KEITH KNOX
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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

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

February 28, 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 JANUARY 2020**

The Report of Investments for the month of January 2020 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 January 2020 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 JANUARY 2020

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 JANUARY 2020

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 JANUARY 2020

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 JANUARY 31, 2020

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 1/31/20		
At Cost	$ 33,729,884,581	$ 119,061,246
At Market	$ 33,767,410,522	$ 121,288,772
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	8.45%	16.80%
United States Government and Agency Obligations	60.57%	44.25%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	30.66%	0.00%
Municipal Obligations	0.17%	2.95%
Corporate and Deposit Notes	0.15%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	36.00%
1-60 days	36.03%	0.00%
61 days-1 year	16.79%	52.80%
Over 1 year	47.18%	47.20%
Weighted Average Days to Maturity	684	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JANUARY 31, 2020

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 January 31, 2020:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-2	P-1	F1	30.66%
Corporate and Deposit Notes	-	-	-	0.00%
	AA-	Aa3	A+	0.15%
Los Angeles County Securities	AA+	Aa1	AA+	0.17%
Negotiable Certificates of Deposit	A-1	P-1	F1	8.45%
U.S. Agency Securities	AA+	Aaa	AAA	56.59%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.59%
U.S. Treasury Bills	AA+	Aaa	AAA	3.39%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	36.00%
Commercial Paper	-	-	-	0.00%
Corporate and Deposit Notes	-	-	-	0.00%
Mortgage Trust Deeds	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	2.95%
Negotiable Certificates of Deposit	A-1+	P-1	F1+	16.80%
U.S. Agency Securities	AA+	Aaa	AAA	44.25%
U.S. Treasury Securities:				
U.S. Treasury Bills	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT
JANUARY 31, 2020

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 1/31/20	$ 33,729,884,581
Market Value at 1/31/20	$ 33,767,410,522
Average Daily Balance	$ 34,200,317,753
Gains and Losses:	
For the Month	$ 733,600
For the Past 12 Months	$ 2,111,522
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 54,407,204
Earnings for the Past 12 Months	$ 638,703,987
Earnings Rate for the Month	1.86%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JANUARY 31, 2020

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	45,509,300.86	
Bank of the West - Concentration	$	75,264,430.53	(A)
Citibank - Concentration	$	227.50	
JP Morgan Chase - Concentration	$	92,105,167.94	(B)
Union Bank- Concentration	$	629,770.23	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	213,508,897.06	

(A) $75.00 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) $92.60 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. The remaining negative balance at JP Morgan Chase primarily resulted from a January 31, 2020, projected deposit estimate that exceeded the actual treasurer's deposit received for the day. This corrected itself the next business day.

TREASURER'S ACTIVITY FOR JANUARY 2020
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 January 2020

Total Deposits	$ 4,697,491,984.58
Total Disbursements	$ 6,864,491,963.43
Discretionary Funds Liquidity Withdrawal Ratio:	
As of January 31, 2020	1.69

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
February	$ 7,969,249,000.00	$ 3,754,000,000.00	$ 5,245,100,000.00	$ 6,478,149,000.00
March	$ 4,194,556,000.00	$ 5,923,100,000.00	$ 5,302,000,000.00	$ 11,293,805,000.00
April	$ 1,974,969,000.00	$ 9,392,500,000.00	$ 6,164,100,000.00	$ 16,497,174,000.00
May	$ 825,931,000.00	$ 3,677,200,000.00	$ 6,073,300,000.00	$ 14,927,005,000.00
June	$ 834,930,000.00	$ 4,422,200,000.00	$ 6,614,000,000.00	$ 13,570,135,000.00
July	$ 177,800,000.00	$ 3,596,600,000.00	$ 7,337,300,000.00	$ 10,007,235,000.00

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 January 2020, the Treasurer placed $410.93 million in the Bank of the West Money Market Plus Account and $679.99 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $75 million remained in the Bank of the West Money Market Plus Account and $92.60 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 JANUARY 2020
COMPLIANCE REPORT

