21	25,000,000.00	24,993,072.28	24,913,500.00
101356	FFCB 1.68 (CALLABLE	1.6800	04/12/21	26,440,000.00	26,432,765.31	26,414,088.80
101400	FFCB 1.62 (CALLABLE	1.6200	04/20/21	30,000,000.00	29,989,186.86	29,896,200.00
101408	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	24,977,750.00
101410	FFCB 1.42 (CALLABLE	1.4200	04/27/20	10,900,000.00	10,900,000.00	10,890,299.00
101411	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	24,977,750.00
101412	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	24,977,750.00
101413	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	24,977,750.00
101424	FFCB 1.40 (CALLABLE	1.4000	04/13/20	46,645,000.00	46,636,372.75	46,580,163.45
101448	FFCB 1.70 (CALLABLE	1.7000	05/03/21	25,000,000.00	24,992,894.30	24,975,500.00
101449	FFCB 1.70 (CALLABLE	1.7000	05/03/21	25,000,000.00	24,992,894.30	24,975,500.00
101454	FFCB 1.62 (CALLABLE	1.6200	04/20/21	20,710,000.00	20,695,557.83	20,638,343.40
101459	FFCB 1.68 (CALLABLE	1.6800	04/05/21	25,000,000.00	24,987,718.19	24,956,500.00
101475	FFCB 1.47 (CALLABLE	1.4700	05/04/20	50,000,000.00	50,000,000.00	49,950,000.00
101476	FFCB 1.47 (CALLABLE	1.4700	05/04/20	25,000,000.00	25,000,000.00	24,975,000.00
101477	FFCB 1.47 (CALLABLE	1.4700	05/04/20	25,000,000.00	25,000,000.00	24,975,000.00
101553	FFCB 1.47 (CALLABLE	1.4700	08/17/20	40,000,000.00	40,000,000.00	39,950,800.00
101567	FFCB 1.47 (CALLABLE	1.4700	08/17/20	27,000,000.00	26,998,172.63	26,966,790.00
101571	FFCB 1.47 (CALLABLE	1.4700	08/17/20	25,000,000.00	24,995,811.86	24,969,250.00
101573	FFCB 1.47 (CALLABLE	1.4700	08/17/20	30,000,000.00	29,994,672.67	29,963,100.00
101582	FFCB 1.36 (CALLABLE	1.3600	02/18/20	23,600,000.00	23,599,048.09	23,588,672.00
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/21	45,650,000.00	45,643,330.19	45,414,902.50
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/21	25,000,000.00	24,989,053.98	24,871,250.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101608	FFCB 1.58 (CALLABLE	1.5800	02/17/21	25,000,000.00	24,992,007.49	24,937,750.00
101609	FFCB 1.58 (CALLABLE	1.5800	02/17/21	25,000,000.00	24,993,154.45	24,937,750.00
101611	FFCB 1.58 (CALLABLE	1.5800	02/17/21	25,000,000.00	24,993,158.43	24,937,750.00
101618	FFCB 1.58 (CALLABLE	1.5800	02/17/21	30,000,000.00	29,991,938.89	29,925,300.00
101750	FFCB 1.52 (CALLABLE	1.5200	06/08/20	25,000,000.00	25,000,000.00	24,982,000.00
101829	FFCB 1.40 (CALLABLE	1.4000	03/16/20	49,000,000.00	48,998,102.99	48,974,030.00
101840	FFCB 1.55 (CALLABLE	1.5500	12/21/20	25,000,000.00	25,000,000.00	24,905,750.00
101847	FFCB 1.55 (CALLABLE	1.5500	12/21/20	33,000,000.00	32,992,237.65	32,875,590.00
101858	FFCB 1.54 (CALLABLE	1.5400	12/14/20	9,000,000.00	9,000,000.00	8,958,420.00
101891	FFCB 1.40 (CALLABLE	1.4000	03/16/20	41,500,000.00	41,499,355.47	41,478,005.00
101922	FFCB 1.47 (CALLABLE	1.4700	06/29/20	50,000,000.00	50,000,000.00	49,946,500.00
101924	FFCB 1.42 (CALLABLE	1.4200	06/29/20	25,000,000.00	25,000,000.00	24,966,250.00
101927	FFCB 1.42 (CALLABLE	1.4200	06/29/20	25,000,000.00	25,000,000.00	24,966,250.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/21	50,000,000.00	50,000,000.00	49,661,500.00
101935	FFCB 1.47 (CALLABLE	1.4700	06/29/20	25,000,000.00	25,000,000.00	24,973,250.00
101937	FFCB 1.42 (CALLABLE	1.4200	06/29/20	17,730,000.00	17,730,000.00	17,706,064.50
101939	FFCB 1.42 (CALLABLE	1.4200	06/29/20	25,000,000.00	25,000,000.00	24,966,250.00
102079	FFCB 1.24 (CALLABLE	1.2400	01/13/20	35,500,000.00	35,499,331.63	35,484,025.00
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/20	27,800,000.00	27,793,578.03	27,721,048.00
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/21	50,000,000.00	50,000,000.00	49,773,000.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/21	25,000,000.00	25,000,000.00	24,886,500.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/21	35,000,000.00	35,000,000.00	34,841,100.00
102215	FFCB 1.68 (CALLABLE	1.6800	08/16/21	28,075,000.00	28,074,525.45	27,969,999.50
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/21	25,000,000.00	24,995,618.84	24,863,500.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/21	32,120,000.00	32,111,708.70	31,913,147.20
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/21	25,000,000.00	24,990,774.29	24,863,500.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	24,894,500.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	24,894,500.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	24,894,500.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	24,894,500.00
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/21	25,000,000.00	24,991,184.57	24,863,500.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/21	11,175,000.00	11,167,101.63	11,113,984.50
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/20	23,165,000.00	23,164,295.49	23,110,793.90
102653	FFCB 1.35 (CALLABLE	1.3500	09/21/20	32,080,000.00	32,079,023.70	32,004,932.80
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/21	50,000,000.00	49,990,780.86	49,690,500.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/20	50,000,000.00	49,993,490.77	49,881,000.00
102756	FFCB 1.54 (CALLABLE	1.5400	10/12/21	43,000,000.00	42,975,931.80	42,852,510.00
102781	FFCB 1.17 (CALLABLE	1.1700	01/13/20	25,000,000.00	24,998,731.03	24,986,250.00
102782	FFCB 1.17 (CALLABLE	1.1700	01/13/20	26,125,000.00	26,123,673.93	26,110,631.25
102806	FFCB 1.52 (CALLABLE	1.5200	10/25/21	50,000,000.00	50,000,000.00	49,765,000.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/20	25,000,000.00	25,000,000.00	24,940,000.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/20	25,000,000.00	24,997,176.58	24,940,000.00
102831	FFCB 1.52 (CALLABLE	1.5200	10/25/21	50,000,000.00	49,996,197.22	49,765,000.00
102832	FFCB 1.52 (CALLABLE	1.5200	10/25/21	22,765,000.00	22,763,268.59	22,658,004.50
102850	FFCB 1.54 (CALLABLE	1.5400	10/12/21	50,000,000.00	50,000,000.00	49,828,500.00
102851	FFCB 1.54 (CALLABLE	1.5400	10/12/21	2,275,000.00	2,275,000.00	2,267,196.75
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/20	25,000,000.00	24,988,466.81	24,898,000.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/21	39,040,000.00	38,957,490.03	38,775,699.20
103115	FFCB 1.66 (CALLABLE	1.6600	05/25/21	25,000,000.00	24,961,380.72	24,874,500.00
103222	FFCB 2.01	2.0100	12/08/21	50,000,000.00	50,000,000.00	50,331,000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
103228	FFCB 1.65 (CALLABLE	1.6500	06/01/20	50,000,000.00	49,996,408.96	49,997,500.00
103229	FFCB 1.65 (CALLABLE	1.6500	06/01/20	16,000,000.00	15,998,850.85	15,999,200.00
103485	FFCB 1.83 (CALLABLE	1.8300	12/14/20	33,770,000.00	33,752,309.84	33,770,000.00
103721	FFCB 1.55	1.5500	01/10/20	41,980,000.00	41,979,766.99	41,973,283.20
103760	FFCB 1.67 (CALLABLE	1.6700	02/06/20	18,000,000.00	18,000,000.00	18,000,000.00
103927	FFCB 1.71 (CALLABLE	1.7100	02/27/20	25,000,000.00	25,000,000.00	25,000,000.00
104551	FFCB 2.03 (CALLABLE	2.0300	07/19/21	40,000,000.00	40,000,000.00	39,996,000.00
104629	FFCB 2.03 (CALLABLE	2.0300	07/19/21	42,205,000.00	42,205,000.00	42,200,779.50
104648	FFCB 2.05 (CALLABLE	2.0500	01/24/22	22,380,000.00	22,369,868.31	22,380,447.60
104762	FFCB 1.93 (CALLABLE	1.9300	02/11/21	25,000,000.00	25,000,000.00	25,000,000.00
104763	FFCB 1.93 (CALLABLE	1.9300	02/11/21	25,000,000.00	25,000,000.00	25,000,000.00
104773	FFCB 1.74 (CALLABLE	1.7400	05/18/20	30,000,000.00	30,000,000.00	30,000,300.00
104785	FFCB 1.99 (CALLABLE	1.9900	05/03/21	23,650,000.00	23,637,337.32	23,650,236.50
105839	FFCB 1.81 (CALLABLE	1.8100	10/19/20	20,000,000.00	20,000,000.00	20,000,000.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	34,762,960.00
109948	FFCB 2.87 (CALLABLE	2.8700	02/13/23	20,000,000.00	20,000,000.00	20,036,400.00
109949	FFCB 2.87 (CALLABLE	2.8700	02/13/23	20,000,000.00	20,000,000.00	20,036,400.00
110003	FFCB 2.92 (CALLABLE	2.9200	02/20/24	20,000,000.00	19,991,555.30	20,037,800.00
110153	FFCB 2.55	2.5500	03/11/21	25,000,000.00	24,985,656.61	25,295,250.00
110182	FFCB 2.65 (CALLABLE	2.6500	03/18/22	21,500,000.00	21,500,000.00	21,545,795.00
110253	FFCB 2.52 (CALLABLE	2.5200	03/26/21	25,000,000.00	25,000,000.00	25,051,250.00
110254	FFCB 2.52 (CALLABLE	2.5200	03/26/21	25,000,000.00	25,000,000.00	25,051,250.00
110255	FFCB 2.52 (CALLABLE	2.5200	03/26/21	25,000,000.00	25,000,000.00	25,051,250.00
110419	FFCB 2.44 (CALLABLE	2.4400	04/09/21	25,000,000.00	25,000,000.00	25,037,750.00
110462	FFCB 2.67 (CALLABLE	2.6700	04/17/23	25,000,000.00	25,000,000.00	25,067,000.00
110490	FFCB 2.44 (CALLABLE	2.4400	04/09/21	50,000,000.00	49,991,535.58	50,075,500.00
110491	FFCB 2.44 (CALLABLE	2.4400	04/09/21	4,025,000.00	4,024,318.61	4,031,077.75
110652	FFCB 2.44 (CALLABLE	2.4400	04/09/21	42,055,000.00	42,055,000.00	42,118,503.05
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	51,452,000.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,938,617.70	50,718,500.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,098,485.93	51,149,000.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,696,430.83	25,086,061.00
110842	FFCB 2.62 (CALLABLE	2.6200	05/28/24	25,000,000.00	25,000,000.00	25,102,250.00
110861	FFCB 2.36 (CALLABLE	2.3600	05/28/21	50,000,000.00	50,000,000.00	50,122,500.00
110862	FFCB 2.43 (CALLABLE	2.4300	06/03/22	50,000,000.00	49,983,302.92	50,078,000.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,258,716.38	51,554,000.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,093,137.90	18,559,440.00
110983	FFCB 2.40 (CALLALBL	2.4000	06/19/23	25,000,000.00	25,000,000.00	25,046,750.00
110997	FFCB 2.22 (CALLABLE	2.2200	06/21/24	23,500,000.00	23,500,000.00	23,565,800.00
110998	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,070,000.00
111012	FFCB 2.22 (CALLABLE	2.2200	06/21/24	13,000,000.00	13,000,000.00	13,036,400.00
111013	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,070,000.00
111239	FFCB 2.20 (CALLABLE	2.2000	07/24/23	25,000,000.00	25,000,000.00	25,073,250.00
111240	FFCB 2.20 (CALLABLE	2.2000	07/24/23	25,000,000.00	25,000,000.00	25,073,250.00
111255	FFCB 2.45 (CALLABLE	2.4500	07/23/25	29,664,000.00	29,664,000.00	29,692,180.80
111270	FFCB 2.24 (CALLALBL	2.2400	07/30/24	25,000,000.00	25,000,000.00	24,881,250.00
111271	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	24,881,250.00
111272	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	24,881,250.00
111273	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	24,881,250.00
111353	FFCB 2.26 (CALLABLE	2.2600	08/12/25	20,200,000.00	20,200,000.00	20,069,306.00

Los Angeles County Treasurer
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111362	FFCB 2.12 (CALLABLE	2.1200	08/12/24	25,000,000.00	25,000,000.00	24,798,750.00
111374	FFCB 2.12 (CALLABLE	2.1200	08/12/24	9,500,000.00	9,500,000.00	9,423,525.00
111409	FFCB 2.17 (CALLABLE	2.1700	08/19/25	25,000,000.00	25,000,000.00	24,789,000.00
111410	FFCB 2.17 (CALLABLE	2.1700	08/19/25	25,000,000.00	25,000,000.00	24,789,000.00
111466	FFCB 2.06 (CALLABLE	2.0600	08/13/24	25,000,000.00	25,000,000.00	24,742,750.00
111475	FFCB 2.06 (CALLABLE	2.0600	08/13/24	32,000,000.00	32,000,000.00	31,670,720.00
111525	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	24,971,750.00
111526	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	24,971,750.00
111534	FFCB 2.06 (CALLABLE	2.0600	08/13/24	18,960,000.00	18,959,098.22	18,764,901.60
111573	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	24,971,750.00
111661	FFCB 2.17 (CALLABLE	2.1700	09/26/23	50,000,000.00	50,000,000.00	50,000,500.00
111662	FFCB 2.17 (CALLABLE	2.1700	09/26/23	50,000,000.00	50,000,000.00	50,000,500.00
111663	FFCB 2.22 (CALLABLE	2.2200	12/26/23	50,000,000.00	50,000,000.00	49,783,500.00
111746	FFCB 2.24 (CALLABLE	2.2400	01/02/25	50,000,000.00	50,000,000.00	49,927,000.00
111762	FFCB 2.24 (CALLABLE	2.2400	01/02/25	50,000,000.00	50,000,000.00	49,927,000.00
111763	FFCB 2.24 (CALLABLE	2.2400	01/02/25	18,722,000.00	18,722,000.00	18,694,665.88
111801	FFCB 2.23 (CALLABLE	2.2300	10/15/26	50,000,000.00	50,000,000.00	49,517,000.00
111848	FFCB 2.32 (CALLABLE	2.3200	04/21/25	25,000,000.00	25,000,000.00	24,972,000.00
111881	FFCB 2.20 (CALLABLE	2.2000	10/22/25	18,460,000.00	18,450,938.43	18,385,790.80
111882	FFCB 2.20 (CALLABLE	2.2000	10/22/25	50,000,000.00	49,975,433.79	49,799,000.00
111944	FFCB 2.22 (CALLABLE	2.2200	01/28/25	50,000,000.00	50,000,000.00	49,773,500.00
111945	FFCB 2.22 (CALLABLE	2.2200	01/28/25	42,350,000.00	42,350,000.00	42,158,154.50
112003	FFCB 1.96 (CALLABLE	1.9600	09/16/24	15,640,000.00	15,640,000.00	15,642,502.40
112113	FFCB 2.00 (CALLABLE	2.0000	09/03/24	26,670,000.00	26,663,382.00	26,639,862.90
112139	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	24,982,250.00
112140	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	24,982,250.00
112141	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	24,982,250.00
112142	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	24,982,250.00
112143	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	24,982,250.00
112144	FFCB 2.05 (CALLABLE	2.0500	11/25/25	23,800,000.00	23,800,000.00	23,783,102.00
112173	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	49,964,500.00
112174	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	24,982,250.00
112186	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	49,964,500.00
112187	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	49,964,500.00
112222	FFCB 2.14 (CALLABLE	2.1400	11/27/26	25,000,000.00	25,000,000.00	24,934,750.00
112223	FFCB 2.14 (CALLABLE	2.1400	11/27/26	27,160,000.00	27,160,000.00	27,089,112.40
FFCB TOTAL				5,667,776,000.00	5,667,592,288.68	5,664,758,428.83
99751	FHLB 1.57 (CALLABLE	1.5700	04/29/20	25,000,000.00	25,000,000.00	24,967,500.00
100765	FHLB 1.69 (CALLABLE	1.6900	02/26/21	6,000,000.00	5,999,552.96	5,959,200.00
100766	FHLB 1.69 (CALLABLE	1.6900	02/26/21	1,200,000.00	1,199,910.61	1,191,840.00
101232	FHLB 1.70 (CALLABLE	1.7000	04/26/21	34,500,000.00	34,496,130.56	34,480,335.00
101261	FHLB 1.55 (CALLABLE	1.5500	10/26/20	25,000,000.00	25,000,000.00	24,957,500.00
101316	FHLB 1.55 (CALLABLE	1.5500	10/26/20	50,000,000.00	49,994,978.71	49,915,000.00
101329	FHLB 1.70 (CALLABLE	1.7000	04/26/21	25,000,000.00	25,000,000.00	24,985,750.00
101892	FHLB 1.45 (CALLABLE	1.4500	06/15/20	31,200,000.00	31,200,000.00	31,160,688.00
101994	FHLB 1.50 (CALLABLE	1.5000	06/30/21	25,000,000.00	25,000,000.00	24,811,250.00
102008	FHLB 1.50 (CALLABLE	1.5000	06/30/21	29,000,000.00	29,000,000.00	28,781,050.00
102013	FHLB 1.50 (CALLABLE	1.5000	06/30/21	16,950,000.00	16,950,000.00	16,822,027.50
102039	FHLB 1.625 (CALLABL	1.6250	10/07/21	50,000,000.00	50,000,000.00	49,765,500.00

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102075	FHLB 1.44 (CALLABLE	1.4400	07/19/21	29,695,000.00	29,692,576.90	29,478,523.45
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/21	24,000,000.00	24,000,000.00	23,881,440.00
102427	FHLB 1.55 (CALLABLE	1.5500	09/01/21	25,000,000.00	24,991,237.67	24,891,500.00
102455	FHLB 1.56 (CALLABLE	1.5600	09/21/21	25,000,000.00	25,000,000.00	24,898,750.00
102651	FHLB 1.47 (CALLABLE	1.4700	09/30/21	41,500,000.00	41,500,000.00	41,258,470.00
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/21	50,000,000.00	50,000,000.00	49,769,500.00
102821	FHLB 1.55 (CALLABLE	1.5500	10/26/21	17,500,000.00	17,500,000.00	17,399,025.00
102841	FHLB 1.375 (CALLABL	1.3750	10/26/20	25,000,000.00	25,000,000.00	24,937,250.00
102843	FHLB 1.375 (CALLABL	1.3750	10/26/20	25,000,000.00	25,000,000.00	24,937,250.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/21	50,000,000.00	50,000,000.00	49,824,000.00
103047	FHLB 1.82 (CALLABLE	1.8200	11/24/21	50,000,000.00	50,000,000.00	50,000,500.00
103099	FHLB 2.00 (CALLABLE	2.0000	12/09/21	25,000,000.00	25,000,000.00	25,001,250.00
103116	FHLB 2.00 (CALLABLE	2.0000	12/06/21	25,000,000.00	25,000,000.00	25,000,750.00
103179	FHLB 2.00 (CALLABLE	2.0000	12/02/21	24,200,000.00	24,200,000.00	24,200,000.00
103189	FHLB 2.00 (CALLABLE	2.0000	12/02/21	15,000,000.00	15,000,000.00	15,000,000.00
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,910,076.65	50,250,000.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,910,076.65	50,250,000.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,955,038.32	25,125,000.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,939,917.59	50,250,000.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,939,917.59	50,250,000.00
103424	FHLB 2.25 (CALLABLE	2.2500	12/27/21	18,000,000.00	18,000,000.00	18,003,600.00
104052	FHLB 2.22 (CALLABLE	2.2200	03/08/22	25,000,000.00	25,000,000.00	25,000,500.00
106480	FHLB 2.07 (CALLABLE	2.0700	12/21/20	25,000,000.00	25,000,000.00	25,001,250.00
106481	FHLB 2.07 (CALLABLE	2.0700	12/21/20	25,000,000.00	25,000,000.00	25,001,250.00
106489	FHLB 2.125 (CALLABL	2.1250	12/29/20	25,000,000.00	25,000,000.00	25,002,500.00
109805	FHLB 3.15 (CALLABLE	3.1500	02/05/24	25,000,000.00	25,000,000.00	25,038,000.00
109833	FHLB 2.94 (CALLABLE	2.9400	01/29/24	10,000,000.00	10,000,000.00	10,102,500.00
109859	FHLB 2.94 (CALLABLE	2.9400	01/29/24	15,000,000.00	14,990,635.26	15,153,750.00
109873	FHLB 3.10 (CALLABLE	3.1000	01/29/24	10,100,000.00	10,100,000.00	10,113,736.00
110175	FHLB 2.375	2.3750	03/12/21	25,000,000.00	24,952,086.18	25,221,750.00
110199	FHLB 2.65 (CALLABLE	2.6500	03/25/22	25,000,000.00	25,000,000.00	25,060,250.00
110344	FHLB 2.625 (CALLABL	2.6250	04/15/24	12,800,000.00	12,800,000.00	12,822,912.00
110690	FHLB 2.375	2.3750	03/12/21	50,000,000.00	50,052,194.11	50,443,500.00
110692	FHLB 2.55 (CALLABLE	2.5500	05/06/22	26,000,000.00	26,000,000.00	26,073,060.00
110719	FHLB 2.55 (CALLABLE	2.5500	05/06/22	47,000,000.00	47,000,000.00	47,132,070.00
110849	FHLB 2.25	2.2500	06/11/21	45,000,000.00	44,989,956.00	45,381,600.00
111058	FHLB 2.42 (CALLABLE	2.4200	12/26/24	21,000,000.00	21,000,000.00	21,014,700.00
111071	FHLB 2.20 (CALLABLE	2.2000	06/26/24	25,000,000.00	25,000,000.00	25,008,750.00
111072	FHLB 2.20 (CALLABLE	2.2000	06/26/24	29,000,000.00	29,000,000.00	29,010,150.00
111074	FHLB 2.18 (CALLABLE	2.1800	06/26/23	30,825,000.00	30,825,000.00	30,841,645.50
111468	FHLB 2.15 (CALLABLE	2.1500	08/28/24	25,000,000.00	25,000,000.00	24,953,750.00
111469	FHLB 2.15 (CALLABLE	2.1500	08/28/24	25,000,000.00	25,000,000.00	24,953,750.00
111502	FHLB 2.20 (CALLABLE	2.2000	03/03/25	25,000,000.00	25,000,000.00	24,989,000.00
111571	FHLB 2.15 (CALLABLE	2.1500	08/28/24	37,715,000.00	37,706,017.28	37,645,227.25
111785	FHLB 2.00 (CALLABLE	2.0000	10/17/24	20,000,000.00	20,000,000.00	19,905,600.00
111786	FHLB 2.00 (CALLABLE	2.0000	10/17/24	25,000,000.00	25,000,000.00	24,882,000.00
111819	FHLB 2.06 (CALLABLE	2.0600	10/29/24	50,000,000.00	50,000,000.00	49,933,000.00
111845	FHLB 2.00 (CALLABLE	2.0000	10/29/24	50,000,000.00	50,000,000.00	49,854,000.00
111846	FHLB 2.00 (CALLABLE	2.0000	10/29/24	25,000,000.00	25,000,000.00	24,927,000.00
111892	FHLB 2.00 (CALLABLE	2.0000	10/21/24	50,000,000.00	50,000,000.00	49,761,000.00

