COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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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

January 31, 2020

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 DECEMBER 2019**

The Report of Investments for the month of December 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 December 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 DECEMBER 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 DECEMBER 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 DECEMBER 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 DECEMBER 31, 2019

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 12/31/19		
At Cost	$ 35,695,857,683	$ 154,679,244
At Market	$ 35,669,796,190	$ 155,478,594
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	8.68%	12.93%
United States Government and Agency Obligations	56.94%	57.24%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	34.02%	0.00%
Municipal Obligations	0.14%	2.27%
Corporate and Deposit Notes	0.22%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	27.56%
1-60 days	39.81%	23.18%
61 days-1 year	17.70%	40.49%
Over 1 year	42.49%	36.33%
Weighted Average Days to Maturity	611	

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

SCHEDULE A1

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

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1+	P-1	F1+	34.02%
Corporate and Deposit Notes	A-1+	P-1	F1	0.07%
	AA-	Aa3	A+	0.15%
Los Angeles County Securities	AA+	Aa1	AA+	0.14%
Negotiable Certificates of Deposit	A-1	P-1	F1	8.68%
U.S. Agency Securities	AA+	Aaa	AAA	53.60%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.70%
U.S. Treasury Bills	AA+	Aaa	AAA	2.64%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	27.56%
Commercial Paper	-	-	-	0.00%
Corporate and Deposit Notes	-	-	-	0.00%
Mortgage Trust Deeds	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	2.27%
Negotiable Certificates of Deposit	A-1+	P-1	F1+	12.93%
U.S. Agency Securities	AA+	Aaa	AAA	34.06%
U.S. Treasury Securities:				
U.S. Treasury Bills	AA+	Aaa	AAA	23.18%
				100.00%

POOLED SURPLUS EARNINGS REPORT
DECEMBER 31, 2019

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 12/31/19	$ 35,695,857,683
Market Value at 12/31/19	$ 35,669,796,190
Average Daily Balance	$ 34,087,894,441
Gains and Losses:	
For the Month	$ 14,107
For the Past 12 Months	$ 1,390,232
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 53,340,731
Earnings for the Past 12 Months	$ 643,187,102
Earnings Rate for the Month	1.83%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF DECEMBER 31, 2019

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	46,322,743.09	
Bank of the West - Concentration	$	180,975,071.50	(A)
Citibank - Concentration	$	17,219.49	
JP Morgan Chase - Concentration	$	153,015,012.27	(B)
Union Bank- Concentration	$	1,395,711.07	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	381,725,757.42	

(A) $179.37 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) $150 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 DECEMBER 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 December 2019

Total Deposits	$ 12,384,293,951.20
Total Disbursements	$ 6,976,007,941.21
Discretionary Funds Liquidity Withdrawal Ratio:	
As of December 31, 2019	1.54

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
January	$ 9,768,975,000.00	$ 4,607,200,000.00	$ 6,383,700,000.00	$ 7,992,475,000.00
February	$ 4,454,756,000.00	$ 3,754,000,000.00	$ 5,093,800,000.00	$ 11,107,431,000.00
March	$ 1,930,060,000.00	$ 5,856,700,000.00	$ 5,474,600,000.00	$ 13,419,591,000.00
April	$ 805,045,000.00	$ 9,392,500,000.00	$ 6,164,100,000.00	$ 17,453,036,000.00
May	$ 833,765,000.00	$ 3,677,200,000.00	$ 6,073,300,000.00	$ 15,890,701,000.00
June	$ 834,930,000.00	$ 4,422,200,000.00	$ 6,614,000,000.00	$ 14,533,831,000.00

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 December 2019, the Treasurer placed $506.60 million in the Bank of the West Money Market Plus Account and $805.75 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $179.37 million remained in the Bank of the West Money Market Plus Account and $150 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

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

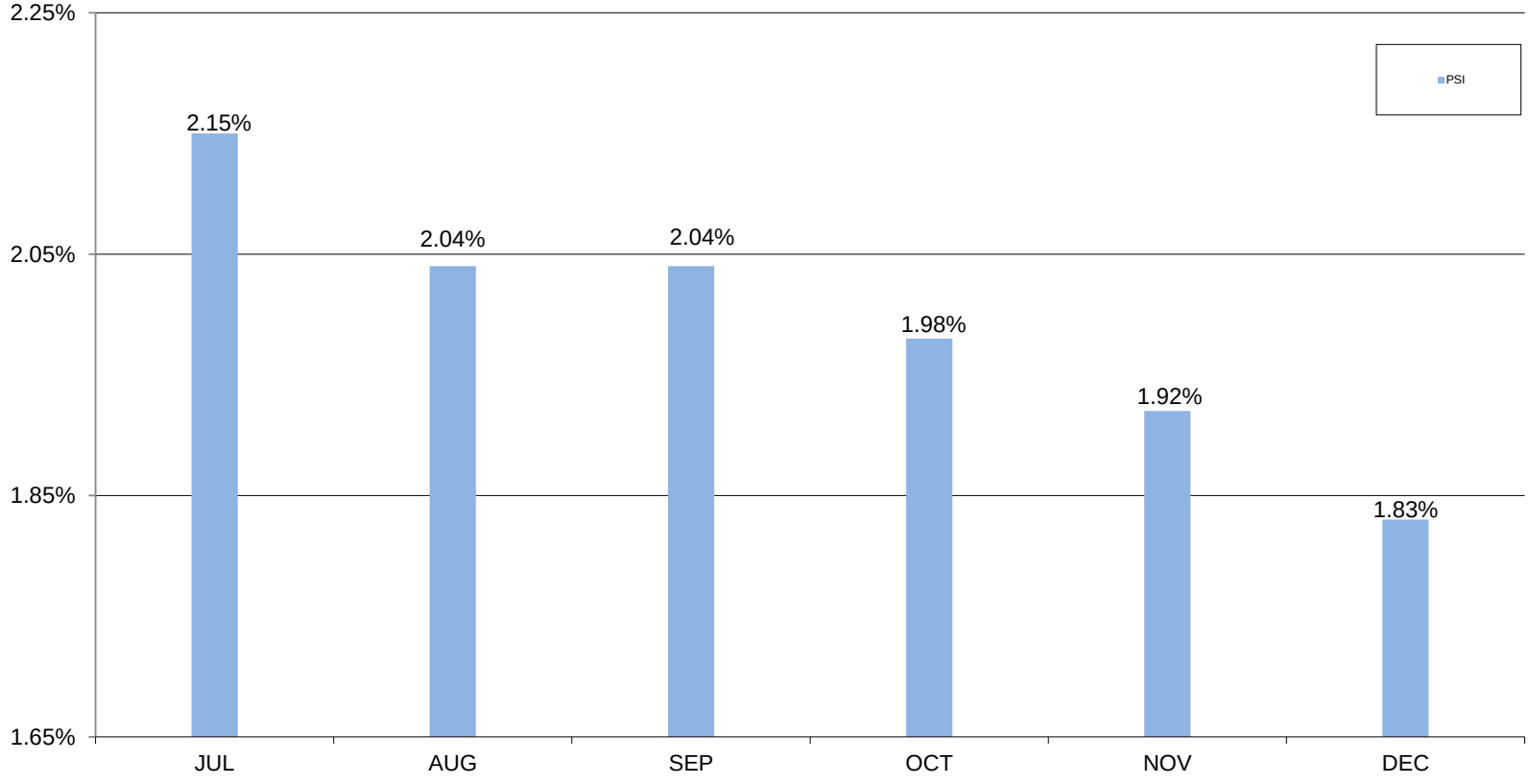
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of December 2019

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 12/31/2019
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
12/1/2019	$ 30,624,536,508.67	$ 169,952,511.93
12/2/2019	30,870,415,211.36	169,672,511.93
12/3/2019	31,021,174,385.08	169,602,511.93
12/4/2019	32,204,198,439.48	169,602,511.93
12/5/2019	32,833,062,312.67	169,602,511.93
12/6/2019	32,909,988,630.61	169,602,511.93
12/7/2019	32,909,988,630.61	169,602,511.93
12/8/2019	32,909,988,630.61	169,602,511.93
12/9/2019	33,517,160,118.86	169,602,511.93
12/10/2019	34,039,600,850.90	169,602,511.93
12/11/2019	34,457,580,407.58	169,602,511.93
12/12/2019	34,631,817,171.20	169,602,511.93
12/13/2019	34,644,382,716.20	169,602,511.93
12/14/2019	34,644,382,716.20	154,602,511.93
12/15/2019	34,619,382,716.20	154,602,511.93
12/16/2019	34,809,407,795.49	154,602,511.93
12/17/2019	35,136,494,876.18	154,602,511.93
12/18/2019	35,407,027,064.38	154,602,511.93
12/19/2019	35,429,249,039.85	154,602,511.93
12/20/2019	34,222,901,252.14	154,602,511.93
12/21/2019	34,172,901,252.14	154,602,511.93
12/22/2019	34,172,901,252.14	154,602,511.93
12/23/2019	33,982,303,067.23	154,602,511.93
12/24/2019	34,417,263,456.76	154,602,511.93
12/25/2019	34,417,263,456.76	154,602,511.93
12/26/2019	34,591,663,151.66	154,602,511.93
12/27/2019	35,859,062,171.26	154,602,511.93
12/28/2019	35,859,062,171.26	154,602,511.93
12/29/2019	35,834,062,171.26	154,602,511.93
12/30/2019	35,879,648,378.74	154,602,511.93
12/31/2019	35,695,857,682.79	154,679,243.65
	$ 34,087,894,441.49	**$ 160,908,858.11**

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



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 12/31/2019 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$33,431,319	$189,006
Gains (Losses) on Sales/Calls of Non-Trading Securities.	14,107	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	19,895,305	76,732
Total Revenues	$53,340,731	$265,738
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	5,730
	-	$5,730
NET INCOME	$53,340,731	$260,008

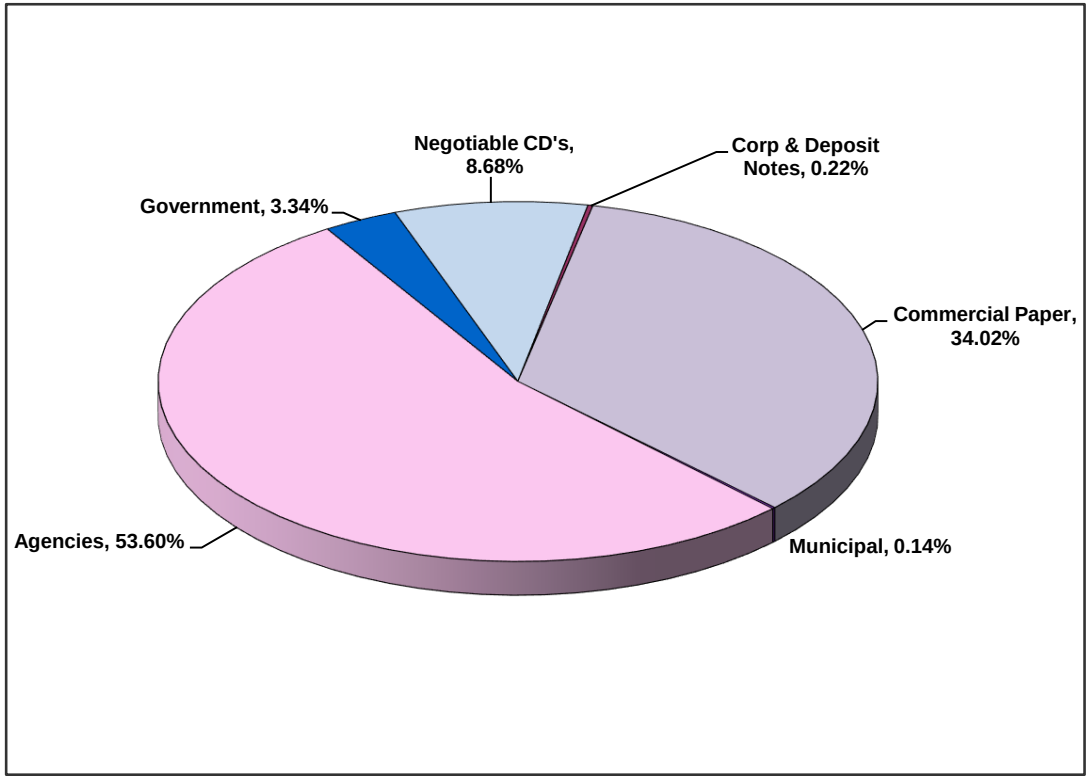
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	43.17%	
Los Angeles County and Related Entities	48.95%	
Consolidated Sanitation Districts		2.50%
Metropolitan Transportation Authority		1.18%
Miscellaneous Agencies Pooled Investments		1.50%
South Coast Air Quality Management District		2.31%
Miscellaneous		0.01%
Subtotal	92.12%	7.50%
County Bond Proceeds and Repayment Funds		0.38%
Grand Total	92.12%	7.88%

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



	In Thousands
Negotiable CD's	3,100,025
Corp & Deposit Notes	76,813
Bankers Acceptance	-
Commercial Paper	12,144,819
Municipal	50,000
Agencies	19,131,630
Other	-
Government	1,192,571
Total	$ 35,695,858

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	112248	FFCB 2.00 (CALLABLE	12/02/19	12/02/24	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	112249	FFCB 1.625	12/03/19	12/03/24	1.63	50,000,000.00	49,940,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	112270	FFCB 1.95 (CALLABLE	12/02/19	12/02/25	1.95	25,000,000.00	25,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112377	FFCB 2.13 (CALLABLE	12/09/19	12/09/26	2.13	50,000,000.00	49,925,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	112378	FFCB 2.13 (CALLABLE	12/09/19	12/09/26	2.13	23,300,000.00	23,265,050.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	112418	FFCB 1.97 (CALLABLE	12/17/19	12/17/25	1.97	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112419	FFCB 1.97 (CALLABLE	12/17/19	12/17/25	1.97	50,000,000.00	50,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	112538	FFCB 1.66	12/27/19	12/27/22	1.66	50,000,000.00	49,985,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112539	FFCB 1.625	12/27/19	12/27/21	1.63	50,000,000.00	49,975,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112556	FFCB 2.04 (CALLABLE	12/27/19	02/26/25	2.04	50,000,000.00	49,912,500.00	87,833.33	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	112557	FFCB 2.04 (CALLABLE	12/27/19	02/26/25	2.04	5,722,000.00	5,711,986.50	10,051.65	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	112558	FFCB 1.82	12/27/19	12/18/25	1.82	36,274,000.00	36,255,863.00	16,504.67	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	112577	FFCB 2.10 (CALLABLE	12/31/19	12/30/25	2.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
	FFCB TOTAL					**540,296,000.00**	**539,970,399.50**	**114,389.65**		
NTRD	112225	FHLB 2.08 (CALLABLE	12/09/19	12/09/25	2.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	112226	FHLB 2.08 (CALLABLE	12/09/19	12/09/25	2.08	25,000,000.00	25,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	112264	FHLB 2.02 (CALLABLE	12/04/19	12/04/24	2.02	50,000,000.00	50,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	112296	FHLB 2.30 (CALLABLE	12/09/19	12/09/26	2.30	50,000,000.00	50,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	112297	FHLB 2.30 (CALLABLE	12/09/19	12/09/26	2.30	47,000,000.00	47,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	112330	FHLB 2.07 (CALLABLE	12/11/19	12/11/25	2.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	112331	FHLB 2.07 (CALLABLE	12/11/19	12/11/25	2.07	25,000,000.00	25,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	112332	FHLB 2.02 (CALLABLE	12/16/19	12/16/26	2.02	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	112333	FHLB 2.14 (CALLABLE	12/17/19	12/17/26	2.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	112334	FHLB 2.14 (CALLABLE	12/17/19	12/17/26	2.14	26,265,000.00	26,265,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112335	FHLB 2.00 (CALLABLE	12/19/19	12/19/24	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	112382	FHLB 2.09 (CALLABLE	12/27/19	12/26/25	2.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112383	FHLB 2.09 (CALLABLE	12/27/19	12/26/25	2.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112399	FHLB 2.05 (CALLABLE	12/16/19	12/16/24	2.05	41,215,000.00	41,215,000.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	112400	FHLB 2.20 (CALLABLE	12/18/19	12/18/26	2.20	25,000,000.00	25,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	112416	FHLB 2.00 (CALLABLE	12/11/19	12/11/24	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112471	FHLB 2.00 (CALLABLE	12/17/19	12/11/24	2.00	17,155,000.00	17,146,422.50	5,718.33	CITIBANK	KEYBANC CAP MKTS INC
NTRD	112486	FHLB 2.09 (CALLABLE	12/23/19	12/23/26	2.09	40,000,000.00	40,000,000.00	0.00	CITIBANK	STIFEL- NICOLAUS & CO INC
NTRD	112510	FHLB 2.20 (CALLABLE	12/24/19	12/23/26	2.20	50,000,000.00	50,000,000.00	3,055.56	CITIBANK	FHN FINANCIAL CAP MKTS
	FHLB TOTAL					**796,635,000.00**	**796,626,422.50**	**8,773.89**		
NTRD	112310	FHLB D-N	12/04/19	01/23/20	1.58	50,000,000.00	49,890,277.78	0.00	CITIBANK	MFR SEC- INC
NTRD	112311	FHLB D-N	12/04/19	01/23/20	1.58	50,000,000.00	49,890,277.78	0.00	CITIBANK	MFR SEC- INC
	FHLD TOTAL					**100,000,000.00**	**99,780,555.56**	**0.00**		
NTRD	112224	FHLMC 2.00 (CALLABL	12/04/19	12/04/24	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	THE WILLIAMS CAPITAL CORP., L.P.
NTRD	112239	FHLMC 2.02 (CALLABL	12/04/19	12/04/24	2.02	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	112241	FHLMC 2.01 (CALLABL	12/04/19	12/04/24	2.01	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112242	FHLMC 2.01 (CALLABL	12/04/19	12/04/24	2.01	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112250	FHLMC 2.03 (CALLABL	12/04/19	12/04/24	2.03	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	112265	FHLMC 2.04 (CALLABL	12/16/19	12/16/24	2.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112365	FHLMC 2.08 (CALLABL	12/27/19	12/30/26	2.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112381	FHLMC 2.00 (CALLABL	12/19/19	06/19/24	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	112398	FHLMC 2.05 (CALLABL	12/12/19	12/12/24	2.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112401	FHLMC 2.05 (CALLABL	12/27/19	12/26/24	2.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	112420	FHLMC 2.00 (CALLABL	12/27/19	12/23/25	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112421	FHLMC 2.00 (CALLABL	12/27/19	12/23/25	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112422	FHLMC 2.01 (CALLABL	12/27/19	12/23/26	2.01	50,000,000.00	50,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112423	FHLMC 2.01 (CALLABL	12/27/19	12/23/26	2.01	50,000,000.00	50,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112439	FHLMC 2.01 (CALLABL	12/27/19	12/23/26	2.01	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	112453	FHLMC 2.00 (CALLABL	12/24/19	06/24/24	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	112500	FHLMC 2.15 (CALLABL	12/27/19	12/23/26	2.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112501	FHLMC 2.16 (CALLABL	12/27/19	12/23/26	2.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	112511	FHLMC 2.08 (CALLABL	12/24/19	12/24/24	2.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	112512	FHLMC 2.08 (CALLABL	12/24/19	12/24/24	2.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC

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NTRD	112522	FHLMC 2.01 (CALLABL	12/24/19	12/24/24	2.01	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNIONBANC INVEST SVCS-LLC
NTRD	112525	FHLMC 2.025 (CALLAB	12/27/19	06/26/24	2.03	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	112526	FHLMC 2.07 (CALLABL	12/27/19	12/24/24	2.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	112545	FHLMC 2.00 (CALLABL	12/30/19	09/30/24	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
	FHLMC (S) TOTAL					**1,200,000,000.00**	**1,200,000,000.00**	**0.00**		
NTRD	112240	FHLMC 2.05 (CALLABL	12/04/19	12/02/25	2.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	CANTOR FITZGERALD
	FHLMC (Q) TOTAL					**50,000,000.00**	**50,000,000.00**	**0.00**		
NTRD	112251	FHLMC 3.50 (CALLABL	12/04/19	12/04/24	3.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
	MCSA TOTAL					**50,000,000.00**	**50,000,000.00**	**0.00**		
NTRD	112271	CHARIOT FUNDING LLC	12/02/19	01/31/20	1.77	50,000,000.00	49,852,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112272	LA FAYETTE ASSET SE	12/02/19	01/02/20	1.67	25,000,000.00	24,964,048.61	0.00	CITIBANK	MFR SEC- INC
NTRD	112273	ATLANTIC ASSET SEC	12/02/19	01/03/20	1.67	50,000,000.00	49,925,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112274	JUPITER SEC COMPANY	12/02/19	01/31/20	1.77	50,000,000.00	49,852,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112275	JUPITER SEC COMPANY	12/02/19	01/21/20	1.77	35,000,000.00	34,913,958.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112276	CRC FUNDING LLC CP	12/02/19	02/07/20	1.77	50,000,000.00	49,835,291.67	0.00	CITIBANK	MFR SEC- INC
NTRD	112277	AUTOBAHN FUNDING CO	12/02/19	01/02/20	1.64	25,000,000.00	24,964,694.44	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112278	CAFCO LLC CP	12/02/19	02/07/20	1.78	50,000,000.00	49,834,361.11	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	112279	ING U.S. FUNDING LL	12/02/19	12/23/19	1.61	50,000,000.00	49,953,041.67	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	112280	MONT BLANC CAPITAL	12/02/19	03/04/20	1.87	25,432,000.00	25,309,142.25	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112281	LA FAYETTE ASSET SE	12/02/19	12/23/19	1.58	25,271,000.00	25,247,708.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112282	CIESCO LLC CP	12/02/19	02/06/20	1.78	30,000,000.00	29,902,100.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112283	NATIXIS NY BRANCH C	12/02/19	12/03/19	1.54	50,000,000.00	49,997,861.11	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112284	NATIXIS NY BRANCH C	12/02/19	12/03/19	1.54	50,000,000.00	49,997,861.11	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112285	NATIXIS NY BRANCH C	12/02/19	12/13/19	1.56	50,000,000.00	49,976,166.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112286	NATIXIS NY BRANCH C	12/02/19	12/13/19	1.56	7,257,000.00	7,253,540.83	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112293	CANCARA ASSET SEC L	12/04/19	03/02/20	1.87	50,000,000.00	49,768,847.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112294	CANCARA ASSET SEC L	12/04/19	03/02/20	1.87	2,000,000.00	1,990,753.89	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	112302	TORONTO DOMINION BA	12/03/19	01/06/20	1.69	50,000,000.00	49,920,194.44	0.00	CITIBANK	MFR SEC- INC
NTRD	112303	CHARIOT FUNDING LLC	12/03/19	01/21/20	1.77	50,000,000.00	49,879,541.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112304	LA FAYETTE ASSET SE	12/03/19	02/03/20	1.78	25,000,000.00	24,923,361.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112305	CIESCO LLC CP	12/03/19	03/05/20	1.82	50,000,000.00	49,764,916.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112306	CAFCO LLC CP	12/03/19	03/02/20	1.81	40,132,000.00	39,950,402.70	0.00	CITIBANK	MFR SEC- INC
NTRD	112312	AUTOBAHN FUNDING CO	12/04/19	01/03/20	1.63	35,000,000.00	34,952,458.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112313	REGENCY MARKETS NO.	12/04/19	01/09/20	1.70	50,000,000.00	49,915,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112314	REGENCY MARKETS NO.	12/04/19	01/09/20	1.70	50,000,000.00	49,915,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112315	JUPITER SEC COMPANY	12/04/19	02/06/20	1.78	50,000,000.00	49,841,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112316	REGENCY MARKETS NO.	12/04/19	01/09/20	1.69	48,687,000.00	48,604,718.97	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112317	TORONTO DOMINION BA	12/04/19	01/08/20	1.70	50,000,000.00	49,917,361.11	0.00	CITIBANK	MFR SEC- INC
NTRD	112318	LA FAYETTE ASSET SE	12/04/19	01/03/20	1.67	20,000,000.00	19,972,166.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112319	SHEFFIELD RECEIVABL	12/04/19	02/03/20	1.80	50,000,000.00	49,847,500.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112320	NATIXIS NY BRANCH C	12/04/19	12/05/19	1.53	50,000,000.00	49,997,875.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112321	NATIXIS NY BRANCH C	12/04/19	12/05/19	1.53	50,000,000.00	49,997,875.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112322	NATIXIS NY BRANCH C	12/04/19	12/05/19	1.53	50,000,000.00	49,997,875.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112323	NATIXIS NY BRANCH C	12/04/19	12/05/19	1.53	50,000,000.00	49,997,875.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112324	NATIXIS NY BRANCH C	12/04/19	12/05/19	1.53	50,000,000.00	49,997,875.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112325	CIESCO LLC CP	12/04/19	02/03/20	1.76	50,000,000.00	49,850,888.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112326	CHARIOT FUNDING LLC	12/04/19	02/04/20	1.77	50,000,000.00	49,847,583.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112327	LA FAYETTE ASSET SE	12/04/19	03/03/20	1.85	33,330,000.00	33,175,848.75	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112328	CHARIOT FUNDING LLC	12/05/19	01/02/20	1.70	50,000,000.00	49,933,888.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112329	CHARIOT FUNDING LLC	12/05/19	01/02/20	1.70	50,000,000.00	49,933,888.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112336	EMERSON ELECTRIC CO	12/05/19	01/06/20	1.58	50,000,000.00	49,929,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112337	EMERSON ELECTRIC CO	12/05/19	01/06/20	1.58	50,000,000.00	49,929,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112338	LA FAYETTE ASSET SE	12/05/19	01/08/20	1.67	25,000,000.00	24,960,569.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112339	REGENCY MARKETS NO.	12/05/19	01/09/20	1.73	50,000,000.00	49,915,902.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112340	REGENCY MARKETS NO.	12/05/19	01/09/20	1.73	23,345,000.00	23,305,735.01	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112341	TORONTO DOMINION BA	12/05/19	01/15/20	1.74	50,000,000.00	49,900,916.67	0.00	CITIBANK	MFR SEC- INC
NTRD	112342	LA FAYETTE ASSET SE	12/05/19	01/02/20	1.67	25,000,000.00	24,967,527.78	0.00	CITIBANK	RBC CAP MKTS LLC

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NTRD	112343	THUNDER BAY FUNDING	12/05/19	02/13/20	1.76	25,000,000.00	24,914,444.44	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112344	CIESCO LLC CP	12/05/19	03/04/20	1.83	50,000,000.00	49,771,250.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112345	CIESCO LLC CP	12/05/19	03/04/20	1.83	25,000,000.00	24,885,625.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112346	NATIXIS NY BRANCH C	12/05/19	12/06/19	1.53	50,000,000.00	49,997,875.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112347	NATIXIS NY BRANCH C	12/05/19	12/06/19	1.53	50,000,000.00	49,997,875.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112348	NATIXIS NY BRANCH C	12/05/19	12/06/19	1.53	50,000,000.00	49,997,875.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112349	TORONTO DOMINION BA	12/05/19	01/07/20	1.77	50,000,000.00	49,918,875.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112350	THUNDER BAY FUNDING	12/05/19	02/24/20	1.77	50,000,000.00	49,800,875.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112351	THUNDER BAY FUNDING	12/05/19	02/24/20	1.77	3,250,000.00	3,237,056.88	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112352	CHARIOT FUNDING LLC	12/05/19	12/06/19	1.58	50,000,000.00	49,997,805.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112353	CHARIOT FUNDING LLC	12/05/19	12/06/19	1.58	50,000,000.00	49,997,805.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112354	CHARIOT FUNDING LLC	12/05/19	12/06/19	1.58	50,000,000.00	49,997,805.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112355	CHARIOT FUNDING LLC	12/05/19	12/06/19	1.58	9,699,000.00	9,698,574.32	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112356	OLD LINE FUNDING LL	12/05/19	03/04/20	1.81	32,821,000.00	32,672,484.98	0.00	CITIBANK	MFR SEC- INC
NTRD	112362	CHARIOT FUNDING LLC	12/06/19	01/07/20	1.70	50,000,000.00	49,924,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112363	AUTOBAHN FUNDING CO	12/06/19	01/06/20	1.60	50,000,000.00	49,931,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112364	JUPITER SEC COMPANY	12/06/19	01/07/20	1.75	25,000,000.00	24,961,111.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112366	ATLANTIC ASSET SEC	12/06/19	01/02/20	1.65	50,000,000.00	49,938,125.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112367	AUTOBAHN FUNDING CO	12/06/19	01/06/20	1.61	40,000,000.00	39,944,544.44	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112368	LA FAYETTE ASSET SE	12/06/19	01/21/20	1.70	25,000,000.00	24,945,694.44	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112369	CIESCO LLC CP	12/06/19	01/21/20	1.72	25,000,000.00	24,945,055.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112370	CHARIOT FUNDING LLC	12/06/19	02/04/20	1.77	50,000,000.00	49,852,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112371	NATIXIS NY BRANCH C	12/06/19	12/09/19	1.53	50,000,000.00	49,993,625.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112372	NATIXIS NY BRANCH C	12/06/19	12/09/19	1.53	42,152,000.00	42,146,625.62	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112379	ATLANTIC ASSET SEC	12/09/19	01/08/20	1.66	50,000,000.00	49,930,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112386	REGENCY MARKETS NO.	12/09/19	01/08/20	1.80	50,000,000.00	49,925,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112387	REGENCY MARKETS NO.	12/09/19	01/08/20	1.80	50,000,000.00	49,925,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112388	CHARIOT FUNDING LLC	12/09/19	01/08/20	1.74	50,000,000.00	49,927,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112389	JUPITER SEC COMPANY	12/09/19	01/10/20	1.74	50,000,000.00	49,922,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112390	JUPITER SEC COMPANY	12/09/19	01/10/20	1.74	50,000,000.00	49,922,666.67	0.00	CITIBANK	MISCHLER FINANCIAL