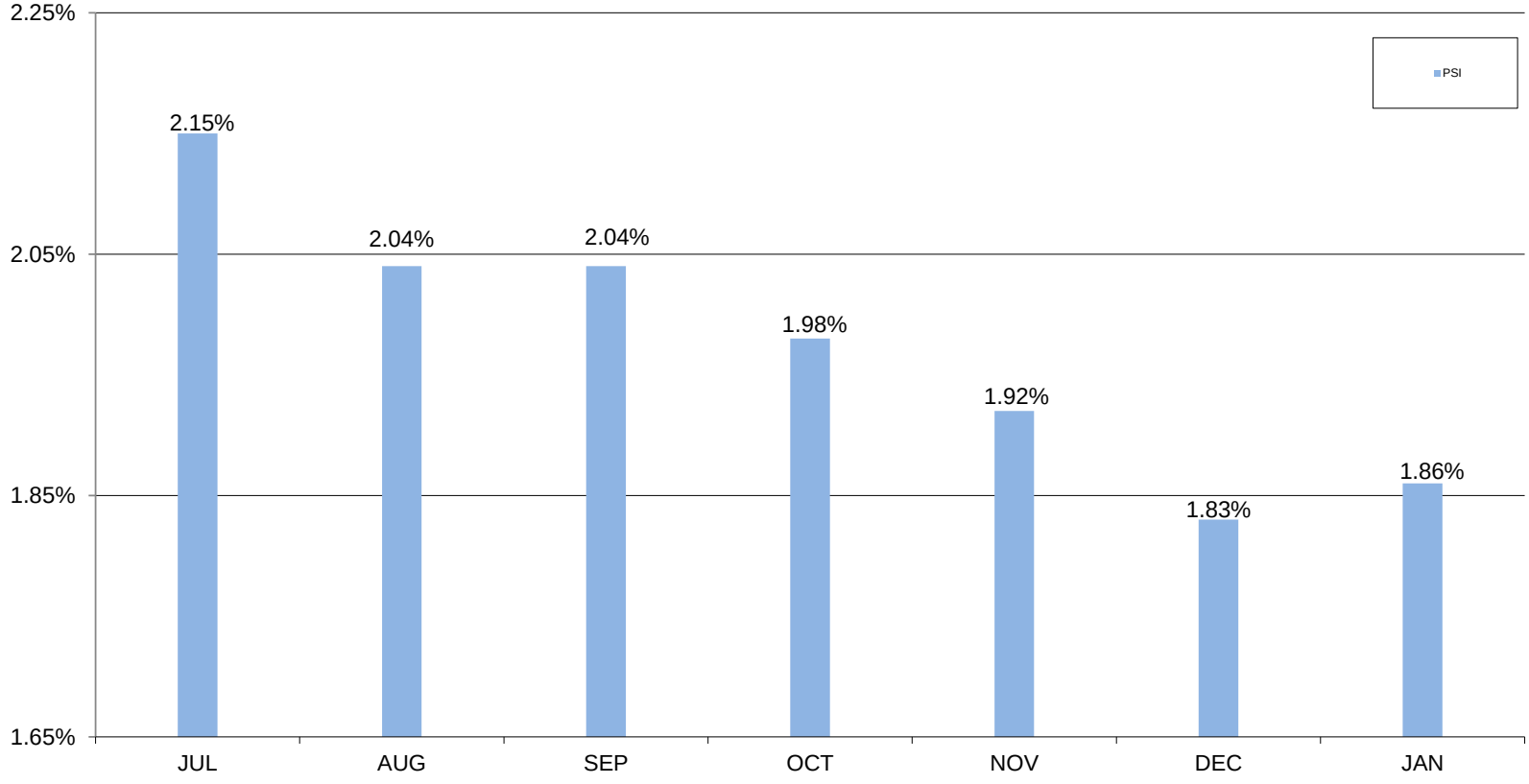
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of January 2020

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 1/31/2020
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
12/1/2019	$ 35,695,857,682.79	$ 154,679,243.65
12/2/2019	35,271,262,408.34	118,821,119.73
12/3/2019	34,859,929,510.50	118,821,119.73
12/4/2019	34,859,929,510.50	118,821,119.73
12/5/2019	34,859,929,510.50	118,821,119.73
12/6/2019	34,581,567,832.76	118,821,119.73
12/7/2019	34,564,275,607.07	118,821,119.73
12/8/2019	34,274,513,085.33	118,821,119.73
12/9/2019	34,369,969,572.20	118,821,119.73
12/10/2019	34,272,998,515.29	118,821,119.73
12/11/2019	34,272,998,515.29	118,821,119.73
12/12/2019	34,272,998,515.29	118,821,119.73
12/13/2019	34,233,118,224.14	118,821,119.73
12/14/2019	34,213,582,261.24	118,821,119.73
12/15/2019	34,291,246,708.37	119,066,273.31
12/16/2019	34,165,457,643.22	119,066,273.31
12/17/2019	33,809,065,065.94	119,061,273.31
12/18/2019	33,809,065,065.94	119,061,273.31
12/19/2019	33,809,065,065.94	119,061,273.31
12/20/2019	33,809,065,065.94	119,061,273.31
12/21/2019	33,648,669,878.62	119,061,273.31
12/22/2019	33,812,731,925.57	119,061,273.31
12/23/2019	33,702,439,706.12	119,061,273.31
12/24/2019	33,617,582,951.06	119,061,273.31
12/25/2019	33,617,582,951.06	119,061,273.31
12/26/2019	33,510,072,951.06	119,061,273.31
12/27/2019	33,787,046,255.30	119,061,273.31
12/28/2019	33,773,733,667.32	119,061,273.31
12/29/2019	34,527,884,856.21	119,061,273.31
12/30/2019	34,186,325,263.05	119,061,273.31
12/31/2019	33,729,884,581.41	119,061,246.36
	$ 34,200,317,753.33	**$ 120,109,852.24**

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



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 1/31/2020 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$34,778,075	$178,134
Gains (Losses) on Sales/Calls of Non-Trading Securities.	733,600	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	18,895,528	2,449
Total Revenues	$54,407,203	$180,583
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	3,283
	-	$3,283
NET INCOME	$54,407,203	$177,300