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111905	FHLB 2.11 (CALLABLE	2.1100	11/05/24	50,000,000.00	50,000,000.00	49,902,500.00
111914	FHLB 2.125 (CALLABL	2.1250	10/28/24	50,000,000.00	50,000,000.00	49,846,000.00
111915	FHLB 2.125 (CALLABL	2.1250	10/28/24	50,000,000.00	50,000,000.00	49,846,000.00
111958	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,001,000.00
111959	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,001,000.00
111986	FHLB 2.13 (CALLABLE	2.1300	11/08/24	50,000,000.00	50,000,000.00	50,002,500.00
112128	FHLB 2.08 (CALLABLE	2.0800	11/25/26	50,000,000.00	50,000,000.00	49,870,000.00
112145	FHLB 2.08 (CALLABLE	2.0800	11/25/26	40,950,000.00	40,950,000.00	40,843,530.00
FHLB TOTAL				2,234,135,000.00	2,233,745,303.04	2,232,945,179.70
112129	FHLB D-N	1.5500	01/03/20	50,000,000.00	49,928,958.33	49,929,500.00
112130	FHLB D-N	1.5500	01/03/20	50,000,000.00	49,928,958.33	49,929,500.00
112137	FHLB D-N	1.5500	01/02/20	50,000,000.00	49,931,111.11	49,931,500.00
112138	FHLB D-N	1.5500	01/02/20	50,000,000.00	49,931,111.11	49,931,500.00
112175	FHLB D-N	1.5450	12/30/19	50,000,000.00	49,937,770.84	49,938,500.00
112176	FHLB D-N	1.5450	12/30/19	30,082,000.00	30,044,560.44	30,044,999.14
112188	FHLB D-N	1.5500	12/31/19	50,000,000.00	49,935,416.67	49,936,500.00
112189	FHLB D-N	1.5500	12/31/19	50,000,000.00	49,935,416.67	49,936,500.00
112190	FHLB D-N	1.5500	12/31/19	50,000,000.00	49,935,416.67	49,936,500.00
112210	FHLB D-N	1.5500	12/30/19	25,959,000.00	25,926,587.30	25,927,070.43
FHLD TOTAL				456,041,000.00	455,435,307.47	455,442,069.57
100513	FHLMC 1.50 (CALLABL	1.5000	02/10/20	25,000,000.00	25,000,000.00	24,992,500.00
100531	FHLMC 1.52 (CALLABL	1.5200	01/27/20	25,000,000.00	25,000,000.00	24,993,250.00
100532	FHLMC 1.52 (CALLABL	1.5200	01/27/20	25,000,000.00	25,000,000.00	24,993,250.00
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/20	50,000,000.00	49,997,591.17	49,938,500.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/20	50,000,000.00	50,000,000.00	49,968,500.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/20	50,000,000.00	50,000,000.00	49,937,500.00
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/20	25,000,000.00	25,000,000.00	24,980,500.00
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/20	18,000,000.00	18,000,000.00	17,980,920.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/20	25,000,000.00	24,998,748.05	24,954,750.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/20	25,000,000.00	25,000,000.00	24,971,250.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/20	25,000,000.00	25,000,000.00	24,965,000.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/20	25,000,000.00	25,000,000.00	24,973,000.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/20	10,000,000.00	10,000,000.00	9,986,000.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/20	25,000,000.00	25,000,000.00	24,973,500.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/20	25,000,000.00	25,000,000.00	24,940,750.00
101921	FHLMC 1.47 (CALLABL	1.4700	06/29/20	25,000,000.00	25,000,000.00	24,989,750.00
102001	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,766,000.00
102002	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,766,000.00
102006	FHLMC 1.33 (CALLABL	1.3300	12/30/20	25,000,000.00	25,000,000.00	24,883,000.00
102007	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,766,000.00
102011	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,717,500.00
102012	FHLMC 1.28 (CALLABL	1.2800	09/30/20	50,000,000.00	50,000,000.00	49,878,500.00
102014	FHLMC 1.32 (CALLABL	1.3200	09/30/20	50,000,000.00	50,000,000.00	49,892,500.00
102015	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,766,000.00
102016	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,766,000.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/21	50,000,000.00	50,000,000.00	49,734,000.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/21	50,000,000.00	50,000,000.00	49,753,500.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/21	25,000,000.00	25,000,000.00	24,909,500.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102433	FHLMC 1.46 (CALLABL	1.4600	09/14/20	25,000,000.00	25,000,000.00	24,975,000.00
102448	FHLMC 1.43 (CALLABL	1.4300	09/21/20	25,000,000.00	25,000,000.00	24,973,250.00
102449	FHLMC 1.45 (CALLABL	1.4500	09/14/20	25,000,000.00	25,000,000.00	24,977,000.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/21	25,000,000.00	25,000,000.00	24,916,250.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/21	25,000,000.00	25,000,000.00	24,912,500.00
102625	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,737,500.00
102627	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,734,500.00
102628	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,732,500.00
102629	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,726,500.00
102630	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,724,500.00
102631	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,719,500.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/21	50,000,000.00	50,000,000.00	49,768,000.00
102706	FHLMC 1.60 (CALLABL	1.6000	10/27/21	50,000,000.00	50,000,000.00	49,789,500.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/21	25,000,000.00	25,000,000.00	24,901,250.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/21	50,000,000.00	50,000,000.00	49,763,000.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/21	50,000,000.00	50,000,000.00	49,814,000.00
103041	FHLMC 1.95 (CALLABL	1.9500	12/06/21	25,000,000.00	25,000,000.00	25,002,000.00
103043	FHLMC 1.93 (CALLABL	1.9300	12/02/21	25,000,000.00	25,000,000.00	25,000,000.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/21	25,000,000.00	24,997,496.56	24,997,000.00
103053	FHLMC 1.95 (CALLABL	1.9500	12/02/21	25,000,000.00	25,000,000.00	25,000,000.00
103489	FHLMC 1.55 (CALLABL	1.5500	12/23/19	50,000,000.00	49,998,486.24	49,994,000.00
103490	FHLMC 1.55 (CALLABL	1.5500	12/23/19	12,000,000.00	11,999,636.70	11,998,560.00
104424	FHLMC 2.00 (CALLABL	2.0000	04/27/21	25,000,000.00	25,000,000.00	24,981,500.00
104426	FHLMC 2.01 (CALLABL	2.0100	04/13/21	17,500,000.00	17,500,000.00	17,501,050.00
104480	FHLMC 2.00 (CALLABL	2.0000	04/26/21	17,510,000.00	17,510,000.00	17,510,525.30
104485	FHLMC 2.00 (CALLABL	2.0000	04/27/21	12,320,000.00	12,320,000.00	12,310,883.20
104595	FHLMC 1.75 (CALLABL	1.7500	10/26/20	40,000,000.00	40,000,000.00	40,005,600.00
104655	FHLMC 2.00 (CALLABL	2.0000	10/26/21	50,000,000.00	50,000,000.00	50,014,000.00
109846	FHLMC 3.00 (CALLABL	3.0000	02/14/24	25,000,000.00	25,000,000.00	25,044,750.00
110046	FHLMC 2.875 (CALLAB	2.8750	02/28/24	25,000,000.00	25,000,000.00	25,044,000.00
110047	FHLMC 2.94 (CALLABL	2.9400	02/28/24	25,000,000.00	25,000,000.00	25,048,000.00
110165	FHLMC 2.95 (CALLABL	2.9500	03/27/24	25,000,000.00	25,000,000.00	25,062,000.00
110357	FHLMC 2.70 (CALLABL	2.7000	04/01/24	25,000,000.00	25,000,000.00	25,047,000.00
110359	FHLMC 2.65 (CALLABL	2.6500	04/15/24	25,000,000.00	25,000,000.00	25,057,250.00
110362	FHLMC 2.65 (CALLABL	2.6500	04/17/24	25,000,000.00	25,000,000.00	25,060,000.00
110376	FHLMC 2.75 (CALLABL	2.7500	04/10/24	25,000,000.00	25,000,000.00	25,055,500.00
110397	FHLMC 2.75 (CALLABL	2.7500	04/15/24	25,000,000.00	25,000,000.00	25,066,000.00
110443	FHLMC 2.78 (CALLABL	2.7800	04/10/24	25,000,000.00	25,000,000.00	25,057,750.00
110445	FHLMC 2.75 (CALLABL	2.7500	04/22/24	25,000,000.00	25,000,000.00	25,064,000.00
110544	FHLMC 2.80 (CALLABL	2.8000	04/24/24	25,000,000.00	25,000,000.00	25,064,500.00
110593	FHLMC 2.80 (CALLABL	2.8000	04/24/24	20,000,000.00	20,000,000.00	20,051,600.00
110594	FHLMC 2.60 (CALLABL	2.6000	05/03/24	50,000,000.00	50,000,000.00	50,491,500.00
110670	FHLMC 2.44 (CALLABL	2.4400	05/07/21	25,000,000.00	25,000,000.00	25,042,000.00
110671	FHLMC 2.44 (CALLABL	2.4400	05/07/21	25,000,000.00	25,000,000.00	25,042,000.00
110672	FHLMC 2.65 (CALLABL	2.6500	05/13/24	25,000,000.00	25,000,000.00	25,099,250.00
110712	FHLMC 2.675 (CALLAB	2.6750	05/22/23	25,000,000.00	25,000,000.00	25,076,750.00
110713	FHLMC 2.65 (CALLABL	2.6500	05/23/24	25,000,000.00	25,000,000.00	25,152,250.00
110796	FHLMC 2.44 (CALLABL	2.4400	05/28/24	50,000,000.00	50,000,000.00	50,368,500.00
110811	FHLMC 2.45 (CALLABL	2.4500	05/24/24	50,000,000.00	50,000,000.00	50,263,500.00
110837	FHLMC 2.45 (CALLABL	2.4500	05/28/24	25,000,000.00	25,000,000.00	25,299,750.00

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110914	FHLMC 2.40 (CALLABL	2.4000	06/10/22	50,000,000.00	50,000,000.00	50,178,500.00
110915	FHLMC 2.40 (CALLABL	2.4000	06/10/22	50,000,000.00	50,000,000.00	50,178,500.00
110975	FHLMC 2.40 (CALLABL	2.4000	06/17/24	25,000,000.00	25,000,000.00	25,029,500.00
111014	FHLMC 2.50 (CALLABL	2.5000	06/27/24	25,000,000.00	25,000,000.00	25,002,000.00
111032	FHLMC 2.20 (CALLABL	2.2000	06/25/24	25,000,000.00	25,000,000.00	25,017,250.00
111043	FHLMC 2.25 (CALLABL	2.2500	07/01/24	25,000,000.00	25,000,000.00	25,016,750.00
111044	FHLMC 2.25 (CALLABL	2.2500	07/10/24	25,000,000.00	25,000,000.00	25,018,750.00
111086	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,046,000.00
111089	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,036,000.00
111091	FHLMC 2.25 (CALLABL	2.2500	06/26/24	50,000,000.00	50,000,000.00	50,038,500.00
111092	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,038,500.00
111093	FHLMC 2.20 (CALLABL	2.2000	07/08/24	25,000,000.00	25,000,000.00	25,015,250.00
111168	FHLMC 2.30 (CALLABL	2.3000	07/15/24	25,000,000.00	25,000,000.00	25,028,500.00
111169	FHLMC 2.30 (CALLABL	2.3000	07/15/24	25,000,000.00	25,000,000.00	25,028,500.00
111213	FHLMC 2.26 (CALLABL	2.2600	07/29/24	25,000,000.00	25,000,000.00	25,033,500.00
111214	FHLMC 2.32 (CALLABL	2.3200	07/29/24	25,000,000.00	25,000,000.00	24,925,250.00
111215	FHLMC 2.31 (CALLABL	2.3100	07/29/24	25,000,000.00	25,000,000.00	25,034,250.00
111256	FHLMC 2.20 (CALLABL	2.2000	07/29/25	50,000,000.00	50,000,000.00	50,109,500.00
111269	FHLMC 2.27 (CALLABL	2.2700	07/29/24	25,000,000.00	25,000,000.00	24,959,250.00
111283	FHLMC 2.25 (CALLABL	2.2500	08/05/24	25,000,000.00	25,000,000.00	25,032,000.00
111284	FHLMC 2.25 (CALLABL	2.2500	08/14/24	25,000,000.00	25,000,000.00	25,032,500.00
111307	FHLMC 2.30 (CALLABL	2.3000	08/14/24	25,000,000.00	25,000,000.00	25,035,750.00
111467	FHLMC 2.01 (CALLABL	2.0100	08/28/24	50,000,000.00	50,000,000.00	50,025,500.00
111627	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,021,750.00
111628	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,024,750.00
111643	FHLMC 2.12 (CALLABL	2.1200	09/24/24	50,000,000.00	50,000,000.00	49,945,500.00
111644	FHLMC 2.12 (CALLABL	2.1200	09/25/24	50,000,000.00	50,000,000.00	49,968,500.00
111670	FHLMC 2.08 (CALLABL	2.0800	09/25/24	50,000,000.00	50,000,000.00	49,896,000.00
111736	FHLMC 2.15 (CALLABL	2.1500	09/25/24	25,000,000.00	25,000,000.00	24,903,000.00
111744	FHLMC 2.05 (CALLABL	2.0500	10/02/24	25,000,000.00	25,000,000.00	24,762,250.00
111745	FHLMC 2.05 (CALLABL	2.0500	10/15/24	25,000,000.00	25,000,000.00	24,817,250.00
111754	FHLMC 2.25 (CALLABL	2.2500	10/07/24	25,000,000.00	25,000,000.00	25,011,750.00
111764	FHLMC 2.10 (CALLABL	2.1000	10/07/24	25,000,000.00	25,000,000.00	24,678,250.00
111772	FHLMC 2.07 (CALLABL	2.0700	04/09/25	50,000,000.00	50,000,000.00	49,280,000.00
111780	FHLMC 2.10 (CALLABL	2.1000	10/16/25	50,000,000.00	50,000,000.00	49,204,500.00
111787	FHLMC 2.00 (CALLABL	2.0000	10/21/24	50,000,000.00	50,000,000.00	49,365,500.00
111798	FHLMC 2.05 (CALLABL	2.0500	10/09/24	50,000,000.00	50,000,000.00	49,407,500.00
111820	FHLMC 2.00 (CALLABL	2.0000	04/29/26	50,000,000.00	50,000,000.00	49,234,500.00
111830	FHLMC 2.08 (CALLABL	2.0800	04/29/25	50,000,000.00	50,000,000.00	49,705,000.00
111831	FHLMC 2.12 (CALLABL	2.1200	04/29/25	50,000,000.00	50,000,000.00	49,705,500.00
111832	FHLMC 2.10 (CALLABL	2.1000	10/29/24	50,000,000.00	50,000,000.00	49,727,000.00
111833	FHLMC 2.10 (CALLABL	2.1000	10/29/24	50,000,000.00	50,000,000.00	49,725,000.00
111834	FHLMC 2.08 (CALLABL	2.0800	04/29/25	50,000,000.00	50,000,000.00	49,701,000.00
111844	FHLMC 2.10 (CALLABL	2.1000	10/29/24	25,000,000.00	25,000,000.00	24,894,750.00
111883	FHLMC 2.01 (CALLABL	2.0100	10/28/24	50,000,000.00	50,000,000.00	49,864,500.00
111927	FHLMC 2.13 (CALLABL	2.1300	10/28/24	50,000,000.00	50,000,000.00	49,850,000.00
111971	FHLMC 2.02 (CALLABL	2.0200	11/13/24	50,000,000.00	50,000,000.00	50,006,500.00
111987	FHLMC 2.05 (CALLABL	2.0500	11/18/24	50,000,000.00	50,000,000.00	50,006,500.00
111988	FHLMC 2.13 (CALLABL	2.1300	11/14/24	50,000,000.00	50,000,000.00	50,003,000.00
112038	FHLMC 2.05 (CALLABL	2.0500	11/08/24	50,000,000.00	50,000,000.00	49,928,500.00

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112039	FHLMC 2.05 (CALLABL	2.0500	11/08/24	50,000,000.00	50,000,000.00	49,928,500.00
112040	FHLMC 2.05 (CALLABL	2.0500	11/08/24	50,000,000.00	49,975,314.72	49,928,500.00
112053	FHLMC 2.00 (CALLABL	2.0000	11/19/24	50,000,000.00	50,000,000.00	49,951,000.00
112072	FHLMC 2.06 (CALLABL	2.0600	11/26/24	50,000,000.00	50,000,000.00	50,020,000.00
112073	FHLMC 2.06 (CALLABL	2.0600	11/26/24	25,000,000.00	25,000,000.00	25,010,000.00
112074	FHLMC 2.00 (CALLABL	2.0000	11/25/24	50,000,000.00	50,000,000.00	50,040,000.00
112075	FHLMC 2.01 (CALLABL	2.0100	11/25/24	50,000,000.00	50,000,000.00	50,040,000.00
112200	FHLMC 2.01 (CALLABL	2.0100	11/26/24	50,000,000.00	50,000,000.00	49,952,000.00
FHLMC (S) TOTAL				4,897,330,000.00	4,897,297,273.44	4,888,543,388.50
111849	FHLMC 2.07 (CALLABL	2.0700	04/29/25	50,000,000.00	50,000,000.00	49,700,000.00
FHLMC (Q) TOTAL				50,000,000.00	50,000,000.00	49,700,000.00
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/20	25,000,000.00	25,000,000.00	24,985,500.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/20	25,000,000.00	25,000,000.00	24,967,250.00
100746	FNMA 1.73	1.7300	03/15/21	25,000,000.00	25,000,000.00	24,835,250.00
101336	FNMA 1.45 (CALLABLE	1.4500	04/27/20	50,000,000.00	50,000,000.00	49,956,500.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/20	25,000,000.00	25,000,000.00	24,983,750.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/21	25,000,000.00	24,998,578.53	24,921,500.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/20	25,000,000.00	25,000,000.00	24,978,000.00
101620	FNMA 1.71 (CALLABLE	1.7100	06/02/21	25,000,000.00	25,000,000.00	24,825,250.00
101633	FNMA 1.625 (CALLABL	1.6250	09/02/20	25,000,000.00	25,000,000.00	25,004,750.00
101686	FNMA 1.70 (CALLABLE	1.7000	12/07/20	25,000,000.00	25,000,000.00	24,967,000.00
101928	FNMA 1.45 (CALLABLE	1.4500	06/30/20	50,000,000.00	50,000,000.00	49,970,500.00
101942	FNMA 1.46 (CALLABLE	1.4600	09/30/20	25,000,000.00	25,000,000.00	24,979,500.00
101952	FNMA 1.53 (CALLABLE	1.5300	12/29/20	50,000,000.00	50,000,000.00	49,879,000.00
101953	FNMA 1.48 (CALLABLE	1.4800	06/29/20	25,000,000.00	25,000,000.00	24,999,000.00
101954	FNMA 1.48 (CALLABLE	1.4800	06/29/20	25,000,000.00	25,000,000.00	24,999,000.00
101956	FNMA 1.50 (CALLABLE	1.5000	09/29/20	50,000,000.00	50,000,000.00	49,998,000.00
101959	FNMA 1.50 (CALLABLE	1.5000	09/29/20	25,000,000.00	25,000,000.00	24,998,000.00
101970	FNMA 1.625 (CALLABL	1.6250	06/30/21	5,000,000.00	5,000,000.00	4,994,200.00
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/21	50,000,000.00	50,000,000.00	49,822,500.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/21	25,000,000.00	25,000,000.00	24,911,750.00
102104	FNMA 1.53 (CALLABLE	1.5300	07/27/21	25,000,000.00	25,000,000.00	24,923,250.00
102105	FNMA 1.48 (CALLABLE	1.4800	04/27/21	25,000,000.00	25,000,000.00	24,914,250.00
102106	FNMA 1.53 (CALLABLE	1.5300	07/27/21	50,000,000.00	50,000,000.00	49,852,000.00
102110	FNMA 1.53 (CALLABLE	1.5300	07/27/21	25,000,000.00	25,000,000.00	24,927,250.00
102111	FNMA 1.48 (CALLABLE	1.4800	04/27/21	25,000,000.00	25,000,000.00	24,909,250.00
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/21	25,000,000.00	25,000,000.00	24,919,750.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/21	25,000,000.00	25,000,000.00	24,935,000.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/21	25,000,000.00	25,000,000.00	24,945,750.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/21	25,000,000.00	25,000,000.00	24,955,000.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/21	25,000,000.00	25,000,000.00	24,942,000.00
102178	FNMA 1.625 (CALLABL	1.6250	07/27/21	25,000,000.00	25,000,000.00	24,964,000.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/20	25,000,000.00	25,000,000.00	24,967,250.00
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/21	25,000,000.00	25,000,000.00	24,934,000.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/21	25,000,000.00	24,996,692.19	24,934,000.00
102200	FNMA 1.55 (CALLABLE	1.5500	07/28/21	25,000,000.00	25,000,000.00	24,929,000.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/21	25,000,000.00	25,000,000.00	24,955,000.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/21	50,000,000.00	50,000,000.00	49,809,000.00