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NTRD	112391	REGENCY MARKETS NO.	12/09/19	01/08/20	1.80	50,000,000.00	49,925,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112392	REGENCY MARKETS NO.	12/09/19	01/08/20	1.80	50,000,000.00	49,925,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112393	EMERSON ELECTRIC CO	12/09/19	01/10/20	1.59	50,000,000.00	49,929,333.33	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	112394	AUTOBAHN FUNDING CO	12/09/19	01/13/20	1.60	50,000,000.00	49,922,222.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112395	REGENCY MARKETS NO.	12/09/19	01/08/20	1.80	50,000,000.00	49,925,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112396	REGENCY MARKETS NO.	12/09/19	01/08/20	1.80	50,000,000.00	49,925,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112402	CHARIOT FUNDING LLC	12/10/19	01/14/20	1.77	50,000,000.00	49,913,958.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112403	JUPITER SEC COMPANY	12/10/19	01/13/20	1.76	25,000,000.00	24,958,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112404	LA FAYETTE ASSET SE	12/10/19	01/14/20	1.67	23,603,000.00	23,564,677.91	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112405	EMERSON ELECTRIC CO	12/10/19	01/14/20	1.61	50,000,000.00	49,921,736.11	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112406	EMERSON ELECTRIC CO	12/10/19	01/14/20	1.61	50,000,000.00	49,921,736.11	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112407	CAFCO LLC CP	12/10/19	02/10/20	1.79	50,000,000.00	49,845,861.11	0.00	CITIBANK	MFR SEC- INC
NTRD	112408	SHEFFIELD RECEIVABL	12/10/19	02/10/20	1.80	50,000,000.00	49,845,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112409	TORONTO DOMINION BA	12/10/19	01/15/20	1.79	50,000,000.00	49,910,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112410	CAFCO LLC CP	12/10/19	03/05/20	1.83	50,000,000.00	49,781,416.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	112411	NATIXIS NY BRANCH C	12/10/19	12/11/19	1.53	50,000,000.00	49,997,875.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112412	NATIXIS NY BRANCH C	12/10/19	12/11/19	1.53	50,000,000.00	49,997,875.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112413	CANCARA ASSET SEC L	12/10/19	03/06/20	1.89	50,000,000.00	49,771,625.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112414	CANCARA ASSET SEC L	12/10/19	03/06/20	1.89	19,981,000.00	19,889,736.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112417	OLD LINE FUNDING LL	12/11/19	01/30/20	1.74	50,000,000.00	49,879,166.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112425	AUTOBAHN FUNDING CO	12/11/19	01/14/20	1.60	40,000,000.00	39,939,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112426	JUPITER SEC COMPANY	12/11/19	01/15/20	1.78	50,000,000.00	49,913,472.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112427	THUNDER BAY FUNDING	12/11/19	02/06/20	1.76	40,000,000.00	39,888,533.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112428	COCA COLA CO CP	12/11/19	02/03/20	1.62	50,000,000.00	49,878,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112429	AUTOBAHN FUNDING CO	12/11/19	01/15/20	1.61	35,000,000.00	34,945,215.28	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	112430	CIESCO LLC CP	12/11/19	02/06/20	1.75	50,000,000.00	49,861,458.33	0.00	CITIBANK	MFR SEC- INC
NTRD	112431	OLD LINE FUNDING LL	12/11/19	02/06/20	1.76	50,000,000.00	49,860,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112432	ATLANTIC ASSET SEC	12/11/19	01/07/20	1.66	40,000,000.00	39,950,200.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112433	CIESCO LLC CP	12/11/19	02/10/20	1.75	50,000,000.00	49,851,736.11	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112434	TORONTO DOMINION BA	12/11/19	01/21/20	1.84	50,000,000.00	49,895,222.22	0.00	CITIBANK	MFR SEC- INC

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NTRD	112438	COCA COLA CO CP	12/12/19	03/02/20	1.66	50,000,000.00	49,813,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112440	MONT BLANC CAPITAL	12/12/19	02/13/20	1.91	50,000,000.00	49,832,875.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112441	MONT BLANC CAPITAL	12/12/19	02/13/20	1.91	17,056,000.00	16,998,990.32	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112442	EMERSON ELECTRIC CO	12/12/19	01/21/20	1.59	50,000,000.00	49,911,666.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112443	EMERSON ELECTRIC CO	12/12/19	01/21/20	1.59	50,000,000.00	49,911,666.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112444	OLD LINE FUNDING LL	12/12/19	01/14/20	1.74	50,000,000.00	49,920,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112445	ATLANTIC ASSET SEC	12/12/19	01/17/20	1.65	50,000,000.00	49,917,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112446	ATLANTIC ASSET SEC	12/12/19	01/24/20	1.70	50,000,000.00	49,897,875.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112447	OLD LINE FUNDING LL	12/12/19	01/15/20	1.74	50,000,000.00	49,917,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112448	TORONTO DOMINION BA	12/12/19	01/14/20	1.92	50,000,000.00	49,912,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112454	TORONTO DOMINION BA	12/13/19	01/17/20	2.00	50,000,000.00	49,902,777.78	0.00	CITIBANK	MFR SEC- INC
NTRD	112455	SHEFFIELD RECEIVABL	12/13/19	01/21/20	1.95	50,000,000.00	49,894,375.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112456	SHEFFIELD RECEIVABL	12/13/19	01/31/20	1.95	50,000,000.00	49,867,291.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112457	CHARIOT FUNDING LLC	12/13/19	01/06/20	1.95	44,113,000.00	44,055,653.10	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112460	REGENCY MARKETS NO.	12/16/19	01/15/20	2.00	50,000,000.00	49,916,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112461	REGENCY MARKETS NO.	12/16/19	01/15/20	2.00	50,000,000.00	49,916,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112462	REGENCY MARKETS NO.	12/16/19	01/16/20	2.00	50,000,000.00	49,913,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112463	PFIZER INC CP	12/16/19	02/10/20	1.81	50,000,000.00	49,859,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112464	THUNDER BAY FUNDING	12/16/19	01/15/20	1.87	31,435,000.00	31,386,013.79	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112465	EMERSON ELECTRIC CO	12/16/19	01/23/20	1.62	30,000,000.00	29,948,700.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112466	AUTOBAHN FUNDING CO	12/16/19	01/28/20	1.70	40,000,000.00	39,918,777.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112467	ATLANTIC ASSET SEC	12/16/19	02/05/20	1.82	50,000,000.00	49,871,083.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112468	CANCARA ASSET SEC L	12/16/19	02/13/20	1.90	25,000,000.00	24,922,152.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112472	THUNDER BAY FUNDING	12/17/19	02/05/20	1.86	50,000,000.00	49,870,833.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112473	SHEFFIELD RECEIVABL	12/17/19	02/07/20	1.98	50,000,000.00	49,857,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112474	CRC FUNDING LLC CP	12/17/19	02/14/20	1.82	50,000,000.00	49,850,861.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112475	CRC FUNDING LLC CP	12/17/19	02/14/20	1.82	10,000,000.00	9,970,172.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112476	CANADIAN IMP BK OF	12/17/19	01/21/20	1.94	50,000,000.00	49,905,694.44	0.00	CITIBANK	MFR SEC- INC
NTRD	112477	OLD LINE FUNDING LL	12/17/19	02/05/20	1.85	25,000,000.00	24,935,763.89	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112478	ATLANTIC ASSET SEC	12/17/19	01/17/20	1.90	50,000,000.00	49,918,194.44	0.00	CITIBANK	RBC CAP MKTS LLC

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NTRD	112479	CAFCO LLC CP	12/17/19	02/14/20	1.82	50,000,000.00	49,850,861.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112480	LA FAYETTE ASSET SE	12/17/19	01/17/20	1.75	25,000,000.00	24,962,326.39	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112483	AUTOBAHN FUNDING CO	12/18/19	01/21/20	1.70	50,000,000.00	49,919,722.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112484	CAFCO LLC CP	12/18/19	01/22/20	1.72	50,000,000.00	49,916,388.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112487	AUTOBAHN FUNDING CO	12/18/19	01/22/20	1.70	50,000,000.00	49,917,361.11	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112488	LA FAYETTE ASSET SE	12/18/19	02/11/20	1.84	50,000,000.00	49,859,444.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112489	CANCARA ASSET SEC L	12/18/19	02/25/20	1.92	50,000,000.00	49,816,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112490	SHEFFIELD RECEIVABL	12/18/19	02/14/20	1.96	50,000,000.00	49,842,111.11	0.00	CITIBANK	MFR SEC- INC
NTRD	112491	CANCARA ASSET SEC L	12/18/19	02/25/20	1.92	25,000,000.00	24,908,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112492	AUTOBAHN FUNDING CO	12/18/19	01/23/20	1.70	25,000,000.00	24,957,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112493	CRC FUNDING LLC CP	12/18/19	02/18/20	1.81	50,000,000.00	49,844,138.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112494	AUTOBAHN FUNDING CO	12/18/19	01/24/20	1.70	25,000,000.00	24,956,319.44	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112498	ATLANTIC ASSET SEC	12/20/19	01/21/20	1.95	35,000,000.00	34,939,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112502	REGENCY MARKETS NO.	12/19/19	01/21/20	2.00	50,000,000.00	49,908,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112503	TORONTO DOMINION BA	12/19/19	01/24/20	1.96	50,000,000.00	49,902,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112504	ING U.S. FUNDING LL	12/19/19	02/11/20	1.90	50,000,000.00	49,857,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112507	ATLANTIC ASSET SEC	12/20/19	01/21/20	1.96	50,000,000.00	49,912,888.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112508	ATLANTIC ASSET SEC	12/23/19	01/22/20	1.92	50,000,000.00	49,920,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112509	ATLANTIC ASSET SEC	12/23/19	01/22/20	1.90	50,000,000.00	49,920,833.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112514	ATLANTIC ASSET SEC	12/20/19	01/21/20	1.95	50,000,000.00	49,913,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112515	SHEFFIELD RECEIVABL	12/20/19	02/05/20	1.93	50,000,000.00	49,874,013.89	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	112516	MONT BLANC CAPITAL	12/20/19	01/17/20	2.00	27,373,000.00	27,330,419.78	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	112517	UNILEVER CAPITAL CO	12/20/19	02/07/20	1.72	39,000,000.00	38,908,696.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112518	CANCARA ASSET SEC L	12/20/19	02/25/20	1.95	24,500,000.00	24,411,085.42	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112519	CANCARA ASSET SEC L	12/20/19	02/10/20	1.95	10,000,000.00	9,971,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112523	ATLANTIC ASSET SEC	12/24/19	01/22/20	2.02	50,000,000.00	49,918,638.89	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112527	CANADIAN IMP BK OF	12/23/19	01/24/20	1.88	50,000,000.00	49,916,444.44	0.00	CITIBANK	MFR SEC- INC
NTRD	112528	LA FAYETTE ASSET SE	12/23/19	01/28/20	1.87	50,000,000.00	49,906,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112529	CRC FUNDING LLC CP	12/23/19	03/23/20	1.92	50,000,000.00	49,757,333.33	0.00	CITIBANK	MFR SEC- INC
NTRD	112530	NATIXIS NY BRANCH C	12/23/19	02/03/20	1.86	50,000,000.00	49,891,500.00	0.00	CITIBANK	MISCHLER FINANCIAL

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NTRD	112531	CAFCO LLC CP	12/23/19	03/16/20	1.93	48,007,000.00	47,790,808.48	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112533	ATLANTIC ASSET SEC	12/24/19	01/21/20	1.99	47,000,000.00	46,927,254.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112534	ATLANTIC ASSET SEC	12/24/19	01/22/20	2.02	50,000,000.00	49,918,638.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112535	ATLANTIC ASSET SEC	12/24/19	01/22/20	2.02	13,798,000.00	13,775,547.59	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112536	SHEFFIELD RECEIVABL	12/24/19	01/31/20	1.94	50,000,000.00	49,897,611.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112540	CANADIAN IMP BK OF	12/24/19	01/28/20	1.89	50,000,000.00	49,908,125.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112544	CANADIAN IMP BK OF	12/26/19	01/17/20	1.79	50,000,000.00	49,945,305.56	0.00	CITIBANK	MFR SEC- INC
NTRD	112547	AUTOBAHN FUNDING CO	12/26/19	01/31/20	1.69	50,000,000.00	49,915,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112548	TORONTO DOMINION BA	12/26/19	01/17/20	1.84	50,000,000.00	49,943,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112553	ATLANTIC ASSET SEC	12/27/19	01/23/20	1.76	50,000,000.00	49,934,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112554	ATLANTIC ASSET SEC	12/27/19	01/27/20	1.78	35,000,000.00	34,946,352.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112559	NATIXIS NY BRANCH C	12/27/19	02/07/20	1.86	50,000,000.00	49,891,500.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112560	LA FAYETTE ASSET SE	12/27/19	03/23/20	1.88	35,000,000.00	34,840,983.33	0.00	CITIBANK	MFR SEC- INC
NTRD	112561	CANADIAN IMP BK OF	12/27/19	01/30/20	1.63	50,000,000.00	49,923,027.78	0.00	CITIBANK	MFR SEC- INC
NTRD	112562	ATLANTIC ASSET SEC	12/27/19	01/30/20	1.78	50,000,000.00	49,915,944.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112563	NATIXIS NY BRANCH C	12/27/19	02/12/20	1.86	50,000,000.00	49,878,583.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112567	OLD LINE FUNDING LL	12/30/19	03/30/20	1.89	50,000,000.00	49,761,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112568	OLD LINE FUNDING LL	12/30/19	03/27/20	1.88	50,000,000.00	49,770,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112570	AUTOBAHN FUNDING CO	12/30/19	01/30/20	1.70	50,000,000.00	49,926,805.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112571	ATLANTIC ASSET SEC	12/30/19	01/31/20	1.78	50,000,000.00	49,920,888.89	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112572	LA FAYETTE ASSET SE	12/30/19	01/31/20	1.77	50,000,000.00	49,921,333.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112573	ATLANTIC ASSET SEC	12/30/19	01/30/20	1.77	50,000,000.00	49,923,791.67	0.00	CITIBANK	MFR SEC- INC
NTRD	112578	CAFCO LLC CP	12/31/19	03/31/20	1.84	25,000,000.00	24,883,722.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
	CPD TOTAL					**8,289,242,000.00**	**8,272,432,097.84**	**0.00**		
NTRD	112380	USTN 1.625	12/09/19	11/15/22	1.63	50,000,000.00	49,949,200.00	53,571.43	CITIBANK	SUN TRUST ROBINSON HUMPHREY
	US TREASURY NTS TOTAL					**50,000,000.00**	**49,949,200.00**	**53,571.43**		
NTRD	112287	UST BILL	12/02/19	11/05/20	1.56	50,000,000.00	49,267,854.17	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112288	UST BILL	12/02/19	11/05/20	1.56	50,000,000.00	49,267,854.17	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	112289	UST BILL	12/02/19	11/05/20	1.56	50,000,000.00	49,267,854.17	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112290	UST BILL	12/02/19	11/05/20	1.56	50,000,000.00	49,267,854.17	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112298	UST BILL	12/04/19	05/28/20	1.55	50,000,000.00	49,620,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112299	UST BILL	12/04/19	05/28/20	1.55	50,000,000.00	49,620,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112300	UST BILL	12/04/19	05/28/20	1.55	50,000,000.00	49,620,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112301	UST BILL	12/04/19	05/28/20	1.55	50,000,000.00	49,620,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	112357	UST BILL	12/05/19	03/05/20	1.51	50,000,000.00	49,808,836.81	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	112358	UST BILL	12/05/19	03/05/20	1.51	50,000,000.00	49,808,836.81	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	112359	UST BILL	12/05/19	03/05/20	1.51	50,000,000.00	49,808,836.81	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	112360	UST BILL	12/05/19	03/05/20	1.51	50,000,000.00	49,808,836.81	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	112564	UST BILL	12/27/19	06/25/20	1.54	50,000,000.00	49,613,489.58	0.00	CITIBANK	MFR SEC- INC
NTRD	112565	UST BILL	12/27/19	06/25/20	1.54	50,000,000.00	49,613,489.58	0.00	CITIBANK	MFR SEC- INC
	US TBILLS TOTAL					**700,000,000.00**	**694,015,743.08**	**0.00**		
NTRD	112295	MUFG UNION BANK NA	12/04/19	01/03/20	1.60	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	112436	MUFG UNION BANK NA	12/11/19	01/16/20	1.63	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	112549	MUFG UNION BANK NA	12/26/19	02/25/20	1.70	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	112579	MUFG UNION BANK NA	12/31/19	02/25/20	1.70	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	112580	MUFG UNION BANK NA	12/31/19	02/25/20	1.70	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**250,000,000.00**	**250,000,000.00**	**0.00**		
NTRD	112291	CANADIAN IMP. BK OF	12/02/19	01/02/20	1.69	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112307	WESTPAC BANKING COR	12/03/19	06/01/20	1.86	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112308	BANK OF MONTREAL CH	12/03/19	01/06/20	1.76	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	112309	NORDEA BANK ABP NY	12/03/19	03/02/20	1.81	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	112361	CANADIAN IMP. BK OF	12/05/19	01/06/20	1.69	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112373	DNB BANK ASA NY CD	12/06/19	01/06/20	1.57	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	112374	CANADIAN IMP. BK OF	12/06/19	01/21/20	1.75	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112375	ROYAL BANK OF CANAD	12/06/19	05/15/20	1.82	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112376	ROYAL BANK OF CANAD	12/06/19	05/15/20	1.82	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC

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NTRD	112415	DNB BANK ASA NY CD	12/10/19	01/06/20	1.56	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112435	CANADIAN IMP. BK OF	12/11/19	01/15/20	1.85	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112450	SVENSKA HANDELSBANK	12/13/19	03/13/20	1.77	50,000,000.00	50,001,258.29	0.00	CITIBANK	MFR SEC- INC
NTRD	112451	BANK OF MONTREAL CH	12/16/19	01/16/20	1.90	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112452	ROYAL BANK OF CANAD	12/16/19	06/15/20	1.82	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112458	BANK OF NOVA SCOTIA	12/13/19	03/13/20	1.87	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112469	BANK OF NOVA SCOTIA	12/16/19	02/14/20	1.84	50,000,000.00	50,000,830.80	0.00	CITIBANK	MFR SEC- INC
NTRD	112481	BANK OF NOVA SCOTIA	12/17/19	02/19/20	1.84	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	112485	CREDIT AGRICOLE CIB	12/18/19	03/17/20	1.83	50,000,000.00	50,001,244.34	0.00	CITIBANK	MFR SEC- INC
NTRD	112495	CREDIT SUISSE NY CD	12/18/19	02/20/20	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112496	CREDIT SUISSE NY CD	12/18/19	02/21/20	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112499	BANK OF MONTREAL CH	12/20/19	01/22/20	1.90	50,000,000.00	50,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	112505	BANK OF NOVA SCOTIA	12/19/19	03/19/20	1.88	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	112521	TORONTO DOMINION BA	12/23/19	01/24/20	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	112524	BANK OF MONTREAL CH	12/24/19	01/23/20	1.98	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	112537	CANADIAN IMP. BK OF	12/24/19	01/24/20	1.90	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112550	CREDIT SUISSE NY CD	12/26/19	04/20/20	1.91	50,000,000.00	50,001,601.31	0.00	CITIBANK	MFR SEC- INC
NTRD	112551	CREDIT SUISSE NY CD	12/26/19	04/20/20	1.91	50,000,000.00	50,001,601.31	0.00	CITIBANK	MFR SEC- INC
NTRD	112555	CREDIT AGRICOLE CIB	12/27/19	03/30/20	1.86	50,000,000.00	50,001,299.28	0.00	CITIBANK	MFR SEC- INC
NTRD	112569	NORDEA BANK ABP NY	12/30/19	03/30/20	1.80	50,000,000.00	50,001,258.20	0.00	CITIBANK	MFR SEC- INC
	YANK CDS TOTAL					**1,450,000,000.00**	**1,450,009,093.53**	**0.00**		
NTRD-PSI TOTAL						**13,476,173,000.00**	**13,452,783,512.01**	**176,734.97**		
TRADE	112546	USTN 1.50	12/24/19	11/30/24	1.50	50,000,000.00	49,406,250.00	49,180.33	CITIBANK	PIPER JAFFRAY & CO
	US TREASURY NTS TOTAL					**50,000,000.00**	**49,406,250.00**	**49,180.33**		
TRADE PSI TOTAL						**50,000,000.00**	**49,406,250.00**	**49,180.33**		
		PSI TOTAL				**13,526,173,000.00**	**13,502,189,762.01**	**225,915.30**		

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12/02/19	NTRD	103760	FFCB 1.67 (CALL	CALL	18,000,000.00	18,000,000.00	96,860.00	0.00	18,096,860.00
12/02/19	NTRD	103927	FFCB 1.71 (CALL	CALL	25,000,000.00	25,000,000.00	112,812.50	0.00	25,112,812.50
12/02/19	NTRD	105839	FFCB 1.81 (CALL	CALL	20,000,000.00	20,000,000.00	43,238.89	0.00	20,043,238.89
12/03/19	NTRD	104785	FFCB 1.99 (CALL	CALL	23,650,000.00	23,637,386.12	39,219.58	12,613.88	23,689,219.58
12/11/19	NTRD	104551	FFCB 2.03 (CALL	CALL	40,000,000.00	40,000,000.00	320,288.89	0.00	40,320,288.89
12/11/19	NTRD	104629	FFCB 2.03 (CALL	CALL	42,205,000.00	42,205,000.00	337,944.81	0.00	42,542,944.81
12/26/19	NTRD	111663	FFCB 2.22 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
			FFCB TOTAL		**218,855,000.00**	**218,842,386.12**	**950,364.67**	**12,613.88**	**219,805,364.67**
12/04/19	NTRD	103179	FHLB 2.00 (CALL	CALL	24,200,000.00	24,200,000.00	2,688.89	0.00	24,202,688.89
12/04/19	NTRD	103189	FHLB 2.00 (CALL	CALL	15,000,000.00	15,000,000.00	1,666.67	0.00	15,001,666.67
12/06/19	NTRD	103116	FHLB 2.00 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
12/09/19	NTRD	103099	FHLB 2.00 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
12/21/19	NTRD	106480	FHLB 2.07 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
12/21/19	NTRD	106481	FHLB 2.07 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
12/27/19	NTRD	103424	FHLB 2.25 (CALL	CALL	18,000,000.00	18,000,000.00	0.00	0.00	18,000,000.00
12/29/19	NTRD	106489	FHLB 2.125 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
12/31/19	NTRD	104052	FHLB 2.22 (CALL	CALL	25,000,000.00	25,000,000.00	174,208.33	0.00	25,174,208.33
			FHLB TOTAL		**207,200,000.00**	**207,200,000.00**	**178,563.89**	**0.00**	**207,378,563.89**
12/02/19	NTRD	103043	FHLMC 1.93 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
12/02/19	NTRD	103053	FHLMC 1.95 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
12/06/19	NTRD	103041	FHLMC 1.95 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
12/27/19	NTRD	111014	FHLMC 2.50 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
			FHLMC TOTAL		**100,000,000.00**	**100,000,000.00**	**0.00**	**0.00**	**100,000,000.00**
12/01/19	NTRD	103040	FNMA 1.95 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
12/15/19	NTRD	100746	FNMA 1.73 (CALL	CALL	25,000,000.00	25,000,000.00	108,125.00	0.00	25,108,125.00

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			FNMA TOTAL		**50,000,000.00**	**50,000,000.00**	**108,125.00**	**0.00**	**50,108,125.00**
12/24/19	NTRD	103684	US BANK NA MTN	CALL	25,000,000.00	24,998,506.62	208,333.33	1,493.38	25,208,333.33
			BNOTE TOTAL		**25,000,000.00**	**24,998,506.62**	**208,333.33**	**1,493.38**	**25,208,333.33**
NTRD Total					**601,055,000.00**	**601,040,892.74**	**1,445,386.89**	**14,107.26**	**602,500,386.89**

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
12/14/19	AVCCD	105587	FHLB 2.00 (CALL	CALL	15,000,000.00	15,000,000.00	75,000.00	0.00	15,075,000.00
			FFCB TOTAL		**15,000,000.00**	**15,000,000.00**	**75,000.00**	**0.00**	**15,075,000.00**
12/02/19	GF	35272	RPV TAX ALLOCAT	PCAL	280,000.00	280,000.00	0.00	0.00	280,000.00
			LONG TERM BONDS TOTAL		**280,000.00**	**280,000.00**	**0.00**	**0.00**	**280,000.00**
12/03/19	SCAQM	106824	S OF C LAIF	PCAL	70,013.52	70,013.52	0.00	0.00	70,013.52
			COLLATERALIZED TDS(Q)		**70,013.52**	**70,013.52**	**0.00**	**0.00**	**70,013.52**
SPI Total					**15,350,013.52**	**15,350,013.52**	**75,000.00**	**0.00**	**15,425,013.52**

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Comparison of Investment Cost to Market Value
As of December 31, 2019
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	3,100,025,281.53	3,100,094,500.00	$69,218.47	20,000,000.00	20,017,000.00	$17,000.00
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	12,144,819,023.00	12,144,548,521.81	($270,501.19)	0.00	0.00	$0.00
Governments	1,192,570,598.13	1,192,703,500.00	$132,901.87	35,858,123.92	35,860,600.00	$2,476.08
Agencies	19,131,629,519.18	19,104,852,412.86	($26,777,106.32)	52,684,457.41	53,464,331.52	$779,874.11
Municipals	50,000,000.00	50,000,000.00	$0.00	3,510,000.00	3,510,000.00	$0.00
Corp. & Deposit Notes	76,813,260.95	77,597,255.40	$783,994.45	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	42,626,662.32	42,626,662.32	$0.00
TOTAL	$35,695,857,682.79	$35,669,796,190.07	($26,061,492.72)	$154,679,243.65	$155,478,593.84	$799,350.19

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 0.14% of the PSI Portfolio.