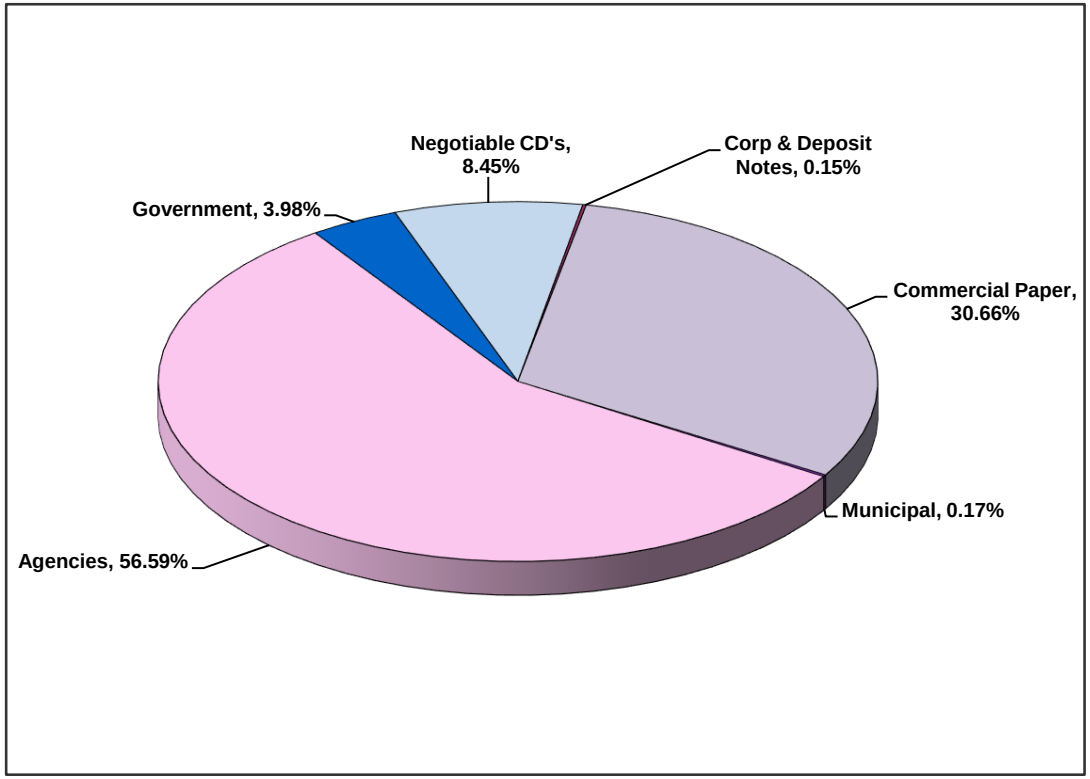
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of January 31, 2020
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	49.54%	
Los Angeles County and Related Entities	41.62%	
Consolidated Sanitation Districts		2.84%
Metropolitan Transportation Authority		1.27%
Miscellaneous Agencies Pooled Investments		1.94%
South Coast Air Quality Management District		2.40%
Miscellaneous		0.01%
Subtotal	91.16%	8.46%
County Bond Proceeds and Repayment Funds		0.38%
Grand Total	91.16%	8.84%

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF JANUARY 2020
ATTACHMENT VII



	In Thousands
Negotiable CD's	2,850,019
Corp & Deposit Notes	51,838
Bankers Acceptance	-
Commercial Paper	10,342,454
Municipal	55,000
Agencies	19,086,833
Other	-
Government	1,343,741
Total	$ 33,729,885