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102292	FNMA 1.55 (CALLABLE	1.5500	08/17/21	46,212,000.00	46,208,045.67	46,086,765.48
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/21	25,000,000.00	25,000,000.00	24,946,750.00
102537	FNMA 1.625 (CALLABL	1.6250	09/30/21	25,000,000.00	25,000,000.00	24,940,250.00
102573	FNMA 1.45 (CALLABLE	1.4500	09/15/20	25,000,000.00	25,000,000.00	24,967,750.00
102603	FNMA 1.55 (CALLABLE	1.5500	09/28/21	25,000,000.00	25,000,000.00	24,912,500.00
102604	FNMA 1.55 (CALLABLE	1.5500	09/28/21	50,000,000.00	50,000,000.00	49,825,500.00
102626	FNMA 1.50 (CALLABLE	1.5000	09/29/21	50,000,000.00	50,000,000.00	49,774,500.00
102648	FNMA 1.50 (CALLABLE	1.5000	09/30/21	35,000,000.00	34,998,717.68	34,833,750.00
102650	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	50,000,000.00	49,786,000.00
102652	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	50,000,000.00	49,788,000.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/21	25,000,000.00	25,000,000.00	24,903,500.00
102847	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	49,995,537.49	49,786,000.00
102848	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	49,995,537.49	49,786,000.00
102849	FNMA 1.51 (CALLABLE	1.5100	09/30/21	14,070,000.00	14,068,744.28	14,009,780.40
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/21	50,000,000.00	49,996,188.36	49,805,500.00
102856	FNMA 1.56 (CALLABLE	1.5600	10/27/21	50,000,000.00	50,000,000.00	49,836,500.00
102857	FNMA 1.56 (CALLABLE	1.5600	10/27/21	50,000,000.00	50,000,000.00	49,836,500.00
103027	FNMA 1.85 (CALLABLE	1.8500	11/26/21	50,000,000.00	50,000,000.00	50,013,500.00
103029	FNMA 1.85 (CALLABLE	1.8500	11/26/21	25,000,000.00	25,000,000.00	25,006,250.00
103040	FNMA 1.95 (CALLABLE	1.9500	12/01/21	25,000,000.00	25,000,000.00	25,000,000.00
103242	FNMA 1.50	1.5000	11/30/20	50,000,000.00	49,904,739.01	49,910,500.00
103247	FNMA 1.50	1.5000	06/22/20	50,000,000.00	49,974,952.91	49,952,000.00
103248	FNMA 1.50	1.5000	06/22/20	50,000,000.00	49,974,952.91	49,952,000.00
103249	FNMA 1.50	1.5000	06/22/20	25,000,000.00	24,987,476.47	24,976,000.00
103255	FNMA 1.375	1.3750	02/26/21	50,000,000.00	49,755,896.34	49,822,000.00
103757	FNMA 1.70 (CALLABLE	1.7000	01/27/20	50,000,000.00	49,997,136.99	49,997,500.00
103758	FNMA 1.70 (CALLABLE	1.7000	01/27/20	50,000,000.00	49,997,136.99	49,997,500.00
103759	FNMA 1.70 (CALLABLE	1.7000	01/27/20	17,000,000.00	16,999,026.58	16,999,150.00
106668	FNMA 2.20 (CALLABLE	2.2000	10/13/22	32,735,000.00	32,563,338.67	32,746,457.25
111904	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	49,775,500.00
112004	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,049,150.22	49,775,500.00
FNMA TOTAL				2,325,017,000.00	2,324,461,848.78	2,319,441,353.13
97963	FHLB 7.75 (CALLABLE	1.2500	03/18/20	25,000,000.00	25,000,000.00	24,966,750.00
98031	FHLB 6.50 (CALLABLE	1.2500	03/30/20	25,000,000.00	25,000,000.00	24,966,750.00
98032	FHLB 6.50 (CALLABLE	1.2500	03/30/20	25,000,000.00	25,000,000.00	24,966,750.00
98069	FHLB 7.50 (CALLABLE	1.2500	04/02/20	25,000,000.00	25,000,000.00	24,965,500.00
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/20	25,000,000.00	25,000,000.00	24,947,000.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/20	25,000,000.00	25,000,000.00	24,947,000.00
98775	FHLB 8.50 (CALLABLE	1.2500	06/30/20	25,000,000.00	25,000,000.00	24,946,250.00
98776	FHLB 7.50 (CALLABLE	1.3000	06/25/20	25,000,000.00	25,000,000.00	24,965,500.00
101960	FHLMC 2.75 (CALLABL	1.2750	06/29/21	50,000,000.00	50,000,000.00	49,288,000.00
101961	FHLMC 2.75 (CALLABL	1.2750	06/29/21	10,000,000.00	10,000,000.00	9,857,600.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/21	25,000,000.00	25,000,000.00	24,675,250.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/21	25,000,000.00	25,000,000.00	24,674,000.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/21	25,000,000.00	24,994,989.05	24,833,750.00
104057	FHLMC 4.125 (CALLAB	1.6000	03/28/22	25,000,000.00	25,000,000.00	25,002,250.00
104739	FHLMC 4.25 (CALLABL	1.5000	05/24/22	25,000,000.00	25,000,000.00	24,942,500.00
104788	FHLMC 4.65 (CALLABL	1.5000	05/24/22	25,000,000.00	25,000,000.00	24,924,250.00
105672	FHLB 4.50 (CALLABLE	1.5000	10/06/22	25,000,000.00	25,000,000.00	24,967,250.00

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105677	FHLB 4.50 (CALLABLE	1.5000	10/12/22	25,000,000.00	25,000,000.00	24,895,000.00
105697	FHLMC 4.75 (CALLABL	1.5000	10/11/22	25,000,000.00	25,000,000.00	24,968,000.00
105794	FHLB 5.00 (CALLABLE	1.5000	10/18/22	25,000,000.00	25,000,000.00	24,885,750.00
106261	FHLB 5.75 (CALLABLE	1.8750	12/13/22	25,000,000.00	25,000,000.00	25,001,000.00
111434	FHLMC 3.00 (CALLABL	2.5000	08/28/24	25,000,000.00	25,000,000.00	24,712,750.00
111435	FHLMC 3.00 (CALLABL	2.5000	08/28/24	25,000,000.00	25,000,000.00	24,714,500.00
111545	FHLMC 2.625 (CALLAB	2.3750	09/04/24	50,000,000.00	50,000,000.00	49,227,000.00
111583	FHLMC 2.75 (CALLABL	2.7500	09/11/24	25,000,000.00	25,000,000.00	24,758,000.00
111584	FHLMC 2.80 (CALLABL	2.8000	09/10/24	25,000,000.00	25,000,000.00	24,780,000.00
111599	FHLMC 3.125 (CALLAB	3.1250	09/11/24	25,000,000.00	25,000,000.00	24,865,250.00
111600	FHLMC 3.125 (CALLAB	3.1250	09/23/24	25,000,000.00	25,000,000.00	24,872,000.00
111601	FHLMC 3.00 (CALLABL	3.0000	09/23/24	25,000,000.00	25,000,000.00	24,823,000.00
111609	FHLMC 3.25 (CALLABL	3.2500	09/25/24	25,000,000.00	25,000,000.00	24,816,500.00
111610	FHLMC 3.25 (CALLABL	3.2500	09/25/24	25,000,000.00	25,000,000.00	24,858,750.00
111635	FHLMC 3.50 (CALLABL	3.5000	09/25/24	25,000,000.00	25,000,000.00	25,000,500.00
111773	FHLMC 3.00 (CALLABL	3.0000	10/09/24	50,000,000.00	50,000,000.00	49,264,500.00
111799	FHLMC 3.05 (CALLABL	3.0500	10/09/24	50,000,000.00	50,000,000.00	49,212,500.00
111860	FHLMC 3.375 (CALLAB	3.3750	10/29/24	50,000,000.00	50,000,000.00	49,777,500.00
111895	FHLMC 3.75 (CALLABL	3.7500	04/28/25	50,000,000.00	50,000,000.00	49,757,500.00
112076	FHLMC 3.70 (CALLABL	3.7000	05/23/25	50,000,000.00	50,000,000.00	50,249,500.00
MCNP TOTAL				1,085,000,000.00	1,084,994,989.05	1,078,275,850.00
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/21	50,000,000.00	50,000,000.00	49,605,500.00
102917	FHLB 2.125 (CALLABL	1.2500	11/10/21	25,000,000.00	25,000,000.00	24,714,750.00
103056	FHLB 3.00 (CALLABLE	1.2500	12/02/21	25,000,000.00	25,000,000.00	24,744,500.00
103325	FHLB 3.25 (CALLABLE	1.7500	12/30/21	50,000,000.00	50,000,000.00	49,756,000.00
103327	FHLB 2.875 (CALLABL	1.4000	12/28/21	50,000,000.00	50,000,000.00	49,459,000.00
103587	FHLMC 3.50 (CALLABL	1.5000	01/27/22	50,000,000.00	50,000,000.00	49,537,500.00
104067	FHLMC 4.25 (CALLABL	1.6000	03/28/22	25,000,000.00	25,000,000.00	25,000,250.00
104258	FHLMC 4.25 (CALLABL	1.5000	04/18/22	25,000,000.00	25,000,000.00	24,943,000.00
104305	FHLMC 4.30 (CALLABL	1.5500	04/19/22	25,000,000.00	25,000,000.00	24,936,750.00
104658	FHLMC 4.25 (CALLABL	1.5000	05/16/22	25,000,000.00	25,000,000.00	24,893,750.00
110472	FHLB 2.45 (CALLABLE	2.4500	04/15/24	25,000,000.00	25,000,000.00	25,048,750.00
110758	FHLMC 2.75 (CALLABL	2.7500	05/28/24	50,000,000.00	50,000,000.00	50,560,500.00
110785	FHLMC 3.00 (CALLABL	2.5000	05/28/24	25,000,000.00	25,000,000.00	25,202,000.00
110943	FHLMC 3.125 (CALLAB	3.1250	06/25/24	50,000,000.00	50,000,000.00	50,161,500.00
111574	FHLMC 2.75 (CALLABL	2.7500	09/09/24	50,000,000.00	50,000,000.00	49,314,000.00
MCSA TOTAL				550,000,000.00	550,000,000.00	547,877,750.00
111684	CANCARA ASSET SEC L	2.1500	12/02/19	50,000,000.00	49,997,013.89	49,992,500.00
111685	CANCARA ASSET SEC L	2.1500	12/02/19	50,000,000.00	49,997,013.89	49,992,500.00
111686	MONT BLANC CAPITAL	2.1300	12/02/19	18,000,000.00	17,998,935.00	17,997,480.00
111701	CANCARA ASSET SEC L	2.1500	12/04/19	50,000,000.00	49,991,041.67	49,988,000.00
111708	CANCARA ASSET SEC L	2.1500	12/02/19	50,000,000.00	49,997,013.89	49,992,500.00
111716	CANCARA ASSET SEC L	2.1900	12/05/19	39,650,000.00	39,640,351.83	39,638,501.50
111741	THUNDER BAY FUNDING	2.0400	01/09/20	33,916,000.00	33,841,045.64	33,849,185.48
111777	LA FAYETTE ASSET SE	2.0100	01/06/20	50,000,000.00	49,899,500.00	49,907,500.00
111781	THUNDER BAY FUNDING	2.0000	01/06/20	40,000,000.00	39,920,000.00	39,927,600.00
111782	LA FAYETTE ASSET SE	2.0000	12/04/19	50,000,000.00	49,991,666.67	49,988,500.00
111826	CIESCO LLC CP	1.9300	12/04/19	50,000,000.00	49,991,958.33	49,988,500.00

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111827	CIESCO LLC CP	1.9100	12/04/19	13,679,000.00	13,676,822.76	13,675,853.83
111829	ING U.S. FUNDING LL	1.9400	02/03/20	50,000,000.00	49,827,555.55	49,843,500.00
111839	CIESCO LLC CP	1.9500	12/02/19	50,000,000.00	49,997,291.67	49,993,000.00
111842	CIESCO LLC CP	1.9500	12/02/19	36,838,000.00	36,836,004.61	36,832,842.68
111853	AUTOBAHN FUNDING CO	1.9600	12/20/19	50,000,000.00	49,948,277.78	49,950,500.00
111855	CAFCO LLC CP	1.9400	12/12/19	50,000,000.00	49,970,361.11	49,971,000.00
111862	CIESCO LLC CP	1.9300	12/02/19	48,162,000.00	48,159,417.98	48,155,257.32
111864	CAFCO LLC CP	1.9300	12/12/19	50,000,000.00	49,970,513.89	49,971,000.00
111865	PFIZER INC CP	1.9300	02/20/20	50,000,000.00	49,782,875.00	49,811,000.00
111866	PFIZER INC CP	1.9300	02/19/20	17,542,000.00	17,466,764.31	17,476,568.34
111870	CIESCO LLC CP	1.9200	12/04/19	50,000,000.00	49,992,000.00	49,988,500.00
111871	SHEFFIELD RECEIVABL	1.9200	12/04/19	50,000,000.00	49,992,000.00	49,988,500.00
111875	CANCARA ASSET SEC L	2.0300	01/31/20	50,000,000.00	49,828,013.89	49,843,500.00
111876	CANCARA ASSET SEC L	2.0300	01/31/20	50,000,000.00	49,828,013.89	49,843,500.00
111878	PFIZER INC CP	1.9200	02/20/20	7,373,000.00	7,341,148.64	7,345,130.06
111886	CAFCO LLC CP	1.9000	12/02/19	50,000,000.00	49,997,361.11	49,993,000.00
111887	CIESCO LLC CP	1.9000	12/05/19	50,000,000.00	49,989,444.44	49,986,000.00
111888	ING U.S. FUNDING LL	1.9100	02/03/20	50,000,000.00	49,830,222.22	49,843,500.00
111893	OLD LINE FUNDING LL	1.9300	01/21/20	50,000,000.00	49,863,291.67	49,873,000.00
111898	AUTOBAHN FUNDING CO	1.8800	12/02/19	35,000,000.00	34,998,172.22	34,995,100.00
111900	CIESCO LLC CP	1.8800	12/05/19	48,465,000.00	48,454,876.20	48,451,429.80
111909	ING U.S. FUNDING LL	1.8900	02/03/20	49,443,000.00	49,276,871.52	49,288,243.41
111913	THUNDER BAY FUNDING	1.8800	12/05/19	50,000,000.00	49,989,555.56	49,986,500.00
111916	CRC FUNDING LLC CP	1.8500	12/09/19	40,000,000.00	39,983,555.56	39,982,000.00
111919	SHEFFIELD RECEIVABL	1.9200	12/20/19	50,000,000.00	49,949,333.33	49,950,500.00
111924	ATLANTIC ASSET SEC	1.8600	12/03/19	50,000,000.00	49,994,833.33	49,991,000.00
111925	ATLANTIC ASSET SEC	1.8500	12/04/19	50,000,000.00	49,992,291.67	49,989,000.00
111926	OLD LINE FUNDING LL	1.8800	01/16/20	50,000,000.00	49,879,888.89	49,886,000.00
111930	ATLANTIC ASSET SEC	1.8400	12/10/19	44,923,000.00	44,902,335.42	44,900,538.50
111931	CAFCO LLC CP	1.8100	12/03/19	50,000,000.00	49,994,972.22	49,991,000.00
111932	CAFCO LLC CP	1.8100	12/10/19	50,000,000.00	49,977,375.00	49,975,500.00
111933	ATLANTIC ASSET SEC	1.8700	12/12/19	50,000,000.00	49,971,430.56	49,970,500.00
111934	ATLANTIC ASSET SEC	1.8700	12/12/19	16,989,000.00	16,979,292.67	16,978,976.49
111935	CREDIT AGRICOLE CIB	1.7300	12/20/19	34,066,000.00	34,034,895.85	34,033,637.30
111938	AUTOBAHN FUNDING CO	1.8600	12/02/19	50,000,000.00	49,997,416.67	49,993,000.00
111939	AUTOBAHN FUNDING CO	1.8600	12/02/19	17,000,000.00	16,999,121.67	16,997,620.00
111940	OLD LINE FUNDING LL	1.8800	01/21/20	20,000,000.00	19,946,733.33	19,949,200.00
111941	OLD LINE FUNDING LL	1.8800	01/07/20	5,000,000.00	4,990,338.89	4,990,900.00
111946	OLD LINE FUNDING LL	1.8700	01/23/20	33,000,000.00	32,909,149.17	32,912,880.00
111947	AUTOBAHN FUNDING CO	1.8500	12/06/19	20,000,000.00	19,994,861.11	19,993,600.00
111949	CAFCO LLC CP	1.8200	12/11/19	30,000,000.00	29,984,833.34	29,984,100.00
111950	TORONTO DOMINION BA	1.7100	12/12/19	50,000,000.00	49,973,875.00	49,971,500.00
111951	CREDIT AGRICOLE CIB	1.7400	12/13/19	50,000,000.00	49,971,000.00	49,968,500.00
111953	LA FAYETTE ASSET SE	1.8700	02/07/20	25,000,000.00	24,911,694.44	24,910,750.00
111960	ATLANTIC ASSET SEC	1.8200	12/12/19	50,000,000.00	49,972,194.44	49,970,500.00
111962	CAFCO LLC CP	1.8100	12/13/19	49,000,000.00	48,970,436.67	48,969,620.00
111963	LA FAYETTE ASSET SE	1.8500	12/06/19	50,000,000.00	49,987,152.78	49,984,000.00
111964	SHEFFIELD RECEIVABL	1.8500	12/16/19	50,000,000.00	49,961,458.33	49,960,000.00
111966	LA FAYETTE ASSET SE	1.8400	12/13/19	25,000,000.00	24,984,666.67	24,983,750.00
111967	CREDIT AGRICOLE CIB	1.7400	12/30/19	50,000,000.00	49,929,916.67	49,930,500.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111977	LA FAYETTE ASSET SE	1.8600	02/04/20	50,000,000.00	49,832,083.33	49,829,500.00
111979	SHEFFIELD RECEIVABL	1.8500	12/17/19	50,000,000.00	49,958,888.89	49,957,500.00
111980	CAFCO LLC CP	1.7900	12/17/19	50,000,000.00	49,960,222.22	49,959,500.00
111981	CAFCO LLC CP	1.7900	12/16/19	25,000,000.00	24,981,354.17	24,981,000.00
111991	LA FAYETTE ASSET SE	1.7900	12/09/19	30,000,000.00	29,988,066.67	29,986,200.00
111992	PFIZER INC CP	1.8000	03/03/20	50,000,000.00	49,767,500.00	49,781,000.00
111993	SHEFFIELD RECEIVABL	1.8400	12/17/19	50,000,000.00	49,959,111.11	49,957,500.00
111996	ING U.S. FUNDING LL	1.8000	05/05/20	35,765,000.00	35,486,033.00	35,475,303.50
111997	SHEFFIELD RECEIVABL	1.8450	12/12/19	25,000,000.00	24,985,906.25	24,984,750.00
111998	MONT BLANC CAPITAL	1.8300	01/02/20	19,000,000.00	18,969,093.34	18,968,650.00
112005	LA FAYETTE ASSET SE	1.8100	12/02/19	30,000,000.00	29,998,491.67	29,995,800.00
112006	OLD LINE FUNDING LL	1.8200	04/08/20	47,500,000.00	47,190,220.84	47,187,925.00
112007	CRC FUNDING LLC CP	1.8400	01/31/20	25,000,000.00	24,922,055.55	24,920,000.00
112008	PFIZER INC CP	1.7000	03/03/20	50,000,000.00	49,780,416.66	49,781,000.00
112013	COCA COLA CO CP	1.7000	02/20/20	25,000,000.00	24,904,375.00	24,905,750.00
112014	SHEFFIELD RECEIVABL	1.7500	12/19/19	50,000,000.00	49,956,250.00	49,953,000.00
112015	OLD LINE FUNDING LL	1.8400	05/06/20	50,000,000.00	49,598,777.78	49,606,500.00
112016	CAFCO LLC CP	1.7300	12/18/19	50,000,000.00	49,959,152.78	49,957,500.00
112017	OLD LINE FUNDING LL	1.8600	02/04/20	31,000,000.00	30,895,891.67	30,898,630.00
112018	THUNDER BAY FUNDING	1.8000	01/09/20	30,000,000.00	29,941,500.00	29,940,900.00
112019	TOYOTA MOTOR CREDIT	1.8500	03/05/20	50,000,000.00	49,755,902.77	49,744,500.00
112020	LA FAYETTE ASSET SE	1.8000	01/07/20	50,000,000.00	49,907,500.00	49,904,500.00
112021	CANADIAN IMP BK OF	1.6700	12/20/19	50,000,000.00	49,955,930.55	49,953,000.00
112022	CANCARA ASSET SEC L	1.8800	02/03/20	10,000,000.00	9,966,577.78	9,967,100.00
112023	ATLANTIC ASSET SEC	1.8300	02/05/20	27,791,000.00	27,697,761.20	27,694,287.32
112025	CRC FUNDING LLC CP	1.7800	01/07/20	50,000,000.00	49,908,527.78	49,904,500.00
112028	THUNDER BAY FUNDING	1.8500	02/04/20	35,000,000.00	34,883,090.28	34,884,850.00
112029	CAFCO LLC CP	1.7700	01/08/20	50,000,000.00	49,906,583.33	49,909,000.00
112030	LA FAYETTE ASSET SE	1.8000	01/08/20	25,000,000.00	24,952,500.00	24,951,000.00
112031	CRC FUNDING LLC CP	1.7800	01/09/20	50,000,000.00	49,903,583.33	49,899,500.00
112032	CANCARA ASSET SEC L	1.8700	02/04/20	50,000,000.00	49,831,180.56	49,833,000.00
112033	SHEFFIELD RECEIVABL	1.7500	12/18/19	50,000,000.00	49,958,680.56	49,955,500.00
112034	CANADIAN IMP BK OF	1.6500	12/18/19	39,631,000.00	39,600,120.84	39,597,313.65
112041	CAFCO LLC CP	1.7600	01/09/20	50,000,000.00	49,904,666.67	49,906,500.00
112042	CRC FUNDING LLC CP	1.7800	01/15/20	50,000,000.00	49,888,750.00	49,883,500.00
112043	CRC FUNDING LLC CP	1.7800	01/15/20	25,000,000.00	24,944,375.00	24,941,750.00
112044	CANCARA ASSET SEC L	1.8900	02/06/20	50,000,000.00	49,824,125.00	49,827,500.00
112045	CANCARA ASSET SEC L	1.8900	02/06/20	10,000,000.00	9,964,825.00	9,965,500.00
112046	OLD LINE FUNDING LL	1.8300	02/05/20	33,000,000.00	32,889,285.00	32,890,440.00
112047	SHEFFIELD RECEIVABL	1.7400	12/19/19	50,000,000.00	49,956,500.00	49,953,000.00
112048	SHEFFIELD RECEIVABL	1.7400	12/20/19	50,000,000.00	49,954,083.33	49,950,500.00
112049	LA FAYETTE ASSET SE	1.8500	02/06/20	31,800,000.00	31,690,510.83	31,688,064.00
112054	PFIZER INC CP	1.7000	02/03/20	46,000,000.00	45,860,977.78	45,862,920.00
112055	JUPITER SEC COMPANY	1.8100	02/05/20	50,000,000.00	49,834,083.33	49,826,500.00
112056	TOYOTA MOTOR CREDIT	1.8800	01/30/20	50,000,000.00	49,843,333.34	49,840,500.00
112057	ING U.S. FUNDING LL	1.8400	03/02/20	50,000,000.00	49,764,888.89	49,767,000.00
112060	TOYOTA MOTOR CREDIT	1.8800	01/31/20	50,000,000.00	49,840,722.23	49,838,000.00
112061	JUPITER SEC COMPANY	1.8100	02/05/20	50,000,000.00	49,834,083.33	49,826,500.00
112062	OLD LINE FUNDING LL	1.8300	02/05/20	50,000,000.00	49,832,250.00	49,834,000.00
112063	OLD LINE FUNDING LL	1.7750	01/03/20	40,000,000.00	39,934,916.67	39,935,200.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112064	CHARIOT FUNDING LLC	1.8300	02/05/20	50,000,000.00	49,832,250.00	49,830,000.00
112065	AUTOBAHN FUNDING CO	1.7400	01/02/20	25,000,000.00	24,961,333.33	24,958,750.00
112066	CIESCO LLC CP	1.8400	02/12/20	24,000,000.00	23,910,453.33	23,907,840.00
112067	SHEFFIELD RECEIVABL	1.7300	12/12/19	50,000,000.00	49,973,569.45	49,969,500.00
112068	SHEFFIELD RECEIVABL	1.7300	12/19/19	50,000,000.00	49,956,750.00	49,953,000.00
112070	THUNDER BAY FUNDING	1.8300	02/14/20	50,000,000.00	49,809,375.00	49,810,500.00
112079	REGENCY MARKETS NO.	1.7500	12/09/19	50,000,000.00	49,980,555.56	49,977,000.00
112080	REGENCY MARKETS NO.	1.7500	12/09/19	50,000,000.00	49,980,555.56	49,977,000.00
112081	CANCARA ASSET SEC L	1.8800	02/07/20	50,000,000.00	49,822,444.45	49,824,500.00
112082	LA FAYETTE ASSET SE	1.8300	02/05/20	25,000,000.00	24,916,125.00	24,913,250.00
112083	CAFCO LLC CP	1.7700	01/14/20	25,000,000.00	24,945,916.66	24,947,000.00
112084	JUPITER SEC COMPANY	1.7700	01/15/20	50,000,000.00	49,889,375.00	49,883,500.00
112085	NATIXIS NY BRANCH C	1.5800	12/19/19	50,000,000.00	49,960,500.00	49,954,500.00
112087	MONT BLANC CAPITAL	1.7300	12/11/19	48,722,000.00	48,698,586.37	48,694,715.68
112088	CANADIAN IMP BK OF	1.6000	12/23/19	50,000,000.00	49,951,111.11	49,946,000.00
112089	LA FAYETTE ASSET SE	1.7000	12/20/19	25,000,000.00	24,977,569.45	24,975,250.00
112090	ATLANTIC ASSET SEC	1.7000	12/20/19	25,000,000.00	24,977,569.45	24,975,750.00
112091	CRC FUNDING LLC CP	1.7700	01/15/20	33,700,000.00	33,625,438.75	33,621,479.00
112092	CRC FUNDING LLC CP	1.7700	01/16/20	25,200,000.00	25,143,006.00	25,140,024.00
112093	CAFCO LLC CP	1.7800	01/22/20	50,000,000.00	49,871,444.44	49,874,500.00
112094	NATIXIS NY BRANCH C	1.5800	12/20/19	33,342,000.00	33,314,196.48	33,309,991.68
112096	AUTOBAHN FUNDING CO	1.6800	12/20/19	50,000,000.00	49,955,666.67	49,950,500.00
112097	THUNDER BAY FUNDING	1.8300	02/14/20	25,000,000.00	24,904,687.50	24,905,250.00
112098	OLD LINE FUNDING LL	1.8300	02/14/20	25,000,000.00	24,904,687.50	24,905,750.00
112099	THUNDER BAY FUNDING	1.8300	02/13/20	35,000,000.00	34,868,341.66	34,869,100.00
112100	CRC FUNDING LLC CP	1.7700	01/16/20	50,000,000.00	49,886,916.67	49,881,000.00
112101	LA FAYETTE ASSET SE	1.7700	01/10/20	50,000,000.00	49,901,666.67	49,897,000.00
112102	CHARIOT FUNDING LLC	1.8300	02/14/20	50,000,000.00	49,809,375.00	49,805,000.00
112103	SHEFFIELD RECEIVABL	1.7200	12/18/19	50,000,000.00	49,959,388.89	49,955,500.00
112104	PFIZER INC CP	1.6400	01/17/20	44,594,000.00	44,498,519.29	44,499,460.72
112105	CAFCO LLC CP	1.6300	12/03/19	40,000,000.00	39,996,377.78	39,992,800.00
112106	CANCARA ASSET SEC L	1.8800	02/18/20	50,000,000.00	49,793,722.22	49,794,000.00
112107	ATLANTIC ASSET SEC	1.8100	01/28/20	46,311,000.00	46,175,951.98	46,169,751.45
112109	THUNDER BAY FUNDING	1.8300	02/18/20	40,000,000.00	39,839,366.66	39,840,400.00
112110	REGENCY MARKETS NO.	1.7100	12/16/19	50,000,000.00	49,964,375.00	49,960,000.00
112111	REGENCY MARKETS NO.	1.7100	12/16/19	27,154,000.00	27,134,652.78	27,132,276.80
112114	PFIZER INC CP	1.6400	01/16/20	50,000,000.00	49,895,222.22	49,896,500.00
112115	PFIZER INC CP	1.6400	01/17/20	50,000,000.00	49,892,944.44	49,894,000.00
112116	CHARIOT FUNDING LLC	1.8300	02/14/20	50,000,000.00	49,809,375.00	49,805,000.00
112117	LA FAYETTE ASSET SE	1.6900	12/19/19	27,683,000.00	27,659,607.86	27,656,977.98
112118	SHEFFIELD RECEIVABL	1.7100	12/18/19	49,000,000.00	48,960,432.50	48,956,390.00
112119	THUNDER BAY FUNDING	1.8200	02/13/20	26,000,000.00	25,902,731.11	25,902,760.00
112121	ATLANTIC ASSET SEC	1.7000	12/16/19	50,000,000.00	49,964,583.34	49,961,000.00
112122	ATLANTIC ASSET SEC	1.7000	12/16/19	50,000,000.00	49,964,583.34	49,961,000.00
112123	ATLANTIC ASSET SEC	1.7000	12/16/19	25,000,000.00	24,982,291.67	24,980,500.00
112124	REGENCY MARKETS NO.	1.7500	12/16/19	50,000,000.00	49,963,541.67	49,960,000.00
112125	REGENCY MARKETS NO.	1.7500	12/16/19	50,000,000.00	49,963,541.67	49,960,000.00
112131	REGENCY MARKETS NO.	1.7500	12/16/19	50,000,000.00	49,963,541.67	49,960,000.00
112132	PFIZER INC CP	1.6400	01/16/20	25,390,000.00	25,336,793.85	25,337,442.70
112133	COCA COLA CO CP	1.6800	02/26/20	26,035,000.00	25,929,297.90	25,929,558.25