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Market Pricing Exceptions
As of December 31, 2019
Attachment IXa

There were no Market Pricing Exceptions

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Treasurer Portfolio Compared to Market Value

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Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
100464	FFCB 1.53 (CALLABLE	1.5300	01/27/20	21,000,000.00	21,000,000.00	21,000,000.00
100465	FFCB 1.53 (CALLABLE	1.5300	01/27/20	21,000,000.00	21,000,000.00	21,000,000.00
100512	FFCB 1.35	1.3500	01/28/20	30,000,000.00	30,000,000.00	29,995,800.00
100627	FFCB 1.4	1.4000	02/24/20	25,000,000.00	25,000,000.00	24,996,250.00
100628	FFCB 1.4	1.4000	02/24/20	25,000,000.00	25,000,000.00	24,996,250.00
100641	FFCB 1.4	1.4000	02/24/20	27,000,000.00	27,000,000.00	26,995,950.00
100666	FFCB 1.40 (CALLABLE	1.4000	02/24/20	19,150,000.00	19,150,000.00	19,147,127.50
100680	FFCB 1.62 (CALLABLE	1.6200	02/17/21	50,000,000.00	49,988,684.93	49,958,000.00
100725	FFCB 1.40 (CALLABLE	1.4000	02/24/20	25,000,000.00	24,999,306.98	24,996,250.00
100817	FFCB 1.65 (CALLABLE	1.6500	03/01/21	12,390,000.00	12,388,558.09	12,388,389.30
100818	FFCB 1.65 (CALLABLE	1.6500	03/01/21	19,410,000.00	19,407,741.18	19,407,476.70
100950	FFCB 1.59	1.5900	03/23/20	25,000,000.00	25,000,000.00	25,000,250.00
101149	FFCB 1.41 (CALLABLE	1.4100	01/07/20	50,000,000.00	49,999,890.51	49,997,500.00
101151	FFCB 1.41 (CALLABLE	1.4100	01/07/20	47,540,000.00	47,539,895.90	47,537,623.00
101152	FFCB 1.62 (CALLABLE	1.6200	04/12/21	50,000,000.00	50,000,000.00	49,737,000.00
101154	FFCB 1.40 (CALLABLE	1.4000	04/07/20	50,000,000.00	50,000,000.00	49,980,500.00
101156	FFCB 1.62 (CALLABLE	1.6200	04/12/21	25,000,000.00	25,000,000.00	24,868,500.00
101159	FFCB 1.40 (CALLABLE	1.4000	04/07/20	50,000,000.00	49,998,340.19	49,980,500.00
101210	FFCB 1.40 (CALLABLE	1.4000	04/07/20	50,000,000.00	50,000,000.00	49,980,500.00
101277	FFCB 1.68 (CALLABLE	1.6800	04/12/21	25,000,000.00	24,993,606.24	24,991,000.00
101295	FFCB 1.40 (CALLABLE	1.4000	04/13/20	25,000,000.00	25,000,000.00	24,978,000.00
101296	FFCB 1.40 (CALLABLE	1.4000	04/13/20	25,000,000.00	25,000,000.00	24,978,000.00
101300	FFCB 1.40 (CALLABLE	1.4000	04/13/20	50,000,000.00	50,000,000.00	49,956,000.00
101324	FFCB 1.68 (CALLABLE	1.6800	04/12/21	33,600,000.00	33,593,114.10	33,587,904.00
101325	FFCB 1.68 (CALLABLE	1.6800	04/12/21	35,500,000.00	35,488,632.39	35,487,220.00
101349	FFCB 1.62 (CALLABLE	1.6200	04/20/21	50,000,000.00	49,989,594.73	49,950,000.00
101354	FFCB 1.62 (CALLABLE	1.6200	04/20/21	25,000,000.00	24,993,496.71	24,975,000.00
101356	FFCB 1.68 (CALLABLE	1.6800	04/12/21	26,440,000.00	26,433,215.66	26,430,481.60
101400	FFCB 1.62 (CALLABLE	1.6200	04/20/21	30,000,000.00	29,989,849.33	29,970,000.00
101408	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	24,988,500.00
101410	FFCB 1.42 (CALLABLE	1.4200	04/27/20	10,900,000.00	10,900,000.00	10,894,986.00
101411	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	24,988,500.00
101412	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	24,988,500.00
101413	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	24,988,500.00
101424	FFCB 1.40 (CALLABLE	1.4000	04/13/20	46,645,000.00	46,638,368.61	46,603,952.40
101448	FFCB 1.70 (CALLABLE	1.7000	05/03/21	25,000,000.00	24,993,318.73	24,991,500.00
101449	FFCB 1.70 (CALLABLE	1.7000	05/03/21	25,000,000.00	24,993,318.73	24,991,500.00
101454	FFCB 1.62 (CALLABLE	1.6200	04/20/21	20,710,000.00	20,696,442.63	20,689,290.00
101459	FFCB 1.68 (CALLABLE	1.6800	04/05/21	25,000,000.00	24,988,493.62	24,964,250.00
101475	FFCB 1.47 (CALLABLE	1.4700	05/04/20	50,000,000.00	50,000,000.00	49,973,000.00
101476	FFCB 1.47 (CALLABLE	1.4700	05/04/20	25,000,000.00	25,000,000.00	24,986,500.00
101477	FFCB 1.47 (CALLABLE	1.4700	05/04/20	25,000,000.00	25,000,000.00	24,986,500.00
101553	FFCB 1.47 (CALLABLE	1.4700	08/17/20	40,000,000.00	40,000,000.00	39,982,400.00
101567	FFCB 1.47 (CALLABLE	1.4700	08/17/20	27,000,000.00	26,998,390.51	26,988,120.00
101571	FFCB 1.47 (CALLABLE	1.4700	08/17/20	25,000,000.00	24,996,311.22	24,989,000.00
101573	FFCB 1.47 (CALLABLE	1.4700	08/17/20	30,000,000.00	29,995,307.85	29,986,800.00
101582	FFCB 1.36 (CALLABLE	1.3600	02/18/20	23,600,000.00	23,599,421.62	23,595,280.00
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/21	45,650,000.00	45,643,718.12	45,511,680.50
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/21	25,000,000.00	24,989,690.62	24,924,250.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: December 1, 2019 to December 31, 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	24,992,565.53	24,954,250.00
101609	FFCB 1.58 (CALLABLE	1.5800	02/17/21	25,000,000.00	24,993,632.41	24,954,250.00
101611	FFCB 1.58 (CALLABLE	1.5800	02/17/21	25,000,000.00	24,993,636.11	24,954,250.00
101618	FFCB 1.58 (CALLABLE	1.5800	02/17/21	30,000,000.00	29,992,501.72	29,945,100.00
101750	FFCB 1.52 (CALLABLE	1.5200	06/08/20	25,000,000.00	25,000,000.00	24,990,750.00
101829	FFCB 1.40 (CALLABLE	1.4000	03/16/20	49,000,000.00	48,998,657.78	48,991,670.00
101840	FFCB 1.55 (CALLABLE	1.5500	12/21/20	25,000,000.00	25,000,000.00	24,938,500.00
101847	FFCB 1.55 (CALLABLE	1.5500	12/21/20	33,000,000.00	32,992,861.05	32,918,820.00
101858	FFCB 1.54 (CALLABLE	1.5400	12/14/20	9,000,000.00	9,000,000.00	8,992,890.00
101891	FFCB 1.40 (CALLABLE	1.4000	03/16/20	41,500,000.00	41,499,543.96	41,492,945.00
101922	FFCB 1.47 (CALLABLE	1.4700	06/29/20	50,000,000.00	50,000,000.00	49,980,500.00
101924	FFCB 1.42 (CALLABLE	1.4200	06/29/20	25,000,000.00	25,000,000.00	24,983,750.00
101927	FFCB 1.42 (CALLABLE	1.4200	06/29/20	25,000,000.00	25,000,000.00	24,983,750.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/21	50,000,000.00	50,000,000.00	49,710,500.00
101935	FFCB 1.47 (CALLABLE	1.4700	06/29/20	25,000,000.00	25,000,000.00	24,990,250.00
101937	FFCB 1.42 (CALLABLE	1.4200	06/29/20	17,730,000.00	17,730,000.00	17,718,475.50
101939	FFCB 1.42 (CALLABLE	1.4200	06/29/20	25,000,000.00	25,000,000.00	24,983,750.00
102079	FFCB 1.24 (CALLABLE	1.2400	01/13/20	35,500,000.00	35,499,813.48	35,495,740.00
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/20	27,800,000.00	27,794,462.83	27,732,168.00
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/21	50,000,000.00	50,000,000.00	49,818,500.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/21	25,000,000.00	25,000,000.00	24,909,250.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/21	35,000,000.00	35,000,000.00	34,872,950.00
102215	FFCB 1.68 (CALLABLE	1.6800	08/16/21	28,075,000.00	28,074,549.03	28,053,382.25
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/21	25,000,000.00	24,995,831.05	24,887,750.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/21	32,120,000.00	32,112,120.61	31,976,102.40
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/21	25,000,000.00	24,991,221.16	24,887,750.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	24,917,750.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	24,917,750.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	24,917,750.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	24,917,750.00
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/21	25,000,000.00	24,991,611.57	24,887,750.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/21	11,175,000.00	11,167,484.21	11,124,824.25
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/20	23,165,000.00	23,164,369.52	23,133,958.90
102653	FFCB 1.35 (CALLABLE	1.3500	09/21/20	32,080,000.00	32,079,126.29	32,037,012.80
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/21	50,000,000.00	49,991,205.52	49,742,000.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/20	50,000,000.00	49,994,127.32	49,933,500.00
102756	FFCB 1.54 (CALLABLE	1.5400	10/12/21	43,000,000.00	42,977,027.42	42,892,500.00
102781	FFCB 1.17 (CALLABLE	1.1700	01/13/20	25,000,000.00	24,999,645.87	24,995,750.00
102782	FFCB 1.17 (CALLABLE	1.1700	01/13/20	26,125,000.00	26,124,629.93	26,120,558.75
102806	FFCB 1.52 (CALLABLE	1.5200	10/25/21	50,000,000.00	50,000,000.00	49,814,500.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/20	25,000,000.00	25,000,000.00	24,966,500.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/20	25,000,000.00	24,997,441.81	24,966,500.00
102831	FFCB 1.52 (CALLABLE	1.5200	10/25/21	50,000,000.00	49,996,367.08	49,814,500.00
102832	FFCB 1.52 (CALLABLE	1.5200	10/25/21	22,765,000.00	22,763,345.93	22,680,541.85
102850	FFCB 1.54 (CALLABLE	1.5400	10/12/21	50,000,000.00	50,000,000.00	49,875,000.00
102851	FFCB 1.54 (CALLABLE	1.5400	10/12/21	2,275,000.00	2,275,000.00	2,269,312.50
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/20	25,000,000.00	24,989,527.73	24,929,000.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/21	39,040,000.00	38,962,049.40	38,813,958.40
103115	FFCB 1.66 (CALLABLE	1.6600	05/25/21	25,000,000.00	24,963,593.65	24,965,000.00
103222	FFCB 2.01	2.0100	12/08/21	50,000,000.00	50,000,000.00	50,372,000.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: December 1, 2019 to December 31, 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	49,997,017.28	50,000,500.00
103229	FFCB 1.65 (CALLABLE	1.6500	06/01/20	16,000,000.00	15,999,045.51	16,000,160.00
103485	FFCB 1.83 (CALLABLE	1.8300	12/14/20	33,770,000.00	33,753,756.79	33,770,337.70
103721	FFCB 1.55	1.5500	01/10/20	41,980,000.00	41,979,947.57	41,979,160.40
104648	FFCB 2.05 (CALLABLE	2.0500	01/24/22	22,380,000.00	22,370,268.41	22,380,671.40
104762	FFCB 1.93 (CALLABLE	1.9300	02/11/21	25,000,000.00	25,000,000.00	25,000,250.00
104763	FFCB 1.93 (CALLABLE	1.9300	02/11/21	25,000,000.00	25,000,000.00	25,000,250.00
104773	FFCB 1.74 (CALLABLE	1.7400	05/18/20	30,000,000.00	30,000,000.00	30,000,600.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	34,770,780.00
109948	FFCB 2.87 (CALLABLE	2.8700	02/13/23	20,000,000.00	20,000,000.00	20,020,200.00
109949	FFCB 2.87 (CALLABLE	2.8700	02/13/23	20,000,000.00	20,000,000.00	20,020,200.00
110003	FFCB 2.92 (CALLABLE	2.9200	02/20/24	20,000,000.00	19,991,725.07	20,022,200.00
110153	FFCB 2.55	2.5500	03/11/21	25,000,000.00	24,986,610.78	25,290,250.00
110182	FFCB 2.65 (CALLABLE	2.6500	03/18/22	21,500,000.00	21,500,000.00	21,533,325.00
110253	FFCB 2.52 (CALLABLE	2.5200	03/26/21	25,000,000.00	25,000,000.00	25,041,000.00
110254	FFCB 2.52 (CALLABLE	2.5200	03/26/21	25,000,000.00	25,000,000.00	25,041,000.00
110255	FFCB 2.52 (CALLABLE	2.5200	03/26/21	25,000,000.00	25,000,000.00	25,041,000.00
110419	FFCB 2.44 (CALLABLE	2.4400	04/09/21	25,000,000.00	25,000,000.00	25,051,250.00
110462	FFCB 2.67 (CALLABLE	2.6700	04/17/23	25,000,000.00	25,000,000.00	25,048,500.00
110490	FFCB 2.44 (CALLABLE	2.4400	04/09/21	50,000,000.00	49,992,065.67	50,102,500.00
110491	FFCB 2.44 (CALLABLE	2.4400	04/09/21	4,025,000.00	4,024,361.28	4,033,251.25
110652	FFCB 2.44 (CALLABLE	2.4400	04/09/21	42,055,000.00	42,055,000.00	42,141,212.75
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	51,191,500.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,940,739.05	50,753,500.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,096,064.79	51,090,000.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,696,532.53	25,108,291.00
110842	FFCB 2.62 (CALLABLE	2.6200	05/28/24	25,000,000.00	25,000,000.00	25,079,750.00
110861	FFCB 2.36 (CALLABLE	2.3600	05/28/21	50,000,000.00	50,000,000.00	50,111,000.00
110862	FFCB 2.43 (CALLABLE	2.4300	06/03/22	50,000,000.00	49,983,868.61	50,066,000.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,254,085.78	51,241,000.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,091,470.88	18,446,760.00
110983	FFCB 2.40 (CALLALBL	2.4000	06/19/23	25,000,000.00	25,000,000.00	25,033,750.00
110997	FFCB 2.22 (CALLABLE	2.2200	06/21/24	23,500,000.00	23,500,000.00	23,544,650.00
110998	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,047,500.00
111012	FFCB 2.22 (CALLABLE	2.2200	06/21/24	13,000,000.00	13,000,000.00	13,024,700.00
111013	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,047,500.00
111239	FFCB 2.20 (CALLABLE	2.2000	07/24/23	25,000,000.00	25,000,000.00	25,056,750.00
111240	FFCB 2.20 (CALLABLE	2.2000	07/24/23	25,000,000.00	25,000,000.00	25,056,750.00
111255	FFCB 2.45 (CALLABLE	2.4500	07/23/25	29,664,000.00	29,664,000.00	29,680,018.56
111270	FFCB 2.24 (CALLALBL	2.2400	07/30/24	25,000,000.00	25,000,000.00	24,826,500.00
111271	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	24,826,500.00
111272	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	24,826,500.00
111273	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	24,826,500.00
111353	FFCB 2.26 (CALLABLE	2.2600	08/12/25	20,200,000.00	20,200,000.00	20,015,574.00
111362	FFCB 2.12 (CALLABLE	2.1200	08/12/24	25,000,000.00	25,000,000.00	24,745,000.00
111374	FFCB 2.12 (CALLABLE	2.1200	08/12/24	9,500,000.00	9,500,000.00	9,403,100.00
111409	FFCB 2.17 (CALLABLE	2.1700	08/19/25	25,000,000.00	25,000,000.00	24,722,750.00
111410	FFCB 2.17 (CALLABLE	2.1700	08/19/25	25,000,000.00	25,000,000.00	24,722,750.00
111466	FFCB 2.06 (CALLABLE	2.0600	08/13/24	25,000,000.00	25,000,000.00	24,690,000.00
111475	FFCB 2.06 (CALLABLE	2.0600	08/13/24	32,000,000.00	32,000,000.00	31,603,200.00

Los Angeles County Treasurer

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For the Period: December 1, 2019 to December 31, 2019

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111525	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	24,913,750.00
111526	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	24,913,750.00
111534	FFCB 2.06 (CALLABLE	2.0600	08/13/24	18,960,000.00	18,959,114.50	18,724,896.00
111573	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	24,913,750.00
111661	FFCB 2.17 (CALLABLE	2.1700	09/26/23	50,000,000.00	50,000,000.00	49,951,500.00
111662	FFCB 2.17 (CALLABLE	2.1700	09/26/23	50,000,000.00	50,000,000.00	49,951,500.00
111746	FFCB 2.24 (CALLABLE	2.2400	01/02/25	50,000,000.00	50,000,000.00	49,804,000.00
111762	FFCB 2.24 (CALLABLE	2.2400	01/02/25	50,000,000.00	50,000,000.00	49,804,000.00
111763	FFCB 2.24 (CALLABLE	2.2400	01/02/25	18,722,000.00	18,722,000.00	18,648,609.76
111801	FFCB 2.23 (CALLABLE	2.2300	10/15/26	50,000,000.00	50,000,000.00	49,738,000.00
111848	FFCB 2.32 (CALLABLE	2.3200	04/21/25	25,000,000.00	25,000,000.00	25,006,000.00
111881	FFCB 2.20 (CALLABLE	2.2000	10/22/25	18,460,000.00	18,451,068.96	18,334,102.80
111882	FFCB 2.20 (CALLABLE	2.2000	10/22/25	50,000,000.00	49,975,787.67	49,659,000.00
111944	FFCB 2.22 (CALLABLE	2.2200	01/28/25	50,000,000.00	50,000,000.00	49,651,500.00
111945	FFCB 2.22 (CALLABLE	2.2200	01/28/25	42,350,000.00	42,350,000.00	42,054,820.50
112003	FFCB 1.96 (CALLABLE	1.9600	09/16/24	15,640,000.00	15,640,000.00	15,617,947.60
112113	FFCB 2.00 (CALLABLE	2.0000	09/03/24	26,670,000.00	26,663,500.04	26,577,988.50
112139	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	24,958,000.00
112140	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	24,958,000.00
112141	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	24,958,000.00
112142	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	24,958,000.00
112143	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	24,958,000.00
112144	FFCB 2.05 (CALLABLE	2.0500	11/25/25	23,800,000.00	23,800,000.00	23,760,016.00
112173	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	49,916,000.00
112174	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	24,958,000.00
112186	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	49,916,000.00
112187	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	49,916,000.00
112222	FFCB 2.14 (CALLABLE	2.1400	11/27/26	25,000,000.00	25,000,000.00	24,795,000.00
112223	FFCB 2.14 (CALLABLE	2.1400	11/27/26	27,160,000.00	27,160,000.00	26,937,288.00
112248	FFCB 2.00 (CALLABLE	2.0000	12/02/24	50,000,000.00	50,000,000.00	49,906,500.00
112249	FFCB 1.625	1.6250	12/03/24	50,000,000.00	49,940,952.38	49,631,000.00
112270	FFCB 1.95 (CALLABLE	1.9500	12/02/25	25,000,000.00	25,000,000.00	24,969,500.00
112377	FFCB 2.13 (CALLABLE	2.1300	12/09/26	50,000,000.00	49,925,674.62	49,591,500.00
112378	FFCB 2.13 (CALLABLE	2.1300	12/09/26	23,300,000.00	23,265,364.37	23,109,639.00
112418	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	49,992,000.00
112419	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	49,992,000.00
112538	FFCB 1.66	1.6600	12/27/22	50,000,000.00	49,985,068.43	50,068,000.00
112539	FFCB 1.625	1.6250	12/27/21	50,000,000.00	49,975,171.00	50,032,000.00
112556	FFCB 2.04 (CALLABLE	2.0400	02/26/25	50,000,000.00	49,912,731.73	49,919,000.00
112557	FFCB 2.04 (CALLABLE	2.0400	02/26/25	5,722,000.00	5,712,013.02	5,712,730.36
112558	FFCB 1.82	1.8200	12/18/25	36,274,000.00	36,255,904.54	36,202,540.22
112577	FFCB 2.10 (CALLABLE	2.1000	12/30/25	50,000,000.00	50,000,000.00	49,890,500.00
FFCB TOTAL				**5,989,217,000.00**	**5,988,755,570.43**	**5,984,750,862.40**
99751	FHLB 1.57 (CALLABLE	1.5700	04/29/20	25,000,000.00	25,000,000.00	24,979,750.00
100765	FHLB 1.69 (CALLABLE	1.6900	02/26/21	6,000,000.00	5,999,583.55	5,964,660.00
100766	FHLB 1.69 (CALLABLE	1.6900	02/26/21	1,200,000.00	1,199,916.73	1,192,932.00
101232	FHLB 1.70 (CALLABLE	1.7000	04/26/21	34,500,000.00	34,496,364.84	34,500,000.00
101261	FHLB 1.55 (CALLABLE	1.5500	10/26/20	25,000,000.00	25,000,000.00	24,984,250.00
101316	FHLB 1.55 (CALLABLE	1.5500	10/26/20	50,000,000.00	49,995,450.41	49,968,500.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: December 1, 2019 to December 31, 2019

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101329	FHLB 1.70 (CALLABLE	1.7000	04/26/21	25,000,000.00	25,000,000.00	25,000,000.00
101892	FHLB 1.45 (CALLABLE	1.4500	06/15/20	31,200,000.00	31,200,000.00	31,179,408.00
101994	FHLB 1.50 (CALLABLE	1.5000	06/30/21	25,000,000.00	25,000,000.00	24,837,000.00
102008	FHLB 1.50 (CALLABLE	1.5000	06/30/21	29,000,000.00	29,000,000.00	28,810,920.00
102013	FHLB 1.50 (CALLABLE	1.5000	06/30/21	16,950,000.00	16,950,000.00	16,839,486.00
102039	FHLB 1.625 (CALLABL	1.6250	10/07/21	50,000,000.00	50,000,000.00	49,814,000.00
102075	FHLB 1.44 (CALLABLE	1.4400	07/19/21	29,695,000.00	29,692,702.93	29,509,109.30
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/21	24,000,000.00	24,000,000.00	23,903,760.00
102427	FHLB 1.55 (CALLABLE	1.5500	09/01/21	25,000,000.00	24,991,662.10	24,914,750.00
102455	FHLB 1.56 (CALLABLE	1.5600	09/21/21	25,000,000.00	25,000,000.00	24,922,250.00
102651	FHLB 1.47 (CALLABLE	1.4700	09/30/21	41,500,000.00	41,500,000.00	41,300,385.00
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/21	50,000,000.00	50,000,000.00	49,819,000.00
102821	FHLB 1.55 (CALLABLE	1.5500	10/26/21	17,500,000.00	17,500,000.00	17,417,050.00
102841	FHLB 1.375 (CALLABL	1.3750	10/26/20	25,000,000.00	25,000,000.00	24,964,000.00
102843	FHLB 1.375 (CALLABL	1.3750	10/26/20	25,000,000.00	25,000,000.00	24,964,000.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/21	50,000,000.00	50,000,000.00	49,872,500.00
103047	FHLB 1.82 (CALLABLE	1.8200	11/24/21	50,000,000.00	50,000,000.00	50,003,500.00
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,913,900.55	50,268,500.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,913,900.55	50,268,500.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,956,950.27	25,134,250.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,942,472.53	50,268,500.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,942,472.53	50,268,500.00
109805	FHLB 3.15 (CALLABLE	3.1500	02/05/24	25,000,000.00	25,000,000.00	25,019,000.00
109833	FHLB 2.94 (CALLABLE	2.9400	01/29/24	10,000,000.00	10,000,000.00	10,089,900.00
109859	FHLB 2.94 (CALLABLE	2.9400	01/29/24	15,000,000.00	14,990,826.25	15,134,850.00
109873	FHLB 3.10 (CALLABLE	3.1000	01/29/24	10,100,000.00	10,100,000.00	10,106,262.00
110175	FHLB 2.375	2.3750	03/12/21	25,000,000.00	24,955,266.75	25,215,250.00
110199	FHLB 2.65 (CALLABLE	2.6500	03/25/22	25,000,000.00	25,000,000.00	25,044,750.00
110344	FHLB 2.625 (CALLABL	2.6250	04/15/24	12,800,000.00	12,800,000.00	12,815,872.00
110690	FHLB 2.375	2.3750	03/12/21	50,000,000.00	50,048,729.40	50,430,500.00
110692	FHLB 2.55 (CALLABLE	2.5500	05/06/22	26,000,000.00	26,000,000.00	26,059,540.00
110719	FHLB 2.55 (CALLABLE	2.5500	05/06/22	47,000,000.00	47,000,000.00	47,107,630.00
110849	FHLB 2.25	2.2500	06/11/21	45,000,000.00	44,990,514.00	45,394,650.00
111058	FHLB 2.42 (CALLABLE	2.4200	12/26/24	21,000,000.00	21,000,000.00	21,007,350.00
111071	FHLB 2.20 (CALLABLE	2.2000	06/26/24	25,000,000.00	25,000,000.00	25,001,000.00
111072	FHLB 2.20 (CALLABLE	2.2000	06/26/24	29,000,000.00	29,000,000.00	29,001,160.00
111074	FHLB 2.18 (CALLABLE	2.1800	06/26/23	30,825,000.00	30,825,000.00	30,831,473.25
111468	FHLB 2.15 (CALLABLE	2.1500	08/28/24	25,000,000.00	25,000,000.00	24,896,250.00
111469	FHLB 2.15 (CALLABLE	2.1500	08/28/24	25,000,000.00	25,000,000.00	24,896,250.00
111502	FHLB 2.20 (CALLABLE	2.2000	03/03/25	25,000,000.00	25,000,000.00	24,925,000.00
111571	FHLB 2.15 (CALLABLE	2.1500	08/28/24	37,715,000.00	37,706,178.06	37,558,482.75
111785	FHLB 2.00 (CALLABLE	2.0000	10/17/24	20,000,000.00	20,000,000.00	19,859,200.00
111786	FHLB 2.00 (CALLABLE	2.0000	10/17/24	25,000,000.00	25,000,000.00	24,824,000.00
111819	FHLB 2.06 (CALLABLE	2.0600	10/29/24	50,000,000.00	50,000,000.00	50,003,000.00
111845	FHLB 2.00 (CALLABLE	2.0000	10/29/24	50,000,000.00	50,000,000.00	50,011,000.00
111846	FHLB 2.00 (CALLABLE	2.0000	10/29/24	25,000,000.00	25,000,000.00	25,005,500.00
111892	FHLB 2.00 (CALLABLE	2.0000	10/21/24	50,000,000.00	50,000,000.00	50,010,500.00
111905	FHLB 2.11 (CALLABLE	2.1100	11/05/24	50,000,000.00	50,000,000.00	50,022,500.00
111914	FHLB 2.125 (CALLABL	2.1250	10/28/24	50,000,000.00	50,000,000.00	50,023,500.00
111915	FHLB 2.125 (CALLABL	2.1250	10/28/24	50,000,000.00	50,000,000.00	50,023,500.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: December 1, 2019 to December 31, 2019

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111958	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,010,500.00
111959	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,010,500.00
111986	FHLB 2.13 (CALLABLE	2.1300	11/08/24	50,000,000.00	50,000,000.00	50,026,500.00
112128	FHLB 2.08 (CALLABLE	2.0800	11/25/26	50,000,000.00	50,000,000.00	49,583,000.00
112145	FHLB 2.08 (CALLABLE	2.0800	11/25/26	40,950,000.00	40,950,000.00	40,608,477.00
112225	FHLB 2.08 (CALLABLE	2.0800	12/09/25	50,000,000.00	50,000,000.00	49,760,000.00
112226	FHLB 2.08 (CALLABLE	2.0800	12/09/25	25,000,000.00	25,000,000.00	24,880,000.00
112264	FHLB 2.02 (CALLABLE	2.0200	12/04/24	50,000,000.00	50,000,000.00	50,009,500.00
112296	FHLB 2.30 (CALLABLE	2.3000	12/09/26	50,000,000.00	50,000,000.00	49,810,000.00
112297	FHLB 2.30 (CALLABLE	2.3000	12/09/26	47,000,000.00	47,000,000.00	46,821,400.00
112330	FHLB 2.07 (CALLABLE	2.0700	12/11/25	50,000,000.00	50,000,000.00	49,761,500.00
112331	FHLB 2.07 (CALLABLE	2.0700	12/11/25	25,000,000.00	25,000,000.00	24,880,750.00
112332	FHLB 2.02 (CALLABLE	2.0200	12/16/26	50,000,000.00	50,000,000.00	49,995,000.00
112333	FHLB 2.14 (CALLABLE	2.1400	12/17/26	50,000,000.00	50,000,000.00	49,476,500.00
112334	FHLB 2.14 (CALLABLE	2.1400	12/17/26	26,265,000.00	26,265,000.00	25,990,005.45
112335	FHLB 2.00 (CALLABLE	2.0000	12/19/24	50,000,000.00	50,000,000.00	49,963,000.00
112382	FHLB 2.09 (CALLABLE	2.0900	12/26/25	50,000,000.00	50,000,000.00	49,928,500.00
112383	FHLB 2.09 (CALLABLE	2.0900	12/26/25	50,000,000.00	50,000,000.00	49,928,500.00
112399	FHLB 2.05 (CALLABLE	2.0500	12/16/24	41,215,000.00	41,215,000.00	41,160,596.20
112400	FHLB 2.20 (CALLABLE	2.2000	12/18/26	25,000,000.00	25,000,000.00	24,832,250.00
112416	FHLB 2.00 (CALLABLE	2.0000	12/11/24	50,000,000.00	50,000,000.00	50,018,500.00
112471	FHLB 2.00 (CALLABLE	2.0000	12/11/24	17,155,000.00	17,146,493.15	17,161,347.35
112486	FHLB 2.09 (CALLABLE	2.0900	12/23/26	40,000,000.00	40,000,000.00	39,963,600.00
112510	FHLB 2.20 (CALLABLE	2.2000	12/23/26	50,000,000.00	50,000,000.00	49,938,000.00
FHLB TOTAL				**2,823,570,000.00**	**2,823,188,384.60**	**2,820,705,256.30**
112129	FHLB D-N	1.5500	01/03/20	50,000,000.00	49,995,694.44	49,998,000.00
112130	FHLB D-N	1.5500	01/03/20	50,000,000.00	49,995,694.44	49,998,000.00
112137	FHLB D-N	1.5500	01/02/20	50,000,000.00	49,997,847.22	50,000,000.00
112138	FHLB D-N	1.5500	01/02/20	50,000,000.00	49,997,847.22	50,000,000.00
112310	FHLB D-N	1.5800	01/23/20	50,000,000.00	49,951,722.22	49,956,000.00
112311	FHLB D-N	1.5800	01/23/20	50,000,000.00	49,951,722.22	49,956,000.00
FHLD TOTAL				**300,000,000.00**	**299,890,527.76**	**299,908,000.00**
100513	FHLMC 1.50 (CALLABL	1.5000	02/10/20	25,000,000.00	25,000,000.00	24,993,750.00
100531	FHLMC 1.52 (CALLABL	1.5200	01/27/20	25,000,000.00	25,000,000.00	24,995,250.00
100532	FHLMC 1.52 (CALLABL	1.5200	01/27/20	25,000,000.00	25,000,000.00	24,995,250.00
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/20	50,000,000.00	49,997,826.73	49,986,000.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/20	50,000,000.00	50,000,000.00	49,986,000.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/20	50,000,000.00	50,000,000.00	49,984,000.00
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/20	25,000,000.00	25,000,000.00	24,991,250.00
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/20	18,000,000.00	18,000,000.00	17,979,660.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/20	25,000,000.00	24,998,892.87	24,978,000.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/20	25,000,000.00	25,000,000.00	24,984,000.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/20	25,000,000.00	25,000,000.00	24,986,250.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/20	25,000,000.00	25,000,000.00	24,985,000.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/20	10,000,000.00	10,000,000.00	9,994,500.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/20	25,000,000.00	25,000,000.00	24,985,500.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/20	25,000,000.00	25,000,000.00	24,969,750.00
101921	FHLMC 1.47 (CALLABL	1.4700	06/29/20	25,000,000.00	25,000,000.00	25,002,250.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: December 1, 2019 to December 31, 2019