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: January 1, 2020 to January 31, 2020
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	112596	FFCB 2.10 (CALLABLE	01/06/20	12/30/25	2.10	50,000,000.00	50,000,000.00	17,500.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	112597	FFCB 2.10 (CALLABLE	01/06/20	12/30/25	2.10	6,000,000.00	6,000,000.00	2,100.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	112604	FFCB 2.10 (CALLABLE	01/06/20	12/30/25	2.10	40,000,000.00	40,000,000.00	14,000.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	112606	FFCB 2.07 (CALLABLE	01/15/20	01/13/26	2.07	50,000,000.00	50,000,000.00	5,750.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112607	FFCB 2.07 (CALLABLE	01/15/20	01/13/26	2.07	50,000,000.00	50,000,000.00	5,750.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112608	FFCB 2.07 (CALLABLE	01/15/20	01/13/26	2.07	50,000,000.00	50,000,000.00	5,750.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	112609	FFCB 2.07 (CALLABLE	01/15/20	01/13/26	2.07	50,000,000.00	50,000,000.00	5,750.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112692	FFCB 2.03 (CALLABLE	01/21/20	10/21/25	2.03	31,685,000.00	31,685,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112701	FFCB 2.03 (CALLABLE	01/21/20	04/21/25	2.03	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	112702	FFCB 2.03 (CALLABLE	01/21/20	04/21/25	2.03	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	112734	FFCB 1.98 (CALLABLE	01/29/20	01/27/26	1.98	50,000,000.00	50,000,000.00	5,500.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	112748	FFCB 2.02 (CALLABLE	01/29/20	01/28/26	2.02	50,000,000.00	50,000,000.00	2,805.56	CITIBANK	UNIONBANC INVEST SVCS-LLC
NTRD	112749	FFCB 2.02 (CALLABLE	01/29/20	01/28/26	2.02	50,000,000.00	50,000,000.00	2,805.56	CITIBANK	MORGAN KEEGAN & CO
NTRD	112750	FFCB 2.02 (CALLABLE	01/29/20	01/28/26	2.02	50,000,000.00	50,000,000.00	2,805.56	CITIBANK	LOOP CAP MKTS LLC
NTRD	112780	FFCB 1.98 (CALLABLE	01/29/20	01/27/26	1.98	30,000,000.00	29,995,500.00	3,300.00	CITIBANK	STIFEL- NICOLAUS & CO INC
NTRD	112781	FFCB 1.98 (CALLABLE	01/29/20	01/27/26	1.98	30,000,000.00	29,995,500.00	3,300.00	CITIBANK	RBC CAP MKTS LLC
	FFCB TOTAL					**687,685,000.00**	**687,676,000.00**	**77,116.68**		
NTRD	112637	FHLB 1.875	01/09/20	12/09/22	1.88	50,000,000.00	50,321,850.00	78,125.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	112712	FHLB 1.92 (CALLABLE	01/22/20	01/22/25	1.92	47,000,000.00	47,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	112735	FHLB 1.94 (CALLABLE	01/28/20	01/28/25	1.94	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	112751	FHLB 1.76 (CALLABLE	01/29/20	01/29/24	1.76	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	112752	FHLB 1.76 (CALLABLE	01/29/20	01/29/24	1.76	5,000,000.00	5,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	112753	FHLB 2.10 (CALLABLE	01/29/20	01/29/27	2.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	112754	FHLB 2.10 (CALLABLE	01/29/20	01/29/27	2.10	15,000,000.00	15,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
	FHLB TOTAL					**267,000,000.00**	**267,321,850.00**	**78,125.00**		
NTRD	112648	FHLMC 2.00 (CALLABL	01/21/20	01/21/25	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112649	FHLMC 2.00 (CALLABL	01/21/20	01/21/25	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112650	FHLMC 2.00 (CALLABL	01/21/20	01/21/25	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	KEYBANC CAP MKTS INC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: January 1, 2020 to January 31, 2020
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	112703	FHLMC 2.00 (CALLABL	01/21/20	01/21/25	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	112704	FHLMC 2.00 (CALLABL	01/21/20	01/21/25	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	112705	FHLMC 2.00 (CALLABL	01/21/20	01/21/25	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	112706	FHLMC 2.03 (CALLABL	01/21/20	07/21/25	2.03	50,000,000.00	50,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
	FHLMC (S)	**TOTAL**				**350,000,000.00**	**350,000,000.00**	**0.00**		
NTRD	112583	TORONTO DOMINION BA	01/02/20	02/03/20	1.78	50,000,000.00	49,920,888.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112584	AUTOBAHN FUNDING CO	01/02/20	01/17/20	1.61	25,000,000.00	24,983,229.17	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112585	LA FAYETTE ASSET SE	01/02/20	01/17/20	1.60	25,000,000.00	24,983,333.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112586	AUTOBAHN FUNDING CO	01/02/20	01/13/20	1.57	40,000,000.00	39,980,811.11	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112587	SHEFFIELD RECEIVABL	01/02/20	02/07/20	1.70	50,000,000.00	49,915,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112588	JUPITER SEC COMPANY	01/02/20	02/10/20	1.72	50,000,000.00	49,906,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112589	CHARIOT FUNDING LLC	01/02/20	02/07/20	1.72	50,000,000.00	49,914,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112590	CHARIOT FUNDING LLC	01/02/20	02/05/20	1.71	50,000,000.00	49,919,250.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112591	SHEFFIELD RECEIVABL	01/02/20	02/10/20	1.70	50,000,000.00	49,907,916.67	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	112592	NATIXIS NY BRANCH C	01/02/20	01/17/20	1.58	50,000,000.00	49,967,083.33	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112593	NATIXIS NY BRANCH C	01/02/20	01/17/20	1.58	40,000,000.00	39,973,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112598	JUPITER SEC COMPANY	01/03/20	02/06/20	1.72	50,000,000.00	49,918,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112599	CHARIOT FUNDING LLC	01/03/20	02/04/20	1.71	50,000,000.00	49,924,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112600	SHEFFIELD RECEIVABL	01/03/20	02/11/20	1.70	50,000,000.00	49,907,916.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112601	LA FAYETTE ASSET SE	01/03/20	01/17/20	1.61	8,883,000.00	8,877,438.26	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112610	CHARIOT FUNDING LLC	01/06/20	02/11/20	1.71	50,000,000.00	49,914,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112611	AUTOBAHN FUNDING CO	01/06/20	02/11/20	1.63	50,000,000.00	49,918,500.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112612	AUTOBAHN FUNDING CO	01/06/20	02/12/20	1.63	50,000,000.00	49,916,236.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112613	SHEFFIELD RECEIVABL	01/06/20	02/13/20	1.68	50,000,000.00	49,911,333.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112617	SHEFFIELD RECEIVABL	01/07/20	02/12/20	1.68	50,000,000.00	49,916,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112618	JUPITER SEC COMPANY	01/07/20	02/07/20	1.71	50,000,000.00	49,926,375.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112619	CHARIOT FUNDING LLC	01/07/20	02/14/20	1.71	50,000,000.00	49,909,750.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112620	CHARIOT FUNDING LLC	01/07/20	02/10/20	1.70	50,000,000.00	49,919,722.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112621	AUTOBAHN FUNDING CO	01/07/20	03/02/20	1.70	15,000,000.00	14,961,041.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: January 1, 2020 to January 31, 2020