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112134	NATIXIS NY BRANCH C	1.5900	12/23/19	50,000,000.00	49,951,416.66	49,944,500.00
112135	MERCK & CO. INC CP	1.5900	02/03/20	50,000,000.00	49,858,666.66	49,852,500.00
112146	ATLANTIC ASSET SEC	1.7200	12/17/19	50,000,000.00	49,961,777.78	49,958,500.00
112147	AUTOBAHN FUNDING CO	1.6800	12/18/19	40,000,000.00	39,968,266.67	39,964,400.00
112148	LA FAYETTE ASSET SE	1.7000	01/03/20	25,000,000.00	24,961,041.66	24,957,500.00
112149	CAFCO LLC CP	1.7700	01/23/20	30,000,000.00	29,921,825.00	29,923,200.00
112150	CRC FUNDING LLC CP	1.7800	01/21/20	50,000,000.00	49,873,916.67	49,867,000.00
112151	CANADIAN IMP BK OF	1.6100	12/20/19	50,000,000.00	49,957,513.89	49,953,000.00
112152	MONT BLANC CAPITAL	1.8500	03/11/20	27,857,000.00	27,712,414.43	27,708,243.62
112153	LA FAYETTE ASSET SE	1.8400	02/07/20	25,000,000.00	24,913,111.11	24,910,750.00
112156	MONT BLANC CAPITAL	1.8500	02/18/20	33,329,000.00	33,193,693.51	33,190,351.36
112157	CIESCO LLC CP	1.7800	01/21/20	20,000,000.00	19,949,566.67	19,946,800.00
112158	OLD LINE FUNDING LL	1.7500	01/15/20	50,000,000.00	49,890,625.00	49,888,500.00
112159	ATLANTIC ASSET SEC	1.7000	12/20/19	50,000,000.00	49,955,138.89	49,951,500.00
112160	REGENCY MARKETS NO.	1.7500	12/19/19	50,000,000.00	49,956,250.00	49,953,000.00
112161	CRC FUNDING LLC CP	1.6600	12/20/19	45,000,000.00	44,960,575.00	44,955,450.00
112162	SHEFFIELD RECEIVABL	1.7000	12/23/19	50,000,000.00	49,948,055.55	49,943,500.00
112163	SHEFFIELD RECEIVABL	1.7400	01/02/20	50,000,000.00	49,922,666.67	49,918,500.00
112164	SHEFFIELD RECEIVABL	1.7500	01/03/20	50,000,000.00	49,919,791.67	49,916,000.00
112165	TORONTO DOMINION BA	1.6800	12/31/19	50,000,000.00	49,930,000.00	49,925,000.00
112166	THUNDER BAY FUNDING	1.8100	02/20/20	22,637,000.00	22,544,810.82	22,544,414.67
112170	OLD LINE FUNDING LL	1.6500	12/20/19	30,000,000.00	29,973,875.00	29,971,800.00
112171	SHEFFIELD RECEIVABL	1.7500	01/02/20	50,000,000.00	49,922,222.22	49,918,500.00
112172	ATLANTIC ASSET SEC	1.7000	12/20/19	50,000,000.00	49,955,138.89	49,951,500.00
112177	ATLANTIC ASSET SEC	1.7000	12/20/19	50,000,000.00	49,955,138.89	49,951,500.00
112178	CRC FUNDING LLC CP	1.7700	01/30/20	50,000,000.00	49,852,500.00	49,842,500.00
112179	TORONTO DOMINION BA	1.7000	01/02/20	50,000,000.00	49,924,444.44	49,920,000.00
112180	CIESCO LLC CP	1.7600	01/30/20	50,000,000.00	49,853,333.33	49,842,500.00
112181	CANADIAN IMP BK OF	1.6100	01/02/20	50,000,000.00	49,928,444.44	49,922,500.00
112182	CANCARA ASSET SEC L	1.8600	02/10/20	50,000,000.00	49,816,583.34	49,816,000.00
112183	CREDIT AGRICOLE CIB	1.7000	01/02/20	50,000,000.00	49,924,444.44	49,923,500.00
112184	AUTOBAHN FUNDING CO	1.6800	12/20/19	20,000,000.00	19,982,266.67	19,980,200.00
112185	ATLANTIC ASSET SEC	1.7000	12/23/19	50,000,000.00	49,948,055.56	49,944,500.00
112192	AUTOBAHN FUNDING CO	1.7000	01/02/20	50,000,000.00	49,924,444.44	49,917,500.00
112193	AUTOBAHN FUNDING CO	1.7000	01/03/20	50,000,000.00	49,922,083.33	50,000,000.00
112194	TORONTO DOMINION BA	1.7800	01/21/20	50,000,000.00	49,873,916.66	49,871,000.00
112195	CIESCO LLC CP	1.7500	01/27/20	25,000,000.00	24,930,729.17	24,925,250.00
112196	LA FAYETTE ASSET SE	1.7000	12/20/19	25,000,000.00	24,977,569.45	24,975,250.00
112197	LA FAYETTE ASSET SE	1.7000	12/23/19	25,000,000.00	24,974,027.78	24,971,500.00
112199	ATLANTIC ASSET SEC	1.7000	12/23/19	50,000,000.00	49,948,055.56	49,944,500.00
112201	THUNDER BAY FUNDING	1.7700	01/28/20	40,000,000.00	39,885,933.33	39,882,000.00
112202	UNILEVER CAPITAL CO	1.6600	01/21/20	50,000,000.00	49,882,416.66	49,876,500.00
112203	UNILEVER CAPITAL CO	1.6600	01/21/20	10,000,000.00	9,976,483.34	9,975,300.00
112204	OLD LINE FUNDING LL	1.6400	12/30/19	15,000,000.00	14,980,183.33	14,978,700.00
112205	THUNDER BAY FUNDING	1.6400	12/30/19	40,000,000.00	39,947,155.55	39,941,600.00
112206	THUNDER BAY FUNDING	1.8000	02/03/20	50,000,000.00	49,840,000.00	49,838,000.00
112207	THUNDER BAY FUNDING	1.8000	02/03/20	15,000,000.00	14,952,000.00	14,951,400.00
112211	AUTOBAHN FUNDING CO	1.6400	12/20/19	30,000,000.00	29,974,033.33	29,970,300.00
112212	CIESCO LLC CP	1.7800	02/07/20	50,000,000.00	49,831,888.89	49,821,500.00
112213	CIESCO LLC CP	1.7800	02/07/20	10,000,000.00	9,966,377.78	9,964,300.00

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112214	CRC FUNDING LLC CP	1.7700	02/05/20	34,250,000.00	34,138,858.75	34,131,152.50
112215	THUNDER BAY FUNDING	1.6400	12/23/19	13,000,000.00	12,986,971.11	12,985,570.00
112216	ATLANTIC ASSET SEC	1.6900	12/23/19	50,000,000.00	49,948,361.11	49,944,500.00
112217	ATLANTIC ASSET SEC	1.6900	12/23/19	10,000,000.00	9,989,672.22	9,988,900.00
112218	NATIXIS NY BRANCH C	1.5800	12/20/19	50,000,000.00	49,958,305.56	49,952,000.00
112219	NATIXIS NY BRANCH C	1.5800	12/26/19	25,436,000.00	25,408,091.06	25,403,950.64
112221	CHARIOT FUNDING LLC	1.7700	01/21/20	45,000,000.00	44,887,162.50	44,883,900.00
112227	THUNDER BAY FUNDING	1.7600	01/15/20	50,000,000.00	49,890,000.00	49,886,000.00
112228	AUTOBAHN FUNDING CO	1.6400	01/02/20	20,000,000.00	19,970,844.45	19,967,000.00
112229	REGENCY MARKETS NO.	1.7200	12/17/19	25,663,000.00	25,643,382.07	25,641,443.08
112230	CRC FUNDING LLC CP	1.7800	02/06/20	50,000,000.00	49,834,361.11	49,824,000.00
112231	CIESCO LLC CP	1.7700	02/05/20	50,000,000.00	49,837,750.00	49,826,500.00
112232	OLD LINE FUNDING LL	1.7300	01/03/20	50,000,000.00	49,920,708.34	49,919,000.00
112233	THUNDER BAY FUNDING	1.7500	01/15/20	32,000,000.00	31,930,000.00	31,927,040.00
112235	OLD LINE FUNDING LL	1.7500	01/07/20	26,365,000.00	26,317,579.62	26,317,015.70
112236	ATLANTIC ASSET SEC	1.7000	12/30/19	50,000,000.00	49,931,527.77	49,928,000.00
112237	ATLANTIC ASSET SEC	1.7000	12/30/19	43,000,000.00	42,941,113.89	42,938,080.00
112238	UNILEVER CAPITAL CO	1.6300	12/20/19	50,000,000.00	49,956,986.11	49,953,500.00
112243	MONT BLANC CAPITAL	1.8200	02/03/20	22,000,000.00	21,928,817.78	21,926,080.00
112244	LA FAYETTE ASSET SE	1.6800	12/17/19	50,000,000.00	49,962,666.67	49,958,000.00
112245	CAFCO LLC CP	1.7800	02/04/20	49,000,000.00	48,842,519.45	48,844,180.00
112247	UNILEVER CAPITAL CO	1.6400	12/23/19	42,900,000.00	42,857,004.66	42,854,097.00
112252	CRC FUNDING LLC CP	1.6600	12/20/19	50,000,000.00	49,956,194.44	49,950,500.00
112253	CRC FUNDING LLC CP	1.6600	12/20/19	25,000,000.00	24,978,097.22	24,975,250.00
112254	CHARIOT FUNDING LLC	1.7700	01/21/20	50,000,000.00	49,874,625.00	49,871,000.00
112255	CHARIOT FUNDING LLC	1.7700	01/21/20	50,000,000.00	49,874,625.00	49,871,000.00
112256	AUTOBAHN FUNDING CO	1.6000	12/06/19	50,000,000.00	49,988,888.89	49,984,000.00
112257	AUTOBAHN FUNDING CO	1.6400	01/02/20	15,000,000.00	14,978,133.33	14,975,250.00
CPD TOTAL				9,729,101,000.00	9,711,541,584.96	9,711,203,685.01
103684	US BANK NA MTN	2.0000	01/24/20	25,000,000.00	24,997,398.63	25,002,750.00
108158	AU & NZ BANKING GRP	2.2500	11/09/20	19,660,000.00	19,504,199.02	19,722,518.80
BNOT3 TOTAL				44,660,000.00	44,501,597.65	44,725,268.80
109674	TOYOTA MOTOR CREDIT	3.0500	01/08/21	10,000,000.00	9,996,684.01	10,128,700.00
110109	JOHNSON & JOHNSON C	2.2500	03/03/22	22,500,000.00	22,293,009.87	22,741,875.00
110162	TOYOTA MOTOR CREDIT	2.2000	01/10/20	25,000,000.00	24,987,896.44	25,006,250.00
CNFX TOTAL				57,500,000.00	57,277,590.32	57,876,825.00
109614	UST BILL	2.5130	12/05/19	50,000,000.00	49,986,041.67	49,994,000.00
109615	UST BILL	2.5130	12/05/19	50,000,000.00	49,986,041.67	49,994,000.00
110105	UST BILL	2.4580	02/27/20	50,000,000.00	49,699,638.88	49,812,000.00
110106	UST BILL	2.4580	02/27/20	50,000,000.00	49,699,638.88	49,812,000.00
110291	UST BILL	2.3500	02/27/20	50,000,000.00	49,712,777.78	49,812,000.00
110292	UST BILL	2.3500	02/27/20	50,000,000.00	49,712,777.78	49,812,000.00
110458	UST BILL	2.3200	03/26/20	50,000,000.00	49,626,222.23	49,751,000.00
112258	UST BILL	1.6100	12/24/19	50,000,000.00	49,948,569.44	49,951,500.00
112259	UST BILL	1.6100	12/24/19	50,000,000.00	49,948,569.44	49,951,500.00
112260	UST BILL	1.6100	12/24/19	50,000,000.00	49,948,569.44	49,951,500.00
112261	UST BILL	1.6100	12/24/19	50,000,000.00	49,948,569.44	49,951,500.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
US TBILLS TOTAL				550,000,000.00	548,217,416.65	548,793,000.00
105895	LACCAL BANS	5.5000	06/30/20	10,000,000.00	10,000,000.00	10,000,000.00
107432	LACCAL BANS	5.5000	06/30/20	10,000,000.00	10,000,000.00	10,000,000.00
109917	LACCAL BANS	2.5990	06/30/21	10,000,000.00	10,000,000.00	10,000,000.00
110786	LACCAL BANS	2.5990	06/30/21	20,000,000.00	20,000,000.00	20,000,000.00
LACCAL BANS TOTAL				50,000,000.00	50,000,000.00	50,000,000.00
107421	NORDEA BANK AB NY F	2.4996	03/27/20	50,000,000.00	50,000,000.00	50,058,000.00
107422	NORDEA BANK AB NY F	2.4996	03/27/20	50,000,000.00	50,000,000.00	50,058,000.00
CDS-FR TOTAL				100,000,000.00	100,000,000.00	100,116,000.00
111752	MUFG UNION BANK NA	1.9800	01/02/20	50,000,000.00	50,000,000.00	50,022,000.00
111910	MUFG UNION BANK NA	1.8000	12/20/19	50,000,000.00	50,000,000.00	50,009,000.00
111936	MUFG UNION BANK NA	1.7600	12/13/19	50,000,000.00	50,000,000.00	50,005,000.00
111954	MUFG UNION BANK NA	1.7500	12/02/19	50,000,000.00	50,000,000.00	50,001,000.00
111984	MUFG UNION BANK NA	1.7500	12/18/19	50,000,000.00	50,000,000.00	50,007,000.00
112001	MUFG UNION BANK NA	1.8000	01/06/20	50,000,000.00	50,000,000.00	50,014,000.00
112220	MUFG UNION BANK NA	1.6700	01/21/20	50,000,000.00	50,000,000.00	50,002,500.00
NEG CDS TOTAL				350,000,000.00	350,000,000.00	350,060,500.00
111465	CREDIT AGRICOLE CIB	2.0400	12/20/19	50,000,000.00	50,000,262.13	50,012,500.00
111501	NORDEA BANK ABP NY	2.0200	12/20/19	50,000,000.00	50,000,262.22	50,008,000.00
111648	NORDEA BANK ABP NY	2.1000	12/20/19	50,000,000.00	50,000,000.00	50,010,500.00
111649	NORDEA BANK ABP NY	2.1000	12/20/19	50,000,000.00	50,000,000.00	50,010,500.00
111706	BANK OF NOVA SCOTIA	2.0100	03/23/20	50,000,000.00	50,001,554.07	50,019,000.00
111714	BARCLAYS BANK PLC N	2.1400	12/20/19	50,000,000.00	50,000,000.00	50,009,500.00
111742	BARCLAYS BANK PLC N	2.0500	12/31/19	50,000,000.00	50,000,000.00	50,009,500.00
111783	NORDEA BANK ABP NY	1.9700	01/06/20	50,000,000.00	50,000,000.00	50,008,500.00
111784	DNB BANK ASA NY CD	1.9000	12/20/19	50,000,000.00	50,000,000.00	50,009,000.00
111843	BANK OF MONTREAL CH	1.9400	01/10/20	50,000,000.00	50,000,000.00	50,013,500.00
111868	CREDIT AGRICOLE CIB	1.9000	12/20/19	50,000,000.00	50,000,262.99	50,008,500.00
111890	CANADIAN IMP. BK OF	1.8200	12/20/19	50,000,000.00	50,000,263.06	50,005,500.00
111891	DNB BANK ASA NY CD	1.9000	01/21/20	50,000,000.00	50,000,000.00	50,014,500.00
111902	TORONTO DOMINION BA	1.8100	12/20/19	50,000,000.00	50,000,000.00	50,004,500.00
111911	BANK OF NOVA SCOTIA	1.8900	04/20/20	50,000,000.00	50,001,940.00	50,001,000.00
111922	CREDIT SUISSE NY CD	1.8900	12/06/19	50,000,000.00	50,000,000.00	50,002,500.00
111923	CREDIT SUISSE NY CD	1.8900	12/02/19	50,000,000.00	50,000,013.86	50,002,000.00
111937	CANADIAN IMP. BK OF	1.7400	12/11/19	50,000,000.00	50,000,000.00	50,002,000.00
111943	CREDIT SUISSE NY CD	1.8800	12/20/19	50,000,000.00	50,000,000.00	50,006,500.00
111955	BANK OF MONTREAL CH	1.7500	01/21/20	50,000,000.00	50,000,705.34	50,000,500.00
111956	CANADIAN IMP. BK OF	1.7300	12/13/19	50,000,000.00	50,000,000.00	50,002,000.00
111961	DNB BANK ASA NY CD	1.8600	01/21/20	50,000,000.00	50,000,000.00	50,012,000.00
111965	BANK OF MONTREAL CH	1.7000	12/16/19	50,000,000.00	50,000,000.00	50,001,500.00
111969	NORDEA BANK ABP NY	1.8600	01/31/20	50,000,000.00	50,000,000.00	50,005,000.00
111970	TORONTO DOMINION BA	1.7400	12/31/19	50,000,000.00	50,000,000.00	50,002,000.00
111999	CREDIT AGRICOLE CIB	1.7400	12/30/19	50,000,000.00	50,000,401.60	50,005,500.00
112002	CREDIT SUISSE NY CD	1.8900	04/29/20	50,000,000.00	50,002,063.93	50,001,500.00
112009	DNB BANK ASA NY CD	1.8000	01/31/20	50,000,000.00	50,000,000.00	50,005,000.00
112024	BANK OF MONTREAL CH	1.6000	01/02/20	50,000,000.00	50,000,000.00	49,996,000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112035	DNB BANK ASA NY CD	1.7200	01/03/20	50,000,000.00	50,000,000.00	50,005,000.00
112036	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,004,595.75	49,989,500.00
112037	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,004,595.75	49,989,500.00
112050	TORONTO DOMINION BA	1.7200	01/02/20	50,000,000.00	50,000,000.00	50,000,500.00
112051	SVENSKA HANDELSBANK	1.6500	01/03/20	50,000,000.00	50,000,000.00	49,999,000.00
112052	SVENSKA HANDELSBANK	1.6500	01/03/20	50,000,000.00	50,000,000.00	49,999,000.00
112058	CREDIT AGRICOLE CIB	1.8600	02/07/20	50,000,000.00	50,000,939.95	50,009,500.00
112071	BANK OF MONTREAL CH	1.6700	01/02/20	50,000,000.00	50,000,000.00	49,999,500.00
112095	CANADIAN IMP. BK OF	1.6700	12/20/19	50,000,000.00	49,999,985.72	50,002,000.00
112108	DNB BANK ASA NY CD	1.7200	01/15/20	50,000,000.00	50,000,000.00	50,003,000.00
112112	BANK OF MONTREAL CH	1.6100	12/20/19	50,000,000.00	50,000,000.00	49,999,000.00
112120	CANADIAN IMP. BK OF	1.6200	12/23/19	50,000,000.00	50,000,000.00	50,000,000.00
112126	BANK OF NOVA SCOTIA	1.8400	05/15/20	50,000,000.00	50,002,284.42	49,994,500.00
112127	BANK OF NOVA SCOTIA	1.8400	05/15/20	50,000,000.00	50,002,284.42	49,994,500.00
112167	BARCLAYS BANK PLC N	1.6000	12/31/19	50,000,000.00	50,000,000.00	49,999,500.00
112168	BANK OF MONTREAL CH	1.6500	12/23/19	50,000,000.00	50,000,000.00	50,000,000.00
112198	SVENSKA HANDELSBANK	1.7900	02/20/20	50,000,000.00	50,000,000.00	50,000,500.00
112262	BANK OF MONTREAL CH	1.6500	12/26/19	50,000,000.00	50,000,000.00	50,000,000.00
YANKEE CDS TOTAL				2,350,000,000.00	2,350,022,415.21	2,350,173,000.00
NTRD TOTAL				30,496,560,000.00	30,475,087,615.25	30,449,932,298.54
NTRD HISTORICAL COST TOTAL					30,451,908,689.17	
TRADE-PSI TRADING						
107256	TENNESEE VALLEY AUT	2.2500	03/15/20	25,000,000.00	24,992,317.06	25,040,750.00
GOV'T SPONSORED ENTERPRISES TOTAL				25,000,000.00	24,992,317.06	25,040,750.00
102351	USTN 1.125	1.1250	07/31/21	50,000,000.00	49,977,681.03	49,553,000.00
103017	USTN 1.125	1.1250	09/30/21	50,000,000.00	49,766,488.32	49,527,500.00
103018	USTN 1.125	1.1250	09/30/21	50,000,000.00	49,712,407.01	49,527,500.00
UST NOTE TOTAL				150,000,000.00	149,456,576.36	148,608,000.00
TRADE TOTAL				175,000,000.00	174,448,893.42	173,648,750.00
TRADE HISTORICAL COST TOTAL					173,490,921.88	
PSI TOTAL				30,671,560,000.00	30,649,536,508.67	30,623,581,048.54
PSI HISTORICAL COST TOTAL					30,625,399,611.05	