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102001	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,847,500.00
102002	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,847,500.00
102006	FHLMC 1.33 (CALLABL	1.3300	12/30/20	25,000,000.00	25,000,000.00	24,923,750.00
102007	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,847,500.00
102011	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,769,000.00
102012	FHLMC 1.28 (CALLABL	1.2800	09/30/20	50,000,000.00	50,000,000.00	49,929,500.00
102014	FHLMC 1.32 (CALLABL	1.3200	09/30/20	50,000,000.00	50,000,000.00	49,941,500.00
102015	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,847,500.00
102016	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,847,500.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/21	50,000,000.00	50,000,000.00	49,778,500.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/21	50,000,000.00	50,000,000.00	49,794,500.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/21	25,000,000.00	25,000,000.00	24,932,250.00
102433	FHLMC 1.46 (CALLABL	1.4600	09/14/20	25,000,000.00	25,000,000.00	24,996,250.00
102448	FHLMC 1.43 (CALLABL	1.4300	09/21/20	25,000,000.00	25,000,000.00	24,994,750.00
102449	FHLMC 1.45 (CALLABL	1.4500	09/14/20	25,000,000.00	25,000,000.00	24,998,000.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/21	25,000,000.00	25,000,000.00	24,939,000.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/21	25,000,000.00	25,000,000.00	24,935,250.00
102625	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,787,000.00
102627	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,784,000.00
102628	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,782,500.00
102629	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,776,500.00
102630	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,773,000.00
102631	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,769,500.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/21	50,000,000.00	50,000,000.00	49,817,500.00
102706	FHLMC 1.60 (CALLABL	1.6000	10/27/21	50,000,000.00	50,000,000.00	49,838,000.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/21	25,000,000.00	25,000,000.00	24,925,250.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/21	50,000,000.00	50,000,000.00	49,811,000.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/21	50,000,000.00	50,000,000.00	49,863,000.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/21	25,000,000.00	24,997,602.73	25,001,500.00
104424	FHLMC 2.00 (CALLABL	2.0000	04/27/21	25,000,000.00	25,000,000.00	24,997,250.00
104426	FHLMC 2.01 (CALLABL	2.0100	04/13/21	17,500,000.00	17,500,000.00	17,500,525.00
104480	FHLMC 2.00 (CALLABL	2.0000	04/26/21	17,510,000.00	17,510,000.00	17,510,700.40
104485	FHLMC 2.00 (CALLABL	2.0000	04/27/21	12,320,000.00	12,320,000.00	12,318,644.80
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	50,008,000.00
109846	FHLMC 3.00 (CALLABL	3.0000	02/14/24	25,000,000.00	25,000,000.00	25,025,000.00
110046	FHLMC 2.875 (CALLAB	2.8750	02/28/24	25,000,000.00	25,000,000.00	25,034,750.00
110047	FHLMC 2.94 (CALLABL	2.9400	02/28/24	25,000,000.00	25,000,000.00	25,037,250.00
110165	FHLMC 2.95 (CALLABL	2.9500	03/27/24	25,000,000.00	25,000,000.00	25,057,250.00
110357	FHLMC 2.70 (CALLABL	2.7000	04/01/24	25,000,000.00	25,000,000.00	25,044,500.00
110359	FHLMC 2.65 (CALLABL	2.6500	04/15/24	25,000,000.00	25,000,000.00	25,047,750.00
110362	FHLMC 2.65 (CALLABL	2.6500	04/17/24	25,000,000.00	25,000,000.00	25,048,750.00
110376	FHLMC 2.75 (CALLABL	2.7500	04/10/24	25,000,000.00	25,000,000.00	25,052,250.00
110397	FHLMC 2.75 (CALLABL	2.7500	04/15/24	25,000,000.00	25,000,000.00	25,055,000.00
110443	FHLMC 2.78 (CALLABL	2.7800	04/10/24	25,000,000.00	25,000,000.00	25,054,250.00
110445	FHLMC 2.75 (CALLABL	2.7500	04/22/24	25,000,000.00	25,000,000.00	25,058,750.00
110544	FHLMC 2.80 (CALLABL	2.8000	04/24/24	25,000,000.00	25,000,000.00	25,063,750.00
110593	FHLMC 2.80 (CALLABL	2.8000	04/24/24	20,000,000.00	20,000,000.00	20,051,000.00
110594	FHLMC 2.60 (CALLABL	2.6000	05/03/24	50,000,000.00	50,000,000.00	50,412,000.00
110670	FHLMC 2.44 (CALLABL	2.4400	05/07/21	25,000,000.00	25,000,000.00	25,037,750.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: December 1, 2019 to December 31, 2019

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110671	FHLMC 2.44 (CALLABL	2.4400	05/07/21	25,000,000.00	25,000,000.00	25,037,750.00
110672	FHLMC 2.65 (CALLABL	2.6500	05/13/24	25,000,000.00	25,000,000.00	25,144,500.00
110712	FHLMC 2.675 (CALLAB	2.6750	05/22/23	25,000,000.00	25,000,000.00	25,058,000.00
110713	FHLMC 2.65 (CALLABL	2.6500	05/23/24	25,000,000.00	25,000,000.00	25,149,250.00
110796	FHLMC 2.44 (CALLABL	2.4400	05/28/24	50,000,000.00	50,000,000.00	50,323,000.00
110811	FHLMC 2.45 (CALLABL	2.4500	05/24/24	50,000,000.00	50,000,000.00	50,211,000.00
110837	FHLMC 2.45 (CALLABL	2.4500	05/28/24	25,000,000.00	25,000,000.00	25,164,750.00
110914	FHLMC 2.40 (CALLABL	2.4000	06/10/22	50,000,000.00	50,000,000.00	50,151,500.00
110915	FHLMC 2.40 (CALLABL	2.4000	06/10/22	50,000,000.00	50,000,000.00	50,151,500.00
110975	FHLMC 2.40 (CALLABL	2.4000	06/17/24	25,000,000.00	25,000,000.00	25,018,750.00
111032	FHLMC 2.20 (CALLABL	2.2000	06/25/24	25,000,000.00	25,000,000.00	25,027,250.00
111043	FHLMC 2.25 (CALLABL	2.2500	07/01/24	25,000,000.00	25,000,000.00	25,034,250.00
111044	FHLMC 2.25 (CALLABL	2.2500	07/10/24	25,000,000.00	25,000,000.00	25,036,000.00
111086	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,059,500.00
111089	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,059,500.00
111091	FHLMC 2.25 (CALLABL	2.2500	06/26/24	50,000,000.00	50,000,000.00	50,066,500.00
111092	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,059,500.00
111093	FHLMC 2.20 (CALLABL	2.2000	07/08/24	25,000,000.00	25,000,000.00	25,029,250.00
111168	FHLMC 2.30 (CALLABL	2.3000	07/15/24	25,000,000.00	25,000,000.00	25,043,500.00
111169	FHLMC 2.30 (CALLABL	2.3000	07/15/24	25,000,000.00	25,000,000.00	25,043,500.00
111213	FHLMC 2.26 (CALLABL	2.2600	07/29/24	25,000,000.00	25,000,000.00	25,041,000.00
111214	FHLMC 2.32 (CALLABL	2.3200	07/29/24	25,000,000.00	25,000,000.00	25,028,500.00
111215	FHLMC 2.31 (CALLABL	2.3100	07/29/24	25,000,000.00	25,000,000.00	25,048,000.00
111256	FHLMC 2.20 (CALLABL	2.2000	07/29/25	50,000,000.00	50,000,000.00	50,074,000.00
111269	FHLMC 2.27 (CALLABL	2.2700	07/29/24	25,000,000.00	25,000,000.00	25,042,250.00
111283	FHLMC 2.25 (CALLABL	2.2500	08/05/24	25,000,000.00	25,000,000.00	25,020,500.00
111284	FHLMC 2.25 (CALLABL	2.2500	08/14/24	25,000,000.00	25,000,000.00	25,020,750.00
111307	FHLMC 2.30 (CALLABL	2.3000	08/14/24	25,000,000.00	25,000,000.00	25,050,000.00
111467	FHLMC 2.01 (CALLABL	2.0100	08/28/24	50,000,000.00	50,000,000.00	50,011,500.00
111627	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,028,250.00
111628	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,028,250.00
111643	FHLMC 2.12 (CALLABL	2.1200	09/24/24	50,000,000.00	50,000,000.00	50,052,500.00
111644	FHLMC 2.12 (CALLABL	2.1200	09/25/24	50,000,000.00	50,000,000.00	50,053,000.00
111670	FHLMC 2.08 (CALLABL	2.0800	09/25/24	50,000,000.00	50,000,000.00	50,038,500.00
111736	FHLMC 2.15 (CALLABL	2.1500	09/25/24	25,000,000.00	25,000,000.00	25,031,750.00
111744	FHLMC 2.05 (CALLABL	2.0500	10/02/24	25,000,000.00	25,000,000.00	25,014,250.00
111745	FHLMC 2.05 (CALLABL	2.0500	10/15/24	25,000,000.00	25,000,000.00	25,014,750.00
111754	FHLMC 2.25 (CALLABL	2.2500	10/07/24	25,000,000.00	25,000,000.00	25,001,000.00
111764	FHLMC 2.10 (CALLABL	2.1000	10/07/24	25,000,000.00	25,000,000.00	25,007,750.00
111772	FHLMC 2.07 (CALLABL	2.0700	04/09/25	50,000,000.00	50,000,000.00	49,161,000.00
111780	FHLMC 2.10 (CALLABL	2.1000	10/16/25	50,000,000.00	50,000,000.00	49,074,000.00
111787	FHLMC 2.00 (CALLABL	2.0000	10/21/24	50,000,000.00	50,000,000.00	50,003,000.00
111798	FHLMC 2.05 (CALLABL	2.0500	10/09/24	50,000,000.00	50,000,000.00	50,009,500.00
111820	FHLMC 2.00 (CALLABL	2.0000	04/29/26	50,000,000.00	50,000,000.00	48,985,000.00
111830	FHLMC 2.08 (CALLABL	2.0800	04/29/25	50,000,000.00	50,000,000.00	49,577,000.00
111831	FHLMC 2.12 (CALLABL	2.1200	04/29/25	50,000,000.00	50,000,000.00	49,577,500.00
111832	FHLMC 2.10 (CALLABL	2.1000	10/29/24	50,000,000.00	50,000,000.00	50,019,500.00
111833	FHLMC 2.10 (CALLABL	2.1000	10/29/24	50,000,000.00	50,000,000.00	50,019,500.00
111834	FHLMC 2.08 (CALLABL	2.0800	04/29/25	50,000,000.00	50,000,000.00	49,573,000.00
111844	FHLMC 2.10 (CALLABL	2.1000	10/29/24	25,000,000.00	25,000,000.00	25,009,750.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: December 1, 2019 to December 31, 2019

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111883	FHLMC 2.01 (CALLABL	2.0100	10/28/24	50,000,000.00	50,000,000.00	50,015,000.00
111927	FHLMC 2.13 (CALLABL	2.1300	10/28/24	50,000,000.00	50,000,000.00	50,024,500.00
111971	FHLMC 2.02 (CALLABL	2.0200	11/13/24	50,000,000.00	50,000,000.00	50,020,000.00
111987	FHLMC 2.05 (CALLABL	2.0500	11/18/24	50,000,000.00	50,000,000.00	50,033,000.00
111988	FHLMC 2.13 (CALLABL	2.1300	11/14/24	50,000,000.00	50,000,000.00	50,028,000.00
112038	FHLMC 2.05 (CALLABL	2.0500	11/08/24	50,000,000.00	50,000,000.00	50,012,500.00
112039	FHLMC 2.05 (CALLABL	2.0500	11/08/24	50,000,000.00	50,000,000.00	50,012,500.00
112040	FHLMC 2.05 (CALLABL	2.0500	11/08/24	50,000,000.00	49,975,738.91	50,012,500.00
112053	FHLMC 2.00 (CALLABL	2.0000	11/19/24	50,000,000.00	50,000,000.00	50,011,500.00
112072	FHLMC 2.06 (CALLABL	2.0600	11/26/24	50,000,000.00	50,000,000.00	50,016,500.00
112073	FHLMC 2.06 (CALLABL	2.0600	11/26/24	25,000,000.00	25,000,000.00	25,008,250.00
112074	FHLMC 2.00 (CALLABL	2.0000	11/25/24	50,000,000.00	50,000,000.00	50,012,000.00
112075	FHLMC 2.01 (CALLABL	2.0100	11/25/24	50,000,000.00	50,000,000.00	50,016,500.00
112200	FHLMC 2.01 (CALLABL	2.0100	11/26/24	50,000,000.00	50,000,000.00	50,006,500.00
112224	FHLMC 2.00 (CALLABL	2.0000	12/04/24	50,000,000.00	50,000,000.00	50,005,000.00
112239	FHLMC 2.02 (CALLABL	2.0200	12/04/24	50,000,000.00	50,000,000.00	50,009,500.00
112241	FHLMC 2.01 (CALLABL	2.0100	12/04/24	50,000,000.00	50,000,000.00	50,007,500.00
112242	FHLMC 2.01 (CALLABL	2.0100	12/04/24	50,000,000.00	50,000,000.00	50,007,500.00
112250	FHLMC 2.03 (CALLABL	2.0300	12/04/24	50,000,000.00	50,000,000.00	50,011,500.00
112265	FHLMC 2.04 (CALLABL	2.0400	12/16/24	50,000,000.00	50,000,000.00	50,015,000.00
112365	FHLMC 2.08 (CALLABL	2.0800	12/30/26	50,000,000.00	50,000,000.00	49,791,000.00
112381	FHLMC 2.00 (CALLABL	2.0000	06/19/24	50,000,000.00	50,000,000.00	50,005,000.00
112398	FHLMC 2.05 (CALLABL	2.0500	12/12/24	50,000,000.00	50,000,000.00	49,985,000.00
112401	FHLMC 2.05 (CALLABL	2.0500	12/26/24	50,000,000.00	50,000,000.00	49,983,000.00
112420	FHLMC 2.00 (CALLABL	2.0000	12/23/25	50,000,000.00	50,000,000.00	49,964,000.00
112421	FHLMC 2.00 (CALLABL	2.0000	12/23/25	50,000,000.00	50,000,000.00	49,964,000.00
112422	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	49,779,500.00
112423	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	49,779,500.00
112439	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	49,774,000.00
112453	FHLMC 2.00 (CALLABL	2.0000	06/24/24	50,000,000.00	50,000,000.00	49,924,000.00
112500	FHLMC 2.15 (CALLABL	2.1500	12/23/26	50,000,000.00	50,000,000.00	50,006,000.00
112501	FHLMC 2.16 (CALLABL	2.1600	12/23/26	50,000,000.00	50,000,000.00	49,994,000.00
112511	FHLMC 2.08 (CALLABL	2.0800	12/24/24	50,000,000.00	50,000,000.00	50,010,000.00
112512	FHLMC 2.08 (CALLABL	2.0800	12/24/24	50,000,000.00	50,000,000.00	50,010,000.00
112522	FHLMC 2.01 (CALLABL	2.0100	12/24/24	50,000,000.00	50,000,000.00	50,015,000.00
112525	FHLMC 2.025 (CALLAB	2.0250	06/26/24	50,000,000.00	50,000,000.00	50,008,000.00
112526	FHLMC 2.07 (CALLABL	2.0700	12/24/24	50,000,000.00	50,000,000.00	50,007,500.00
112545	FHLMC 2.00 (CALLABL	2.0000	09/30/24	50,000,000.00	50,000,000.00	49,959,000.00
FHLMC Fxd-(S) TOTAL				**5,935,330,000.00**	**5,935,300,061.24**	**5,930,043,380.20**
111849	FHLMC 2.07 (CALLABL	2.0700	04/29/25	50,000,000.00	50,000,000.00	49,572,500.00
112240	FHLMC 2.05 (CALLABL	2.0500	12/02/25	50,000,000.00	50,000,000.00	49,714,000.00
FHLMC Fxd-(Q) TOTAL				**100,000,000.00**	**100,000,000.00**	**99,286,500.00**
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/20	25,000,000.00	25,000,000.00	25,000,500.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/20	25,000,000.00	25,000,000.00	24,980,500.00
101336	FNMA 1.45 (CALLABLE	1.4500	04/27/20	50,000,000.00	50,000,000.00	49,978,000.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/20	25,000,000.00	25,000,000.00	25,000,500.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/21	25,000,000.00	24,998,664.26	24,940,500.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/20	25,000,000.00	25,000,000.00	24,988,000.00

Los Angeles County Treasurer

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For the Period: December 1, 2019 to December 31, 2019

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101620	FNMA 1.71 (CALLABLE	1.7100	06/02/21	25,000,000.00	25,000,000.00	24,849,750.00
101633	FNMA 1.625 (CALLABL	1.6250	09/02/20	25,000,000.00	25,000,000.00	25,007,750.00
101686	FNMA 1.70 (CALLABLE	1.7000	12/07/20	25,000,000.00	25,000,000.00	24,993,750.00
101928	FNMA 1.45 (CALLABLE	1.4500	06/30/20	50,000,000.00	50,000,000.00	50,000,500.00
101942	FNMA 1.46 (CALLABLE	1.4600	09/30/20	25,000,000.00	25,000,000.00	25,000,250.00
101952	FNMA 1.53 (CALLABLE	1.5300	12/29/20	50,000,000.00	50,000,000.00	49,929,500.00
101953	FNMA 1.48 (CALLABLE	1.4800	06/29/20	25,000,000.00	25,000,000.00	25,006,250.00
101954	FNMA 1.48 (CALLABLE	1.4800	06/29/20	25,000,000.00	25,000,000.00	25,006,250.00
101956	FNMA 1.50 (CALLABLE	1.5000	09/29/20	50,000,000.00	50,000,000.00	50,012,000.00
101959	FNMA 1.50 (CALLABLE	1.5000	09/29/20	25,000,000.00	25,000,000.00	25,005,750.00
101970	FNMA 1.625 (CALLABL	1.6250	06/30/21	5,000,000.00	5,000,000.00	4,997,850.00
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/21	50,000,000.00	50,000,000.00	49,866,000.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/21	25,000,000.00	25,000,000.00	24,929,500.00
102104	FNMA 1.53 (CALLABLE	1.5300	07/27/21	25,000,000.00	25,000,000.00	24,944,250.00
102105	FNMA 1.48 (CALLABLE	1.4800	04/27/21	25,000,000.00	25,000,000.00	24,933,750.00
102106	FNMA 1.53 (CALLABLE	1.5300	07/27/21	50,000,000.00	50,000,000.00	49,893,500.00
102110	FNMA 1.53 (CALLABLE	1.5300	07/27/21	25,000,000.00	25,000,000.00	24,948,000.00
102111	FNMA 1.48 (CALLABLE	1.4800	04/27/21	25,000,000.00	25,000,000.00	24,929,000.00
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/21	25,000,000.00	25,000,000.00	24,938,250.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/21	25,000,000.00	25,000,000.00	24,955,500.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/21	25,000,000.00	25,000,000.00	24,965,750.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/21	25,000,000.00	25,000,000.00	24,974,500.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/21	25,000,000.00	25,000,000.00	24,962,000.00
102178	FNMA 1.625 (CALLABL	1.6250	07/27/21	25,000,000.00	25,000,000.00	24,983,000.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/20	25,000,000.00	25,000,000.00	24,980,250.00
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/21	25,000,000.00	25,000,000.00	24,954,500.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/21	25,000,000.00	24,996,861.96	24,954,500.00
102200	FNMA 1.55 (CALLABLE	1.5500	07/28/21	25,000,000.00	25,000,000.00	24,949,750.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/21	25,000,000.00	25,000,000.00	24,973,750.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/21	50,000,000.00	50,000,000.00	49,854,000.00
102292	FNMA 1.55 (CALLABLE	1.5500	08/17/21	46,212,000.00	46,208,241.80	46,125,583.56
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/21	25,000,000.00	25,000,000.00	24,967,500.00
102537	FNMA 1.625 (CALLABL	1.6250	09/30/21	25,000,000.00	25,000,000.00	24,962,250.00
102573	FNMA 1.45 (CALLABLE	1.4500	09/15/20	25,000,000.00	25,000,000.00	24,989,750.00
102603	FNMA 1.55 (CALLABLE	1.5500	09/28/21	25,000,000.00	25,000,000.00	24,934,750.00
102604	FNMA 1.55 (CALLABLE	1.5500	09/28/21	50,000,000.00	50,000,000.00	49,871,000.00
102626	FNMA 1.50 (CALLABLE	1.5000	09/29/21	50,000,000.00	50,000,000.00	49,822,500.00
102648	FNMA 1.50 (CALLABLE	1.5000	09/30/21	35,000,000.00	34,998,777.10	34,867,700.00
102650	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	50,000,000.00	49,833,500.00
102652	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	50,000,000.00	49,835,500.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/21	25,000,000.00	25,000,000.00	24,927,250.00
102847	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	49,995,744.27	49,833,500.00
102848	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	49,995,744.27	49,833,500.00
102849	FNMA 1.51 (CALLABLE	1.5100	09/30/21	14,070,000.00	14,068,802.47	14,023,146.90
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/21	50,000,000.00	49,996,358.13	49,853,500.00
102856	FNMA 1.56 (CALLABLE	1.5600	10/27/21	50,000,000.00	50,000,000.00	49,883,500.00
102857	FNMA 1.56 (CALLABLE	1.5600	10/27/21	50,000,000.00	50,000,000.00	49,883,500.00
103027	FNMA 1.85 (CALLABLE	1.8500	11/26/21	50,000,000.00	50,000,000.00	50,012,000.00
103029	FNMA 1.85 (CALLABLE	1.8500	11/26/21	25,000,000.00	25,000,000.00	25,005,750.00
103242	FNMA 1.50	1.5000	11/30/20	50,000,000.00	49,912,829.67	49,982,500.00

Los Angeles County Treasurer

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For the Period: December 1, 2019 to December 31, 2019

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
103247	FNMA 1.50	1.5000	06/22/20	50,000,000.00	49,978,759.09	49,965,000.00
103248	FNMA 1.50	1.5000	06/22/20	50,000,000.00	49,978,759.09	49,965,000.00
103249	FNMA 1.50	1.5000	06/22/20	25,000,000.00	24,989,379.56	24,982,500.00
103255	FNMA 1.375	1.3750	02/26/21	50,000,000.00	49,772,601.01	49,874,500.00
103757	FNMA 1.70 (CALLABLE	1.7000	01/27/20	50,000,000.00	49,998,694.07	50,001,500.00
103758	FNMA 1.70 (CALLABLE	1.7000	01/27/20	50,000,000.00	49,998,694.07	50,001,500.00
103759	FNMA 1.70 (CALLABLE	1.7000	01/27/20	17,000,000.00	16,999,555.98	17,000,510.00
106668	FNMA 2.20 (CALLABLE	2.2000	10/13/22	32,735,000.00	32,568,421.29	32,738,273.50
111904	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	49,658,500.00
112004	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,048,300.44	49,658,500.00
FNMA TOTAL				**2,275,017,000.00**	**2,274,505,188.53**	**2,270,881,313.96**
97963	FHLB 7.75 (CALLABLE	1.2500	03/18/20	25,000,000.00	25,000,000.00	24,973,250.00
98031	FHLB 6.50 (CALLABLE	1.2500	03/30/20	25,000,000.00	25,000,000.00	24,979,000.00
98032	FHLB 6.50 (CALLABLE	1.2500	03/30/20	25,000,000.00	25,000,000.00	24,979,000.00
98069	FHLB 7.50 (CALLABLE	1.2500	04/02/20	25,000,000.00	25,000,000.00	24,978,000.00
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/20	25,000,000.00	25,000,000.00	24,963,250.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/20	25,000,000.00	25,000,000.00	24,963,250.00
98775	FHLB 8.50 (CALLABLE	1.2500	06/30/20	25,000,000.00	25,000,000.00	24,966,750.00
98776	FHLB 7.50 (CALLABLE	1.3000	06/25/20	25,000,000.00	25,000,000.00	24,982,750.00
101960	FHLMC 2.75 (CALLABL	1.2750	06/29/21	50,000,000.00	50,000,000.00	49,355,500.00
101961	FHLMC 2.75 (CALLABL	1.2750	06/29/21	10,000,000.00	10,000,000.00	9,871,100.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/21	25,000,000.00	25,000,000.00	24,707,500.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/21	25,000,000.00	25,000,000.00	24,707,500.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/21	25,000,000.00	24,995,201.26	24,861,250.00
104057	FHLMC 4.125 (CALLAB	1.6000	03/28/22	25,000,000.00	25,000,000.00	25,008,000.00
104739	FHLMC 4.25 (CALLABL	1.5000	05/24/22	25,000,000.00	25,000,000.00	24,947,500.00
104788	FHLMC 4.65 (CALLABL	1.5000	05/24/22	25,000,000.00	25,000,000.00	24,929,250.00
105672	FHLB 4.50 (CALLABLE	1.5000	10/06/22	25,000,000.00	25,000,000.00	24,971,000.00
105677	FHLB 4.50 (CALLABLE	1.5000	10/12/22	25,000,000.00	25,000,000.00	24,900,750.00
105697	FHLMC 4.75 (CALLABL	1.5000	10/11/22	25,000,000.00	25,000,000.00	24,971,500.00
105794	FHLB 5.00 (CALLABLE	1.5000	10/18/22	25,000,000.00	25,000,000.00	24,891,750.00
106261	FHLB 5.75 (CALLABLE	1.6500	12/13/22	25,000,000.00	25,000,000.00	25,000,250.00
111434	FHLMC 3.00 (CALLABL	2.5000	08/28/24	25,000,000.00	25,000,000.00	24,641,250.00
111435	FHLMC 3.00 (CALLABL	2.5000	08/28/24	25,000,000.00	25,000,000.00	24,643,250.00
111545	FHLMC 2.625 (CALLAB	2.3750	09/04/24	50,000,000.00	50,000,000.00	49,092,000.00
111584	FHLMC 2.80 (CALLABL	2.3750	09/10/24	25,000,000.00	25,000,000.00	24,707,250.00
111599	FHLMC 3.125 (CALLAB	2.5000	09/11/24	25,000,000.00	25,000,000.00	24,787,250.00
111600	FHLMC 3.125 (CALLAB	2.5000	09/23/24	25,000,000.00	25,000,000.00	24,788,500.00
111601	FHLMC 3.00 (CALLABL	2.6000	09/23/24	25,000,000.00	25,000,000.00	24,741,500.00
111609	FHLMC 3.25 (CALLABL	2.5000	09/25/24	25,000,000.00	25,000,000.00	24,731,250.00
111610	FHLMC 3.25 (CALLABL	2.5000	09/25/24	25,000,000.00	25,000,000.00	24,773,000.00
111635	FHLMC 3.50 (CALLABL	2.6000	09/25/24	25,000,000.00	25,000,000.00	24,909,750.00
111773	FHLMC 3.00 (CALLABL	3.0000	10/09/24	50,000,000.00	50,000,000.00	49,102,500.00
111799	FHLMC 3.05 (CALLABL	3.0500	10/09/24	50,000,000.00	50,000,000.00	49,049,500.00
111860	FHLMC 3.375 (CALLAB	3.3750	10/29/24	50,000,000.00	50,000,000.00	49,592,500.00
111895	FHLMC 3.75 (CALLABL	3.7500	04/28/25	50,000,000.00	50,000,000.00	49,545,000.00
112076	FHLMC 3.70 (CALLABL	3.7000	05/23/25	50,000,000.00	50,000,000.00	50,034,000.00
112384	FHLMC 2.75 (CALLABL	2.3750	09/09/24	50,000,000.00	50,000,000.00	49,174,000.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: December 1, 2019 to December 31, 2019