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	112622	MONT BLANC CAPITAL	01/07/20	01/30/20	1.65	37,021,000.00	36,981,973.70	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112623	SHEFFIELD RECEIVABL	01/07/20	02/14/20	1.68	50,000,000.00	49,911,333.33	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112626	REGENCY MARKETS NO.	01/08/20	02/10/20	1.73	50,000,000.00	49,920,708.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112627	REGENCY MARKETS NO.	01/08/20	02/10/20	1.72	50,000,000.00	49,921,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112628	LA FAYETTE ASSET SE	01/08/20	02/13/20	1.67	50,000,000.00	49,916,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112629	CHARIOT FUNDING LLC	01/08/20	02/12/20	1.68	50,000,000.00	49,918,333.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112630	ATLANTIC ASSET SEC	01/08/20	02/19/20	1.66	25,000,000.00	24,951,583.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112631	LA FAYETTE ASSET SE	01/08/20	02/19/20	1.67	25,000,000.00	24,951,291.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112632	ATLANTIC ASSET SEC	01/08/20	03/02/20	1.70	10,496,000.00	10,469,235.20	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112634	LA FAYETTE ASSET SE	01/09/20	02/14/20	1.68	50,000,000.00	49,916,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112635	REGENCY MARKETS NO.	01/09/20	02/06/20	1.72	50,000,000.00	49,933,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112636	REGENCY MARKETS NO.	01/09/20	02/06/20	1.71	50,000,000.00	49,933,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112638	CHARIOT FUNDING LLC	01/09/20	02/18/20	1.69	50,000,000.00	49,906,111.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112639	NATIXIS NY BRANCH C	01/09/20	02/14/20	1.60	50,000,000.00	49,920,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	112640	SHEFFIELD RECEIVABL	01/09/20	02/11/20	1.65	50,000,000.00	49,924,375.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112641	REGENCY MARKETS NO.	01/09/20	02/05/20	1.69	37,662,000.00	37,614,263.42	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112642	SHEFFIELD RECEIVABL	01/09/20	02/18/20	1.65	50,000,000.00	49,908,333.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112651	JUPITER SEC COMPANY	01/10/20	02/19/20	1.69	50,000,000.00	49,906,111.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112652	JUPITER SEC COMPANY	01/10/20	02/19/20	1.69	30,000,000.00	29,943,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112653	JUPITER SEC COMPANY	01/10/20	02/18/20	1.68	50,000,000.00	49,909,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112654	LA FAYETTE ASSET SE	01/10/20	02/18/20	1.66	50,000,000.00	49,910,083.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112655	LA FAYETTE ASSET SE	01/10/20	02/18/20	1.66	5,307,000.00	5,297,456.25	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112656	MONT BLANC CAPITAL	01/10/20	02/12/20	1.66	30,000,000.00	29,954,350.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112658	THUNDER BAY FUNDING	01/15/20	02/21/20	1.65	50,000,000.00	49,915,208.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112659	THUNDER BAY FUNDING	01/15/20	02/21/20	1.65	25,000,000.00	24,957,604.17	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112661	JUPITER SEC COMPANY	01/13/20	02/20/20	1.69	50,000,000.00	49,910,805.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112662	JUPITER SEC COMPANY	01/13/20	02/19/20	1.68	50,000,000.00	49,913,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112663	CHARIOT FUNDING LLC	01/13/20	02/20/20	1.69	50,000,000.00	49,910,805.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112664	CHARIOT FUNDING LLC	01/13/20	02/20/20	1.69	25,000,000.00	24,955,402.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112665	LA FAYETTE ASSET SE	01/13/20	02/20/20	1.64	20,000,000.00	19,965,377.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: January 1, 2020 to January 31, 2020
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	112666	MONT BLANC CAPITAL	01/13/20	05/06/20	1.77	17,192,000.00	17,095,638.84	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112667	CHARIOT FUNDING LLC	01/14/20	03/13/20	1.72	50,000,000.00	49,859,055.56	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112668	AUTOBAHN FUNDING CO	01/14/20	03/02/20	1.68	50,000,000.00	49,888,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112669	CHARIOT FUNDING LLC	01/14/20	02/19/20	1.69	50,000,000.00	49,915,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112670	AUTOBAHN FUNDING CO	01/14/20	02/20/20	1.60	30,000,000.00	29,950,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112671	SHEFFIELD RECEIVABL	01/14/20	02/20/20	1.65	25,000,000.00	24,957,604.17	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112672	ATLANTIC ASSET SEC	01/14/20	04/01/20	1.70	37,126,000.00	36,989,252.57	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112673	NATIXIS NY BRANCH C	01/14/20	02/21/20	1.60	50,000,000.00	49,915,555.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112674	NATIXIS NY BRANCH C	01/14/20	02/20/20	1.60	27,427,000.00	27,381,897.82	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112676	EMERSON ELECTRIC CO	01/15/20	03/13/20	1.57	50,000,000.00	49,873,527.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112680	REGENCY MARKETS NO.	01/15/20	02/18/20	1.70	50,000,000.00	49,919,722.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112681	CRC FUNDING LLC CP	01/15/20	04/20/20	1.73	50,000,000.00	49,769,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112682	LA FAYETTE ASSET SE	01/15/20	02/12/20	1.64	30,000,000.00	29,961,733.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112683	AUTOBAHN FUNDING CO	01/15/20	02/21/20	1.60	50,000,000.00	49,917,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112684	AUTOBAHN FUNDING CO	01/15/20	02/21/20	1.60	30,000,000.00	29,950,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112685	CAFCO LLC CP	01/15/20	04/20/20	1.73	50,000,000.00	49,769,333.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112686	THUNDER BAY FUNDING	01/15/20	04/15/20	1.71	30,750,000.00	30,617,083.13	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112691	UNILEVER CAPITAL CO	01/17/20	02/21/20	1.57	45,000,000.00	44,931,312.50	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112693	REGENCY MARKETS NO.	01/15/20	02/18/20	1.70	50,000,000.00	49,919,722.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112694	REGENCY MARKETS NO.	01/16/20	02/14/20	1.70	50,000,000.00	49,931,527.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112695	JUPITER SEC COMPANY	01/16/20	02/21/20	1.65	25,000,000.00	24,958,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112696	AUTOBAHN FUNDING CO	01/16/20	03/04/20	1.60	25,000,000.00	24,946,666.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112697	AUTOBAHN FUNDING CO	01/16/20	02/24/20	1.60	25,000,000.00	24,956,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112698	CHARIOT FUNDING LLC	01/16/20	02/24/20	1.65	50,000,000.00	49,910,625.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112699	NATIXIS NY BRANCH C	01/16/20	02/26/20	1.60	50,000,000.00	49,908,888.89	0.00	CITIBANK	UBS SEC LLC