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
<u>AVCCD-ANTELOPE VALLEY CCD</u>						
105587	FHLB 2.00	2.0000	09/14/22	15,000,000.00	15,000,000.00	15,001,350.00
FHLB TOTAL				15,000,000.00	15,000,000.00	15,001,350.00
AVCCD TOTAL				15,000,000.00	15,000,000.00	15,001,350.00
<u>EL SEGUNDO UNIFIED SCHOOL DIST.</u>						
106613	FFCB 3.27	3.2700	12/26/41	7,000,000.00	7,000,000.00	7,744,100.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	9,917,910.00
FFCB TOTAL				16,000,000.00	16,000,000.00	17,662,010.00
ESUSD TOTAL				16,000,000.00	16,000,000.00	17,662,010.00
<u>GF-GENERAL FUND</u>						
35272	RPV TAX ALLOCATION	5.0000	12/02/27	3,790,000.00	3,790,000.00	3,790,000.00
LONG TERM BDS TOTAL				3,790,000.00	3,790,000.00	3,790,000.00
GF TOTAL				3,790,000.00	3,790,000.00	3,790,000.00
<u>PHHPA-PH HABITAT PRESERVATION AU</u>						
101632	FFCB 3.00 (CALLABLE)	3.0000	04/21/33	500,000.00	500,000.00	500,000.00
102153	FFCB 2.70 (CALLABLE)	2.7000	07/21/36	1,500,000.00	1,493,760.81	1,425,540.00
111582	FFCB 3.08 (CALLABLE)	3.0800	08/12/39	5,000,000.00	5,014,822.81	5,012,200.00
FFCB TOTAL				7,000,000.00	7,008,583.62	6,937,740.00
101370	FHLB 3.125 (CALLABL)	3.1250	04/28/36	5,000,000.00	5,000,000.00	5,000,100.00
101841	FHLB 3.00 (CALLABLE)	3.0000	06/16/36	4,000,000.00	4,000,000.00	4,000,000.00
102043	FHLB 2.875 (CALLABL)	2.8750	07/21/36	10,000,000.00	10,000,000.00	10,000,100.00
102496	FHLB 2.82 (CALLABLE)	2.8200	09/13/41	2,200,000.00	2,200,000.00	2,139,302.00
FHLB TOTAL				21,200,000.00	21,200,000.00	21,139,502.00
102369	FHLMC 2.75 (CALLABL)	2.7500	09/08/36	3,976,000.00	3,976,000.00	3,924,033.68
FHLMC TOTAL				3,976,000.00	3,976,000.00	3,924,033.68
PHHPA TOTAL				32,176,000.00	32,184,583.62	32,001,275.68
<u>SANIT-SANITATION DISTRICT</u>						
102192	FHLB 1.50 (CALLABLE)	1.5000	07/27/21	600,000.00	599,900.74	596,796.00
FHLB TOTAL				600,000.00	599,900.74	596,796.00
102191	FNMA 1.52 (CALLABLE)	1.5200	07/28/21	3,900,000.00	3,900,000.00	3,887,988.00
FNMA TOTAL				3,900,000.00	3,900,000.00	3,887,988.00
SANITATION DISTRICT TOTAL				4,500,000.00	4,499,900.74	4,484,784.00
<u>SCP61 - SCAQMD-GENERAL FUND</u>						
109894	UST BILL	2.5000	01/02/20	10,239,600.00	10,216,845.33	10,225,878.94
US TBILLS TOTAL				10,239,600.00	10,216,845.33	10,225,878.94
111109	TORONTO DOMINION BA	2.0700	06/29/20	5,000,000.00	5,000,000.00	5,006,600.00
YANKEE CDS TOTAL				5,000,000.00	5,000,000.00	5,006,600.00
SCP61-SCAGMD GENERAL FUND TOTAL				15,239,600.00	15,216,845.33	15,232,478.94

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
<u>SCP6F - SCAQMD - MOBILE SOURCE AIR</u>						
109747	UST BILL	2.4800	01/02/20	10,248,400.00	10,225,807.97	10,234,667.14
US TBILLS TOTAL				10,248,400.00	10,225,807.97	10,234,667.14
111111	TORONTO DOMINION BA	2.0700	06/29/20	5,000,000.00	5,000,000.00	5,006,600.00
YANKEE CDS TOTAL				5,000,000.00	5,000,000.00	5,006,600.00
SCP6F-SCAQMD MOBILE SOURCE AIR TOTAL				15,248,400.00	15,225,807.97	15,241,267.14
<u>SCP6G-SCAQMD-INVESTMENT</u>						
109749	UST BILL	2.4800	01/02/20	10,248,400.00	10,225,807.97	10,234,667.14
US TBILLS TOTAL				10,248,400.00	10,225,807.97	10,234,667.14
111110	TORONTO DOMINION BA	2.0700	06/29/20	10,000,000.00	10,000,000.00	10,013,200.00
YANKEE CDS TOTAL				10,000,000.00	10,000,000.00	10,013,200.00
SCP6G-SCAQMD INVESTMENT TOTAL				20,248,400.00	20,225,807.97	20,247,867.14
<u>SCP6U-SCAQMD MITIGATION FEE</u>						
109748	UST BILL	2.4800	01/02/20	5,124,200.00	5,112,903.98	5,117,333.57
US TBILLS TOTAL				5,124,200.00	5,112,903.98	5,117,333.57
SCP6U-SCAQMD MITIGATION FEE TOTAL				5,124,200.00	5,112,903.98	5,117,333.57
<u>SCAQM-SOUTH COAST AIR QUALITY MG</u>						
106824	S OF C LAIF	0.0000	12/31/19	39,296,033.61	39,296,033.61	39,296,033.61
COLLATERIZED TDS TOTAL				39,296,033.61	39,296,033.61	39,296,033.61
SCAQM TOTAL				39,296,033.61	39,296,033.61	39,296,033.61
<u>SLIM-SCHOOLS LINKED INSURANCE MG</u>						
106825	S OF C LAIF	0.0000	12/31/19	3,360,037.87	3,360,037.87	3,360,037.87
COLLATERIZED TDS TOTAL				3,360,037.87	3,360,037.87	3,360,037.87
SLIM TOTAL				3,360,037.87	3,360,037.87	3,360,037.87
<u>WASIA-WHITTIER AREA SCHOOLS INS</u>						
106826	S OF C LAIF	0.0000	12/31/19	40,590.84	40,590.84	40,590.84
COLLATERIZED TDS TOTAL				40,590.84	40,590.84	40,590.84
WASIA TOTAL				40,590.84	40,590.84	40,590.84
SPI TOTAL				170,023,262.32	169,952,511.93	171,475,028.79
SPI HISTORICAL COST TOTAL					169,169,546.46	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2019
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2019
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	38,394,052.89
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	312,418.63
05/17/00	C.I. 2658M	418,220.45
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u>\$39,126,653.12</u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 11/30/2019
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	5,967,901.07
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	4,988,257.84
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	253,712,549.82
02/09/93	DISNEY PROJECT 1993	7,919,566.43
03/21/12	DISNEY PROJECT, 2012	4,279,350.82
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	55,201,977.41
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	23,322,962.10
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$355,402,657.60</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 11/30/2019
 TRUSTEE: ZIONS BANK
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	39,202,342.09
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,358,108.07
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,600,685.78
08/29/19	LEASE REVENUE BONDS (2019 SERIES E-1 & E-2)	<u>20,568.94</u>
ZIONS BANK - TRUSTEE TOTAL		<u><u>\$57,181,704.88</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2019
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>301,702.43</u>
	TREASURER TOTAL	<u><u>\$301,702.43</u></u>

Los Angeles County Treasurer
 Floating Rate Securities - PSI Non-Trading
 As of 11/30/19
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED</u>						
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 11/30/2019
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
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%
			<u>\$ 50,000,000.00</u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 11/30/19
Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	2,800,022,415.21	55.00	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	9,711,541,584.96	37.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	548,217,416.65	53.00	DAYS	149,456,576.36	650.00	DAYS
AGENCIES	17,263,527,010.46	949.00	DAYS	24,992,317.06	106.00	DAYS
MUNICIPALS	50,000,000.00	432.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	101,779,187.97	310.00	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	\$30,475,087,615.25	557.00	DAYS	\$174,448,893.42	572.00	DAYS

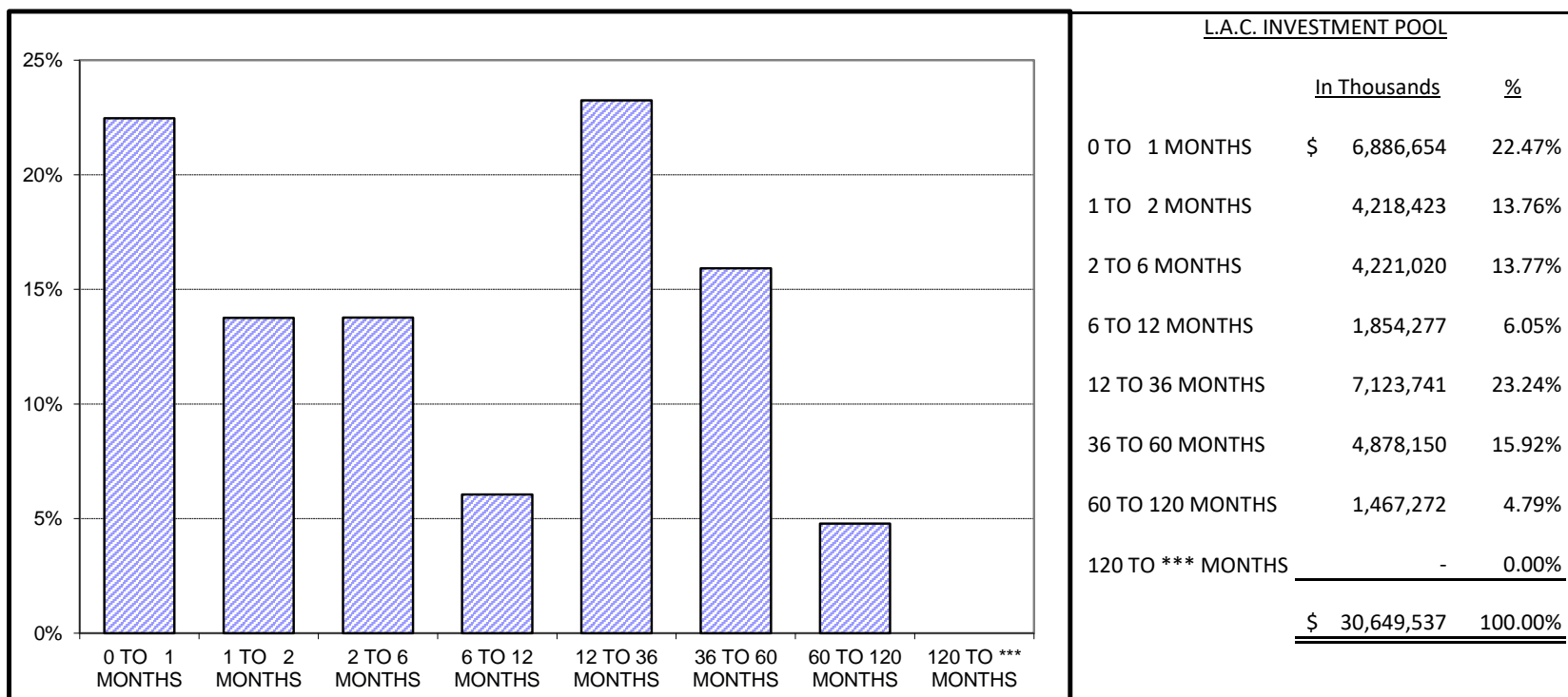
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 11/30/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	12/01/19-12/31/19	\$6,886,653,512.21	22.47
1 TO 2 MONTHS	01/01/20-01/31/20	\$4,218,422,745.57	13.76
2 TO 3 MONTHS	02/01/20-02/29/20	\$2,341,303,633.79	7.64
3 TO 4 MONTHS	03/01/20-03/31/20	\$641,898,674.57	2.09
4 TO 5 MONTHS	04/01/20-04/30/20	\$704,728,407.25	2.30
5 TO 6 MONTHS	05/01/20-05/31/20	\$533,089,379.62	1.74
6 TO 12 MONTHS	06/01/20-11/30/20	\$1,854,276,778.10	6.05
12 TO 24 MONTHS	12/01/20-11/30/21	\$5,861,203,458.22	19.12
24 TO 36 MONTHS	12/01/21-11/30/22	\$1,262,537,053.91	4.12
36 TO 48 MONTHS	12/01/22-11/30/23	\$370,923,485.93	1.21
48 TO 60 MONTHS	12/01/23-11/30/24	\$4,507,227,007.28	14.71
60 TO 120 MONTHS	12/01/24-11/30/29	\$1,467,272,372.22	4.79
120 TO *** MONTHS	12/01/29-	\$0.00	0.00
Portfolio Total:		\$30,649,536,508.67	100.00
AVCCD			
24 TO 36 MONTHS	12/01/21-11/30/22	\$15,000,000.00	100.00
Portfolio Total:		\$15,000,000.00	
ESUSD			
120 TO *** MONTHS	12/01/29-	\$16,000,000.00	100.00
Portfolio Total:		\$16,000,000.00	
GF			
60 TO 120 MONTHS	12/01/24-11/30/29	\$3,790,000.00	100.00
Portfolio Total:		\$3,790,000.00	
PHHPA			
120 TO *** MONTHS	12/01/29-	\$32,184,583.62	100.00
Portfolio Total:		\$32,184,583.62	
SANIT			
12 TO 24 MONTHS	12/01/20-11/30/21	\$4,499,900.74	100.00
Portfolio Total:		\$4,499,900.74	
SCP61			
1 TO 2 MONTHS	01/01/20-01/31/20	\$10,216,845.33	67.14
6 TO 12 MONTHS	06/01/20-11/30/20	\$5,000,000.00	32.86
Portfolio Total:		\$15,216,845.33	100.00

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 11/30/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP6F			
1 TO 2 MONTHS	01/01/20-01/31/20	\$10,225,807.97	67.16
6 TO 12 MONTHS	06/01/20-11/30/20	\$5,000,000.00	32.84
Portfolio Total:		\$15,225,807.97	100.00
SCP6G			
1 TO 2 MONTHS	01/01/20-01/31/20	\$10,225,807.97	50.56
6 TO 12 MONTHS	06/01/20-11/30/20	\$10,000,000.00	49.44
Portfolio Total:		\$20,225,807.97	100.00
SCP6U			
1 TO 2 MONTHS	01/01/20-01/31/20	\$5,112,903.98	100.00
Portfolio Total:		\$5,112,903.98	
SCAQM			
0 TO 1 MONTHS	12/01/19-12/31/19	\$39,296,033.61	100.00
Portfolio Total:		\$39,296,033.61	
SLIM			
0 TO 1 MONTHS	12/01/19-12/31/19	\$3,360,037.87	100.00
Portfolio Total:		\$3,360,037.87	
WASIA			
0 TO 1 MONTHS	12/01/19-12/31/19	\$40,590.84	100.00
Portfolio Total:		\$40,590.84	

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



Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 11/30/19
ATTACHMENT XVII

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



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

	October 2019	October 2018	Change
Average Daily Portfolio (\$)	90,252,457	84,964,016	+5,288,441
Accrued Earnings (\$)	167,395	154,678	+12,717
Effective Yield (%)	2.190	2.144	+0.046
Average Life-Month End (In Days)	203	201	+2
Total Security Transactions			
Amount (\$)	31,540,262	34,738,104	-3,197,842
Number	632	701	-69
Total Time Deposit Transactions			
Amount (\$)	3,263,500	2,589,500	+674,000
Number	113	105	+8
Average Workday Investment Activity (\$)	1,513,207	1,622,939	-109,732
Prescribed Demand Account Balances For Services (\$)	263,600	249,400	+14,200



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

October 31, 2019

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	18,043,698	19.75	-0.74
Bonds	0	0.00	0
Notes	29,484,737	32.27	+2.27
Strips	0	0.00	0
Total Government	<u>47,528,435</u>	<u>52.02</u>	<u>+1.53</u>
Agency Debentures	4,010,764	4.39	+0.39
Certificates of Deposit	15,525,000	16.99	-0.84
Bank Notes	600,000	0.66	-0.01
Repurchases	0	0.00	0
Agency Discount Notes	11,206,480	12.27	-1.16
Time Deposits	4,836,240	5.29	+0.33
GNMAs	0	0.00	0
Commercial Paper	6,642,212	7.27	-0.31
Remics	19,496	0.02	+0.00
Corporate Bonds	0	0.00	0
AB 55 Loans	790,143	0.86	+0.04
GF Loans	0	0.00	0
Other	200,000	0.22	+0.02
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>91,358,770</u>	<u>100.00</u>	

INVESTMENT ACTIVITY

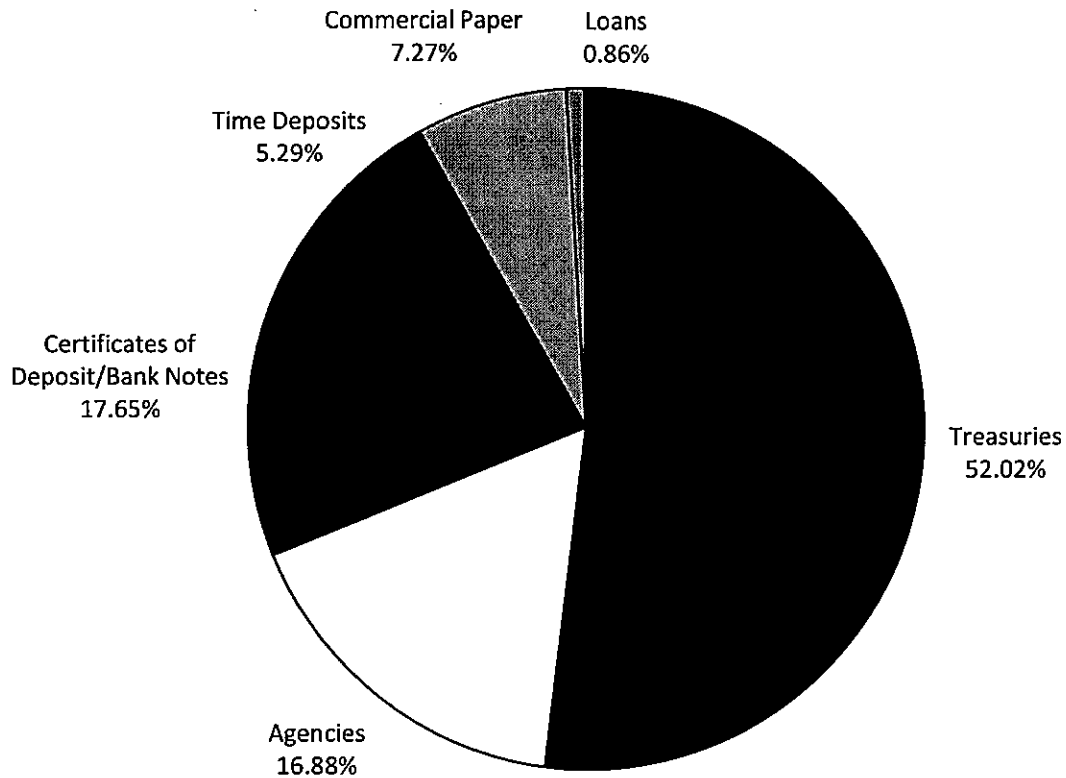
October 2019

September 2019

	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	632	31,540,263	549	27,387,092
Other	20	572,167	2	911,245
Time Deposits	113	3,263,500	49	1,380,000
Total	<u>765</u>	<u>35,375,930</u>	<u>600</u>	<u>29,678,337</u>