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112424	FHLMC 2.75 (CALLABL	2.3750	09/11/24	25,000,000.00	25,000,000.00	24,685,750.00
MCPN TOTAL				**1,135,000,000.00**	**1,134,995,201.26**	**1,125,906,350.00**
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/21	50,000,000.00	50,000,000.00	49,656,500.00
102917	FHLB 2.125 (CALLABL	1.2500	11/10/21	25,000,000.00	25,000,000.00	24,746,250.00
103056	FHLB 3.00 (CALLABLE	1.2500	12/02/21	25,000,000.00	25,000,000.00	24,775,250.00
103325	FHLB 3.25 (CALLABLE	1.5000	12/30/21	50,000,000.00	50,000,000.00	49,797,500.00
103327	FHLB 2.875 (CALLABL	1.4000	12/28/21	50,000,000.00	50,000,000.00	49,522,500.00
103587	FHLMC 3.50 (CALLABL	1.5000	01/27/22	50,000,000.00	50,000,000.00	49,559,000.00
104067	FHLMC 4.25 (CALLABL	1.6000	03/28/22	25,000,000.00	25,000,000.00	25,001,250.00
104258	FHLMC 4.25 (CALLABL	1.5000	04/18/22	25,000,000.00	25,000,000.00	24,947,000.00
104305	FHLMC 4.30 (CALLABL	1.5500	04/19/22	25,000,000.00	25,000,000.00	24,940,500.00
104658	FHLMC 4.25 (CALLABL	1.5000	05/16/22	25,000,000.00	25,000,000.00	24,899,500.00
110472	FHLB 2.45 (CALLABLE	2.4500	04/15/24	25,000,000.00	25,000,000.00	25,034,000.00
110758	FHLMC 2.75 (CALLABL	2.7500	05/28/24	50,000,000.00	50,000,000.00	50,486,500.00
110785	FHLMC 3.00 (CALLABL	2.5000	05/28/24	25,000,000.00	25,000,000.00	25,171,000.00
110943	FHLMC 3.125 (CALLAB	2.5000	06/25/24	50,000,000.00	50,000,000.00	50,108,500.00
112251	FHLMC 3.50 (CALLABL	3.5000	12/04/24	50,000,000.00	50,000,000.00	49,693,000.00
MCSA TOTAL				**550,000,000.00**	**550,000,000.00**	**548,338,250.00**
111741	THUNDER BAY FUNDING	2.0400	01/09/20	33,916,000.00	33,900,624.75	33,901,416.12
111777	LA FAYETTE ASSET SE	2.0100	01/06/20	50,000,000.00	49,986,041.67	49,985,000.00
111781	THUNDER BAY FUNDING	2.0000	01/06/20	40,000,000.00	39,988,888.89	39,988,400.00
111829	ING U.S. FUNDING LL	1.9400	02/03/20	50,000,000.00	49,911,083.33	49,919,500.00
111865	PFIZER INC CP	1.9300	02/20/20	50,000,000.00	49,865,972.22	49,885,000.00
111866	PFIZER INC CP	1.9300	02/19/20	17,542,000.00	17,495,918.14	17,502,530.50
111875	CANCARA ASSET SEC L	2.0300	01/31/20	50,000,000.00	49,915,416.67	49,922,500.00
111876	CANCARA ASSET SEC L	2.0300	01/31/20	50,000,000.00	49,915,416.67	49,922,500.00
111878	PFIZER INC CP	1.9200	02/20/20	7,373,000.00	7,353,338.67	7,356,042.10
111888	ING U.S. FUNDING LL	1.9100	02/03/20	50,000,000.00	49,912,458.33	49,919,500.00
111893	OLD LINE FUNDING LL	1.9300	01/21/20	50,000,000.00	49,946,388.89	49,949,500.00
111909	ING U.S. FUNDING LL	1.8900	02/03/20	49,443,000.00	49,357,340.00	49,363,396.77
111926	OLD LINE FUNDING LL	1.8800	01/16/20	50,000,000.00	49,960,833.33	49,962,000.00
111940	OLD LINE FUNDING LL	1.8800	01/21/20	20,000,000.00	19,979,111.11	19,979,800.00
111941	OLD LINE FUNDING LL	1.8800	01/07/20	5,000,000.00	4,998,433.33	4,998,350.00
111946	OLD LINE FUNDING LL	1.8700	01/23/20	33,000,000.00	32,962,288.33	32,963,370.00
111953	LA FAYETTE ASSET SE	1.8700	02/07/20	25,000,000.00	24,951,951.39	24,951,250.00
111977	LA FAYETTE ASSET SE	1.8600	02/04/20	50,000,000.00	49,912,166.66	49,910,000.00
111992	PFIZER INC CP	1.8000	03/03/20	50,000,000.00	49,845,000.00	49,852,000.00
111996	ING U.S. FUNDING LL	1.8000	05/05/20	35,765,000.00	35,541,468.75	35,536,819.30
111998	MONT BLANC CAPITAL	1.8300	01/02/20	19,000,000.00	18,999,034.17	18,998,100.00
112006	OLD LINE FUNDING LL	1.8200	04/08/20	47,500,000.00	47,264,663.89	47,264,875.00
112007	CRC FUNDING LLC CP	1.8400	01/31/20	25,000,000.00	24,961,666.66	24,960,250.00
112008	PFIZER INC CP	1.7000	03/03/20	50,000,000.00	49,853,611.11	49,852,000.00
112013	COCA COLA CO CP	1.7000	02/20/20	25,000,000.00	24,940,972.22	24,940,750.00
112015	OLD LINE FUNDING LL	1.8400	05/06/20	50,000,000.00	49,678,000.00	49,681,500.00
112017	OLD LINE FUNDING LL	1.8600	02/04/20	31,000,000.00	30,945,543.34	30,946,680.00
112018	THUNDER BAY FUNDING	1.8000	01/09/20	30,000,000.00	29,988,000.00	29,987,100.00
112019	TOYOTA MOTOR CREDIT	1.8500	03/05/20	50,000,000.00	49,835,555.55	49,832,500.00
112020	LA FAYETTE ASSET SE	1.8000	01/07/20	50,000,000.00	49,985,000.00	49,983,000.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: December 1, 2019 to December 31, 2019

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112022	CANCARA ASSET SEC L	1.8800	02/03/20	10,000,000.00	9,982,766.67	9,983,000.00
112023	ATLANTIC ASSET SEC	1.8300	02/05/20	27,791,000.00	27,741,555.18	27,741,254.11
112025	CRC FUNDING LLC CP	1.7800	01/07/20	50,000,000.00	49,985,166.67	49,983,500.00
112028	THUNDER BAY FUNDING	1.8500	02/04/20	35,000,000.00	34,938,847.22	34,938,400.00
112029	CAFCO LLC CP	1.7700	01/08/20	50,000,000.00	49,982,791.67	49,982,500.00
112030	LA FAYETTE ASSET SE	1.8000	01/08/20	25,000,000.00	24,991,250.00	24,990,250.00
112031	CRC FUNDING LLC CP	1.7800	01/09/20	50,000,000.00	49,980,222.22	49,978,500.00
112032	CANCARA ASSET SEC L	1.8700	02/04/20	50,000,000.00	49,911,694.45	49,912,500.00
112041	CAFCO LLC CP	1.7600	01/09/20	50,000,000.00	49,980,444.45	49,980,000.00
112042	CRC FUNDING LLC CP	1.7800	01/15/20	50,000,000.00	49,965,388.89	49,963,000.00
112043	CRC FUNDING LLC CP	1.7800	01/15/20	25,000,000.00	24,982,694.44	24,981,500.00
112044	CANCARA ASSET SEC L	1.8900	02/06/20	50,000,000.00	49,905,500.00	49,907,500.00
112045	CANCARA ASSET SEC L	1.8900	02/06/20	10,000,000.00	9,981,100.00	9,981,500.00
112046	OLD LINE FUNDING LL	1.8300	02/05/20	33,000,000.00	32,941,287.50	32,941,590.00
112049	LA FAYETTE ASSET SE	1.8500	02/06/20	31,800,000.00	31,741,170.00	31,739,580.00
112054	PFIZER INC CP	1.7000	02/03/20	46,000,000.00	45,928,316.67	45,932,840.00
112055	JUPITER SEC COMPANY	1.8100	02/05/20	50,000,000.00	49,912,013.89	49,907,500.00
112056	TOYOTA MOTOR CREDIT	1.8800	01/30/20	50,000,000.00	49,924,277.78	49,925,000.00
112057	ING U.S. FUNDING LL	1.8400	03/02/20	50,000,000.00	49,844,111.11	49,848,500.00
112060	TOYOTA MOTOR CREDIT	1.8800	01/31/20	50,000,000.00	49,921,666.67	49,922,500.00
112061	JUPITER SEC COMPANY	1.8100	02/05/20	50,000,000.00	49,912,013.89	49,907,500.00
112062	OLD LINE FUNDING LL	1.8300	02/05/20	50,000,000.00	49,911,041.67	49,911,500.00
112063	OLD LINE FUNDING LL	1.7750	01/03/20	40,000,000.00	39,996,055.56	39,994,400.00
112064	CHARIOT FUNDING LLC	1.8300	02/05/20	50,000,000.00	49,911,041.67	49,910,000.00
112065	AUTOBAHN FUNDING CO	1.7400	01/02/20	25,000,000.00	24,998,791.67	24,997,500.00
112066	CIESCO LLC CP	1.8400	02/12/20	24,000,000.00	23,948,480.00	23,946,960.00
112070	THUNDER BAY FUNDING	1.8300	02/14/20	50,000,000.00	49,888,166.67	49,887,000.00
112081	CANCARA ASSET SEC L	1.8800	02/07/20	50,000,000.00	49,903,388.89	49,905,000.00
112082	LA FAYETTE ASSET SE	1.8300	02/05/20	25,000,000.00	24,955,520.83	24,953,750.00
112083	CAFCO LLC CP	1.7700	01/14/20	25,000,000.00	24,984,020.83	24,984,250.00
112084	JUPITER SEC COMPANY	1.7700	01/15/20	50,000,000.00	49,965,583.33	49,963,000.00
112091	CRC FUNDING LLC CP	1.7700	01/15/20	33,700,000.00	33,676,803.17	33,675,062.00
112092	CRC FUNDING LLC CP	1.7700	01/16/20	25,200,000.00	25,181,415.00	25,179,840.00
112093	CAFCO LLC CP	1.7800	01/22/20	50,000,000.00	49,948,083.33	49,949,500.00
112097	THUNDER BAY FUNDING	1.8300	02/14/20	25,000,000.00	24,944,083.33	24,943,500.00
112098	OLD LINE FUNDING LL	1.8300	02/14/20	25,000,000.00	24,944,083.33	24,944,750.00
112099	THUNDER BAY FUNDING	1.8300	02/13/20	35,000,000.00	34,923,495.83	34,922,650.00
112100	CRC FUNDING LLC CP	1.7700	01/16/20	50,000,000.00	49,963,125.00	49,960,000.00
112101	LA FAYETTE ASSET SE	1.7700	01/10/20	50,000,000.00	49,977,875.00	49,975,500.00
112102	CHARIOT FUNDING LLC	1.8300	02/14/20	50,000,000.00	49,888,166.67	49,887,500.00
112104	PFIZER INC CP	1.6400	01/17/20	44,594,000.00	44,561,495.93	44,561,000.44
112106	CANCARA ASSET SEC L	1.8800	02/18/20	50,000,000.00	49,874,666.67	49,877,500.00
112107	ATLANTIC ASSET SEC	1.8100	01/28/20	46,311,000.00	46,248,132.82	46,246,627.71
112109	THUNDER BAY FUNDING	1.8300	02/18/20	40,000,000.00	39,902,400.00	39,902,000.00
112114	PFIZER INC CP	1.6400	01/16/20	50,000,000.00	49,965,833.33	49,965,500.00
112115	PFIZER INC CP	1.6400	01/17/20	50,000,000.00	49,963,555.55	49,963,000.00
112116	CHARIOT FUNDING LLC	1.8300	02/14/20	50,000,000.00	49,888,166.67	49,887,500.00
112119	THUNDER BAY FUNDING	1.8200	02/13/20	26,000,000.00	25,943,478.89	25,942,540.00
112132	PFIZER INC CP	1.6400	01/16/20	25,390,000.00	25,372,650.17	25,372,480.90
112133	COCA COLA CO CP	1.6800	02/26/20	26,035,000.00	25,966,961.87	25,965,746.90

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For the Period: December 1, 2019 to December 31, 2019

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112135	MERCK & CO. INC CP	1.5900	02/03/20	50,000,000.00	49,927,125.00	49,924,000.00
112148	LA FAYETTE ASSET SE	1.7000	01/03/20	25,000,000.00	24,997,638.89	24,996,250.00
112149	CAFCO LLC CP	1.7700	01/23/20	30,000,000.00	29,967,550.00	29,968,200.00
112150	CRC FUNDING LLC CP	1.7800	01/21/20	50,000,000.00	49,950,555.56	49,947,000.00
112152	MONT BLANC CAPITAL	1.8500	03/11/20	27,857,000.00	27,756,792.18	27,754,764.81
112153	LA FAYETTE ASSET SE	1.8400	02/07/20	25,000,000.00	24,952,722.22	24,951,250.00
112156	MONT BLANC CAPITAL	1.8500	02/18/20	33,329,000.00	33,246,788.46	33,245,010.92
112157	CIESCO LLC CP	1.7800	01/21/20	20,000,000.00	19,980,222.22	19,978,800.00
112158	OLD LINE FUNDING LL	1.7500	01/15/20	50,000,000.00	49,965,972.22	49,964,000.00
112163	SHEFFIELD RECEIVABL	1.7400	01/02/20	50,000,000.00	49,997,583.33	49,995,000.00
112164	SHEFFIELD RECEIVABL	1.7500	01/03/20	50,000,000.00	49,995,138.89	49,992,500.00
112166	THUNDER BAY FUNDING	1.8100	02/20/20	22,637,000.00	22,580,093.10	22,579,275.65
112171	SHEFFIELD RECEIVABL	1.7500	01/02/20	50,000,000.00	49,997,569.44	49,995,000.00
112178	CRC FUNDING LLC CP	1.7700	01/30/20	50,000,000.00	49,928,708.33	49,923,000.00
112179	TORONTO DOMINION BA	1.7000	01/02/20	50,000,000.00	49,997,638.89	49,994,500.00
112180	CIESCO LLC CP	1.7600	01/30/20	50,000,000.00	49,929,111.11	49,923,000.00
112181	CANADIAN IMP BK OF	1.6100	01/02/20	50,000,000.00	49,997,763.89	49,995,000.00
112182	CANCARA ASSET SEC L	1.8600	02/10/20	50,000,000.00	49,896,666.67	49,897,500.00
112183	CREDIT AGRICOLE CIB	1.7000	01/02/20	50,000,000.00	49,997,638.89	49,995,500.00
112192	AUTOBAHN FUNDING CO	1.7000	01/02/20	50,000,000.00	49,997,638.89	49,995,000.00
112193	AUTOBAHN FUNDING CO	1.7000	01/03/20	50,000,000.00	49,995,277.78	49,992,500.00
112194	TORONTO DOMINION BA	1.7800	01/21/20	50,000,000.00	49,950,555.55	49,946,000.00
112195	CIESCO LLC CP	1.7500	01/27/20	25,000,000.00	24,968,402.78	24,965,500.00
112201	THUNDER BAY FUNDING	1.7700	01/28/20	40,000,000.00	39,946,900.00	39,944,000.00
112202	UNILEVER CAPITAL CO	1.6600	01/21/20	50,000,000.00	49,953,888.89	49,954,000.00
112203	UNILEVER CAPITAL CO	1.6600	01/21/20	10,000,000.00	9,990,777.78	9,990,800.00
112206	THUNDER BAY FUNDING	1.8000	02/03/20	50,000,000.00	49,917,500.00	49,914,500.00
112207	THUNDER BAY FUNDING	1.8000	02/03/20	15,000,000.00	14,975,250.00	14,974,350.00
112212	CIESCO LLC CP	1.7800	02/07/20	50,000,000.00	49,908,527.78	49,902,500.00
112213	CIESCO LLC CP	1.7800	02/07/20	10,000,000.00	9,981,705.56	9,980,500.00
112214	CRC FUNDING LLC CP	1.7700	02/05/20	34,250,000.00	34,191,061.46	34,186,637.50
112221	CHARIOT FUNDING LLC	1.7700	01/21/20	45,000,000.00	44,955,750.00	44,953,650.00
112227	THUNDER BAY FUNDING	1.7600	01/15/20	50,000,000.00	49,965,777.78	49,963,500.00
112228	AUTOBAHN FUNDING CO	1.6400	01/02/20	20,000,000.00	19,999,088.89	19,998,000.00
112230	CRC FUNDING LLC CP	1.7800	02/06/20	50,000,000.00	49,911,000.00	49,905,000.00
112231	CIESCO LLC CP	1.7700	02/05/20	50,000,000.00	49,913,958.33	49,907,500.00
112232	OLD LINE FUNDING LL	1.7300	01/03/20	50,000,000.00	49,995,194.44	49,993,000.00
112233	THUNDER BAY FUNDING	1.7500	01/15/20	32,000,000.00	31,978,222.22	31,976,640.00
112235	OLD LINE FUNDING LL	1.7500	01/07/20	26,365,000.00	26,357,310.21	26,356,299.55
112243	MONT BLANC CAPITAL	1.8200	02/03/20	22,000,000.00	21,963,296.67	21,961,500.00
112245	CAFCO LLC CP	1.7800	02/04/20	49,000,000.00	48,917,625.56	48,918,660.00
112254	CHARIOT FUNDING LLC	1.7700	01/21/20	50,000,000.00	49,950,833.33	49,948,500.00
112255	CHARIOT FUNDING LLC	1.7700	01/21/20	50,000,000.00	49,950,833.33	49,948,500.00
112257	AUTOBAHN FUNDING CO	1.6400	01/02/20	15,000,000.00	14,999,316.67	14,998,500.00
112271	CHARIOT FUNDING LLC	1.7700	01/31/20	50,000,000.00	49,926,250.00	49,922,500.00
112272	LA FAYETTE ASSET SE	1.6700	01/02/20	25,000,000.00	24,998,840.28	24,997,500.00
112273	ATLANTIC ASSET SEC	1.6700	01/03/20	50,000,000.00	49,995,361.11	49,993,000.00
112274	JUPITER SEC COMPANY	1.7700	01/31/20	50,000,000.00	49,926,250.00	49,920,500.00
112275	JUPITER SEC COMPANY	1.7700	01/21/20	35,000,000.00	34,965,583.33	34,962,900.00
112276	CRC FUNDING LLC CP	1.7700	02/07/20	50,000,000.00	49,909,041.67	49,902,500.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: December 1, 2019 to December 31, 2019

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112277	AUTOBAHN FUNDING CO	1.6400	01/02/20	25,000,000.00	24,998,861.11	24,997,500.00
112278	CAFCO LLC CP	1.7800	02/07/20	50,000,000.00	49,908,527.78	49,909,500.00
112280	MONT BLANC CAPITAL	1.8700	03/04/20	25,432,000.00	25,348,773.78	25,348,328.72
112282	CIESCO LLC CP	1.7800	02/06/20	30,000,000.00	29,946,600.00	29,943,000.00
112293	CANCARA ASSET SEC L	1.8700	03/02/20	50,000,000.00	49,841,569.44	49,845,000.00
112294	CANCARA ASSET SEC L	1.8700	03/02/20	2,000,000.00	1,993,662.78	1,993,800.00
112302	TORONTO DOMINION BA	1.6900	01/06/20	50,000,000.00	49,988,263.89	49,984,500.00
112303	CHARIOT FUNDING LLC	1.7700	01/21/20	50,000,000.00	49,950,833.33	49,948,500.00
112304	LA FAYETTE ASSET SE	1.7800	02/03/20	25,000,000.00	24,959,208.33	24,956,250.00
112305	CIESCO LLC CP	1.8200	03/05/20	50,000,000.00	49,838,222.22	49,832,500.00
112306	CAFCO LLC CP	1.8100	03/02/20	40,132,000.00	40,008,917.39	40,010,400.04
112312	AUTOBAHN FUNDING CO	1.6300	01/03/20	35,000,000.00	34,996,830.56	34,994,750.00
112313	REGENCY MARKETS NO.	1.7000	01/09/20	50,000,000.00	49,981,111.11	49,978,000.00
112314	REGENCY MARKETS NO.	1.7000	01/09/20	50,000,000.00	49,981,111.11	49,978,000.00
112315	JUPITER SEC COMPANY	1.7800	02/06/20	50,000,000.00	49,911,000.00	49,905,000.00
112316	REGENCY MARKETS NO.	1.6900	01/09/20	48,687,000.00	48,668,715.33	48,665,577.72
112317	TORONTO DOMINION BA	1.7000	01/08/20	50,000,000.00	49,983,472.22	49,979,500.00
112318	LA FAYETTE ASSET SE	1.6700	01/03/20	20,000,000.00	19,998,144.44	19,997,000.00
112319	SHEFFIELD RECEIVABL	1.8000	02/03/20	50,000,000.00	49,917,500.00	49,913,500.00
112325	CIESCO LLC CP	1.7600	02/03/20	50,000,000.00	49,919,333.33	49,912,500.00
112326	CHARIOT FUNDING LLC	1.7700	02/04/20	50,000,000.00	49,916,416.66	49,912,500.00
112327	LA FAYETTE ASSET SE	1.8500	03/03/20	33,330,000.00	33,223,806.92	33,222,010.80
112328	CHARIOT FUNDING LLC	1.7000	01/02/20	50,000,000.00	49,997,638.89	49,995,000.00
112329	CHARIOT FUNDING LLC	1.7000	01/02/20	50,000,000.00	49,997,638.89	49,995,000.00
112336	EMERSON ELECTRIC CO	1.5800	01/06/20	50,000,000.00	49,989,027.78	49,987,000.00
112337	EMERSON ELECTRIC CO	1.5800	01/06/20	50,000,000.00	49,989,027.78	49,987,000.00
112338	LA FAYETTE ASSET SE	1.6700	01/08/20	25,000,000.00	24,991,881.94	24,990,250.00
112339	REGENCY MARKETS NO.	1.7300	01/09/20	50,000,000.00	49,980,777.78	49,978,000.00
112340	REGENCY MARKETS NO.	1.7300	01/09/20	23,345,000.00	23,336,025.15	23,334,728.20
112341	TORONTO DOMINION BA	1.7400	01/15/20	50,000,000.00	49,966,166.67	49,961,500.00
112342	LA FAYETTE ASSET SE	1.6700	01/02/20	25,000,000.00	24,998,840.28	24,997,500.00
112343	THUNDER BAY FUNDING	1.7600	02/13/20	25,000,000.00	24,947,444.44	24,944,750.00
112344	CIESCO LLC CP	1.8300	03/04/20	50,000,000.00	49,839,875.00	49,835,500.00
112345	CIESCO LLC CP	1.8300	03/04/20	25,000,000.00	24,919,937.50	24,917,750.00
112349	TORONTO DOMINION BA	1.7700	01/07/20	50,000,000.00	49,985,250.00	49,982,000.00
112350	THUNDER BAY FUNDING	1.7700	02/24/20	50,000,000.00	49,867,250.00	49,863,000.00
112351	THUNDER BAY FUNDING	1.7700	02/24/20	3,250,000.00	3,241,371.25	3,241,095.00
112356	OLD LINE FUNDING LL	1.8100	03/04/20	32,821,000.00	32,717,039.49	32,717,613.85
112362	CHARIOT FUNDING LLC	1.7000	01/07/20	50,000,000.00	49,985,833.33	49,983,000.00
112363	AUTOBAHN FUNDING CO	1.6000	01/06/20	50,000,000.00	49,988,888.89	49,985,000.00
112364	JUPITER SEC COMPANY	1.7500	01/07/20	25,000,000.00	24,992,708.33	25,000,000.00
112366	ATLANTIC ASSET SEC	1.6500	01/02/20	50,000,000.00	49,997,708.33	49,995,000.00
112367	AUTOBAHN FUNDING CO	1.6100	01/06/20	40,000,000.00	39,991,055.55	39,988,000.00
112368	LA FAYETTE ASSET SE	1.7000	01/21/20	25,000,000.00	24,976,388.89	24,973,500.00
112369	CIESCO LLC CP	1.7200	01/21/20	25,000,000.00	24,976,111.11	24,973,500.00
112370	CHARIOT FUNDING LLC	1.7700	02/04/20	50,000,000.00	49,916,416.67	49,912,500.00
112379	ATLANTIC ASSET SEC	1.6600	01/08/20	50,000,000.00	49,983,861.11	49,981,000.00
112386	REGENCY MARKETS NO.	1.8000	01/08/20	50,000,000.00	49,982,500.00	49,980,500.00
112387	REGENCY MARKETS NO.	1.8000	01/08/20	50,000,000.00	49,982,500.00	49,980,500.00
112388	CHARIOT FUNDING LLC	1.7400	01/08/20	50,000,000.00	49,983,083.33	49,980,500.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

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Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112389	JUPITER SEC COMPANY	1.7400	01/10/20	50,000,000.00	49,978,250.00	49,975,500.00
112390	JUPITER SEC COMPANY	1.7400	01/10/20	50,000,000.00	49,978,250.00	49,975,500.00
112391	REGENCY MARKETS NO.	1.8000	01/08/20	50,000,000.00	49,982,500.00	49,980,500.00
112392	REGENCY MARKETS NO.	1.8000	01/08/20	50,000,000.00	49,982,500.00	49,980,500.00
112393	EMERSON ELECTRIC CO	1.5900	01/10/20	50,000,000.00	49,980,125.00	49,978,000.00
112394	AUTOBAHN FUNDING CO	1.6000	01/13/20	50,000,000.00	49,973,333.33	49,968,000.00
112395	REGENCY MARKETS NO.	1.8000	01/08/20	50,000,000.00	49,982,500.00	49,980,500.00
112396	REGENCY MARKETS NO.	1.8000	01/08/20	50,000,000.00	49,982,500.00	49,980,500.00
112402	CHARIOT FUNDING LLC	1.7700	01/14/20	50,000,000.00	49,968,041.67	49,966,000.00
112403	JUPITER SEC COMPANY	1.7600	01/13/20	25,000,000.00	24,985,333.33	24,984,000.00
112404	LA FAYETTE ASSET SE	1.6700	01/14/20	23,603,000.00	23,588,766.08	23,586,713.93
112405	EMERSON ELECTRIC CO	1.6100	01/14/20	50,000,000.00	49,970,930.56	49,969,500.00
112406	EMERSON ELECTRIC CO	1.6100	01/14/20	50,000,000.00	49,970,930.56	49,969,500.00
112407	CAFCO LLC CP	1.7900	02/10/20	50,000,000.00	49,900,555.55	49,902,000.00
112408	SHEFFIELD RECEIVABL	1.8000	02/10/20	50,000,000.00	49,900,000.00	49,896,000.00
112409	TORONTO DOMINION BA	1.7900	01/15/20	50,000,000.00	49,965,194.44	49,961,500.00
112410	CAFCO LLC CP	1.8300	03/05/20	50,000,000.00	49,837,333.34	49,840,500.00
112413	CANCARA ASSET SEC L	1.8900	03/06/20	50,000,000.00	49,829,375.00	49,833,500.00
112414	CANCARA ASSET SEC L	1.8900	03/06/20	19,981,000.00	19,912,814.84	19,914,463.27
112417	OLD LINE FUNDING LL	1.7400	01/30/20	50,000,000.00	49,929,916.67	49,926,000.00
112425	AUTOBAHN FUNDING CO	1.6000	01/14/20	40,000,000.00	39,976,888.89	39,972,400.00
112426	JUPITER SEC COMPANY	1.7800	01/15/20	50,000,000.00	49,965,388.89	49,963,000.00
112427	THUNDER BAY FUNDING	1.7600	02/06/20	40,000,000.00	39,929,600.00	39,925,600.00
112428	COCA COLA CO CP	1.6200	02/03/20	50,000,000.00	49,925,750.00	49,923,000.00
112429	AUTOBAHN FUNDING CO	1.6100	01/15/20	35,000,000.00	34,978,086.11	34,974,100.00
112430	CIESCO LLC CP	1.7500	02/06/20	50,000,000.00	49,912,500.00	49,905,000.00
112431	OLD LINE FUNDING LL	1.7600	02/06/20	50,000,000.00	49,912,000.00	49,909,000.00
112432	ATLANTIC ASSET SEC	1.6600	01/07/20	40,000,000.00	39,988,933.33	39,986,800.00
112433	CIESCO LLC CP	1.7500	02/10/20	50,000,000.00	49,902,777.78	49,894,500.00
112434	TORONTO DOMINION BA	1.8400	01/21/20	50,000,000.00	49,948,888.89	49,946,000.00
112438	COCA COLA CO CP	1.6600	03/02/20	50,000,000.00	49,859,361.11	49,855,500.00
112440	MONT BLANC CAPITAL	1.9100	02/13/20	50,000,000.00	49,885,930.56	49,887,000.00
112441	MONT BLANC CAPITAL	1.9100	02/13/20	17,056,000.00	17,017,088.63	17,017,453.44
112442	EMERSON ELECTRIC CO	1.5900	01/21/20	50,000,000.00	49,955,833.34	49,953,000.00
112443	EMERSON ELECTRIC CO	1.5900	01/21/20	50,000,000.00	49,955,833.34	49,953,000.00
112444	OLD LINE FUNDING LL	1.7400	01/14/20	50,000,000.00	49,968,583.33	49,966,500.00
112445	ATLANTIC ASSET SEC	1.6500	01/17/20	50,000,000.00	49,963,333.33	49,958,500.00
112446	ATLANTIC ASSET SEC	1.7000	01/24/20	50,000,000.00	49,945,375.00	49,940,500.00
112447	OLD LINE FUNDING LL	1.7400	01/15/20	50,000,000.00	49,966,166.67	49,964,000.00
112448	TORONTO DOMINION BA	1.9200	01/14/20	50,000,000.00	49,965,333.33	49,964,000.00
112454	TORONTO DOMINION BA	2.0000	01/17/20	50,000,000.00	49,955,555.56	49,956,500.00
112455	SHEFFIELD RECEIVABL	1.9500	01/21/20	50,000,000.00	49,945,833.33	49,947,000.00
112456	SHEFFIELD RECEIVABL	1.9500	01/31/20	50,000,000.00	49,918,750.00	49,921,000.00
112457	CHARIOT FUNDING LLC	1.9500	01/06/20	44,113,000.00	44,101,052.73	44,100,207.23
112460	REGENCY MARKETS NO.	2.0000	01/15/20	50,000,000.00	49,961,111.11	49,963,000.00
112461	REGENCY MARKETS NO.	2.0000	01/15/20	50,000,000.00	49,961,111.11	49,963,000.00
112462	REGENCY MARKETS NO.	2.0000	01/16/20	50,000,000.00	49,958,333.33	49,960,000.00
112463	PFIZER INC CP	1.8100	02/10/20	50,000,000.00	49,899,444.44	49,910,500.00
112464	THUNDER BAY FUNDING	1.8700	01/15/20	31,435,000.00	31,412,139.77	31,412,052.45
112465	EMERSON ELECTRIC CO	1.6200	01/23/20	30,000,000.00	29,970,300.00	29,969,100.00