NTRD	112707	AUTOBAHN FUNDING CO	01/21/20	02/24/20	1.60	25,000,000.00	24,962,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112708	UNILEVER CAPITAL CO	01/21/20	03/02/20	1.56	50,000,000.00	49,911,166.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112709	UNILEVER CAPITAL CO	01/21/20	03/02/20	1.56	10,000,000.00	9,982,233.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112713	ATLANTIC ASSET SEC	01/22/20	02/24/20	1.65	50,000,000.00	49,924,375.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112714	SHEFFIELD RECEIVABL	01/17/20	02/26/20	1.63	25,000,000.00	24,954,722.22	0.00	CITIBANK	BLAYLOCK VAN- LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: January 1, 2020 to January 31, 2020
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	112715	JUPITER SEC COMPANY	01/17/20	02/26/20	1.65	50,000,000.00	49,908,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112716	MONT BLANC CAPITAL	01/17/20	04/20/20	1.73	25,000,000.00	24,887,069.44	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	112717	ATLANTIC ASSET SEC	01/17/20	02/18/20	1.69	50,000,000.00	49,924,888.89	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	112718	CIESCO LLC CP	01/17/20	04/21/20	1.68	44,634,000.00	44,436,122.60	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112722	SHEFFIELD RECEIVABL	01/21/20	03/09/20	1.65	50,000,000.00	49,890,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112723	SHEFFIELD RECEIVABL	01/21/20	03/06/20	1.64	50,000,000.00	49,897,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112724	JUPITER SEC COMPANY	01/21/20	03/06/20	1.64	50,000,000.00	49,897,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112726	JUPITER SEC COMPANY	01/21/20	02/26/20	1.64	50,000,000.00	49,918,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112727	REGENCY MARKETS NO.	01/21/20	02/19/20	1.68	50,000,000.00	49,932,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112728	AUTOBAHN FUNDING CO	01/21/20	02/25/20	1.60	50,000,000.00	49,922,222.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112729	ATLANTIC ASSET SEC	01/21/20	02/20/20	1.65	20,000,000.00	19,972,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112730	ATLANTIC ASSET SEC	01/21/20	02/20/20	1.64	50,000,000.00	49,931,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112731	CAFCO LLC CP	01/21/20	04/20/20	1.72	14,695,000.00	14,631,811.50	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112736	SHEFFIELD RECEIVABL	01/22/20	03/13/20	1.63	50,000,000.00	49,884,541.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112737	CHARIOT FUNDING LLC	01/22/20	03/05/20	1.65	50,000,000.00	49,901,458.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112738	PFIZER INC CP	01/22/20	04/16/20	1.62	50,000,000.00	49,808,750.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112739	AUTOBAHN FUNDING CO	01/22/20	03/03/20	1.60	35,000,000.00	34,936,222.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112740	CHARIOT FUNDING LLC	01/22/20	03/02/20	1.65	50,000,000.00	49,908,333.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112741	NATIXIS NY BRANCH C	01/22/20	02/28/20	1.60	50,000,000.00	49,917,777.78	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	112742	ATLANTIC ASSET SEC	01/22/20	02/18/20	1.66	50,000,000.00	49,937,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112743	CAFCO LLC CP	01/22/20	04/21/20	1.67	38,404,000.00	38,243,663.30	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112747	SHEFFIELD RECEIVABL	01/24/20	03/05/20	1.63	50,000,000.00	49,907,180.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112755	MERCK & CO INC CP	01/23/20	03/05/20	1.54	49,000,000.00	48,911,963.33	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	112756	CANADIAN IMP BK OF	01/23/20	03/03/20	1.61	50,000,000.00	49,910,555.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112757	CAFCO LLC CP	01/23/20	04/21/20	1.68	8,645,000.00	8,609,094.43	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112760	CHARIOT FUNDING LLC	01/24/20	03/09/20	1.65	50,000,000.00	49,896,875.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112761	AUTOBAHN FUNDING CO	01/24/20	03/05/20	1.60	25,000,000.00	24,954,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112762	CHARIOT FUNDING LLC	01/24/20	03/04/20	1.65	50,000,000.00	49,908,333.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112763	LA FAYETTE ASSET SE	01/24/20	02/21/20	1.64	37,302,000.00	37,254,419.23	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112764	NATIXIS NY BRANCH C	01/24/20	02/20/20	1.58	46,795,000.00	46,739,547.93	0.00	CITIBANK	GREAT PACIFIC SEC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: January 1, 2020 to January 31, 2020
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	112766	CAFCO LLC CP	01/27/20	04/23/20	1.67	49,000,000.00	48,802,244.17	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112767	CIESCO LLC CP	01/27/20	04/22/20	1.66	50,000,000.00	49,801,722.22	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	112768	PFIZER INC CP	01/27/20	04/22/20	1.60	50,000,000.00	49,808,888.89	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112771	OLD LINE FUNDING LL	01/29/20	04/03/20	1.67	50,000,000.00	49,849,236.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112772	OLD LINE FUNDING LL	01/27/20	03/25/20	1.63	40,000,000.00	39,894,955.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112773	CHARIOT FUNDING LLC	01/27/20	03/03/20	1.64	50,000,000.00	49,918,000.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	112774	JUPITER SEC COMPANY	01/27/20	03/04/20	1.65	50,000,000.00	49,915,208.