PMIA Monthly Average Effective Yield (%)	2.190	2.280
Year to Date Yield Last Day of Month (%)	2.301	2.335

Pooled Money Investment Account Portfolio Composition \$91.4 billion 10/31/19



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/01/19	REDEMPTIONS								
BN	BOFA		2.576	10/01/19	2.576	50,000	181	647,577.78	2.612
BN	BOFA		2.576	10/01/19	2.576	50,000	181	647,577.78	2.612
BN	BOFA		2.576	10/01/19	2.576	50,000	181	647,577.78	2.612
CD	US BANK		2.330	10/01/19	2.330	50,000	116	375,388.89	2.362
CD	FIRST REP		2.490	10/01/19	2.490	50,000	131	453,041.67	2.525
CD	FIRST REP		2.490	10/01/19	2.490	50,000	131	453,041.67	2.525
CD	MUFG UNION		2.550	10/01/19	2.550	50,000	165	584,375.00	2.585
CD	MUFG UNION		2.550	10/01/19	2.550	50,000	165	584,375.00	2.585
CD	MUFG UNION		2.550	10/01/19	2.550	50,000	165	584,375.00	2.585
CD	MUFG UNION		2.550	10/01/19	2.550	50,000	165	584,375.00	2.585
CD	MUFG UNION		2.550	10/01/19	2.550	50,000	168	595,000.00	2.585
CD	MUFG UNION		2.550	10/01/19	2.550	50,000	168	595,000.00	2.585
CD	US BANK		2.480	10/01/19	2.480	50,000	172	592,444.44	2.514
CD	US BANK		2.480	10/01/19	2.480	50,000	172		2.514
CD	US BANK		2.480	10/01/19	2.480	50,000	172	592,444.44	2.514
CD	BOWEST		2.630	10/01/19	2.630	50,000	175	639,236.11	2.667
CD	BOWEST		2.630	10/01/19	2.630	50,000	175	639,236.11	2.667
CD	WELLS FGO		2.610	10/01/19	2.610	50,000	217	786,625.00	2.646
CD	WELLS FGO		2.610	10/01/19	2.610	50,000	217	786,625.00	2.646
CD	US BANK		2.630	10/01/19	2.630	50,000	217	792,652.78	2.667
CD	US BANK		2.630	10/01/19	2.630	50,000	217	792,652.78	2.667
CD	US BANK		3.000	10/01/19	3.000	50,000	309	1,287,500.00	3.042
CD	US BANK		3.000	10/01/19	3.000	50,000	309	1,287,500.00	3.042
CD	BOWEST		3.050	10/01/19	3.050	50,000	309	1,308,958.33	3.092
CD	BOWEST		3.050	10/01/19	3.050	50,000	309	1,308,958.33	3.092
CP	OLD LINE			10/01/19	2.230	50,000	78	241,583.33	2.272
CP	SOC GEN NY			10/01/19	2.190	50,000	99	301,125.00	2.234
CP	SOC GEN NY			10/01/19	2.190	50,000	99	301,125.00	2.234
CP	APPLE			10/01/19	2.500	50,000	168	583,333.33	2.565
CP	TOYOTA			10/01/19	2.530	50,000	173	607,902.78	2.597
CP	TOYOTA			10/01/19	2.530	50,000	173	607,902.78	2.597
CP	JPM LLC			10/01/19	2.510	50,000	181	630,986.11	2.577
CP	JPM LLC			10/01/19	2.510	50,000	181	630,986.11	2.577
CP	TOYOTA			10/01/19	2.580	50,000	200	716,666.67	2.654
CP	JPM LLC			10/01/19	2.600	50,000	204	736,666.67	2.676
CP	JPM LLC			10/01/19	2.930	50,000	270	1,098,750.00	3.037
DN	FHLB			10/01/19	2.000	50,000	14	38,888.89	2.029
DN	FHLB			10/01/19	2.000	50,000	14	38,888.89	2.029
DN	FHLB			10/01/19	2.040	50,000	102	289,000.00	2.080
DN	FHLB			10/01/19	2.040	50,000	102	289,000.00	2.080
DN	FHLB			10/01/19	2.190	50,000	105	319,375.00	2.235
DN	FHLB			10/01/19	2.190	50,000	105	319,375.00	2.235
DN	FHLB			10/01/19	2.190	50,000	105	319,375.00	2.235
DN	FHLB			10/01/19	2.190	50,000	105	319,375.00	2.235
DN	FHLB			10/01/19	2.170	50,000	110	331,527.78	2.215
DN	FHLB			10/01/19	2.170	50,000	110	331,527.78	2.215

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/01/19 REDEMPTIONS (Continued)									
DN	FHLB			10/01/19	2.600	50,000	354	1,278,333.33	2.705
DN	FHLB			10/01/19	2.600	50,000	354	1,278,333.33	2.705
TR	BILL			10/01/19	2.010	50,000	54	150,750.00	2.044
TR	BILL			10/01/19	2.010	50,000	54	150,750.00	2.044
TR	BILL			10/01/19	2.030	50,000	56	157,888.89	2.065
TR	BILL			10/01/19	2.030	50,000	56	157,888.89	2.065
YCD	BNP		2.270	10/01/19	2.270	50,000	113	356,263.89	2.302
YCD	BNP		2.270	10/01/19	2.270	50,000	113	356,263.89	2.302
YCD	BNP		2.270	10/01/19	2.270	50,000	113	356,263.89	2.302
YCD	RABOBANK		2.310	10/01/19	2.310	50,000	116	372,166.67	2.342
YCD	NATIXIS		2.340	10/01/19	2.340	50,000	116	377,000.00	2.373
YCD	LLOYDS		2.420	10/01/19	2.420	50,000	118	396,611.11	2.454
YCD	LLOYDS		2.420	10/01/19	2.420	50,000	118	396,611.11	2.454
YCD	DNB		2.400	10/01/19	2.400	50,000	120	400,000.00	2.433
YCD	DNB		2.400	10/01/19	2.400	50,000	120	400,000.00	2.433
YCD	DNB		2.450	10/01/19	2.450	50,000	124	421,944.44	2.484
YCD	DNB		2.450	10/01/19	2.450	50,000	124	421,944.44	2.484
YCD	SVENSKA		2.490	10/01/19	2.490	50,000	144	498,000.00	2.525
YCD	SVENSKA		2.490	10/01/19	2.490	50,000	144	498,000.00	2.525
YCD	SVENSKA		2.490	10/01/19	2.490	50,000	144	498,000.00	2.525
YCD	RABOBANK		2.500	10/01/19	2.500	50,000	152	527,777.78	2.535
YCD	SOC GEN		2.550	10/01/19	2.550	50,000	154	545,416.67	2.585
YCD	SOC GEN		2.550	10/01/19	2.550	50,000	154	545,416.67	2.585
YCD	SOC GEN		2.550	10/01/19	2.550	50,000	154	545,416.67	2.585
YCD	SOC GEN		2.550	10/01/19	2.550	50,000	154	545,416.67	2.585
YCD	CR AG CIB		2.540	10/01/19	2.540	50,000	167	589,138.89	2.575
YCD	CR AG CIB		2.540	10/01/19	2.540	50,000	167	589,138.89	2.575
YCD	TORONTO		2.560	10/01/19	2.560	50,000	167	593,777.78	2.596
YCD	TORONTO		2.560	10/01/19	2.560	50,000	167	593,777.78	2.596
YCD	SE BANKEN		2.570	10/01/19	2.570	50,000	175	624,652.78	2.606
YCD	SE BANKEN		2.570	10/01/19	2.570	50,000	175	624,652.78	2.606
YCD	NAT AUB		2.480	10/01/19	2.480	50,000	179	616,555.56	2.514
YCD	NAT AUB		2.480	10/01/19	2.480	50,000	179	616,555.56	2.514
YCD	CIBC		2.560	10/01/19	2.560	50,000	179	636,444.44	2.596
YCD	CIBC		2.560	10/01/19	2.560	50,000	179	636,444.44	2.596
YCD	FORTIS		2.570	10/01/19	2.570	50,000	179	638,930.56	2.606
YCD	FORTIS		2.570	10/01/19	2.570	50,000	179	638,930.56	2.606
YCD	RB CANADA		2.550	10/01/19	2.550	50,000	180	637,500.00	2.585
YCD	SCOTIA		2.570	10/01/19	2.570	50,000	181	646,069.44	2.606
YCD	SCOTIA		2.570	10/01/19	2.570	50,000	181	646,069.44	2.606
YCD	SCOTIA		2.570	10/01/19	2.570	50,000	181	646,069.44	2.606
YCD	SCOTIA		2.570	10/01/19	2.570	50,000	181	646,069.44	2.606
YCD	RABOBANK		2.590	10/01/19	2.590	50,000	201	723,041.67	2.626
YCD	SCOTIA		2.630	10/01/19	2.630	50,000	222	810,916.70	2.667
YCD	SCOTIA		2.630	10/01/19	2.630	50,000	222	810,916.70	2.667
YCD	SE BANKEN		2.800	10/01/19	2.800	50,000	260	1,011,111.11	2.839
YCD	SE BANKEN		2.800	10/01/19	2.800	50,000	260	1,011,111.11	2.839

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/01/19 REDEMPTIONS (Continued)									
	YCD	CIBC	2.830	10/01/19	2.830	50,000	264	1,037,666.67	2.869
	YCD	CIBC	2.830	10/01/19	2.830	50,000	264	1,037,666.67	2.869
	YCD	RB CANADA	2.840	10/01/19	2.840	50,000	277	1,092,611.11	2.879
	YCD	RB CANADA	2.840	10/01/19	2.840	50,000	277	1,092,611.11	2.879
	YCD	RB CANADA	2.840	10/01/19	2.840	50,000	277	1,092,611.11	2.879
	YCD	MONTREAL	2.900	10/01/19	2.900	50,000	286	1,151,944.44	2.940
	YCD	MONTREAL	2.900	10/01/19	2.900	50,000	286	1,151,944.44	2.940
	YCD	RABOBANK	2.900	10/01/19	2.900	50,000	286	1,151,944.44	2.940
	YCD	RABOBANK	2.900	10/01/19	2.900	50,000	286	1,151,944.44	2.940
	YCD	RABOBANK	2.900	10/01/19	2.900	50,000	286	1,151,944.44	2.940
	YCD	SVENSKA	2.910	10/01/19	2.910	50,000	286	1,155,916.67	2.950
	YCD	SVENSKA	2.910	10/01/19	2.910	50,000	286	1,155,916.67	2.950
	YCD	TORONTO	3.050	10/01/19	3.050	50,000	309	1,308,958.33	3.092
	YCD	TORONTO	3.050	10/01/19	3.050	50,000	309	1,308,958.33	3.092
	YCD	WESTPAC	2.970	10/01/19	2.970	50,000	348	1,435,500.00	3.011
	YCD	WESTPAC	2.970	10/01/19	2.970	50,000	348	1,435,500.00	3.011
10/01/19 PURCHASES									
	CD	WELLS FGO	2.000	04/01/20	2.000	50,000			
	CD	WELLS FGO	2.000	04/01/20	2.000	50,000			
	CP	RABO NY		10/18/19	1.850	50,000			
	CP	RABO NY		10/18/19	1.850	50,000			
	CP	SOC GEN NY		12/09/19	1.970	50,000			
	CP	SOC GEN NY		12/09/19	1.970	50,000			
	YCD	BARCLAYS	1.950	11/08/19	1.950	50,000			
	YCD	BARCLAYS	1.950	11/08/19	1.950	50,000			
	YCD	NATIXIS	1.900	12/09/19	1.900	50,000			
	YCD	NATIXIS	1.900	12/09/19	1.900	50,000			
	YCD	FORTIS	2.050	02/28/20	2.050	50,000			
	YCD	FORTIS	2.050	02/28/20	2.050	50,000			
10/02/19 REDEMPTIONS									
	YCD	DNB	1.800	10/02/19	1.800	50,000	8	20,000.00	1.825
	YCD	DNB	1.800	10/02/19	1.800	50,000	8	20,000.00	1.825
10/02/19 PURCHASE									
	YCD	SE BANKEN	1.980	04/01/20	1.980	50,000			
10/03/19 REDEMPTIONS									
	TR	BILL		10/03/19	2.388	50,000	181	600,190.97	2.450
	TR	BILL		10/03/19	2.388	50,000	181	600,190.97	2.450
	TR	BILL		10/03/19	2.380	50,000	182	601,611.11	2.442
	TR	BILL		10/03/19	2.380	50,000	182	601,611.11	2.442

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
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10/03/19 REDEMPTIONS (Continued)

TR	BILL			10/03/19	2.380	50,000	182	601,611.11	2.442
TR	BILL			10/03/19	2.380	50,000	182	601,611.11	2.442
TR	BILL			10/03/19	2.380	50,000	182	601,611.11	2.442
TR	BILL			10/03/19	2.380	50,000	182	601,611.11	2.442

10/03/19 PURCHASES

CD	MUFG UNION	1.900		01/24/20	1.900	50,000			
CD	MUFG UNION	1.900		01/24/20	1.900	50,000			
CD	WELLS FGO	1.870		07/01/20	1.870	50,000			
CD	WELLS FGO	1.870		07/01/20	1.870	50,000			
CP	APPLE			01/29/20	1.880	50,000			
CP	TOYOTA			02/28/20	1.960	50,000			
CP	TOYOTA			02/28/20	1.960	50,000			
CP	JPM LLC			04/01/20	1.960	50,000			
CP	JPM LLC			04/01/20	1.960	50,000			
DN	IBRD			02/03/20	1.800	50,000			
DN	IBRD			02/03/20	1.800	50,000			
TR	BILL			02/27/20	1.623	50,000			
TR	BILL			02/27/20	1.623	50,000			
TR	BILL			02/27/20	1.623	50,000			
TR	BILL			02/27/20	1.623	50,000			
YCD	KBC	1.900		11/06/19	1.900	50,000			
YCD	KBC	1.900		11/06/19	1.900	50,000			
YCD	KBC	1.900		11/06/19	1.900	50,000			
YCD	KBC	1.900		11/06/19	1.900	50,000			
YCD	CIBC	1.920		11/08/19	1.920	50,000			
YCD	CIBC	1.920		11/08/19	1.920	50,000			
YCD	SUMITOMO	1.960		12/27/19	1.960	50,000			
YCD	SUMITOMO	1.960		12/27/19	1.960	50,000			
YCD	SCOTIA	1.920		03/02/20	1.920	50,000			
YCD	SCOTIA	1.920		03/02/20	1.920	50,000			
YCD	SCOTIA	1.920		03/02/20	1.920	50,000			
YCD	SCOTIA	1.920		03/02/20	1.920	50,000			
YCD	RABOBANK	1.870		04/01/20	1.870	50,000			
YCD	RABOBANK	1.870		04/01/20	1.870	50,000			
YCD	CR AG CIB	1.940		04/01/20	1.940	50,000			
YCD	CR AG CIB	1.940		04/01/20	1.940	50,000			

10/04/19 REDEMPTIONS

CP	CR AG NY			10/04/19	1.890	50,000	15	39,375.00	1.918
CP	CR AG NY			10/04/19	1.890	50,000	15	39,375.00	1.918
CP	CR AG NY			10/04/19	1.890	50,000	15	39,375.00	1.918
CP	MIZUHO NY			10/04/19	2.230	50,000	106	328,305.56	2.276
CP	MIZUHO NY			10/04/19	2.230	50,000	106	328,305.56	2.276

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/04/19 REDEMPTIONS (Continued)									
	DN	FNMA		10/04/19	2.100	50,000	81	236,250.00	2.139
	DN	FNMA		10/04/19	2.100	50,000	81	236,250.00	2.139
10/04/19 PURCHASES									
	YCD	SE BANKEN	1.950	04/01/20	1.950	50,000			
	YCD	SE BANKEN	1.950	04/01/20	1.950	50,000			
10/07/19 REDEMPTIONS									
	CD	FIRST REP	2.010	10/07/19	2.010	50,000	27	75,375.00	2.038
	CD	FIRST REP	2.010	10/07/19	2.010	50,000	27	75,375.00	2.038
	CD	FIRST REP	2.010	10/07/19	2.010	50,000	32	89,333.33	2.038
	CD	FIRST REP	2.010	10/07/19	2.010	50,000	32	89,333.33	2.038
	CP	CR AG NY		10/07/19	1.890	50,000	14	36,750.00	1.918
	CP	CR AG NY		10/07/19	1.890	50,000	14	36,750.00	1.918
	CP	SOC GEN NY		10/07/19	1.890	50,000	18	47,250.00	1.918
	CP	SOC GEN NY		10/07/19	1.890	50,000	18	47,250.00	1.918
	CP	GOTHAM		10/07/19	2.170	50,000	25	75,347.22	2.203
	CP	SOC GEN NY		10/07/19	2.060	50,000	32	91,555.56	2.092
	CP	SOC GEN NY		10/07/19	2.060	50,000	32	91,555.56	2.092
	CP	MUFG BK		10/07/19	2.090	50,000	33	95,791.67	2.123
	YCD	KBC	2.000	10/07/19	2.000	50,000	19	52,777.78	2.028
	YCD	KBC	2.000	10/07/19	2.000	50,000	19	52,777.78	2.028
	YCD	KBC	2.000	10/07/19	2.000	50,000	19	52,777.78	2.028
	YCD	KBC	2.000	10/07/19	2.000	50,000	19	52,777.78	2.028
	YCD	SUMITOMO	2.050	10/07/19	2.050	50,000	32	91,111.11	2.078
	YCD	SUMITOMO	2.050	10/07/19	2.050	50,000	32	91,111.11	2.078
	YCD	KBC	2.030	10/07/19	2.030	50,000	34	95,861.11	2.058
	YCD	KBC	2.030	10/07/19	2.030	50,000	34	95,861.11	2.058
10/07/19 PURCHASES									
	CP	MUFG BK		11/05/19	1.940	50,000			
	CP	MUFG BK		11/05/19	1.940	50,000			
10/08/19 REDEMPTIONS									
	CP	MUFG BK		10/08/19	1.930	50,000	14	37,527.78	1.958
	CP	MUFG BK		10/08/19	1.930	50,000	14	37,527.78	1.958
	CP	MUFG BK		10/08/19	1.930	50,000	14	37,527.78	1.958
	CP	CRC		10/08/19	2.220	50,000	81	249,750.00	2.262
	TR	BILL		10/08/19	2.008	50,000	28	78,069.44	2.039
	TR	BILL		10/08/19	2.008	50,000	28	78,069.44	2.039
	TR	BILL		10/08/19	2.010	50,000	28	78,166.67	2.041
	TR	BILL		10/08/19	2.010	50,000	28	78,166.67	2.041

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/08/19 PURCHASES									
	CP	LIBERTY		02/28/20	1.990	50,000			
	CP	JPM LLC		05/01/20	1.870	50,000			
	YCD	KBC	1.850	11/04/19	1.850	50,000			
	YCD	KBC	1.850	11/04/19	1.850	50,000			
	YCD	SUMITOMO	1.910	11/18/19	1.910	50,000			
	YCD	SUMITOMO	1.910	11/18/19	1.910	50,000			
10/09/19 REDEMPTIONS									
	CP	CHARIOT		10/09/19	2.100	50,000	29	84,583.33	2.133
	YCD	FR SCOTIA	2.519	10/09/19	2.519	50,000	457	1,693,332.18	2.705
	YCD	FR SCOTIA	2.519	10/09/19	2.519	50,000	457	1,693,332.18	2.705
10/09/19 PURCHASES									
	BN	BOFA	1.850	05/01/20	1.850	50,000			
	BN	BOFA	1.850	05/01/20	1.850	50,000			
10/10/19 REDEMPTIONS									
	TR	BILL		10/10/19	2.385	50,000	178	589,625.00	2.447
	TR	BILL		10/10/19	2.385	50,000	178	589,625.00	2.447
	TR	BILL		10/10/19	2.385	50,000	178	589,625.00	2.447
	TR	BILL		10/10/19	2.385	50,000	178	589,625.00	2.447
	TR	BILL		10/10/19	2.385	50,000	178	589,625.00	2.447
	TR	BILL		10/10/19	2.385	50,000	178	589,625.00	2.447
	TR	BILL		10/10/19	2.385	50,000	178	589,625.00	2.447
	TR	BILL		10/10/19	2.385	50,000	178	589,625.00	2.447
	TR	BILL		10/10/19	2.525	50,000	293	1,027,534.72	2.614
	TR	BILL		10/10/19	2.525	50,000	293	1,027,534.72	2.614
	TR	BILL		10/10/19	2.568	50,000	359	1,280,433.33	2.672
	TR	BILL		10/10/19	2.568	50,000	359	1,280,433.33	2.672
	TR	BILL		10/10/19	2.568	50,000	359	1,280,433.33	2.672
	TR	BILL		10/10/19	2.568	50,000	359	1,280,433.33	2.672
	TR	BILL		10/10/19	2.568	50,000	359	1,280,433.33	2.672
	TR	BILL		10/10/19	2.568	50,000	359	1,280,433.33	2.672
	TR	BILL		10/10/19	2.578	50,000	364	1,303,069.44	2.683
	TR	BILL		10/10/19	2.578	50,000	364	1,303,069.44	2.683
	TR	BILL		10/10/19	2.581	50,000	364	1,304,586.11	2.686
	TR	BILL		10/10/19	2.581	50,000	364	1,304,586.11	2.686
10/10/19 PURCHASES									
	CP	RABO NY		10/28/19	1.850	50,000			
	CP	RABO NY		10/28/19	1.850	50,000			
	CP	RABO NY		10/28/19	1.850	50,000			
	CP	SCOTIA NY		04/01/20	1.860	50,000			
	CP	SCOTIA NY		04/01/20	1.860	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/10/19 PURCHASES (Continued)									
	CP	DISNEY		04/28/20	1.870	50,000			
	DEB-CL	FHLMC	1.710	07/01/22	1.710	50,000			
	DEB-CL	FHLMC	1.710	07/01/22	1.710	50,000			
	TR	BILL		10/08/20	1.558	50,000			
	TR	BILL		10/08/20	1.558	50,000			
	TR	BILL		10/08/20	1.570	50,000			
	TR	BILL		10/08/20	1.570	50,000			
	TR	BILL		10/08/20	1.606	50,000			
	TR	BILL		10/08/20	1.606	50,000			
	YCD	KBC	1.800	11/18/19	1.800	50,000			
	YCD	KBC	1.800	11/18/19	1.800	50,000			
	YCD	DNB	1.910	01/24/20	1.910	50,000			
	YCD	DNB	1.910	01/24/20	1.910	50,000			
	YCD	NAT AUB	1.830	07/01/20	1.830	50,000			
	YCD	NAT AUB	1.830	07/01/20	1.830	50,000			