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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112466	AUTOBAHN FUNDING CO	1.7000	01/28/20	40,000,000.00	39,949,000.00	39,942,800.00
112467	ATLANTIC ASSET SEC	1.8200	02/05/20	50,000,000.00	49,911,527.78	49,910,500.00
112468	CANCARA ASSET SEC L	1.9000	02/13/20	25,000,000.00	24,943,263.89	24,945,000.00
112472	THUNDER BAY FUNDING	1.8600	02/05/20	50,000,000.00	49,909,583.33	49,909,500.00
112473	SHEFFIELD RECEIVABL	1.9800	02/07/20	50,000,000.00	49,898,250.00	49,903,500.00
112474	CRC FUNDING LLC CP	1.8200	02/14/20	50,000,000.00	49,888,777.78	49,884,500.00
112475	CRC FUNDING LLC CP	1.8200	02/14/20	10,000,000.00	9,977,755.55	9,976,900.00
112476	CANADIAN IMP BK OF	1.9400	01/21/20	50,000,000.00	49,946,111.11	49,948,000.00
112477	OLD LINE FUNDING LL	1.8500	02/05/20	25,000,000.00	24,955,034.72	24,955,750.00
112478	ATLANTIC ASSET SEC	1.9000	01/17/20	50,000,000.00	49,957,777.78	49,958,500.00
112479	CAFCO LLC CP	1.8200	02/14/20	50,000,000.00	49,888,777.78	49,892,000.00
112480	LA FAYETTE ASSET SE	1.7500	01/17/20	25,000,000.00	24,980,555.56	24,978,750.00
112483	AUTOBAHN FUNDING CO	1.7000	01/21/20	50,000,000.00	49,952,777.78	49,947,000.00
112484	CAFCO LLC CP	1.7200	01/22/20	50,000,000.00	49,949,833.33	49,949,500.00
112487	AUTOBAHN FUNDING CO	1.7000	01/22/20	50,000,000.00	49,950,416.67	49,944,500.00
112488	LA FAYETTE ASSET SE	1.8400	02/11/20	50,000,000.00	49,895,222.22	49,892,000.00
112489	CANCARA ASSET SEC L	1.9200	02/25/20	50,000,000.00	49,853,333.33	49,860,000.00
112490	SHEFFIELD RECEIVABL	1.9600	02/14/20	50,000,000.00	49,880,222.22	49,886,500.00
112491	CANCARA ASSET SEC L	1.9200	02/25/20	25,000,000.00	24,926,666.67	24,930,000.00
112492	AUTOBAHN FUNDING CO	1.7000	01/23/20	25,000,000.00	24,974,027.78	24,971,000.00
112493	CRC FUNDING LLC CP	1.8100	02/18/20	50,000,000.00	49,879,333.33	49,874,000.00
112494	AUTOBAHN FUNDING CO	1.7000	01/24/20	25,000,000.00	24,972,847.22	24,969,500.00
112498	ATLANTIC ASSET SEC	1.9500	01/21/20	35,000,000.00	34,962,083.33	34,963,600.00
112502	REGENCY MARKETS NO.	2.0000	01/21/20	50,000,000.00	49,944,444.44	49,947,000.00
112503	TORONTO DOMINION BA	1.9600	01/24/20	50,000,000.00	49,937,388.89	49,938,500.00
112504	ING U.S. FUNDING LL	1.9000	02/11/20	50,000,000.00	49,891,805.56	49,899,500.00
112507	ATLANTIC ASSET SEC	1.9600	01/21/20	50,000,000.00	49,945,555.56	49,948,000.00
112508	ATLANTIC ASSET SEC	1.9200	01/22/20	50,000,000.00	49,944,000.00	49,945,500.00
112509	ATLANTIC ASSET SEC	1.9000	01/22/20	50,000,000.00	49,944,583.33	49,945,500.00
112514	ATLANTIC ASSET SEC	1.9500	01/21/20	50,000,000.00	49,945,833.33	49,948,000.00
112515	SHEFFIELD RECEIVABL	1.9300	02/05/20	50,000,000.00	49,906,180.56	49,908,500.00
112516	MONT BLANC CAPITAL	2.0000	01/17/20	27,373,000.00	27,348,668.45	27,349,732.95
112517	UNILEVER CAPITAL CO	1.7200	02/07/20	39,000,000.00	38,931,056.67	38,931,750.00
112518	CANCARA ASSET SEC L	1.9500	02/25/20	24,500,000.00	24,427,010.42	24,431,400.00
112519	CANCARA ASSET SEC L	1.9500	02/10/20	10,000,000.00	9,978,333.33	9,979,500.00
112523	ATLANTIC ASSET SEC	2.0200	01/22/20	50,000,000.00	49,941,083.33	49,945,500.00
112527	CANADIAN IMP BK OF	1.8800	01/24/20	50,000,000.00	49,939,944.44	49,940,500.00
112528	LA FAYETTE ASSET SE	1.8700	01/28/20	50,000,000.00	49,929,875.00	49,928,500.00
112529	CRC FUNDING LLC CP	1.9200	03/23/20	50,000,000.00	49,781,333.33	49,784,500.00
112530	NATIXIS NY BRANCH C	1.8600	02/03/20	50,000,000.00	49,914,750.00	49,913,500.00
112531	CAFCO LLC CP	1.9300	03/16/20	48,007,000.00	47,813,971.86	47,826,973.75
112533	ATLANTIC ASSET SEC	1.9900	01/21/20	47,000,000.00	46,948,038.89	46,951,120.00
112534	ATLANTIC ASSET SEC	2.0200	01/22/20	50,000,000.00	49,941,083.33	49,945,500.00
112535	ATLANTIC ASSET SEC	2.0200	01/22/20	13,798,000.00	13,781,741.36	13,782,960.18
112536	SHEFFIELD RECEIVABL	1.9400	01/31/20	50,000,000.00	49,919,166.67	49,921,000.00
112540	CANADIAN IMP BK OF	1.8900	01/28/20	50,000,000.00	49,929,125.00	49,930,000.00
112544	CANADIAN IMP BK OF	1.7900	01/17/20	50,000,000.00	49,960,222.23	49,958,500.00
112547	AUTOBAHN FUNDING CO	1.6900	01/31/20	50,000,000.00	49,929,583.33	49,920,500.00
112548	TORONTO DOMINION BA	1.8400	01/17/20	50,000,000.00	49,959,111.11	49,956,500.00
112553	ATLANTIC ASSET SEC	1.7600	01/23/20	50,000,000.00	49,946,222.22	49,943,000.00

Los Angeles County Treasurer

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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112554	ATLANTIC ASSET SEC	1.7800	01/27/20	35,000,000.00	34,955,005.56	34,953,100.00
112559	NATIXIS NY BRANCH C	1.8600	02/07/20	50,000,000.00	49,904,416.67	49,903,000.00
112560	LA FAYETTE ASSET SE	1.8800	03/23/20	35,000,000.00	34,850,122.22	34,849,150.00
112561	CANADIAN IMP BK OF	1.6300	01/30/20	50,000,000.00	49,934,347.22	49,924,500.00
112562	ATLANTIC ASSET SEC	1.7800	01/30/20	50,000,000.00	49,928,305.55	49,925,500.00
112563	NATIXIS NY BRANCH C	1.8600	02/12/20	50,000,000.00	49,891,500.00	49,889,500.00
112567	OLD LINE FUNDING LL	1.8900	03/30/20	50,000,000.00	49,766,375.00	49,775,500.00
112568	OLD LINE FUNDING LL	1.8800	03/27/20	50,000,000.00	49,775,444.44	49,783,000.00
112570	AUTOBAHN FUNDING CO	1.7000	01/30/20	50,000,000.00	49,931,527.78	49,923,000.00
112571	ATLANTIC ASSET SEC	1.7800	01/31/20	50,000,000.00	49,925,833.33	49,923,000.00
112572	LA FAYETTE ASSET SE	1.7700	01/31/20	50,000,000.00	49,926,250.00	49,920,500.00
112573	ATLANTIC ASSET SEC	1.7700	01/30/20	50,000,000.00	49,928,708.34	49,925,500.00
112578	CAFCO LLC CP	1.8400	03/31/20	25,000,000.00	24,885,000.00	24,886,750.00
CPD TOTAL				**12,161,661,000.00**	**12,144,819,023.00**	**12,144,548,521.81**
108158	AU & NZ BANKING GRP	2.2500	11/09/20	19,660,000.00	19,518,239.22	19,727,630.40
BNOT3 TOTAL				**19,660,000.00**	**19,518,239.22**	**19,727,630.40**
109674	TOYOTA MOTOR CREDIT	3.0500	01/08/21	10,000,000.00	9,996,938.45	10,121,000.00
110109	JOHNSON & JOHNSON C	2.2500	03/03/22	22,500,000.00	22,300,806.58	22,748,625.00
110162	TOYOTA MOTOR CREDIT	2.2000	01/10/20	25,000,000.00	24,997,276.70	25,000,000.00
CNFX TOTAL				**57,500,000.00**	**57,295,021.73**	**57,869,625.00**
112380	USTN 1.625	1.6250	11/15/22	50,000,000.00	49,950,289.93	50,037,000.00
US TNOTES TOTAL				**50,000,000.00**	**49,950,289.93**	**50,037,000.00**
110105	UST BILL	2.4580	02/27/20	50,000,000.00	49,805,447.91	49,882,500.00
110106	UST BILL	2.4580	02/27/20	50,000,000.00	49,805,447.91	49,882,500.00
110291	UST BILL	2.3500	02/27/20	50,000,000.00	49,813,958.33	49,882,500.00
110292	UST BILL	2.3500	02/27/20	50,000,000.00	49,813,958.33	49,882,500.00
110458	UST BILL	2.3200	03/26/20	50,000,000.00	49,726,111.12	49,824,000.00
112287	UST BILL	1.5550	11/05/20	50,000,000.00	49,332,645.84	49,355,500.00
112288	UST BILL	1.5550	11/05/20	50,000,000.00	49,332,645.84	49,355,500.00
112289	UST BILL	1.5550	11/05/20	50,000,000.00	49,332,645.84	49,355,500.00
112290	UST BILL	1.5550	11/05/20	50,000,000.00	49,332,645.84	49,355,500.00
112298	UST BILL	1.5525	05/28/20	50,000,000.00	49,680,875.00	49,686,500.00
112299	UST BILL	1.5525	05/28/20	50,000,000.00	49,680,875.00	49,686,500.00
112300	UST BILL	1.5525	05/28/20	50,000,000.00	49,680,875.00	49,686,500.00
112301	UST BILL	1.5525	05/28/20	50,000,000.00	49,680,875.00	49,686,500.00
112357	UST BILL	1.5125	03/05/20	50,000,000.00	49,865,555.56	49,868,500.00
112358	UST BILL	1.5125	03/05/20	50,000,000.00	49,865,555.56	49,868,500.00
112359	UST BILL	1.5125	03/05/20	50,000,000.00	49,865,555.56	49,868,500.00
112360	UST BILL	1.5125	03/05/20	50,000,000.00	49,865,555.56	49,868,500.00
112564	UST BILL	1.5375	06/25/20	50,000,000.00	49,624,166.66	49,626,500.00
112565	UST BILL	1.5375	06/25/20	50,000,000.00	49,624,166.66	49,626,500.00
US TBILLS TOTAL				**950,000,000.00**	**943,729,562.52**	**944,249,000.00**

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
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	2.3466	03/27/20	50,000,000.00	50,000,000.00	50,043,000.00
107422	NORDEA BANK AB NY F	2.3466	03/27/20	50,000,000.00	50,000,000.00	50,043,000.00
CDS-FR TOTAL				**100,000,000.00**	**100,000,000.00**	**100,086,000.00**
111752	MUFG UNION BANK NA	1.9800	01/02/20	50,000,000.00	50,000,000.00	50,001,000.00
112001	MUFG UNION BANK NA	1.8000	01/06/20	50,000,000.00	50,000,000.00	50,001,500.00
112220	MUFG UNION BANK NA	1.6700	01/21/20	50,000,000.00	50,000,000.00	50,000,500.00
112295	MUFG UNION BANK NA	1.6000	01/03/20	50,000,000.00	50,000,000.00	50,000,000.00
112436	MUFG UNION BANK NA	1.6300	01/16/20	50,000,000.00	50,000,000.00	49,999,500.00
112549	MUFG UNION BANK NA	1.7000	02/25/20	50,000,000.00	50,000,000.00	50,000,000.00
112579	MUFG UNION BANK NA	1.7000	02/25/20	50,000,000.00	50,000,000.00	50,000,000.00
112580	MUFG UNION BANK NA	1.7000	02/25/20	50,000,000.00	50,000,000.00	50,000,000.00
NEG CDS TOTAL				**400,000,000.00**	**400,000,000.00**	**400,002,500.00**
111706	BANK OF NOVA SCOTIA	2.0100	03/23/20	50,000,000.00	50,001,127.73	50,019,500.00
111783	NORDEA BANK ABP NY	1.9700	01/06/20	50,000,000.00	50,000,000.00	50,003,000.00
111843	BANK OF MONTREAL CH	1.9400	01/10/20	50,000,000.00	50,000,000.00	50,003,500.00
111891	DNB BANK ASA NY CD	1.9000	01/21/20	50,000,000.00	50,000,000.00	50,009,500.00
111911	BANK OF NOVA SCOTIA	1.8900	04/20/20	50,000,000.00	50,001,513.48	50,005,000.00
111955	BANK OF MONTREAL CH	1.7500	01/21/20	50,000,000.00	50,000,276.60	49,998,500.00
111961	DNB BANK ASA NY CD	1.8600	01/21/20	50,000,000.00	50,000,000.00	50,008,000.00
111969	NORDEA BANK ABP NY	1.8600	01/31/20	50,000,000.00	50,000,000.00	50,002,000.00
112002	CREDIT SUISSE NY CD	1.8900	04/29/20	50,000,000.00	50,001,637.38	49,990,500.00
112009	DNB BANK ASA NY CD	1.8000	01/31/20	50,000,000.00	50,000,000.00	50,008,500.00
112024	BANK OF MONTREAL CH	1.6000	01/02/20	50,000,000.00	50,000,000.00	50,000,000.00
112035	DNB BANK ASA NY CD	1.7200	01/03/20	50,000,000.00	50,000,000.00	50,000,500.00
112036	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,004,173.00	49,985,000.00
112037	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,004,173.00	49,985,000.00
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	50,000,000.00
112052	SVENSKA HANDELSBANK	1.6500	01/03/20	50,000,000.00	50,000,000.00	50,000,000.00
112058	CREDIT AGRICOLE CIB	1.8600	02/07/20	50,000,000.00	50,000,511.44	49,999,000.00
112071	BANK OF MONTREAL CH	1.6700	01/02/20	50,000,000.00	50,000,000.00	50,000,500.00
112108	DNB BANK ASA NY CD	1.7200	01/15/20	50,000,000.00	50,000,000.00	50,003,500.00
112126	BANK OF NOVA SCOTIA	1.8400	05/15/20	50,000,000.00	50,001,857.81	49,994,500.00
112127	BANK OF NOVA SCOTIA	1.8400	05/15/20	50,000,000.00	50,001,857.81	49,994,500.00
112198	SVENSKA HANDELSBANK	1.7900	02/20/20	50,000,000.00	50,000,000.00	50,001,000.00
112291	CANADIAN IMP. BK OF	1.6900	01/02/20	50,000,000.00	50,000,000.00	50,000,500.00

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112307	WESTPAC BANKING COR	1.8600	06/01/20	50,000,000.00	50,000,000.00	49,995,500.00
112308	BANK OF MONTREAL CH	1.7600	01/06/20	50,000,000.00	50,000,000.00	50,001,000.00
112309	NORDEA BANK ABP NY	1.8100	03/02/20	50,000,000.00	50,000,000.00	50,000,500.00
112361	CANADIAN IMP. BK OF	1.6900	01/06/20	50,000,000.00	50,000,000.00	50,000,500.00
112373	DNB BANK ASA NY CD	1.5700	01/06/20	50,000,000.00	50,000,000.00	50,000,000.00
112374	CANADIAN IMP. BK OF	1.7500	01/21/20	50,000,000.00	50,000,000.00	49,996,500.00
112375	ROYAL BANK OF CANAD	1.8200	05/15/20	50,000,000.00	50,000,000.00	49,989,000.00
112376	ROYAL BANK OF CANAD	1.8200	05/15/20	50,000,000.00	50,000,000.00	49,989,000.00
112415	DNB BANK ASA NY CD	1.5600	01/06/20	50,000,000.00	50,000,000.00	50,000,000.00
112435	CANADIAN IMP. BK OF	1.8500	01/15/20	50,000,000.00	50,000,000.00	50,001,500.00
112450	SVENSKA HANDELSBANK	1.7700	03/13/20	50,000,000.00	50,000,995.57	49,999,000.00
112451	BANK OF MONTREAL CH	1.9000	01/16/20	50,000,000.00	50,000,000.00	50,003,500.00
112452	ROYAL BANK OF CANAD	1.8200	06/15/20	50,000,000.00	50,000,000.00	49,989,000.00
112458	BANK OF NOVA SCOTIA	1.8700	03/13/20	50,000,000.00	50,000,000.00	50,004,000.00
112469	BANK OF NOVA SCOTIA	1.8400	02/14/20	50,000,000.00	50,000,609.25	50,001,500.00
112481	BANK OF NOVA SCOTIA	1.8400	02/19/20	50,000,000.00	50,000,000.00	50,001,500.00
112485	CREDIT AGRICOLE CIB	1.8300	03/17/20	50,000,000.00	50,001,050.78	49,995,500.00
112495	CREDIT SUISSE NY CD	2.0000	02/20/20	50,000,000.00	50,000,000.00	50,007,000.00
112496	CREDIT SUISSE NY CD	2.0000	02/21/20	50,000,000.00	50,000,000.00	50,007,000.00
112499	BANK OF MONTREAL CH	1.9000	01/22/20	50,000,000.00	50,000,000.00	50,000,000.00
112505	BANK OF NOVA SCOTIA	1.8800	03/19/20	50,000,000.00	50,000,000.00	50,005,500.00
112521	TORONTO DOMINION BA	2.0000	01/24/20	50,000,000.00	50,000,000.00	50,006,500.00
112524	BANK OF MONTREAL CH	1.9800	01/23/20	50,000,000.00	50,000,000.00	50,000,000.00
112537	CANADIAN IMP. BK OF	1.9000	01/24/20	50,000,000.00	50,000,000.00	50,000,000.00
112550	CREDIT SUISSE NY CD	1.9100	04/20/20	50,000,000.00	50,001,518.48	50,000,000.00
112551	CREDIT SUISSE NY CD	1.9100	04/20/20	50,000,000.00	50,001,518.48	50,000,000.00
112555	CREDIT AGRICOLE CIB	1.8600	03/30/20	50,000,000.00	50,001,230.17	50,000,000.00
112569	NORDEA BANK ABP NY	1.8000	03/30/20	50,000,000.00	50,001,230.55	50,000,000.00
YANKEE CDS TOTAL				**2,600,000,000.00**	**2,600,025,281.53**	**2,600,006,000.00**
NTRD TOTAL				**35,496,955,000.00**	**35,471,972,351.75**	**35,446,346,190.07**
	NTRD HISTORICAL COST TOTAL				**35,442,320,004.81**	
TRADE-PSI TRADING						
107256	TENNESEE VALLEY AUT	2.2500	03/15/20	25,000,000.00	24,994,585.36	25,032,500.00
GOV'T SPONSORED ENTERPRISES TOTAL				**25,000,000.00**	**24,994,585.36**	**25,032,500.00**
102351	USTN 1.125	1.1250	07/31/21	50,000,000.00	49,978,819.00	49,627,000.00
103017	USTN 1.125	1.1250	09/30/21	50,000,000.00	49,777,308.74	49,597,500.00
103018	USTN 1.125	1.1250	09/30/21	50,000,000.00	49,725,733.44	49,597,500.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112546	USTN 1.50	1.5000	11/30/24	50,000,000.00	49,408,884.50	49,595,500.00
UST NOTE TOTAL				**200,000,000.00**	**198,890,745.68**	**198,417,500.00**
TRADE TOTAL				**225,000,000.00**	**223,885,331.04**	**223,450,000.00**
	TRADE HISTORICAL COST TOTAL				**222,897,171.88**	
PSI TOTAL				**35,721,955,000.00**	**35,695,857,682.79**	**35,669,796,190.07**
	PSI HISTORICAL COST TOTAL				**35,665,217,176.69**	

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/41	7,000,000.00	7,000,000.00	7,527,870.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	9,658,350.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**17,186,220.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**17,186,220.00**
GF-GENERAL FUND						
35272	RPV TAX ALLOCATION	5.0000	12/02/27	3,510,000.00	3,510,000.00	3,510,000.00
LONG TERM BDS TOTAL				**3,510,000.00**	**3,510,000.00**	**3,510,000.00**
GF TOTAL				**3,510,000.00**	**3,510,000.00**	**3,510,000.00**
PHHPA-PH HABITAT PRESERVATION AU						
101632	FFCB 3.00 (CALLABLE	3.0000	04/21/33	500,000.00	500,000.00	493,325.00
102153	FFCB 2.70 (CALLABLE	2.7000	07/21/36	1,500,000.00	1,493,792.64	1,417,650.00
111582	FFCB 3.08 (CALLABLE	3.0800	08/12/39	5,000,000.00	5,014,758.94	5,005,450.00
FFCB TOTAL				**7,000,000.00**	**7,008,551.58**	**6,916,425.00**
101370	FHLB 3.125 (CALLABL	3.1250	04/28/36	5,000,000.00	5,000,000.00	5,000,050.00
101841	FHLB 3.00 (CALLABLE	3.0000	06/16/36	4,000,000.00	4,000,000.00	3,951,080.00
102043	FHLB 2.875 (CALLABL	2.8750	07/21/36	10,000,000.00	10,000,000.00	9,950,000.00
102496	FHLB 2.82 (CALLABLE	2.8200	09/13/41	2,200,000.00	2,200,000.00	2,096,358.00
FHLB TOTAL				**21,200,000.00**	**21,200,000.00**	**20,997,488.00**
102369	FHLMC 2.75 (CALLABL	2.7500	09/08/36	3,976,000.00	3,976,000.00	3,875,685.52
FHLMC TOTAL				**3,976,000.00**	**3,976,000.00**	**3,875,685.52**
PHHPA TOTAL				**32,176,000.00**	**32,184,551.58**	**31,789,598.52**
SANIT-SANITATION DISTRICT						
102192	FHLB 1.50 (CALLABLE	1.5000	07/27/21	600,000.00	599,905.83	597,366.00
FHLB TOTAL				**600,000.00**	**599,905.83**	**597,366.00**
102191	FNMA 1.52 (CALLABLE	1.5200	07/28/21	3,900,000.00	3,900,000.00	3,891,147.00
FNMA TOTAL				**3,900,000.00**	**3,900,000.00**	**3,891,147.00**
SANITATION DISTRICT TOTAL				**4,500,000.00**	**4,499,905.83**	**4,488,513.00**
SCP61 - SCAQMD-GENERAL FUND						
109894	UST BILL	2.5000	01/02/20	10,239,600.00	10,238,888.92	10,239,600.00
US TBILLS TOTAL				**10,239,600.00**	**10,238,888.92**	**10,239,600.00**
111109	TORONTO DOMINION BA	2.0700	06/29/20	5,000,000.00	5,000,000.00	5,004,250.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,004,250.00**
SCP61-SCAGMD GENERAL FUND TOTAL				**15,239,600.00**	**15,238,888.92**	**15,243,850.00**
SCP6F - SCAQMD - MOBILE SOURCE AIR						
109747	UST BILL	2.4800	01/02/20	10,248,400.00	10,247,694.00	10,248,400.00
US TBILLS TOTAL				**10,248,400.00**	**10,247,694.00**	**10,248,400.00**
111111	TORONTO DOMINION BA	2.0700	06/29/20	5,000,000.00	5,000,000.00	5,004,250.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,004,250.00**
SCP6F-SCAQMD MOBILE SOURCE AIR TOTAL				**15,248,400.00**	**15,247,694.00**	**15,252,650.00**
SCP6G-SCAQMD-INVESTMENT						
109749	UST BILL	2.4800	01/02/20	10,248,400.00	10,247,694.00	10,248,400.00
US TBILLS TOTAL				**10,248,400.00**	**10,247,694.00**	**10,248,400.00**
111110	TORONTO DOMINION BA	2.0700	06/29/20	10,000,000.00	10,000,000.00	10,008,500.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**10,008,500.00**
SCP6G-SCAQMD INVESTMENT TOTAL				**20,248,400.00**	**20,247,694.00**	**20,256,900.00**
SCP6U-SCAQMD MITIGATION FEE						
109748	UST BILL	2.4800	01/02/20	5,124,200.00	5,123,847.00	5,124,200.00
US TBILLS TOTAL				**5,124,200.00**	**5,123,847.00**	**5,124,200.00**
SCP6U-SCAQMD MITIGATION FEE TOTAL				**5,124,200.00**	**5,123,847.00**	**5,124,200.00**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/20	39,226,033.61	39,226,033.61	39,226,033.61
COLLATERIZED TDS TOTAL				**39,226,033.61**	**39,226,033.61**	**39,226,033.61**
SCAQM TOTAL				**39,226,033.61**	**39,226,033.61**	**39,226,033.61**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/20	3,360,037.87	3,360,037.87	3,360,037.87
COLLATERIZED TDS TOTAL				**3,360,037.87**	**3,360,037.87**	**3,360,037.87**
SLIM TOTAL				**3,360,037.87**	**3,360,037.87**	**3,360,037.87**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/20	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				**154,673,262.32**	**154,679,243.65**	**155,478,593.84**
	SPI HISTORICAL TOTAL				**153,819,546.46**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/2019
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/2019
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	29,054,764.69
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	312,815.84
05/17/00	C.I. 2658M	418,752.26
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$29,788,293.94

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/2019
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	5,629,045.23
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,047,486.93
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	247,245,399.82
02/09/93	DISNEY PROJECT 1993	7,898,530.67
03/21/12	DISNEY PROJECT, 2012	4,268,762.29
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	55,333,209.06
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	23,378,327.81
	U.S. BANK - TRUSTEE TOTAL	$344,810,853.92

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/2019
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,449,020.64
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,286,800.64
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,517,089.33
08/29/19	LEASE REVENUE BONDS (2019 SERIES E-1 & E-2)	20,591.16
	ZIONS BANK - TRUSTEE TOTAL	$22,273,501.77

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/2019
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	302,100.33
	TREASURER TOTAL	$302,100.33

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 12/31/19
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
CDS - FR						
107421	NORDEA BANK AB NY FR CD	2.35	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+44bp.
107422	NORDEA BANK AB NY FR CD	2.35	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$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 12/31/2019
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 12/31/19
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	3,100,025,281.53	58.00	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	12,144,819,023.00	28.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	993,679,852.45	191.00	DAYS	198,890,745.68	911.00	DAYS
AGENCIES	19,106,634,933.82	1,092.00	DAYS	24,994,585.36	75.00	DAYS
MUNICIPALS	50,000,000.00	401.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	76,813,260.95	362.00	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	$35,471,972,351.75	610.00	DAYS	$223,885,331.04	818.00	DAYS

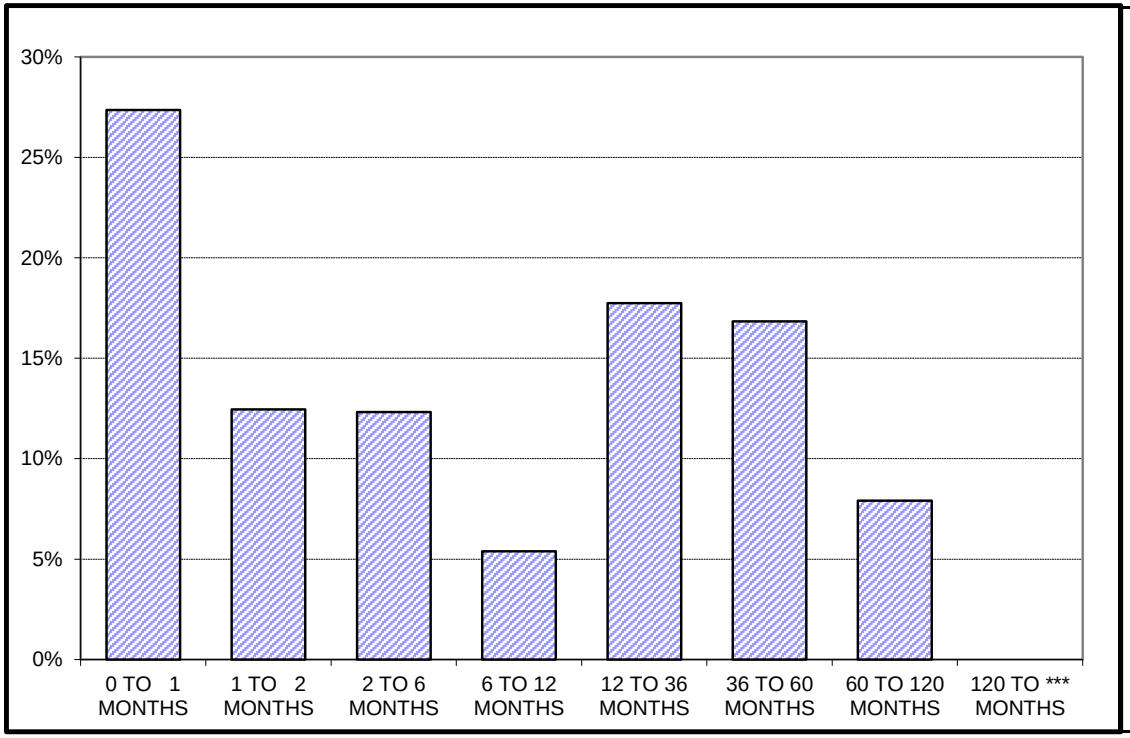
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 12/31/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	01/01/20-01/31/20	$9,763,367,700.72	27.35
1 TO 2 MONTHS	02/01/20-02/29/20	$4,446,806,694.24	12.46
2 TO 3 MONTHS	03/01/20-03/31/20	$1,925,864,760.87	5.40
3 TO 4 MONTHS	04/01/20-04/30/20	$804,807,560.51	2.25
4 TO 5 MONTHS	05/01/20-05/31/20	$831,946,684.37	2.33
5 TO 6 MONTHS	06/01/20-06/30/20	$834,121,293.85	2.34
6 TO 12 MONTHS	07/01/20-12/31/20	$1,922,517,851.18	5.38
12 TO 24 MONTHS	01/01/21-12/31/21	$5,429,666,262.56	15.21
24 TO 36 MONTHS	01/01/22-12/31/22	$905,295,994.83	2.54
36 TO 48 MONTHS	01/01/23-12/31/23	$345,921,064.79	0.97
48 TO 60 MONTHS	01/01/24-12/31/24	$5,660,932,269.96	15.86
60 TO 120 MONTHS	01/01/25-12/31/29	$2,824,609,544.91	7.91
120 TO *** MONTHS	01/01/30-	$0.00	0.00
Portfolio Total:		**$35,695,857,682.79**	**100.00**
ESUSD			
120 TO *** MONTHS	01/01/30-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	
GF			
60 TO 120 MONTHS	01/01/25-12/31/29	$3,510,000.00	100.00
Portfolio Total:		**$3,510,000.00**	
PHHPA			
120 TO *** MONTHS	01/01/30-	$32,184,551.58	100.00
Portfolio Total:		**$32,184,551.58**	
SANIT			
12 TO 24 MONTHS	01/01/21-12/31/21	$4,499,905.83	100.00
Portfolio Total:		**$4,499,905.83**	
SCP61			
0 TO 1 MONTHS	01/01/20-01/31/20	$10,238,888.92	67.19
5 TO 6 MONTHS	06/01/20-06/30/20	$5,000,000.00	32.81
Portfolio Total:		**$15,238,888.92**	**100.00**
SCP6F			
0 TO 1 MONTHS	01/01/20-01/31/20	$10,247,694.00	67.21
5 TO 6 MONTHS	06/01/20-06/30/20	$5,000,000.00	32.79
Portfolio Total:		**$15,247,694.00**	**100.00**