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112775	PFIZER INC CP	01/27/20	04/20/20	1.61	50,000,000.00	49,812,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112776	CAFCO LLC CP	01/27/20	04/21/20	1.68	25,301,000.00	25,200,639.37	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112777	ATLANTIC ASSET SEC	01/27/20	02/25/20	1.64	50,000,000.00	49,933,944.44	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112778	MONT BLANC CAPITAL	01/27/20	04/02/20	1.69	28,373,000.00	28,285,090.99	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112782	AUTOBAHN FUNDING CO	01/28/20	03/09/20	1.61	25,000,000.00	24,954,159.72	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112783	AUTOBAHN FUNDING CO	01/28/20	03/02/20	1.60	35,000,000.00	34,947,111.11	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112784	CREDIT AGRICOLE CIB	01/28/20	03/04/20	1.55	50,000,000.00	49,922,500.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112785	CIESCO LLC CP	01/28/20	04/22/20	1.66	32,996,000.00	32,866,674.01	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112787	CHARIOT FUNDING LLC	01/29/20	02/28/20	1.63	50,000,000.00	49,932,083.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112788	PFIZER INC CP	01/29/20	04/20/20	1.61	50,000,000.00	49,816,638.89	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112789	PFIZER INC CP	01/29/20	04/20/20	1.61	35,000,000.00	34,871,647.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112790	OLD LINE FUNDING LL	01/29/20	04/27/20	1.66	50,000,000.00	49,794,805.56	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112792	ATLANTIC ASSET SEC	01/30/20	03/02/20	1.62	45,000,000.00	44,935,200.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112793	CREDIT AGRICOLE CIB	01/29/20	01/30/20	1.52	50,000,000.00	49,997,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112794	CREDIT AGRICOLE CIB	01/29/20	01/30/20	1.52	50,000,000.00	49,997,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112800	AUTOBAHN FUNDING CO	01/30/20	03/05/20	1.60	50,000,000.00	49,922,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112801	CREDIT AGRICOLE CIB	01/30/20	01/31/20	1.57	50,000,000.00	49,997,819.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112802	CREDIT AGRICOLE CIB	01/30/20	01/31/20	1.57	50,000,000.00	49,997,819.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112805	AUTOBAHN FUNDING CO	01/31/20	03/06/20	1.60	50,000,000.00	49,922,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112806	SHEFFIELD RECEIVABL	01/31/20	03/09/20	1.63	50,000,000.00	49,913,972.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112807	CREDIT AGRICOLE CIB	01/31/20	03/09/20	1.59	50,000,000.00	49,916,083.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112808	SHEFFIELD RECEIVABL	01/31/20	03/05/20	1.62	50,000,000.00	49,923,500.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112809	CIESCO LLC CP	01/31/20	05/01/20	1.65	4,974,000.00	4,953,254.28	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: January 1, 2020 to January 31, 2020
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
	CPD TOTAL					**6,046,983,000.00**	**6,035,258,635.15**	**0.00**		
NTRD	112677	UST BILL	01/15/20	03/10/20	1.52	50,000,000.00	49,884,270.83	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112678	UST BILL	01/15/20	03/10/20	1.52	50,000,000.00	49,884,270.83	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112769	UST BILL	01/27/20	07/23/20	1.52	50,000,000.00	49,624,840.28	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112770	UST BILL	01/27/20	07/23/20	1.52	50,000,000.00	49,624,840.28	0.00	CITIBANK	J.P. MORGAN SEC LLC
	US TBILLS TOTAL					**200,000,000.00**	**199,018,222.22**	**0.00**		
NTRD	**112660**	LACCAL BANS	01/10/20	06/30/22	2.04	5,000,000.00	5,000,000.00	**0.00**	TY PACIFIC N	NONE
						5,000,000.00	**5,000,000.00**	**0.00**		
NTRD	112602	MUFG UNION BANK NA	01/03/20	03/02/20	1.70	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	112688	MUFG UNION BANK NA	01/15/20	03/13/20	1.65	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	112732	MUFG UNION BANK NA	01/21/20	03/23/20	1.65	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	112779	MUFG UNION BANK NA	01/27/20	03/04/20	1.60	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**200,000,000.00**	**200,000,000.00**	**0.00**		
NTRD	112594	BANK OF MONTREAL CH	01/02/20	01/17/20	1.57	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112605	SVENSKA HANDELSBANK	01/06/20	04/01/20	1.77	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112614	NORDEA BANK ABP NY	01/06/20	04/01/20	1.70	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	112616	BARCLAYS BANK PLC N	01/07/20	03/31/20	1.82	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112624	CANADIAN IMP. BK OF	01/07/20	03/04/20	1.70	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	112643	DNB BANK ASA NY CD	01/09/20	03/13/20	1.64	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112644	CANADIAN IMP. BK OF	01/09/20	02/14/20	1.64	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	112646	BARCLAYS BANK PLC N	01/10/20	03/13/20	1.65	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112647	NORDEA BANK ABP NY	01/10/20	04/15/20	1.70	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	112675	CANADIAN IMP. BK OF	01/15/20	02/20/20	1.62	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	112687	NORDEA BANK ABP NY	01/15/20	04/20/20	1.72	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	112710	SOCIETE GENERALE NY	01/21/20	07/15/20	1.76	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	112711	DNB BANK ASA NY CD	01/21/20	04/20/20	1.66	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SECURITIES USA LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: January 1, 2020 to January 31, 2020
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	112733	CANADIAN IMP. BK OF	01/21/20	02/26/20	1.62	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	112744	CREDIT AGRICOLE CIB	01/22/20	04/20/20	1.69	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	112745	SVENSKA HANDELSBANK	01/22/20	04/20/20	1.68	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112746	DNB BANK ASA NY CD	01/22/20	03/02/20	1.57	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112758	DNB BANK ASA NY CD	01/23/20	03/04/20	1.57	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	112759	CANADIAN IMP. BK OF	01/23/20	03/06/20	1.62	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112765	DNB BANK ASA NY CD	01/24/20	03/03/20	1.58	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	112786	DNB BANK ASA NY CD	01/28/20	03/06/20	1.57	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	112791	BANK OF MONTREAL CH	01/29/20	03/13/20	1.60	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112810	BANK OF MONTREAL CH	01/31/20	03/30/20	1.60	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
	YANK CDS TOTAL					**1,150,000,000.00**	**1,150,000,000.00**	**0.00**		
NTRD-PSI TOTAL						**8,906,668,000.00**	**8,894,274,707.37**	**155,241.68**		
		PSI TOTAL				**8,906,668,000.00**	**8,894,274,707.37**	**155,241.68**		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period: January 1, 2020 to January 31, 2020
Attachment VIII