10/11/19 REDEMPTIONS

CD	WELLS FGO		2.520	10/11/19	2.520	50,000	182	637,000.00	2.555
CD	WELLS FGO		2.520	10/11/19	2.520	50,000	182	637,000.00	2.555
CD	WELLS FGO		2.520	10/11/19	2.520	50,000	182	637,000.00	2.555
CD	WELLS FGO		2.520	10/11/19	2.520	50,000	182	637,000.00	2.555
CP	SOC GEN NY			10/11/19	2.220	50,000	100	308,333.33	2.265
CP	SOC GEN NY			10/11/19	2.220	50,000	100	308,333.33	2.265
CP	SOC GEN NY			10/11/19	2.220	50,000	100	308,333.33	2.265
CP	JPM LLC			10/11/19	2.550	50,000	178	630,416.67	2.618
CP	JPM LLC			10/11/19	2.550	50,000	178	630,416.67	2.618
YCD	FORTIS		2.270	10/11/19	2.270	50,000	87	274,291.67	2.302
YCD	FORTIS		2.270	10/11/19	2.270	50,000	87	274,291.67	2.302
YCD	SOC GEN		2.230	10/11/19	2.230	50,000	92	284,944.44	2.261
YCD	SOC GEN		2.230	10/11/19	2.230	50,000	92	284,944.44	2.261
YCD	MONTREAL		2.340	10/11/19	2.340	50,000	94	305,500.00	2.373
YCD	MONTREAL		2.340	10/11/19	2.340	50,000	94	305,500.00	2.373

10/11/19 PURCHASES

TR	BILL			10/08/20	1.625	50,000			
TR	BILL			10/08/20	1.625	50,000			
TR	BILL			10/08/20	1.625	50,000			
TR	BILL			10/08/20	1.625	50,000			

10/14/19 NO REDEMPTIONS

10/14/19 NO PURCHASES

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/15/19 REDEMPTIONS									
TR	NOTE		1.000	10/15/19	2.431	50,000	182	600,196.38	2.424
TR	NOTE		1.000	10/15/19	2.431	50,000	182	600,196.38	2.424
TR	NOTE		1.000	10/15/19	2.431	50,000	182	600,196.38	2.424
TR	NOTE		1.000	10/15/19	2.431	50,000	182	600,196.38	2.424
TR	NOTE		1.000	10/15/19	2.431	50,000	182	600,196.38	2.424
TR	NOTE		1.000	10/15/19	2.431	50,000	182	600,196.38	2.424
TR	NOTE		1.000	10/15/19	2.527	50,000	257	880,945.22	2.529
TR	NOTE		1.000	10/15/19	2.527	50,000	257	880,945.22	2.529
TR	NOTE		1.000	10/15/19	2.430	50,000	473	1,553,790.98	2.442
TR	NOTE		1.000	10/15/19	2.430	50,000	473	1,553,790.98	2.442
TR	NOTE		1.000	10/15/19	2.430	50,000	473	1,553,790.98	2.442
TR	NOTE		1.000	10/15/19	2.430	50,000	473	1,553,790.98	2.442
TR	NOTE		1.000	10/15/19	1.019	50,000	1,078	1,503,992.10	1.019
TR	NOTE		1.000	10/15/19	1.019	50,000	1,078	1,503,992.10	1.019
TR	NOTE		1.000	10/15/19	0.996	50,000	1,079	1,472,162.60	0.996
TR	NOTE		1.000	10/15/19	0.996	50,000	1,079	1,472,162.60	0.996
TR	NOTE		1.000	10/15/19	1.003	50,000	1,085	1,490,169.99	1.003
TR	NOTE		1.000	10/15/19	1.003	50,000	1,085	1,490,169.99	1.003
TR	NOTE		1.000	10/15/19	1.003	50,000	1,085	1,490,169.99	1.003
TR	NOTE		1.000	10/15/19	1.003	50,000	1,085	1,490,169.99	1.003
10/15/19 PURCHASES									
YCD	ANZ		1.880	02/28/20	1.880	50,000			
YCD	ANZ		1.880	02/28/20	1.880	50,000			
YCD	SVENSKA		1.920	04/01/20	1.920	50,000			
YCD	SVENSKA		1.920	04/01/20	1.920	50,000			
10/16/19 NO REDEMPTIONS									
10/16/19 PURCHASES									
CD	WELLS FGO		1.890	07/01/20	1.890	50,000			
CD	WELLS FGO		1.890	07/01/20	1.890	50,000			
CP	CR AG NY			10/18/19	1.830	50,000			
CP	CR AG NY			10/18/19	1.830	50,000			
CP	CR AG NY			10/18/19	1.830	50,000			
CP	MUFG BK			11/18/19	1.870	50,000			
CP	MUFG BK			11/18/19	1.870	50,000			
CP	CGMI			03/02/20	1.950	50,000			
CP	JPM LLC			05/27/20	1.880	50,000			
CP	JPM LLC			05/27/20	1.880	50,000			
DN	FNMA			12/27/19	1.625	50,000			
DN	FNMA			12/27/19	1.625	50,000			
DN	FHLB			01/24/20	1.640	50,000			
DN	FHLB			01/24/20	1.640	50,000			

INVESTMENT TRANSACTIONS

a/	b/	d/							
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/16/19 PURCHASES (Continued)									
TR	BILL			01/02/20	1.610	50,000			
TR	BILL			01/02/20	1.610	50,000			
TR	BILL			01/02/20	1.610	50,000			
TR	NOTE		1.500	09/30/21	1.600	50,000			
TR	NOTE		1.500	09/30/21	1.600	50,000			
TR	NOTE		1.500	09/30/21	1.600	50,000			
TR	NOTE		1.500	09/30/21	1.600	50,000			
YCD	DNB		1.850	11/18/19	1.850	50,000			
YCD	DNB		1.850	11/18/19	1.850	50,000			
YCD	FORTIS		1.960	04/01/20	1.960	50,000			
YCD	FORTIS		1.960	04/01/20	1.960	50,000			
YCD	RB CANADA		1.890	05/01/20	1.890	50,000			
YCD	RB CANADA		1.890	05/01/20	1.890	50,000			
10/17/19 REDEMPTIONS									
TR	BILL			10/17/19	2.385	50,000	182	602,875.00	2.448
TR	BILL			10/17/19	2.385	50,000	182	602,875.00	2.448
TR	BILL			10/17/19	2.385	50,000	182	602,875.00	2.448
TR	BILL			10/17/19	2.385	50,000	182	602,875.00	2.448
TR	BILL			10/17/19	2.385	50,000	182	602,875.00	2.448
TR	BILL			10/17/19	2.385	50,000	182	602,875.00	2.448
TR	BILL			10/17/19	2.385	50,000	182	602,875.00	2.448
TR	BILL			10/17/19	2.387	50,000	182	603,380.56	2.450
TR	BILL			10/17/19	2.387	50,000	182	603,380.56	2.450
10/17/19 PURCHASES									
CP	MUFG BK			01/29/20	1.970	50,000			
CP	MUFG BK			01/29/20	1.970	50,000			
CP	SOC GEN NY			02/28/20	1.890	50,000			
CP	SOC GEN NY			02/28/20	1.890	50,000			
CP	CGMI			05/01/20	1.940	50,000			
DN	FHLB			12/27/19	1.640	50,000			
DN	FHLMC			05/27/20	1.530	50,000			
DN	FHLMC			05/27/20	1.530	50,000			
DN	FHLMC			05/27/20	1.530	50,000			
DN	FHLMC			05/27/20	1.530	50,000			
TR	NOTE		1.500	09/30/21	1.596	50,000			
TR	NOTE		1.500	09/30/21	1.596	50,000			
TR	NOTE		1.500	09/30/21	1.596	50,000			
TR	NOTE		1.500	09/30/21	1.596	50,000			
YCD	NATIXIS		1.950	02/28/20	1.950	50,000			
YCD	NATIXIS		1.950	02/28/20	1.950	50,000			
YCD	LLOYDS		2.020	03/24/20	2.020	50,000			
YCD	LLOYDS		2.020	03/24/20	2.020	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/17/19 PURCHASES (Continued)									
	YCD	BNP	1.960	04/01/20	1.960	50,000			
	YCD	BNP	1.960	04/01/20	1.960	50,000			
10/18/19 REDEMPTIONS									
	CP	CR AG NY		10/18/19	1.830	50,000	2	5,083.33	1.856
	CP	CR AG NY		10/18/19	1.830	50,000	2	5,083.33	1.856
	CP	CR AG NY		10/18/19	1.830	50,000	2	5,083.33	1.856
	CP	RABO NY		10/18/19	1.850	50,000	17	43,680.56	1.877
	CP	RABO NY		10/18/19	1.850	50,000	17	43,680.56	1.877
10/18/19 PURCHASES									
	CD	BOWEST	1.900	04/01/20	1.900	50,000			
	CD	BOWEST	1.900	04/01/20	1.900	50,000			
	CP	MIZUHO NY		01/29/20	1.940	50,000			
	CP	MIZUHO NY		01/29/20	1.940	50,000			
	CP	CGMI		06/01/20	1.900	50,000			
	DN	FHLMC		04/01/20	1.540	50,000			
	DN	FHLMC		04/01/20	1.540	50,000			
	YCD	CR AG CIB	1.880	02/28/20	1.880	50,000			
	YCD	CR AG CIB	1.880	02/28/20	1.880	50,000			
	YCD	ANZ	1.880	04/01/20	1.880	50,000			
	YCD	ANZ	1.880	04/01/20	1.880	50,000			
	YCD	SCOTIA	1.910	04/01/20	1.910	50,000			
10/21/19 REDEMPTIONS									
	DN	FHLMC		10/21/19	2.385	50,000	175	579,687.50	2.446
	DN	FHLMC		10/21/19	2.385	50,000	175	579,687.50	2.446
	DN	FHLMC		10/21/19	2.385	50,000	175	579,687.50	2.446
	DN	FHLMC		10/21/19	2.385	50,000	175	579,687.50	2.446
	DN	FHLMC		10/21/19	2.385	50,000	175	579,687.50	2.446
	DN	FHLMC		10/21/19	2.385	50,000	175	579,687.50	2.446
	DN	FHLMC		10/21/19	2.385	50,000	175	579,687.50	2.446
	DN	FHLMC		10/21/19	2.385	50,000	175	579,687.50	2.446
10/21/19 NO PURCHASES									
10/22/19 NO REDEMPTIONS									
10/22/19 NO PURCHASES									
10/23/19 NO REDEMPTIONS									

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	PAR (\$) (000)	d/ DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/23/19 PURCHASES									
	YCD	MONTREAL	1.830	02/28/20	1.830	50,000			
	YCD	MONTREAL	1.830	02/28/20	1.830	50,000			
10/24/19 REDEMPTIONS									
	CD	MUFG UNION	2.570	10/24/19	2.570	50,000	189	674,625.00	2.606
	CD	MUFG UNION	2.570	10/24/19	2.570	50,000	189	674,625.00	2.606
	TR	BILL		10/24/19	2.375	50,000	181	597,048.61	2.437
	TR	BILL		10/24/19	2.375	50,000	181	597,048.61	2.437
	TR	BILL		10/24/19	2.375	50,000	181	597,048.61	2.437
	TR	BILL		10/24/19	2.375	50,000	181	597,048.61	2.437
	TR	BILL		10/24/19	2.370	50,000	182	599,083.33	2.432
	TR	BILL		10/24/19	2.370	50,000	182	599,083.33	2.432
	TR	BILL		10/24/19	2.370	50,000	182	599,083.33	2.432
	TR	BILL		10/24/19	2.370	50,000	182	599,083.33	2.432
	TR	BILL		10/24/19	2.370	50,000	182	599,083.33	2.432
	TR	BILL		10/24/19	2.370	50,000	182	599,083.33	2.432
	TR	BILL		10/24/19	2.370	50,000	182	599,083.33	2.432
	TR	BILL		10/24/19	2.370	50,000	182	599,083.33	2.432
	TR	BILL		10/24/19	2.370	50,000	182	599,083.33	2.432
	TR	BILL		10/24/19	2.370	50,000	182	599,083.33	2.432
	TR	BILL		10/24/19	2.370	50,000	182	599,083.33	2.432
	TR	BILL		10/24/19	2.370	50,000	182	599,083.33	2.432
	TR	BILL		10/24/19	2.373	50,000	182	599,715.28	2.435
	TR	BILL		10/24/19	2.373	50,000	182	599,715.28	2.435
	TR	BILL		10/24/19	2.373	50,000	182	599,715.28	2.435
	TR	BILL		10/24/19	2.373	50,000	182	599,715.28	2.435
	TR	BILL		10/24/19	2.373	50,000	182	599,715.28	2.435
	TR	BILL		10/24/19	2.373	50,000	182	599,715.28	2.435
	TR	BILL		10/24/19	2.373	50,000	182	599,715.28	2.435
	TR	BILL		10/24/19	2.375	50,000	182	600,347.22	2.437
	TR	BILL		10/24/19	2.375	50,000	182	600,347.22	2.437
10/24/19 PURCHASES									
	CD	MUFG UNION	1.800	01/24/20	1.800	50,000			
	CD	MUFG UNION	1.800	01/24/20	1.800	50,000			
	CP	OLD LINE		02/28/20	1.890	50,000			
	DN	FNMA		12/27/19	1.620	50,000			
	DN	FNMA		12/27/19	1.620	50,000			
	DN	FHLMC		05/27/20	1.500	50,000			
	DN	FHLMC		05/27/20	1.500	50,000			
	TR	BILL		12/17/19	1.670	50,000			
	TR	BILL		12/17/19	1.670	50,000			
	TR	BILL		12/17/19	1.670	50,000			
	TR	BILL		12/17/19	1.670	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/24/19 PURCHASES (Continued)									
	TR	BILL		10/08/20	1.536	50,000			
	TR	BILL		10/08/20	1.536	50,000			
	TR	BILL		10/08/20	1.536	50,000			
	TR	NOTE	1.500	09/30/21	1.601	50,000			
	TR	NOTE	1.500	09/30/21	1.601	50,000			
	YCD	BARCLAYS	1.970	02/28/20	1.970	50,000			
	YCD	BARCLAYS	1.970	02/28/20	1.970	50,000			
	YCD	WESTPAC	1.850	10/01/20	1.850	50,000			
	YCD	WESTPAC	1.850	10/01/20	1.850	50,000			
10/25/19 REDEMPTIONS									
	CD	MUFG UNION	2.230	10/25/19	2.230	50,000	120	371,666.67	2.261
	CP	APPLE		10/25/19	2.130	50,000	100	295,833.33	2.172
	CP	TOYOTA		10/25/19	2.240	50,000	128	398,222.22	2.289
	CP	TOYOTA		10/25/19	2.240	50,000	128	398,222.22	2.289
	CP	DISNEY		10/25/19	2.490	50,000	165	570,625.00	2.554
	DN	FHLB		10/25/19	1.990	50,000	50	138,194.44	2.023
	DN	FHLB		10/25/19	1.990	50,000	50	138,194.44	2.023
	DN	FHLB		10/25/19	1.990	50,000	50	138,194.44	2.023
	DN	FHLB		10/25/19	1.990	50,000	50	138,194.44	2.023
	DN	FHLB		10/25/19	2.050	50,000	114	324,583.33	2.092
	YCD	MONTREAL	2.110	10/25/19	2.110	50,000	79	231,513.89	2.139
	YCD	MONTREAL	2.110	10/25/19	2.110	50,000	79	231,513.89	2.139
	YCD	SOC GEN	2.170	10/25/19	2.170	50,000	99	298,375.00	2.200
	YCD	SOC GEN	2.170	10/25/19	2.170	50,000	99	298,375.00	2.200
	YCD	MIZUHO	2.240	10/25/19	2.240	50,000	109	339,111.11	2.271
	YCD	MIZUHO	2.240	10/25/19	2.240	50,000	109	339,111.11	2.271
	YCD	BARCLAYS	2.000	10/25/19	2.000	50,000	123	341,666.67	2.028
	YCD	BARCLAYS	2.000	10/25/19	2.000	50,000	123	341,666.67	2.028
10/25/19 PURCHASES									
	DN	FHLMC		05/04/20	1.510	50,000			
	DN	FHLMC		05/04/20	1.510	50,000			
	TR	NOTE	1.500	09/30/21	1.611	50,000			
	TR	NOTE	1.500	09/30/21	1.611	50,000			
10/28/19 SALES									
	TR	NOTE	1.500	10/31/19		50,000	648	1,798,961.84	2.027
	TR	NOTE	1.500	10/31/19		50,000	648	1,798,961.84	2.027

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/28/19 REDEMPTIONS									
	CP	RABO NY		10/28/19	1.850	50,000	18	46,250.00	1.877
	CP	RABO NY		10/28/19	1.850	50,000	18	46,250.00	1.877
	CP	RABO NY		10/28/19	1.850	50,000	18	46,250.00	1.877
10/28/19 PURCHASES									
	DN	FHLB		02/28/20	1.580	50,000			
	DN	FHLB		02/28/20	1.580	50,000			
	TR	NOTE	1.500	09/30/21	1.676	50,000			
	TR	NOTE	1.500	09/30/21	1.676	50,000			
	TR	NOTE	1.500	09/30/21	1.676	50,000			
	YCD	DNB	1.700	11/04/19	1.700	50,000			
	YCD	DNB	1.700	11/04/19	1.700	50,000			
	YCD	SOC GEN	1.850	01/29/20	1.850	50,000			
	YCD	SOC GEN	1.850	01/29/20	1.850	50,000			
10/29/19 REDEMPTIONS									
	CD	FIRST REP	2.090	10/29/19	2.090	50,000	63	182,875.00	2.119
	CD	FIRST REP	2.090	10/29/19	2.090	50,000	63	182,875.00	2.119
	CP	MUFG BK		10/29/19	2.200	50,000	84	256,666.67	2.242
	CP	MUFG BK		10/29/19	2.200	50,000	84	256,666.67	2.242
	CP	APPLE		10/29/19	2.470	50,000	182	624,361.11	2.536
	CP	CGMI		10/29/19	2.560	50,000	194	689,777.78	2.632
	CP	CGMI		10/29/19	2.560	50,000	194	689,777.78	2.632
	CP	CGMI		10/29/19	2.560	50,000	194	689,777.78	2.632
	CP	CGMI		10/29/19	2.560	50,000	194	689,777.78	2.632
	CP	CGMI		10/29/19	2.560	50,000	194	689,777.78	2.632
	CP	TOYOTA		10/29/19	2.540	50,000	196	691,444.44	2.611
	CP	TOYOTA		10/29/19	2.540	50,000	196	691,444.44	2.611
	DN	FHLMC		10/29/19	2.380	50,000	188	621,444.44	2.443
	DN	FHLMC		10/29/19	2.380	50,000	188	621,444.44	2.443
	YCD	MONTREAL	2.000	10/29/19	2.000	50,000	36	100,000.00	2.028
	YCD	MONTREAL	2.000	10/29/19	2.000	50,000	36	100,000.00	2.028
	YCD	SUMITOMO	2.140	10/29/19	2.140	50,000	77	228,861.11	2.170
	YCD	SUMITOMO	2.140	10/29/19	2.140	50,000	77	228,861.11	2.170
	YCD	FORTIS	2.100	10/29/19	2.100	50,000	83	242,083.33	2.129
	YCD	FORTIS	2.100	10/29/19	2.100	50,000	83	242,083.33	2.129
	YCD	MONTREAL	2.270	10/29/19	2.270	50,000	104	327,888.89	2.302
	YCD	MONTREAL	2.270	10/29/19	2.270	50,000	104	327,888.89	2.302
	YCD	MIZUHO	2.210	10/29/19	2.210	50,000	119	365,263.89	2.241
	YCD	MIZUHO	2.210	10/29/19	2.210	50,000	119	365,263.89	2.241
	YCD	BNP	2.250	10/29/19	2.250	50,000	120	375,000.00	2.281
	YCD	BNP	2.250	10/29/19	2.250	50,000	120	375,000.00	2.281
	YCD	MUFG BK	2.260	10/29/19	2.260	50,000	123	386,083.33	2.291
	YCD	MUFG BK	2.260	10/29/19	2.260	50,000	123	386,083.33	2.291

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/29/19 REDEMPTIONS (Continued)									
	YCD	BARCLAYS	2.260	10/29/19	2.260	50,000	132	414,333.33	2.291
	YCD	BARCLAYS	2.260	10/29/19	2.260	50,000	132	414,333.33	2.291
	YCD	BNP	2.310	10/29/19	2.310	50,000	133	426,708.33	2.342
	YCD	BNP	2.310	10/29/19	2.310	50,000	133	426,708.33	2.342
	YCD	CIBC	2.560	10/29/19	2.560	50,000	197	700,444.44	2.596
	YCD	CIBC	2.560	10/29/19	2.560	50,000	197	700,444.44	2.596
10/29/19 PURCHASES									
	DN	FHLB		02/25/20	1.620	50,000			
	DN	FHLB		02/25/20	1.620	50,000			
	DN	FHLB		02/28/20	1.620	50,000			
	DN	FHLB		02/28/20	1.620	50,000			
	TR	BILL		12/24/19	1.643	50,000			
	TR	BILL		12/24/19	1.643	50,000			
	TR	BILL		10/08/20	1.535	50,000			
	TR	BILL		10/08/20	1.535	50,000			
	YCD	KBC	1.700	11/06/19	1.700	50,000			
	YCD	KBC	1.700	11/06/19	1.700	50,000			
	YCD	FORTIS	1.900	03/25/20	1.900	50,000			
	YCD	FORTIS	1.900	03/25/20	1.900	50,000			
10/30/19 NO REDEMPTIONS									
10/30/19 PURCHASES									
	CP	GOTHAM		11/08/19	1.740	50,000			
	CP	COCA COLA		04/28/20	1.750	50,000			
	DN	FHLMC		05/04/20	1.510	50,000			
	DN	FHLMC		05/04/20	1.510	50,000			
	TR	NOTE	1.500	08/31/21	1.671	50,000			
	TR	NOTE	1.500	08/31/21	1.671	50,000			
	TR	NOTE	1.500	08/31/21	1.671	50,000			
	TR	NOTE	1.500	09/30/21	1.658	50,000			
	TR	NOTE	1.500	09/30/21	1.658	50,000			
	TR	NOTE	1.500	09/30/21	1.658	50,000			
	YCD	SUMITOMO	1.850	12/27/19	1.850	50,000			
	YCD	SUMITOMO	1.850	12/27/19	1.850	50,000			
	YCD	SE BANKEN	1.890	02/25/20	1.890	50,000			
	YCD	SE BANKEN	1.890	02/25/20	1.890	50,000			
	YCD	BNP	1.890	03/25/20	1.890	50,000			
	YCD	BNP	1.890	03/25/20	1.890	50,000			
10/31/19 REDEMPTIONS									
	TR	NOTE	1.500	10/31/19	2.530	50,000	273	938,298.52	2.528
	TR	NOTE	1.500	10/31/19	2.530	50,000	273	938,298.52	2.528