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 12/31/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP6G			
0 TO 1 MONTHS	01/01/20-01/31/20	$10,247,694.00	50.61
5 TO 6 MONTHS	06/01/20-06/30/20	$10,000,000.00	49.39
Portfolio Total:		**$20,247,694.00**	**100.00**
SCP6U			
0 TO 1 MONTHS	01/01/20-01/31/20	$5,123,847.00	100.00
Portfolio Total:		**$5,123,847.00**	
SCAQM			
6 TO 12 MONTHS	07/01/20-12/31/20	$39,226,033.61	100.00
Portfolio Total:		**$39,226,033.61**	
SLIM			
6 TO 12 MONTHS	07/01/20-12/31/20	$3,360,037.87	100.00
Portfolio Total:		**$3,360,037.87**	
WASIA			
6 TO 12 MONTHS	07/01/20-12/31/20	$40,590.84	100.00
Portfolio Total:		**$40,590.84**	

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 9,763,368	27.35%
1 TO 2 MONTHS	4,446,807	12.46%
2 TO 6 MONTHS	4,396,740	12.32%
6 TO 12 MONTHS	1,922,518	5.38%
12 TO 36 MONTHS	6,334,962	17.75%
36 TO 60 MONTHS	6,006,853	16.83%
60 TO 120 MONTHS	2,824,610	7.91%
120 TO *** MONTHS	-	0.00%
	$ 35,695,858	100.00%

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

POOLED MONEY INVESTMENT ACCOUNT

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

	November 2019	November 2018	Change
Average Daily Portfolio ($)	88,284,891	82,706,709	+5,578,182
Accrued Earnings ($)	152,175	150,119	+2,056
Effective Yield (%)	2.103	2.208	-0.105
Average Life-Month End (In Days)	218	207	+11
Total Security Transactions			
Amount ($)	25,305,191	26,705,432	-1,400,241
Number	508	536	-28
Total Time Deposit Transactions			
Amount ($)	2,225,480	2,247,480	-22,000
Number	89	97	-8
Average Workday Investment Activity ($)	1,529,482	1,523,837	+5,645
Prescribed Demand Account Balances For Services ($)	286,600	237,200	+49,400

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

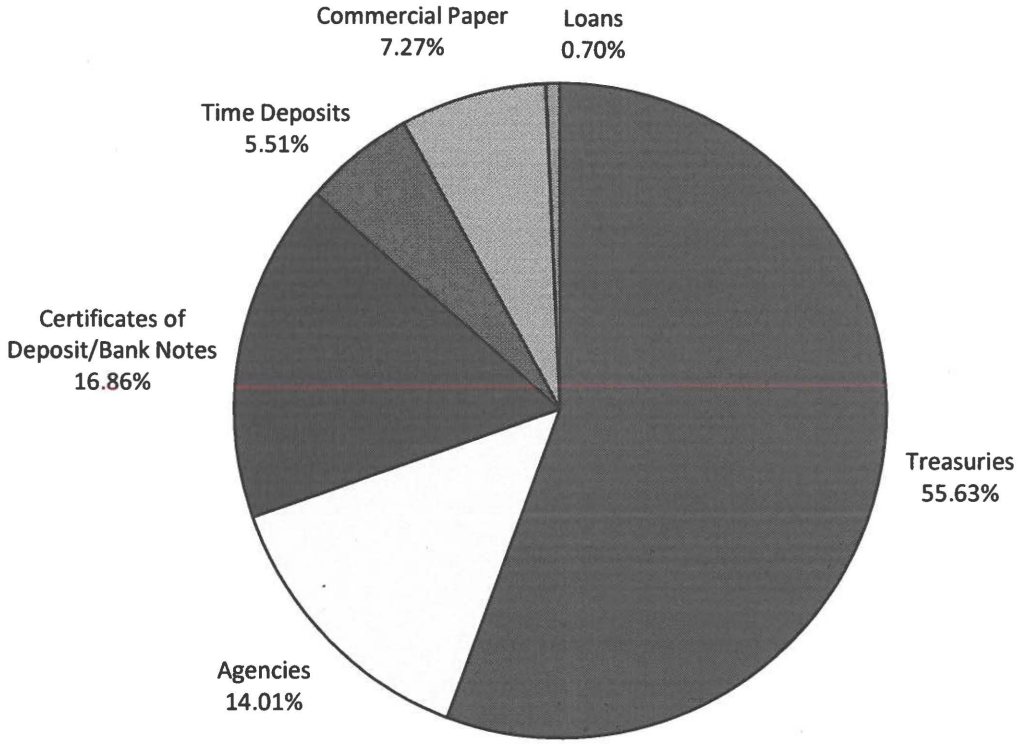
(Dollars In Thousands)

November 30, 2019

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	18,160,389	20.90	+1.15
Bonds	0	0.00	0
Notes	30,181,535	34.73	+2.46
Strips	0	0.00	0
Total Government	48,341,924	55.63	+3.61
Agency Debentures	4,043,536	4.65	+0.26
Certificates of Deposit	13,950,000	16.05	-0.94
Bank Notes	700,000	0.81	+0.15
Repurchases	0	0.00	0
Agency Discount Notes	7,932,764	9.13	-3.14
Time Deposits	4,787,240	5.51	+0.22
GNMAs	0	0.00	0
Commercial Paper	6,318,630	7.27	+0.00
Remics	19,367	0.02	+0.00
Corporate Bonds	0	0.00	0
AB 55 Loans	605,929	0.70	-0.16
GF Loans	0	0.00	0
Other	200,000	0.23	+0.02
Reversed Repurchases	0	0.00	0
Total (All Types)	86,899,390	100.00	

INVESTMENT ACTIVITY	November 2019		October 2019	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	508	25,305,191	632	31,540,263
Other	15	1,524,947	20	572,167
Time Deposits	89	2,225,480	113	3,263,500
Total	612	29,055,618	765	35,375,930
PMIA Monthly Average Effective Yield (%)		2.103	2.190	
Year to Date Yield Last Day of Month (%)		2.265	2.301	

Pooled Money Investment Account
Portfolio Composition
$86.9 billion
11/30/19



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/01/19	REDEMPTIONS								
	CD	BOWEST	2.250	11/01/19	2.250	50,000	107	334,375.00	2.281
	CD	BOWEST	2.250	11/01/19	2.250	50,000	107	334,375.00	2.281
	CD	MUFG UNION	2.320	11/01/19	2.320	50,000	134	431,777.78	2.352
	CD	MUFG UNION	2.320	11/01/19	2.320	50,000	134	431,777.78	2.352
	CD	CITIBANK	2.560	11/01/19	2.560	50,000	183	325,333.33	2.596
	CD	CITIBANK	2.560	11/01/19	2.560	50,000	183	650,666.67	2.596
	CD	CITIBANK	2.560	11/01/19	2.560	50,000	183	650,666.67	2.596
	CP	JUPITER		11/01/19	2.110	50,000	66	193,416.67	2.148
	CP	MUFG BK		11/01/19	2.140	50,000	74	219,944.44	2.179
	CP	MUFG BK		11/01/19	2.140	50,000	74	219,944.44	2.179
	CP	OLD LINE		11/01/19	2.210	50,000	92	282,388.89	2.253
	CP	MIZUHO NY		11/01/19	2.240	50,000	92	286,222.22	2.284
	CP	MIZUHO NY		11/01/19	2.240	50,000	92	286,222.22	2.284
	CP	CGMI		11/01/19	2.240	50,000	112	348,444.44	2.287
	CP	CGMI		11/01/19	2.240	50,000	112	348,444.44	2.287
	CP	APPLE		11/01/19	2.200	50,000	134	409,444.44	2.249
	CP	TD USA		11/01/19	2.200	50,000	134	409,444.44	2.249
	CP	TD USA		11/01/19	2.200	50,000	134	409,444.44	2.249
	CP	TOYOTA		11/01/19	2.280	50,000	141	446,500.00	2.332
	CP	TOYOTA		11/01/19	2.280	50,000	141	446,500.00	2.332
	DN	FHLB		11/01/19	2.000	50,000	107	297,222.22	2.040
	DN	FHLB		11/01/19	2.000	50,000	107	297,222.22	2.040
	DN	FHLB		11/01/19	2.000	50,000	112	311,111.11	2.040
	DN	FHLB		11/01/19	2.000	50,000	112	311,111.11	2.040
	DN	FHLB		11/01/19	2.020	50,000	134	375,944.44	2.064
	DN	FHLB		11/01/19	2.020	50,000	134	375,944.44	2.064
	DN	FHLB		11/01/19	2.120	50,000	136	400,444.44	2.167
	DN	FHLB		11/01/19	2.120	50,000	136	400,444.44	2.167
	DN	FHLB		11/01/19	2.120	50,000	140	412,222.22	2.167
	DN	FHLB		11/01/19	2.120	50,000	140	412,222.22	2.167
	DN	FHLB		11/01/19	2.120	50,000	140	412,222.22	2.167
	DN	FHLB		11/01/19	2.120	50,000	140	412,222.22	2.167
	DN	FHLB		11/01/19	2.320	50,000	156	502,666.67	2.376
	DN	FHLB		11/01/19	2.320	50,000	156	502,666.67	2.376
	DN	FHLMC		11/01/19	2.310	50,000	161	516,541.67	2.367
	DN	FHLMC		11/01/19	2.310	50,000	161	516,541.67	2.367
	DN	FHLMC		11/01/19	2.310	50,000	161	516,541.67	2.367
	DN	FHLMC		11/01/19	2.310	50,000	161	516,541.67	2.367
	DN	FHLB		11/01/19	2.320	50,000	161	518,777.78	2.377
	DN	FHLB		11/01/19	2.320	50,000	161	518,777.78	2.377
	DN	FHLB		11/01/19	2.320	50,000	163	525,222.22	2.377
	DN	FHLB		11/01/19	2.320	50,000	163	525,222.22	2.377
	DN	FHLB		11/01/19	2.340	50,000	164	533,000.00	2.398
	DN	FHLB		11/01/19	2.340	50,000	164	533,000.00	2.398
	YCD	NAT AUB	2.150	11/01/19	2.150	50,000	92	274,722.22	2.180
	YCD	NAT AUB	2.150	11/01/19	2.150	50,000	92	274,722.22	2.180

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/01/19	**REDEMPTIONS (Continued)**								
	YCD	NATIXIS	2.270	11/01/19	2.270	50,000	108	340,500.00	2.302
	YCD	NATIXIS	2.270	11/01/19	2.270	50,000	108	340,500.00	2.302
	YCD	FORTIS	2.270	11/01/19	2.270	50,000	116	365,722.22	2.302
	YCD	FORTIS	2.270	11/01/19	2.270	50,000	116	365,722.22	2.302
	YCD	CR AG CIB	2.180	11/01/19	2.180	50,000	135	408,750.00	2.210
	YCD	CR AG CIB	2.180	11/01/19	2.180	50,000	135	408,750.00	2.210
	YCD	CR AG CIB	2.180	11/01/19	2.180	50,000	135	408,750.00	2.210
	YCD	MONTREAL	2.150	11/01/19	2.150	50,000	136	406,111.11	2.180
	YCD	MONTREAL	2.150	11/01/19	2.150	50,000	136	406,111.11	2.180
	YCD	MONTREAL	2.150	11/01/19	2.150	50,000	136	406,111.11	2.180
	YCD	SVENSKA	2.230	11/01/19	2.230	50,000	137	424,319.44	2.261
	YCD	SVENSKA	2.230	11/01/19	2.230	50,000	137	424,319.44	2.261
	YCD	TORONTO	2.330	11/01/19	2.330	50,000	140	453,055.56	2.362
	YCD	TORONTO	2.330	11/01/19	2.330	50,000	140	453,055.56	2.362
	YCD	RB CANADA	2.610	11/01/19	2.610	50,000	232	841,000.00	2.646
	YCD	RB CANADA	2.610	11/01/19	2.610	50,000	232	841,000.00	2.646
	YCD	TORONTO	2.610	11/01/19	2.610	50,000	232	841,000.00	2.646
	YCD	TORONTO	2.610	11/01/19	2.610	50,000	232	841,000.00	2.646
	YCD	RB CANADA	2.610	11/01/19	2.610	50,000	248	899,000.00	2.646
	YCD	RB CANADA	2.610	11/01/19	2.610	50,000	248	899,000.00	2.646
11/01/19	**NO PURCHASES**								
11/04/19	**REDEMPTIONS**								
	CP	MUFG BK		11/04/19	2.130	50,000	76	224,833.33	2.169
	CP	MUFG BK		11/04/19	2.130	50,000	76	224,833.33	2.169
	CP	MIZUHO NY		11/04/19	2.140	50,000	90	267,500.00	2.181
	CP	MIZUHO NY		11/04/19	2.140	50,000	90	267,500.00	2.181
	YCD	DNB	1.700	11/04/19	1.700	50,000	7	16,527.78	1.724
	YCD	DNB	1.700	11/04/19	1.700	50,000	7	16,527.78	1.724
	YCD	KBC	1.850	11/04/19	1.850	50,000	27	69,375.00	1.876
	YCD	KBC	1.850	11/04/19	1.850	50,000	27	69,375.00	1.876
	YCD	MUFG BK	2.150	11/04/19	2.150	50,000	83	247,847.22	2.180
	YCD	MUFG BK	2.150	11/04/19	2.150	50,000	83	247,847.22	2.180
11/04/19	**NO PURCHASES**								
11/05/19	**REDEMPTIONS**								
	CP	MUFG BK		11/05/19	1.940	50,000	29	78,138.89	1.970
	CP	MUFG BK		11/05/19	1.940	50,000	29	78,138.89	1.970
	CP	SOC GEN NY		11/05/19	2.000	50,000	77	213,888.89	2.036
	CP	SOC GEN NY		11/05/19	2.000	50,000	77	213,888.89	2.036
	CP	TOYOTA		11/05/19	2.110	50,000	91	266,680.56	2.151
	CP	TOYOTA		11/05/19	2.110	50,000	91	266,680.56	2.151

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/05/19	**PURCHASES**								
	CP	MUFG BK		02/03/20	1.870	50,000			
	CP	MUFG BK		02/03/20	1.870	50,000			
	CP	BNP NY		03/02/20	1.860	50,000			
	CP	BNP NY		03/02/20	1.860	50,000			
	CP	TOYOTA		04/01/20	1.880	50,000			
	CP	TOYOTA		04/01/20	1.880	50,000			
	TR	NOTE	1.500	10/31/21	1.640	50,000			
	TR	NOTE	1.500	10/31/21	1.640	50,000			
	TR	NOTE	1.500	10/31/21	1.640	50,000			
	TR	NOTE	1.500	10/31/21	1.640	50,000			
	YCD	KBC	1.700	12/09/19	1.700	50,000			
	YCD	KBC	1.700	12/09/19	1.700	50,000			
	YCD	MONTREAL	1.700	05/01/20	1.700	50,000			
	YCD	MONTREAL	1.700	05/01/20	1.700	50,000			
11/06/19	**REDEMPTIONS**								
	CP	CR AG NY		11/06/19	2.100	50,000	78	227,500.00	2.139
	CP	CR AG NY		11/06/19	2.100	50,000	78	227,500.00	2.139
	DN	FHLMC		11/06/19	2.250	50,000	156	487,500.00	2.304
	DN	FHLMC		11/06/19	2.250	50,000	156	487,500.00	2.304
	YCD	KBC	1.700	11/06/19	1.700	50,000	8	18,888.89	1.724
	YCD	KBC	1.700	11/06/19	1.700	50,000	8	18,888.89	1.724
	YCD	KBC	1.900	11/06/19	1.900	50,000	34	89,722.22	1.926
	YCD	KBC	1.900	11/06/19	1.900	50,000	34	89,722.22	1.926
	YCD	KBC	1.900	11/06/19	1.900	50,000	34	89,722.22	1.926
	YCD	KBC	1.900	11/06/19	1.900	50,000	34	89,722.22	1.926
11/06/19	**PURCHASES**								
	YCD	CIBC	1.650	12/09/19	1.650	50,000			
11/07/19	**REDEMPTIONS**								
	TR	BILL		11/07/19	2.583	50,000	346	1,241,275.00	2.686
	TR	BILL		11/07/19	2.583	50,000	346	1,241,275.00	2.686
	TR	BILL		11/07/19	2.583	50,000	346	1,241,275.00	2.686
	TR	BILL		11/07/19	2.583	50,000	346	1,241,275.00	2.686
	TR	BILL		11/07/19	2.585	50,000	346	1,242,236.11	2.688
	TR	BILL		11/07/19	2.585	50,000	346	1,242,236.11	2.688
	TR	BILL		11/07/19	2.585	50,000	346	1,242,236.11	2.688
	TR	BILL		11/07/19	2.585	50,000	346	1,242,236.11	2.688
	TR	BILL		11/07/19	2.600	50,000	357	1,289,166.67	2.706
	TR	BILL		11/07/19	2.600	50,000	357	1,289,166.67	2.706
	TR	BILL		11/07/19	2.600	50,000	357	1,289,166.67	2.706
	TR	BILL		11/07/19	2.600	50,000	357	1,289,166.67	2.706

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/07/19	**REDEMPTIONS (Continued)**								
	TR	BILL		11/07/19	2.643	50,000	363	1,332,260.42	2.753
	TR	BILL		11/07/19	2.643	50,000	363	1,332,260.42	2.753
	TR	BILL		11/07/19	2.630	50,000	364	1,329,611.11	2.739
	TR	BILL		11/07/19	2.630	50,000	364	1,329,611.11	2.739
	TR	BILL		11/07/19	2.641	50,000	364	1,335,172.22	2.751
	TR	BILL		11/07/19	2.641	50,000	364	1,335,172.22	2.751
11/07/19	**PURCHASES**								
	BN	BOFA	1.860	06/01/20	1.860	50,000			
	BN	BOFA	1.860	06/01/20	1.860	50,000			
	CD	US BANK	1.780	05/01/20	1.780	50,000			
	CD	US BANK	1.780	05/01/20	1.780	50,000			
	DN	FHLMC		07/01/20	1.510	50,000			
	DN	FHLMC		07/01/20	1.510	50,000			
	DN	FHLMC		07/01/20	1.510	50,000			
	DN	FHLMC		07/01/20	1.510	50,000			
	TR	BILL		11/05/20	1.543	50,000			
	TR	BILL		11/05/20	1.543	50,000			
	TR	BILL		11/05/20	1.543	50,000			
	TR	BILL		11/05/20	1.543	50,000			
	TR	BILL		11/05/20	1.543	50,000			
	TR	BILL		11/05/20	1.543	50,000			
	TR	BILL		11/05/20	1.563	50,000			
	TR	BILL		11/05/20	1.563	50,000			
	TR	NOTE	1.500	10/31/21	1.655	50,000			
	TR	NOTE	1.500	10/31/21	1.655	50,000			
	TR	NOTE	1.500	10/31/21	1.655	50,000			
	TR	NOTE	1.500	10/31/21	1.655	50,000			
	TR	NOTE	1.375	10/15/22	1.676	50,000			
	TR	NOTE	1.375	10/15/22	1.676	50,000			
	TR	NOTE	1.375	10/15/22	1.676	50,000			
	TR	NOTE	1.375	10/15/22	1.676	50,000			
	YCD	KBC	1.650	12/03/19	1.650	50,000			
	YCD	KBC	1.650	12/03/19	1.650	50,000			
	YCD	DNB	1.580	12/09/19	1.580	50,000			
	YCD	DNB	1.580	12/09/19	1.580	50,000			
	YCD	MONTREAL	1.700	04/01/20	1.700	50,000			
	YCD	MONTREAL	1.700	04/01/20	1.700	50,000			
11/08/19	**SALE**								
	TR	NOTE	1.000	11/15/19		50,000	281	970,073.04	2.520
	TR	NOTE	1.000	11/15/19		50,000	281	970,073.04	2.520
	TR	NOTE	1.000	11/15/19		50,000	281	970,073.04	2.520
	TR	NOTE	1.000	11/15/19		50,000	281	970,073.04	2.520

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/08/19	**REDEMPTIONS**								
	CD	BOWEST	2.230	11/08/19	2.230	50,000	120	371,666.67	2.261
	CD	BOWEST	2.230	11/08/19	2.230	50,000	120	371,666.67	2.261
	CP	GOTHAM		11/08/19	1.740	50,000	9	21,750.00	1.765
	CP	THUNDER		11/08/19	2.070	50,000	59	169,625.00	2.106
	CP	BNP NY		11/08/19	2.160	50,000	94	282,000.00	2.202
	CP	BNP NY		11/08/19	2.160	50,000	94	282,000.00	2.202
	DN	FHLB		11/08/19	1.960	50,000	59	160,611.11	1.994
	DN	FHLB		11/08/19	1.960	50,000	59	160,611.11	1.994
	YCD	CIBC	1.920	11/08/19	1.920	50,000	36	96,000.00	1.947
	YCD	CIBC	1.920	11/08/19	1.920	50,000	36	96,000.00	1.947
	YCD	BARCLAYS	1.950	11/08/19	1.950	50,000	38	102,916.67	1.977
	YCD	BARCLAYS	1.950	11/08/19	1.950	50,000	38	102,916.67	1.977
	YCD	NORINCHUK	2.150	11/08/19	2.150	50,000	92	274,722.22	2.180
	YCD	NORINCHUK	2.150	11/08/19	2.150	50,000	92	274,722.22	2.180
11/08/19	**PURCHASES**								
	CP	MUFG BK		02/10/20	1.870	50,000			
	CP	MUFG BK		02/10/20	1.870	50,000			
	CP	CR AG NY		02/25/20	1.820	50,000			
	CP	CR AG NY		02/25/20	1.820	50,000			
11/12/19	**NO REDEMPTIONS**								
11/12/19	**PURCHASES**								
	CP	MUFG BK		02/10/20	1.880	50,000			
	CP	MUFG BK		02/10/20	1.880	50,000			
	DN	FHLMC		05/27/20	1.530	50,000			
	DN	FHLMC		05/27/20	1.530	50,000			
	DN	FHLMC		06/01/20	1.530	50,000			
	DN	FHLMC		06/01/20	1.530	50,000			
	TR	NOTE	1.500	10/31/21	1.664	50,000			
	TR	NOTE	1.500	10/31/21	1.664	50,000			
	TR	NOTE	1.500	10/31/21	1.670	50,000			
	TR	NOTE	1.500	10/31/21	1.670	50,000			
	TR	NOTE	1.375	10/15/22	1.705	50,000			
	TR	NOTE	1.375	10/15/22	1.705	50,000			
	YCD	MIZUHO	1.880	02/25/20	1.880	50,000			
	YCD	MIZUHO	1.880	02/25/20	1.880	50,000			
	YCD	BNP	1.850	03/09/20	1.850	50,000			
	YCD	BNP	1.850	03/09/20	1.850	50,000			
11/13/19	**REDEMPTIONS**								
	CD	FIRST REP	2.010	11/13/19	2.010	50,000	51	142,375.00	2.038
	CD	FIRST REP	2.010	11/13/19	2.010	50,000	51	142,375.00	2.038

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/13/19	**REDEMPTIONS (Continued)**								
	CP	MUFG BK		11/13/19	2.090	50,000	61	177,069.44	2.127
	CP	MUFG BK		11/13/19	2.090	50,000	61	177,069.44	2.127
	CP	CR AG NY		11/13/19	2.050	50,000	64	182,222.22	2.086
	CP	CR AG NY		11/13/19	2.050	50,000	64	182,222.22	2.086
	CP	OLD LINE		11/13/19	2.100	50,000	92	268,333.33	2.141
	DN	FHLMC		11/13/19	2.310	50,000	168	539,000.00	2.368
	DN	FHLMC		11/13/19	2.310	50,000	168	539,000.00	2.368
	YCD	MIZUHO	2.060	11/13/19	2.060	50,000	89	254,638.89	2.089
	YCD	MIZUHO	2.060	11/13/19	2.060	50,000	89	254,638.89	2.089
	YCD	NATIXIS	2.130	11/13/19	2.130	50,000	97	286,958.33	2.160
	YCD	NATIXIS	2.130	11/13/19	2.130	50,000	97	286,958.33	2.160
11/13/19	**PURCHASES**								
	CP	LIBERTY		02/14/20	1.840	50,000			
	CP	SOC GEN NY		02/25/20	1.810	50,000			
	CP	SOC GEN NY		02/25/20	1.810	50,000			
	CP	SOC GEN NY		02/25/20	1.810	50,000			
	CP	CGMI		07/01/20	1.860	50,000			
	YCD	NATIXIS	1.870	02/03/20	1.870	50,000			
	YCD	NATIXIS	1.870	02/03/20	1.870	50,000			
	YCD	RABOBANK	1.840	05/14/20	1.840	50,000			
11/14/19	**REDEMPTIONS**								
	TR	BILL		11/14/19	2.300	50,000	169	539,861.11	2.357
	TR	BILL		11/14/19	2.300	50,000	169	539,861.11	2.357
	TR	BILL		11/14/19	2.300	50,000	169	539,861.11	2.357
	TR	BILL		11/14/19	2.326	50,000	178	575,038.89	2.386
	TR	BILL		11/14/19	2.326	50,000	178	575,038.89	2.386
	TR	BILL		11/14/19	2.355	50,000	182	595,291.67	2.416
	TR	BILL		11/14/19	2.355	50,000	182	595,291.67	2.416
	TR	BILL		11/14/19	2.355	50,000	182	595,291.67	2.416
	TR	BILL		11/14/19	2.355	50,000	182	595,291.67	2.416
	TR	BILL		11/14/19	2.355	50,000	182	595,291.67	2.416
	TR	BILL		11/14/19	2.355	50,000	182	595,291.67	2.416
	TR	BILL		11/14/19	2.355	50,000	182	595,291.67	2.416
	TR	BILL		11/14/19	2.355	50,000	182	595,291.67	2.416
	TR	BILL		11/14/19	2.355	50,000	182	595,291.67	2.416
	TR	BILL		11/14/19	2.355	50,000	182	595,291.67	2.416
	TR	BILL		11/14/19	2.355	50,000	182	595,291.67	2.416
	TR	BILL		11/14/19	2.355	50,000	182	595,291.67	2.416
11/14/19	**PURCHASES**								
	CP	OLD LINE		02/25/20	1.840	50,000			
	CP	DISNEY		05/27/20	1.700	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/14/19	**PURCHASES (Continued)**								
	DN	FHLB		05/01/20	1.530	50,000			
	DN	FHLB		05/01/20	1.530	50,000			
	TR	BILL		02/13/20	1.538	50,000			
	TR	BILL		02/13/20	1.538	50,000			
	TR	BILL		02/13/20	1.538	50,000			
	TR	BILL		02/13/20	1.538	50,000			
	TR	BILL		02/13/20	1.538	50,000			
	TR	BILL		02/13/20	1.538	50,000			
	TR	BILL		02/13/20	1.538	50,000			
	YCD	SUMITOMO	1.800	02/14/20	1.800	50,000			
	YCD	SUMITOMO	1.800	02/14/20	1.800	50,000			
11/15/19	**REDEMPTIONS**								
	DEB	FHLB	1.375	11/15/19	1.365	50,000	1,093	2,044,030.56	1.365
	TR	NOTE	1.000	11/15/19	2.453	50,000	211	699,402.19	2.440
	TR	NOTE	1.000	11/15/19	2.453	50,000	211	699,402.19	2.440
	TR	NOTE	1.000	11/15/19	2.453	50,000	211	699,402.19	2.440
	TR	NOTE	1.000	11/15/19	2.453	50,000	211	699,402.19	2.440
	TR	NOTE	1.000	11/15/19	2.453	50,000	211	699,402.19	2.440
	TR	NOTE	1.000	11/15/19	2.453	50,000	211	699,402.19	2.440
	TR	NOTE	1.000	11/15/19	2.446	50,000	213	704,117.75	2.433
	TR	NOTE	1.000	11/15/19	2.446	50,000	213	704,117.75	2.433
	TR	NOTE	1.000	11/15/19	2.446	50,000	213	704,117.75	2.433
	TR	NOTE	1.000	11/15/19	2.352	50,000	577	1,829,689.65	2.364
	TR	NOTE	1.000	11/15/19	2.352	50,000	577	1,829,689.65	2.364
	TR	NOTE	1.000	11/15/19	2.352	50,000	577	1,829,689.65	2.364
	TR	NOTE	1.000	11/15/19	2.352	50,000	577	1,829,689.65	2.364
	TR	NOTE	1.000	11/15/19	2.352	50,000	577	1,829,689.65	2.364
	TR	NOTE	1.000	11/15/19	2.352	50,000	577	1,829,689.65	2.364
	TR	NOTE	1.000	11/15/19	1.284	50,000	1,094	1,914,634.40	1.288
	TR	NOTE	1.000	11/15/19	1.284	50,000	1,094	1,914,634.40	1.288
	TR	NOTE	1.000	11/15/19	1.253	50,000	1,095	1,871,093.75	1.257
	TR	NOTE	1.000	11/15/19	1.253	50,000	1,095	1,871,093.75	1.257
	TR	NOTE	1.000	11/15/19	1.274	50,000	1,095	1,902,343.75	1.279
	TR	NOTE	1.000	11/15/19	1.274	50,000	1,095	1,902,343.75	1.279
11/15/19	**PURCHASES**								
	CD	BOWEST	1.850	06/01/20	1.850	50,000			
	CD	BOWEST	1.850	06/01/20	1.850	50,000			
	CD	US BANK	1.780	07/01/20	1.780	50,000			
	CD	US BANK	1.780	07/01/20	1.780	50,000			
	CP	RABO NY		11/18/19	1.530	50,000			
	CP	RABO NY		11/18/19	1.530	50,000			
	CP	THUNDER		03/09/20	1.840	25,000			
	CP	THUNDER		03/09/20	1.840	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/15/19	**PURCHASES (Continued)**								
	DEB	FNMA	2.875	10/30/20	1.600	50,000			
	DEB	FNMA	2.875	10/30/20	1.600	50,000			
	DN	FHLB		05/27/20	1.530	50,000			
	DN	FHLB		05/27/20	1.530	50,000			
	DN	FHLMC		05/27/20	1.535	50,000			
	DN	FHLMC		05/27/20	1.535	50,000			
	TR	BILL		02/13/20	1.525	50,000			
	TR	BILL		02/13/20	1.525	50,000			
	TR	BILL		02/13/20	1.528	50,000			
	TR	BILL		02/13/20	1.528	50,000			
	TR	BILL		02/13/20	1.531	50,000			
	TR	BILL		02/13/20	1.531	50,000			
	TR	NOTE	1.750	11/15/20	1.620	50,000			
	TR	NOTE	1.750	11/15/20	1.620	50,000			
	TR	NOTE	1.500	10/31/21	1.614	50,000			
	TR	NOTE	1.500	10/31/21	1.614	50,000			
	TR	NOTE	1.500	10/31/21	1.616	50,000			
	TR	NOTE	1.500	10/31/21	1.616	50,000			
	TR	NOTE	1.625	11/15/22	1.700	50,000			
	TR	NOTE	1.625	11/15/22	1.700	50,000			
	YCD	NORINCHUK	1.880	02/25/20	1.880	50,000			
	YCD	NORINCHUK	1.880	02/25/20	1.880	50,000			
	YCD	FORTIS	1.820	03/11/20	1.820	50,000			
	YCD	FORTIS	1.820	03/11/20	1.820	50,000			
	YCD	CIBC	1.850	05/01/20	1.850	50,000			
	YCD	CIBC	1.850	05/01/20	1.850	50,000			
	YCD FR	NAT AUB	2.010	11/16/20	2.010	50,000			
	YCD FR	NAT AUB	2.010	11/16/20	2.010	50,000			
11/18/19	**REDEMPTIONS**								
	CP	RABO NY		11/18/19	1.530	50,000	3	6,375.00	1.551
	CP	RABO NY		11/18/19	1.530	50,000	3	6,375.00	1.551
	CP	MUFG BK		11/18/19	1.870	50,000	33	85,708.33	1.899
	CP	MUFG BK		11/18/19	1.870	50,000	33	85,708.33	1.899
	DN	FNMA		11/18/19	1.845	50,000	49	125,562.50	1.875
	DN	FNMA		11/18/19	1.845	50,000	49	125,562.50	1.875
	YCD	DNB	1.850	11/18/19	1.850	50,000	33	84,791.67	1.876
	YCD	DNB	1.850	11/18/19	1.850	50,000	33	84,791.67	1.876
	YCD	KBC	1.800	11/18/19	1.800	50,000	39	97,500.00	1.825
	YCD	KBC	1.800	11/18/19	1.800	50,000	39	97,500.00	1.825
	YCD	SUMITOMO	1.910	11/18/19	1.910	50,000	41	108,763.89	1.937
	YCD	SUMITOMO	1.910	11/18/19	1.910	50,000	41	108,763.89	1.937

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/18/19	**PURCHASES**								
	CP	JPM LLC		05/27/20	1.830	50,000			
	CP	JPM LLC		05/27/20	1.830	50,000			
	DN	FHLMC		07/01/20	1.530	50,000			
	DN	FHLMC		07/01/20	1.530	50,000			
	YCD	DNB	1.750	02/05/20	1.750	50,000			
	YCD	DNB	1.750	02/05/20	1.750	50,000			
	YCD	CR SUISSE	1.880	05/27/20	1.880	50,000			
	YCD	CR SUISSE	1.880	05/27/20	1.880	50,000			
11/19/19	**NO REDEMPTIONS**								
11/19/19	**NO PURCHASES**								
11/20/19	**NO REDEMPTIONS**								
11/20/19	**PURCHASES**								
	CD	FIRST REP	1.680	01/29/20	1.680	50,000			
	CD	FIRST REP	1.680	01/29/20	1.680	50,000			
	CP	MUFG BK		12/06/19	1.580	50,000			
	CP	MUFG BK		12/06/19	1.580	50,000			
	CP	BNP NY		02/25/20	1.740	50,000			
	CP	BNP NY		02/25/20	1.740	50,000			
	CP	TOYOTA		05/01/20	1.840	50,000			
	CP	TOYOTA		05/01/20	1.840	50,000			
	CP	DISNEY		05/26/20	1.700	50,000			
	DN	FHLMC		06/01/20	1.530	50,000			
	DN	FHLMC		06/01/20	1.530	50,000			
	DN	FHLMC		06/01/20	1.530	50,000			
	DN	FHLMC		06/01/20	1.530	50,000			
	DN	FHLB		07/01/20	1.565	50,000			
	DN	FHLB		07/01/20	1.565	50,000			
	TR	BILL		05/14/20	1.528	50,000			
	TR	BILL		05/14/20	1.528	50,000			
	TR	BILL		05/14/20	1.528	50,000			
	TR	BILL		05/14/20	1.528	50,000			
	TR	BILL		05/14/20	1.528	50,000			
	TR	BILL		05/14/20	1.528	50,000			
	YCD	KBC	1.550	12/02/19	1.550	50,000			
	YCD	KBC	1.550	12/02/19	1.550	50,000			
	YCD	TORONTO	1.820	02/28/20	1.820	50,000			
	YCD	TORONTO	1.820	02/28/20	1.820	50,000			
11/21/19	**REDEMPTIONS**								
	TR	BILL		11/21/19	2.315	50,000	181	581,965.28	2.375
	TR	BILL		11/21/19	2.315	50,000	181	581,965.28	2.375

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/21/19	**REDEMPTIONS (Continued)**								
	TR	BILL		11/21/19	2.330	50,000	182	588,972.22	2.391
	TR	BILL		11/21/19	2.330	50,000	182	588,972.22	2.391
	TR	BILL		11/21/19	2.330	50,000	182	588,972.22	2.391
	TR	BILL		11/21/19	2.330	50,000	182	588,972.22	2.391
11/21/19	**PURCHASES**								
	CP	CR AG NY		12/06/19	1.560	50,000			
	CP	CR AG NY		12/06/19	1.560	50,000			
	CP	CR AG NY		12/06/19	1.560	50,000			
	CP	LIBERTY		02/21/20	1.830	50,000			
	DN	FHLB		06/01/20	1.530	50,000			
	DN	FHLB		06/01/20	1.530	50,000			
	DN	FHLB		07/01/20	1.565	50,000			
	DN	FHLB		07/01/20	1.565	50,000			
	TR	BILL		05/14/20	1.525	50,000			
	TR	BILL		05/14/20	1.525	50,000			
	TR	NOTE	1.500	09/30/21	1.613	50,000			
	TR	NOTE	1.500	09/30/21	1.613	50,000			
	TR	NOTE	1.500	10/31/21	1.602	50,000			
	TR	NOTE	1.500	10/31/21	1.602	50,000			
	TR	NOTE	1.500	10/31/21	1.602	50,000			
	TR	NOTE	1.500	10/31/21	1.602	50,000			
	YCD	SUMITOMO	1.570	12/06/19	1.570	50,000			
	YCD	SUMITOMO	1.570	12/06/19	1.570	50,000			
	YCD	FORTIS	1.820	03/24/20	1.820	50,000			
	YCD	FORTIS	1.820	03/24/20	1.820	50,000			
11/22/19	**NO REDEMPTIONS**								
11/22/19	**PURCHASES**								
	CP	MUFG BK		12/27/19	1.700	50,000			
	CP	MUFG BK		12/27/19	1.700	50,000			
	DN	FHLB		03/09/20	1.560	50,000			
	DN	FHLB		03/09/20	1.560	50,000			
	DN	FHLB		03/11/20	1.560	50,000			
	DN	FHLB		03/11/20	1.560	50,000			
	TR	BILL		05/14/20	1.525	50,000			
	TR	BILL		05/14/20	1.525	50,000			
	TR	BILL		05/14/20	1.525	50,000			
	TR	BILL		05/14/20	1.525	50,000			
	TR	BILL		05/14/20	1.525	50,000			
	TR	BILL		05/14/20	1.525	50,000			
	TR	NOTE	1.500	09/30/21	1.631	50,000			
	TR	NOTE	1.500	09/30/21	1.631	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/22/19	**PURCHASES (Continued)**								
	YCD	KBC	1.650	12/27/19	1.650	50,000			
	YCD	KBC	1.650	12/27/19	1.650	50,000			
11/25/19	**REDEMPTIONS**								
	CD	BOWEST	2.110	11/25/19	2.110	50,000	96	281,333.33	2.139
	CD	BOWEST	2.110	11/25/19	2.110	50,000	96	281,333.33	2.139
	CP	MUFG BK		11/25/19	2.100	50,000	75	218,750.00	2.139
	CP	MUFG BK		11/25/19	2.100	50,000	75	218,750.00	2.139
	CP	MUFG BK		11/25/19	2.100	50,000	75	218,750.00	2.139
	DN	FHLB		11/25/19	1.800	50,000	97	242,500.00	1.834
	DN	FHLB		11/25/19	1.800	50,000	97	242,500.00	1.834
	DN	FHLB		11/25/19	1.950	50,000	145	392,708.33	1.993
	DN	FHLB		11/25/19	1.950	50,000	145	392,708.33	1.993
	DN	FHLB		11/25/19	2.240	50,000	179	556,888.89	2.297
	DN	FHLB		11/25/19	2.240	50,000	179	556,888.89	2.297
	DN	FHLMC		11/25/19	2.030	50,000	140	394,722.22	2.075
	DN	FHLMC		11/25/19	2.030	50,000	140	394,722.22	2.075
	DN	FHLMC		11/25/19	1.950	50,000	152	411,666.67	1.993
	DN	FHLMC		11/25/19	1.950	50,000	152	411,666.67	1.993
	DN	FHLMC		11/25/19	1.950	50,000	152	411,666.67	1.993
	DN	FHLMC		11/25/19	1.950	50,000	152	411,666.67	1.993
	DN	FHLMC		11/25/19	2.050	50,000	159	452,708.33	2.097
	DN	FHLMC		11/25/19	2.050	50,000	159	452,708.33	2.097
	DN	FHLMC		11/25/19	2.050	50,000	164	466,944.44	2.098
	DN	FHLMC		11/25/19	2.050	50,000	164	466,944.44	2.098
	DN	FHLMC		11/25/19	2.315	50,000	186	598,041.67	2.376
	DN	FHLMC		11/25/19	2.315	50,000	186	598,041.67	2.376
	YCD	NORINCHUK	2.080	11/25/19	2.080	50,000	91	262,888.89	2.109
	YCD	NORINCHUK	2.080	11/25/19	2.080	50,000	91	262,888.89	2.109
	YCD	NORINCHUK	2.080	11/25/19	2.080	50,000	95	274,444.44	2.109
	YCD	NORINCHUK	2.080	11/25/19	2.080	50,000	95	274,444.44	2.109
11/25/19	**PURCHASES**								
	TR	BILL		11/05/20	1.522	50,000			
	TR	BILL		11/05/20	1.522	50,000			
	TR	BILL		11/05/20	1.522	50,000			
	TR	BILL		11/05/20	1.522	50,000			
11/26/19	**NO REDEMPTIONS**								
11/26/19	**PURCHASES**								
	DN	FHLB		07/01/20	1.590	50,000			
	YCD	NORINCHUK	1.650	12/27/19	1.650	50,000			
	YCD	NORINCHUK	1.650	12/27/19	1.650	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/27/19	REDEMPTIONS								
	CD	BOWEST	2.220	11/27/19	2.220	50,000	132	407,000.00	2.251
	CD	BOWEST	2.220	11/27/19	2.220	50,000	132	407,000.00	2.251
	CD	MUFG UNION	2.220	11/27/19	2.220	50,000	132	407,000.00	2.251
	CD	MUFG UNION	2.220	11/27/19	2.220	50,000	132	407,000.00	2.251
	CD	MUFG UNION	2.220	11/27/19	2.220	50,000	132	407,000.00	2.251
	CP	APPLE		11/27/19	2.150	50,000	139	415,069.44	2.198
	CP	TOYOTA		11/27/19	2.200	50,000	163	498,055.56	2.253
	CP	TOYOTA		11/27/19	2.200	50,000	163	498,055.56	2.253
	DN	FNMA		11/27/19	1.890	50,000	78	204,750.00	1.924
	DN	FNMA		11/27/19	1.890	50,000	78	204,750.00	1.924
	DN	FNMA		11/27/19	1.890	50,000	78	204,750.00	1.924
	DN	FNMA		11/27/19	1.890	50,000	78	204,750.00	1.924
	DN	FNMA		11/27/19	1.890	50,000	78	204,750.00	1.924
	DN	FNMA		11/27/19	1.890	50,000	78	204,750.00	1.924
	DN	FHLB		11/27/19	1.920	50,000	82	218,666.67	1.955
	DN	FHLB		11/27/19	1.810	50,000	97	243,847.22	1.844
	DN	FHLB		11/27/19	1.810	50,000	97	243,847.22	1.844
	DN	IBRD		11/27/19	1.990	50,000	104	287,444.44	2.029
	DN	IBRD		11/27/19	1.990	50,000	104	287,444.44	2.029
	DN	FHLB		11/27/19	1.840	50,000	111	283,666.67	1.876
	DN	FHLB		11/27/19	1.840	50,000	111	283,666.67	1.876
	DN	FHLB		11/27/19	1.920	50,000	113	301,333.33	1.958
	DN	FHLB		11/27/19	1.920	50,000	113	301,333.33	1.958
	DN	FHLB		11/27/19	1.980	50,000	139	382,250.00	2.023
	DN	FHLB		11/27/19	1.980	50,000	139	382,250.00	2.023
	DN	FHLB		11/27/19	2.000	50,000	141	391,666.67	2.044
	DN	FHLB		11/27/19	2.000	50,000	142	394,444.44	2.044
	DN	FHLB		11/27/19	2.000	50,000	142	394,444.44	2.044
	DN	FHLB		11/27/19	1.950	50,000	147	398,125.00	1.993
	DN	FHLB		11/27/19	1.950	50,000	147	398,125.00	1.993
	DN	IBRD		11/27/19	1.950	50,000	147	398,125.00	1.993
	DN	IBRD		11/27/19	1.950	50,000	147	398,125.00	1.993
	DN	IBRD		11/27/19	1.950	50,000	147	398,125.00	1.993
	DN	IBRD		11/27/19	1.950	50,000	147	398,125.00	1.993
	DN	IBRD		11/27/19	1.950	50,000	149	403,541.67	1.993
	DN	FHLMC		11/27/19	1.950	50,000	156	422,500.00	1.994
	DN	FHLMC		11/27/19	1.950	50,000	156	422,500.00	1.994
	DN	FHLMC		11/27/19	1.950	50,000	156	422,500.00	1.994
	DN	FHLMC		11/27/19	1.950	50,000	156	422,500.00	1.994
	DN	FHLMC		11/27/19	1.950	50,000	156	422,500.00	1.994
	DN	FHLMC		11/27/19	1.950	50,000	156	422,500.00	1.994
	DN	FHLMC		11/27/19	1.960	50,000	159	432,833.33	2.005
	DN	FHLMC		11/27/19	1.960	50,000	159	432,833.33	2.005
	DN	FHLMC		11/27/19	1.970	50,000	160	437,777.78	2.015
	DN	FHLMC		11/27/19	1.970	50,000	160	437,777.78	2.015
	DN	FHLMC		11/27/19	2.050	50,000	161	458,402.78	2.098
	DN	FHLMC		11/27/19	2.050	50,000	161	458,402.78	2.098

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/27/19	**REDEMPTIONS (Continued)**								
	DN	FHLMC		11/27/19	2.050	50,000	166	472,638.89	2.098
	DN	FHLMC		11/27/19	2.050	50,000	166	472,638.89	2.098
	DN	FHLMC		11/27/19	2.090	50,000	168	487,666.67	2.140
	DN	FHLMC		11/27/19	2.090	50,000	168	487,666.67	2.140
	DN	FHLMC		11/27/19	2.320	50,000	189	609,000.00	2.381
	DN	FHLMC		11/27/19	2.320	50,000	189	609,000.00	2.381
	DN	FHLMC		11/27/19	2.320	50,000	196	631,555.56	2.382
	DN	FHLMC		11/27/19	2.320	50,000	196	631,555.56	2.382
	YCD	MUFG BK	2.070	11/27/19	2.070	50,000	83	238,625.00	2.099
	YCD	MUFG BK	2.070	11/27/19	2.070	50,000	83	238,625.00	2.099
	YCD	NORINCHUK	2.050	11/27/19	2.050	50,000	91	259,097.22	2.078
	YCD	NORINCHUK	2.050	11/27/19	2.050	50,000	91	259,097.22	2.078
	YCD	MIZUHO	2.060	11/27/19	2.060	50,000	93	266,083.33	2.089
	YCD	MIZUHO	2.060	11/27/19	2.060	50,000	93	266,083.33	2.089
	YCD	TORONTO	2.010	11/27/19	2.010	50,000	99	276,375.00	2.038
	YCD	TORONTO	2.010	11/27/19	2.010	50,000	99	276,375.00	2.038
	YCD	SUMITOMO	2.080	11/27/19	2.080	50,000	99	286,000.00	2.109
	YCD	SUMITOMO	2.080	11/27/19	2.080	50,000	99	286,000.00	2.109
	YCD	SOC GEN	1.950	11/27/19	1.950	50,000	100	270,833.33	1.977
	YCD	SOC GEN	1.950	11/27/19	1.950	50,000	100	270,833.33	1.977
11/27/19	**PURCHASES**								
	TR	BILL		11/05/20	1.540	50,000			
	TR	BILL		11/05/20	1.540	50,000			
	TR	BILL		11/05/20	1.540	50,000			
	TR	BILL		11/05/20	1.540	50,000			
	TR	NOTE	1.500	10/31/21	1.628	50,000			
	TR	NOTE	1.500	10/31/21	1.628	50,000			
	TR	NOTE	1.500	10/31/21	1.628	50,000			
	TR	NOTE	1.500	10/31/21	1.628	50,000			
	TR	NOTE	1.500	10/31/21	1.634	50,000			
11/30/19	**REDEMPTIONS**								
	TR	NOTE	1.750	11/30/19	1.826	50,000	725	1,812,199.52	1.827
	TR	NOTE	1.750	11/30/19	1.826	50,000	725	1,812,199.52	1.827
	TR	NOTE	1.750	11/30/19	1.826	50,000	725	1,812,199.52	1.827
	TR	NOTE	1.750	11/30/19	1.826	50,000	725	1,812,199.52	1.827
	TR	NOTE	1.750	11/30/19	1.806	50,000	729	1,802,283.65	1.807
	TR	NOTE	1.750	11/30/19	1.806	50,000	729	1,802,283.65	1.807
	TR	NOTE	1.750	11/30/19	1.762	50,000	730	1,761,718.75	1.762
	TR	NOTE	1.750	11/30/19	1.762	50,000	730	1,761,718.75	1.762
	TR	NOTE	1.750	11/30/19	1.762	50,000	730	1,761,718.75	1.762

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	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
New Omni Bank, NA	11/21/19	1.560	15,000,000.00	05/21/20
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	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
Pacific Western Bank	11/14/19	1.560	50,000,000.00	05/14/20
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	11/01/19	1.620	8,000,000.00	05/01/20
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	08/30/19	1.880	50,000,000.00	02/28/20
Cathay Bank	11/13/19	1.570	125,000,000.00	05/13/20
FOLSOM				
SAFE Credit Union	07/10/19	2.120	20,000,000.00	01/08/20
SAFE Credit Union	11/22/19	1.550	5,000,000.00	02/21/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
GARDEN GROVE				
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
US Metro Bank	11/13/19	1.550	5,000,000.00	05/13/20
GARDENA				
Northrop Grumman Federal Credit Union	11/07/19	1.600	25,000,000.00	05/07/20
GOLETA				
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
Community West Bank	11/13/19	1.580	13,000,000.00	05/13/20
Community West Bank	11/21/19	1.590	14,000,000.00	05/21/20
HUNTINGTON BEACH				
Nuvision Federal Credit Union	11/07/19	1.600	25,000,000.00	02/06/20
IRVINE				
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
Banc of California, NA	11/14/19	1.590	50,000,000.00	05/14/20
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	11/21/19	1.580	25,000,000.00	05/21/20
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
Pacific Premier Bank	11/14/19	1.570	10,000,000.00	02/13/20
LIVERMORE				
UNCLE Credit Union	11/08/19	1.570	1,000,000.00	02/07/20
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	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
Bank of Hope	11/20/19	1.570	90,000,000.00	02/19/20
Commonwealth Business Bank	09/12/19	1.960	12,000,000.00	12/12/19
Commonwealth Business Bank	11/07/19	1.590	5,000,000.00	05/07/20
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
Hanmi Bank	11/13/19	1.570	50,000,000.00	05/13/20
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
Manufacturers Bank	11/07/19	1.570	35,000,000.00	02/06/20
Mission Valley Bank	11/06/19	1.550	10,000,000.00	05/06/20
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
Open Bank	11/06/19	1.550	10,000,000.00	05/06/20
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
Pacific City Bank	11/06/19	1.530	40,000,000.00	02/05/20
State Bank of India (California)	11/06/19	1.530	20,000,000.00	02/05/20
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	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
California Bank of Commerce	11/06/19	1.580	5,000,000.00	05/06/20
Community Bank of the Bay	11/22/19	1.580	5,000,000.00	05/22/20
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 DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA				
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
American Plus Bank, NA	11/15/19	1.570	8,740,000.00	02/14/20
American Plus Bank, NA	11/01/19	1.600	3,000,000.00	05/01/20
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	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
Wescom Central Credit Union	11/14/19	1.600	50,000,000.00	02/13/20
PORTERVILLE				
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
Bank of the Sierra	11/01/19	1.650	20,000,000.00	01/31/20
Bank of the Sierra	11/15/19	1.590	20,000,000.00	02/14/20
RANCHO CORDOVA				
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
American River Bank	11/14/19	1.600	6,500,000.00	02/13/20
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	06/21/19	2.180	6,000,000.00	12/20/19
Merchants Bank of Commerce	11/20/19	1.590	4,000,000.00	05/20/20
REDWOOD CITY				
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
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
Provident Credit Union	11/13/19	1.570	10,000,000.00	05/13/20
Provident Credit Union	11/13/19	1.570	10,000,000.00	05/13/20
Provident Credit Union	11/21/19	1.580	20,000,000.00	05/21/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
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
SAN DIEGO				
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
Axos Bank	11/07/19	1.550	50,000,000.00	02/06/20
Bank of Southern California	10/23/19	1.640	14,500,000.00	04/22/20
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
California Coast Credit Union	11/14/19	1.570	25,000,000.00	02/13/20
California Coast Credit Union	11/20/19	1.550	50,000,000.00	02/19/20
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
Mission National Bank	06/12/19	2.180	3,500,000.00	12/11/19
Mission National Bank	07/03/19	2.090	15,000,000.00	01/08/20
Mission National Bank	07/25/19	2.070	5,000,000.00	01/23/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN 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	06/06/19	2.270	50,000,000.00	12/05/19
Technology Credit Union	11/21/19	1.560	50,000,000.00	02/20/20
Technology Credit Union	09/05/19	1.840	50,000,000.00	03/05/20
Technology Credit Union	11/07/19	1.570	50,000,000.00	05/07/20
SANTA CLARITA				
Bank of Santa Clarita	07/05/19	2.070	15,000,000.00	01/10/20
Bank of Santa Clarita	11/08/19	1.550	5,000,000.00	05/08/20
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	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
Poppy Bank	11/21/19	1.560	30,000,000.00	05/21/20
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	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
Travis Credit Union	11/08/19	1.530	25,000,000.00	03/12/20
VISALIA				
Suncrest Bank	06/12/19	2.160	1,000,000.00	12/11/19
WATSONVILLE				
Santa Cruz County Bank	10/11/19	1.650	10,000,000.00	01/10/20
Santa Cruz County Bank	11/14/19	1.570	10,000,000.00	02/13/20
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 November 2019			**4,787,240,000.00**	

BANK DEMAND DEPOSITS
NOVEMBER 2019
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 351,840	$ 865,000	$ 1,969,802
2	351,840	865,000	1,969,802
3	351,840	865,000	1,969,802
4	349,680	765,000	1,599,407
5	436,133	900,000	1,884,717
6	381,038	900,000	1,965,775
7	554,225	1,000,000	1,914,272
8	396,298	925,000	2,606,792
9	396,298	925,000	2,606,792
10	396,298	925,000	2,606,792
11	396,298	925,000	2,606,792
12	400,445	855,000	2,503,494
13	389,729	840,000	3,086,822
14	391,079	900,000	1,544,019
15	408,494	915,000	2,245,968
16	408,494	915,000	2,253,855
17	408,494	915,000	2,253,855
18	420,619	795,000	2,065,038
19	318,833	865,000	1,681,601
20	415,477	880,000	2,135,779
21	406,630	870,000	1,759,024
22	400,660	870,000	1,889,562
23	400,660	870,000	1,889,562
24	400,660	870,000	1,889,562
25	393,495	995,000	1,740,325
26	417,378	925,000	1,836,468
27	382,355	570,000	1,327,188
28	382,355	570,000	1,327,188
29	425,787	1,305,000	1,327,188
30	425,787	1,305,000	1,327,810
AVERAGE DOLLAR DAYS	$398,641 a/	$896,333 b/	

a/ The prescribed bank balance for November was $393,193. This consisted of $286,620 in compensating balances for services, balances for uncollected funds of $107,608 and a deduction of $1,035 for November 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

1845

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on November 20, 2019, has determined and designated the amount of money available for deposit and investment as of November 13, 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 $ 286,600,000

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)	11/18/2019	11/22/2019	$ 1,700,950,000	$ (5,636,900,000)	$ 4,837,200,000	$ (799,700,000)
(2)	11/25/2019	11/29/2019	$ (4,983,950,000)	$ (10,620,850,000)	$ 4,837,200,000	$ (5,783,650,000)
(3)	12/2/2019	12/6/2019	$ (1,095,650,000)	$ (11,716,500,000)	$ 4,837,200,000	$ (6,879,300,000)
(4)	12/9/2019	12/13/2019	$ 1,990,150,000	$ (9,726,350,000)	$ 4,837,200,000	$ (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 $ 286,600,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chair

Member

Member

Dated: November 20, 2019
* Government Code

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 12/31/19
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	$39,226,033.61
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,360,037.87
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	40,590.84
	LAIF TOTAL	$42,626,662.32

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 12/31/19
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
01/02/20	TORONTO DOMINION CP	112583	TORONTO DOMINION BA	1.780	02/03/20	99.842	$50,000,000.00	$49,920,888.89	$0.00
						PSI Non-Trading Total	**$50,000,000.00**	**$49,920,888.89**	**$0.00**
						Totals	**$50,000,000.00**	**$49,920,888.89**	**$0.00**