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/31/19 REDEMPTIONS (Continued)									
	TR	NOTE	1.500	10/31/19	2.488	50,000	497	1,675,271.74	2.493
	TR	NOTE	1.500	10/31/19	2.488	50,000	497	1,675,271.74	2.493
	TR	NOTE	1.500	10/31/19	2.488	50,000	497	1,675,271.74	2.493
	TR	NOTE	1.500	10/31/19	2.488	50,000	497	1,675,271.74	2.493
	TR	NOTE	1.500	10/31/19	1.759	50,000	703	1,688,201.39	1.762
	TR	NOTE	1.500	10/31/19	1.759	50,000	703	1,688,201.39	1.762
	TR	NOTE	1.500	10/31/19	1.738	50,000	710	1,685,126.04	1.740
	TR	NOTE	1.500	10/31/19	1.738	50,000	710	1,685,126.04	1.740
	TR	NOTE	1.500	10/31/19	1.584	50,000	730	1,582,031.25	1.585
	TR	NOTE	1.500	10/31/19	1.584	50,000	730	1,582,031.25	1.585
10/31/19 PURCHASES									
	CP	APPLE		05/01/20	1.680	50,000			
	CP	SCOTIA NY		05/01/20	1.850	50,000			
	CP	SCOTIA NY		05/01/20	1.850	50,000			
	DEB	IBRD	1.625	03/09/21	1.719	25,000			
	DN	FHLB		02/25/20	1.500	50,000			
	DN	FHLB		02/25/20	1.500	50,000			
	DN	FHLMC		05/04/20	1.500	50,000			
	DN	FHLMC		05/04/20	1.500	50,000			
	DN	FHLMC		05/04/20	1.500	50,000			
	DN	FHLMC		05/04/20	1.500	50,000			
	DN	FHLMC		05/27/20	1.490	50,000			
	DN	FHLMC		05/27/20	1.490	50,000			
	DN	FHLMC		05/27/20	1.490	50,000			
	DN	FHLMC		05/27/20	1.490	50,000			
	TR	BILL		12/24/19	1.525	50,000			
	TR	BILL		12/24/19	1.525	50,000			
	TR	BILL		12/24/19	1.525	50,000			
	TR	BILL		12/24/19	1.525	50,000			
	TR	NOTE	2.125	05/31/21	1.690	50,000			
	TR	NOTE	2.125	05/31/21	1.690	50,000			
	TR	NOTE	2.625	07/15/21	1.675	50,000			
	TR	NOTE	2.625	07/15/21	1.675	50,000			
	TR	NOTE	1.500	08/31/21	1.691	50,000			
	TR	NOTE	1.500	08/31/21	1.691	50,000			
	TR	NOTE	1.500	08/31/21	1.691	50,000			
	TR	NOTE	1.500	09/30/21	1.670	50,000			
	TR	NOTE	1.500	09/30/21	1.670	50,000			
	TR	NOTE	1.500	09/30/21	1.670	50,000			
	TR	NOTE	2.875	10/15/21	1.656	50,000			
	TR	NOTE	2.875	10/15/21	1.656	50,000			
	TR	NOTE	1.500	10/31/21	1.632	50,000			
	TR	NOTE	1.500	10/31/21	1.632	50,000			
	TR	NOTE	1.500	10/31/21	1.656	50,000			
	TR	NOTE	1.500	10/31/21	1.656	50,000			

INVESTMENT TRANSACTIONS

a/	b/	d/							
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/31/19 PURCHASES (Continued)									
TR	NOTE		1.500	10/31/21	1.656	50,000			
TR	NOTE		1.500	10/31/21	1.656	50,000			
YCD	MUFG BK		1.860	01/24/20	1.860	50,000			
YCD	MUFG BK		1.860	01/24/20	1.860	50,000			
YCD	MUFG BK		1.860	01/24/20	1.860	50,000			
YCD	CR AG CIB		1.730	02/05/20	1.730	50,000			
YCD	CR AG CIB		1.730	02/05/20	1.730	50,000			
YCD	SOC GEN		1.880	02/10/20	1.880	50,000			
YCD	SOC GEN		1.880	02/10/20	1.880	50,000			
YCD	BARCLAYS		1.950	02/10/20	1.950	50,000			
YCD	BARCLAYS		1.950	02/10/20	1.950	50,000			
YCD	NORDEA ABP		1.830	07/01/20	1.830	50,000			
YCD	NORDEA ABP		1.830	07/01/20	1.830	50,000			
YCD	NATIXIS		1.880	07/01/20	1.880	50,000			
YCD	NATIXIS		1.880	07/01/20	1.880	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	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
New Omni Bank, NA	10/17/19	1.660	9,000,000.00	01/16/20
BAKERSFIELD				
Mission Bank	09/18/19	1.970	15,000,000.00	12/18/19
Strata Federal Credit Union	07/25/19	2.050	4,500,000.00	01/23/20
BREA				
American First Credit Union	06/12/19	2.190	27,000,000.00	12/11/19
American First Credit Union	10/04/19	1.760	23,000,000.00	04/03/20
Pacific Western Bank	05/16/19	2.380	50,000,000.00	11/14/19
Pacific Western Bank	09/11/19	1.950	40,000,000.00	12/11/19
Pacific Western Bank	07/24/19	2.020	40,000,000.00	01/22/20
Pacific Western Bank	08/21/19	1.860	50,000,000.00	02/19/20
Pacific Western Bank	10/04/19	1.730	10,000,000.00	04/03/20
CERRITOS				
First Choice Bank	10/10/19	1.700	10,000,000.00	01/09/20
First Choice Bank	09/13/19	1.860	15,000,000.00	03/13/20
CHICO				
Golden Valley Bank	05/03/19	2.420	8,000,000.00	11/01/19
Tri Counties Bank	10/30/19	1.730	50,000,000.00	12/04/19
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		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	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
US Metro Bank	10/18/19	1.620	10,000,000.00	04/17/20
GARDENA				
Northrop Grumman Federal Credit Union	05/09/19	2.430	25,000,000.00	11/07/19
GOLETA				
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	10/09/19	1.730	13,000,000.00	01/08/20
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	05/16/19	2.410	50,000,000.00	11/14/19
Banc of California, NA	09/05/19	1.980	50,000,000.00	12/05/19
Banc of California, NA	10/17/19	1.690	100,000,000.00	01/16/20
Banc of California, NA	09/12/19	1.880	100,000,000.00	03/12/20
CommerceWest Bank	09/06/19	1.940	5,000,000.00	12/06/19
CommerceWest Bank	07/11/19	2.100	5,000,000.00	01/09/20
CommerceWest Bank	10/25/19	1.650	5,000,000.00	01/24/20
Commercial Bank of California	10/24/19	1.670	1,000,000.00	01/23/20
First Foundation Bank	06/12/19	2.200	22,000,000.00	12/11/19
First Foundation Bank	10/25/19	1.680	50,000,000.00	01/24/20
First Foundation Bank	08/29/19	1.900	47,000,000.00	02/27/20
First Foundation Bank	10/18/19	1.630	50,000,000.00	03/12/20
First Foundation Bank	10/04/19	1.760	44,000,000.00	04/03/20
Opus Bank	10/25/19	1.640	10,000,000.00	04/24/20
Pacific Enterprise Bank	08/29/19	2.000	25,000,000.00	11/21/19
Pacific Premier Bank	05/16/19	2.400	10,000,000.00	11/14/19
Pacific Premier Bank	06/06/19	2.290	25,000,000.00	12/05/19
Pacific Premier Bank	09/12/19	1.940	100,000,000.00	12/12/19
Pacific Premier Bank	10/10/19	1.700	50,000,000.00	01/09/20
Pacific Premier Bank	10/18/19	1.650	50,000,000.00	01/17/20
Pacific Premier Bank	10/24/19	1.650	25,000,000.00	01/23/20
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	08/28/19	1.980	90,000,000.00	11/20/19
Bank of Hope	09/06/19	1.960	75,000,000.00	12/06/19
Bank of Hope	10/10/19	1.720	135,000,000.00	01/09/20
Commonwealth Business Bank	08/08/19	2.050	5,000,000.00	11/07/19
Commonwealth Business Bank	09/12/19	1.960	12,000,000.00	12/12/19
Hanmi Bank	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
Hanmi Bank	10/02/19	1.820	30,000,000.00	04/01/20
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
Manufacturers Bank	10/03/19	1.820	65,000,000.00	01/09/20
Manufacturers Bank	10/11/19	1.670	50,000,000.00	01/10/20
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	08/07/19	1.990	40,000,000.00	11/06/19
Pacific City Bank	09/18/19	1.970	20,000,000.00	12/18/19
Pacific City Bank	10/10/19	1.700	30,000,000.00	01/09/20
State Bank of India (California)	08/06/19	2.040	20,000,000.00	11/06/19
MONTEREY				
1st Capital Bank	09/05/19	1.970	1,000,000.00	12/05/19
OAKLAND				
Beneficial State Bank	07/12/19	2.080	25,000,000.00	01/10/20
California Bank of Commerce	05/08/19	2.420	5,000,000.00	11/06/19
California Bank of Commerce	09/06/19	1.970	10,000,000.00	12/06/19
California Bank of Commerce	09/19/19	1.910	5,000,000.00	03/19/20
California Bank of Commerce	10/09/19	1.720	13,500,000.00	04/08/20
Community Bank of the Bay	05/31/19	2.350	5,000,000.00	11/22/19
Metropolitan Bank	08/22/19	1.880	1,000,000.00	02/20/20
Metropolitan Bank	09/05/19	1.860	2,000,000.00	03/05/20
PALOS VERDES ESTATES				
Malaga Bank	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
Malaga Bank	10/10/19	1.700	5,000,000.00	01/09/20
Malaga Bank	10/18/19	1.650	46,000,000.00	01/17/20
Malaga Bank	10/25/19	1.650	9,000,000.00	01/24/20
Malaga Bank	10/31/19	1.630	10,000,000.00	01/30/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
PASADENA				
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
American Plus Bank, NA	10/18/19	1.630	20,000,000.00	01/24/20
East West Bank	08/02/19	2.040	75,000,000.00	01/31/20
East West Bank	10/10/19	1.700	50,000,000.00	04/09/20
East West Bank	10/16/19	1.630	175,000,000.00	04/15/20
EverTrust Bank	06/19/19	2.140	30,000,000.00	12/18/19
EverTrust Bank	10/30/19	1.620	20,000,000.00	01/29/20
Wescom Central Credit Union	08/15/19	2.030	50,000,000.00	11/14/19
Wescom Central Credit Union	09/12/19	1.970	50,000,000.00	12/12/19
Wescom Central Credit Union	10/04/19	1.800	25,000,000.00	01/10/20
Wescom Central Credit Union	10/23/19	1.680	50,000,000.00	01/22/20
PORTERVILLE				
Bank of the Sierra	08/02/19	2.060	20,000,000.00	11/01/19
Bank of the Sierra	08/16/19	1.960	20,000,000.00	11/15/19
Bank of the Sierra	09/04/19	1.980	20,000,000.00	12/04/19
Bank of the Sierra	09/12/19	1.960	20,000,000.00	12/12/19
Bank of the Sierra	10/09/19	1.720	20,000,000.00	01/08/20
Bank of the Sierra	10/18/19	1.670	20,000,000.00	01/17/20
RANCHO CORDOVA				
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	10/16/19	1.670	2,500,000.00	01/15/20
American River Bank	10/31/19	1.660	2,500,000.00	01/30/20
American River Bank	08/14/19	1.940	3,000,000.00	02/12/20
REDDING				
Cornerstone Community Bank	08/16/19	1.880	8,500,000.00	02/14/20
Cornerstone Community Bank	10/23/19	1.620	9,000,000.00	04/22/20
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	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
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
Provident Credit Union	10/17/19	1.680	20,000,000.00	01/16/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
REDWOOD CITY (Continued)				
Provident Credit Union	10/23/19	1.670	20,000,000.00	01/22/20
Provident Credit Union	10/23/19	1.670	20,000,000.00	01/22/20
RICHMOND				
Mechanics Bank	09/05/19	1.980	1,000,000.00	12/05/19
RIVERSIDE				
Provident Savings Bank	10/09/19	1.740	5,000,000.00	01/08/20
Provident Savings Bank	07/12/19	2.090	5,000,000.00	01/10/20
Provident Savings Bank	09/11/19	1.890	5,000,000.00	03/11/20
ROCKLIN				
Five Star Bank	06/12/19	2.160	25,000,000.00	12/11/19
Five Star Bank	07/12/19	2.050	35,000,000.00	01/10/20
ROSEMEAD				
Pacific Alliance Bank	10/09/19	1.690	4,000,000.00	04/08/20
SACRAMENTO				
River City Bank	08/16/19	1.960	20,000,000.00	11/15/19
Schools Financial Credit Union	08/28/19	1.940	30,000,000.00	11/20/19
SAN DIEGO				
Axos Bank	05/09/19	2.400	50,000,000.00	11/07/19
Axos Bank	09/04/19	1.960	25,000,000.00	12/04/19
Axos Bank	06/12/19	2.160	75,000,000.00	12/11/19
Axos Bank	10/16/19	1.640	50,000,000.00	01/15/20
Axos Bank	10/23/19	1.650	25,000,000.00	01/22/20
Bank of Southern California	10/23/19	1.640	14,500,000.00	04/22/20
California Coast Credit Union	08/15/19	1.990	25,000,000.00	11/14/19
California Coast Credit Union	08/28/19	1.960	50,000,000.00	11/20/19
California Coast Credit Union	09/04/19	1.960	25,000,000.00	12/04/19
California Coast Credit Union	10/17/19	1.660	25,000,000.00	01/16/20
Mission Federal Credit Union	10/11/19	1.630	10,000,000.00	01/10/20
Mission Federal Credit Union	10/30/19	1.620	10,000,000.00	01/29/20
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	09/13/19	1.940	3,000,000.00	12/13/19
Beacon Business Bank	10/18/19	1.650	2,000,000.00	01/17/20

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
SAN JOSE				
Meriwest Credit Union	10/17/19	1.660	55,000,000.00	04/16/20
Meriwest Credit Union	10/25/19	1.620	5,000,000.00	04/24/20
Technology Credit Union	08/08/19	2.030	50,000,000.00	11/07/19
Technology Credit Union	05/30/19	2.330	50,000,000.00	11/21/19
Technology Credit Union	06/06/19	2.270	50,000,000.00	12/05/19
Technology Credit Union	09/05/19	1.840	50,000,000.00	03/05/20
SANTA CLARITA				
Bank of Santa Clarita	05/10/19	2.430	5,000,000.00	11/08/19
Bank of Santa Clarita	07/05/19	2.070	15,000,000.00	01/10/20
SANTA ROSA				
Luther Burbank Savings	06/19/19	2.190	5,500,000.00	12/18/19
Luther Burbank Savings	06/20/19	2.190	44,500,000.00	12/18/19
Poppy Bank	08/22/19	1.930	30,000,000.00	11/21/19
Poppy Bank	06/05/19	2.280	50,000,000.00	12/04/19
Poppy Bank	06/12/19	2.160	72,000,000.00	12/11/19
Poppy Bank	09/13/19	1.860	23,000,000.00	03/13/20
Summit State Bank	07/12/19	2.080	14,000,000.00	01/10/20
Summit State Bank	10/18/19	1.680	5,000,000.00	01/17/20
Summit State Bank	07/31/19	2.090	8,000,000.00	01/29/20
VACAVILLE				
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	10/25/19	1.670	25,000,000.00	01/24/20
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	05/16/19	2.380	10,000,000.00	11/14/19
Santa Cruz County Bank	10/11/19	1.650	10,000,000.00	01/10/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
YUBA CITY				
Bank of Feather River	10/16/19	1.640	5,000,000.00	01/15/20
River Valley Community Bank	10/31/19	1.650	25,000,000.00	01/30/20
TOTAL TIME DEPOSITS OCTOBER 2019			4,836,240,000.00	

BANK DEMAND DEPOSITS
OCTOBER 2019
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>INTEREST BEARING BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 297,666	\$ 790,000	\$ 1,629,979
2	306,175	910,000	1,545,786
3	319,498	894,000	1,620,660
4	309,298	945,000	2,148,884
5	309,298	945,000	2,148,884
6	309,298	945,000	2,148,884
7	412,926	935,000	2,002,511
8	317,454	900,000	986,404
9	293,918	865,000	2,604,423
10	287,451	830,000	1,181,448
11	317,960	810,000	1,226,840
12	317,960	810,000	1,226,840
13	317,960	810,000	1,226,840
14	317,960	810,000	1,350,803
15	337,927	930,000	2,145,186
16	316,875	890,000	1,544,594
17	295,139	890,000	1,206,593
18	328,022	845,000	1,685,141
19	328,022	845,000	1,685,141
20	328,022	845,000	1,685,141
21	306,651	860,000	1,113,889
22	317,479	735,000	1,136,119
23	327,996	825,000	1,189,903
24	332,200	1,025,000	1,602,025
25	440,019	975,000	1,387,026
26	440,019	975,000	1,387,026
27	440,019	975,000	1,387,026
28	285,678	1,000,000	1,322,402
29	274,219	915,000	1,502,919
30	323,289	1,000,000	1,499,322
31	255,190	880,000	2,131,745
AVERAGE DOLLAR DAYS	\$326,180 ^{a/}	\$890,613 ^{b/}	

^{a/} The prescribed bank balance for October was \$332,020. This consisted of \$263,601 in compensating balances for services, balances for uncollected funds of \$69,416 and a deduction of \$997 for October delayed deposit credit.

^{b/} Represents the average bank balance in the Interest Bearing Demand Accounts.

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on October 16, 2019, has determined and designated the amount of money available for deposit and investment as of October 9, 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 \$ 263,600,000

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

b. Interest Bearing Accounts for Cash Flow Variability: \$ 1,000,000,000
 JP Morgan Chase Bank \$ 500,000,000
 Bank of the West \$ 500,000,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	10/14/2019	10/18/2019	\$ 697,150,000	\$ (4,086,550,000)	\$ 4,783,700,000	\$ 697,150,000
(2)	10/21/2019	10/25/2019	\$ 348,650,000	\$ (3,737,900,000)	\$ 4,783,700,000	\$ 1,045,800,000
(3)	10/28/2019	11/1/2019	\$ (1,813,450,000)	\$ (5,551,350,000)	\$ 4,783,700,000	\$ (767,650,000)
(4)	11/4/2019	11/8/2019	\$ (1,061,450,000)	\$ (6,612,800,000)	\$ 4,783,700,000	\$ (1,829,100,000)
(5)	11/11/2019	11/15/2019	\$ (671,550,000)	\$ (7,284,350,000)	\$ 4,783,700,000	\$ (2,500,650,000)
(6)	11/18/2019	11/22/2019	\$ 1,700,950,000	\$ (5,583,400,000)	\$ 4,783,700,000	\$ (799,700,000)
(7)	11/25/2019	11/29/2019	\$ (4,983,950,000)	\$ (10,567,350,000)	\$ 4,783,700,000	\$ (5,783,650,000)
(8)	12/2/2019	12/6/2019	\$ (1,095,650,000)	\$ (11,663,000,000)	\$ 4,783,700,000	\$ (6,879,300,000)
(9)	12/9/2019	12/13/2019	\$ 1,990,150,000	\$ (9,672,850,000)	\$ 4,783,700,000	\$ (4,889,150,000)

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 \$ 263,600,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

Dated: October 16, 2019

* Government Code

Los Angeles County Treasurer
 Pending Transactions Detail Report
 As of 11/30/19
 Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
<u>NTRD - PSI NON-TRADING</u>									
12/02/19	FEDERAL FARM CREDIT BK	112248	FFCB 2.00 (CALLABLE)	2.000	12/02/24	100.000	\$50,000,000.00	\$50,000,000.00	\$0.00
12/03/19	FEDERAL FARM CREDIT BK	112249	FFCB 1.625	1.625	12/03/24	99.880	\$50,000,000.00	\$49,940,000.00	\$0.00
12/09/19	FEDERAL HOME LOAN BK	112225	FHLB 2.08 (CALLABLE)	2.080	12/09/25	100.000	\$50,000,000.00	\$50,000,000.00	\$0.00
12/09/19	FEDERAL HOME LOAN BK	112226	FHLB 2.08 (CALLABLE)	2.080	12/09/25	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
12/04/19	FEDERAL HOME LOAN BK	112264	FHLB 2.02 (CALLABLE)	2.020	12/04/24	100.000	\$50,000,000.00	\$50,000,000.00	\$0.00
12/04/19	FEDERAL HOME LOAN MTG	112224	FHLMC 2.00 (CALLABLE)	2.000	12/04/24	100.000	\$50,000,000.00	\$50,000,000.00	\$0.00
12/04/19	FEDERAL HOME LOAN MTG	112241	FHLMC 2.01 (CALLABLE)	2.010	12/04/24	100.000	\$50,000,000.00	\$50,000,000.00	\$0.00
12/04/19	FEDERAL HOME LOAN MTG	112242	FHLMC 2.01 (CALLABLE)	2.010	12/04/24	100.000	\$50,000,000.00	\$50,000,000.00	\$0.00
12/04/19	FEDERAL HOME LOAN MTG	112239	FHLMC 2.02 (CALLABLE)	2.020	12/04/24	100.000	\$50,000,000.00	\$50,000,000.00	\$0.00
12/04/19	FEDERAL HOME LOAN MTG	112250	FHLMC 2.03 (CALLABLE)	2.030	12/04/24	100.000	\$50,000,000.00	\$50,000,000.00	\$0.00
12/16/19	FEDERAL HOME LOAN MTG	112265	FHLMC 2.04 (CALLABLE)	2.040	12/16/24	100.000	\$50,000,000.00	\$50,000,000.00	\$0.00
12/04/19	FEDERAL HOME LOAN MTG	112240	FHLMC 2.05 (CALLABLE)	2.050	12/02/25	100.000	\$50,000,000.00	\$50,000,000.00	\$0.00
12/04/19	FEDERAL HOME LOAN MTG	112251	FHLMC 3.50 (CALLABLE)	3.500	12/04/24	100.000	\$50,000,000.00	\$50,000,000.00	\$0.00
PSI Non-Trading Total							\$625,000,000.00	\$624,940,000.00	\$0.00
Totals							\$625,000,000.00	\$624,940,000.00	\$0.00