ACCOUNT	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	106824	S OF C LAIF	01/15/20	12/31/20	0.00	225,617.92	225,617.92	0.00	LAIF - STATE OF CALIFORNIA	NONE
	SCAQM-SOUTH COAST AIR QUALITY MG					**225,617.92**	**225,617.92**	**0.00**		
SLIM	106825	S OF C LAIF	01/15/20	12/31/20	0.00	19,302.48	19,302.48	0.00	LAIF - STATE OF CALIFORNIA	NONE
	SLIM-SCHOOLS LINKED INSURANCE MG					**19,302.48**	**19,302.48**	**0.00**		
WASIA	106826	S OF C LAIF	01/15/20	12/31/20	0.00	233.18	233.18	0.00	LAIF - STATE OF CALIFORNIA	NONE
	WASIA-WHITTIER AREA SCHOOLS INS					**233.18**	**233.18**	**0.00**		
	SPI Total					**245,153.58**	**245,153.58**	**0.00**		

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: January 1, 2020 to January 31, 2020
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
01/09/20	NTRD	103485	FFCB 1.83 (CALL	CALL	33,770,000.00	33,754,130.20	42,916.04	15,869.80	33,812,916.04
01/09/20	NTRD	104648	FFCB 2.05 (CALL	CALL	22,380,000.00	22,370,371.66	210,278.75	9,628.34	22,590,278.75
01/10/20	NTRD	111661	FFCB 2.17 (CALL	CALL	50,000,000.00	50,000,000.00	313,444.44	0.00	50,313,444.44
01/10/20	NTRD	111662	FFCB 2.17 (CALL	CALL	50,000,000.00	50,000,000.00	313,444.44	0.00	50,313,444.44
01/15/20	NTRD	104762	FFCB 1.93 (CALL	CALL	25,000,000.00	25,000,000.00	206,402.78	0.00	25,206,402.78
01/15/20	NTRD	104763	FFCB 1.93 (CALL	CALL	25,000,000.00	25,000,000.00	206,402.78	0.00	25,206,402.78
01/15/20	NTRD	104773	FFCB 1.74 (CALL	CALL	30,000,000.00	30,000,000.00	82,650.00	0.00	30,082,650.00
01/22/20	NTRD	100464	FFCB 1.53 (CALL	CALL	21,000,000.00	21,000,000.00	156,187.50	0.00	21,156,187.50
01/22/20	NTRD	100465	FFCB 1.53 (CALL	CALL	21,000,000.00	21,000,000.00	156,187.50	0.00	21,156,187.50
01/24/20	NTRD	111746	FFCB 2.24 (CALL	CALL	50,000,000.00	50,000,000.00	68,444.44	0.00	50,068,444.44
01/24/20	NTRD	111762	FFCB 2.24 (CALL	CALL	50,000,000.00	50,000,000.00	68,444.44	0.00	50,068,444.44
01/24/20	NTRD	111763	FFCB 2.24 (CALL	CALL	18,722,000.00	18,722,000.00	25,628.34	0.00	18,747,628.34
			FFCB TOTAL		**396,872,000.00**	**396,846,501.86**	**1,850,431.45**	**25,498.14**	**398,722,431.45**
01/29/20	NTRD	109873	FHLB 3.10 (CALL	CALL	10,100,000.00	10,100,000.00	0.00	0.00	10,100,000.00
			FHLB TOTAL		**10,100,000.00**	**10,100,000.00**	**0.00**	**0.00**	**10,100,000.00**
01/07/20	NTRD	111754	FHLMC 2.25 (CAL	CALL	25,000,000.00	25,000,000.00	140,625.00	0.00	25,140,625.00
01/13/20	NTRD	104426	FHLMC 2.01 (CAL	CALL	17,500,000.00	17,500,000.00	87,937.50	0.00	17,587,937.50
01/26/20	NTRD	104480	FHLMC 2.00 (CAL	CALL	17,510,000.00	17,510,000.00	87,550.00	0.00	17,597,550.00
01/26/20	NTRD	104595	FHLMC 1.75 (CAL	CALL	40,000,000.00	40,000,000.00	175,000.00	0.00	40,175,000.00
01/26/20	NTRD	104655	FHLMC 2.00 (CAL	CALL	50,000,000.00	50,000,000.00	250,000.00	0.00	50,250,000.00
01/27/20	NTRD	104424	FHLMC 2.00 (CAL	CALL	25,000,000.00	25,000,000.00	125,000.00	0.00	25,125,000.00
01/27/20	NTRD	104485	FHLMC 2.00 (CAL	CALL	12,320,000.00	12,320,000.00	61,600.00	0.00	12,381,600.00
			FHLMC TOTAL		**187,330,000.00**	**187,330,000.00**	**927,712.50**	**0.00**	**188,257,712.50**
01/13/20	NTRD	106668	FNMA 2.20 (CALL	CALL	32,735,000.00	32,570,388.76	180,042.50	164,611.24	32,915,042.50
			FNMA TOTAL		**32,735,000.00**	**32,570,388.76**	**180,042.50**	**164,611.24**	**32,915,042.50**
NTRD-PSI Total					**627,037,000.00**	**626,846,890.62**	**2,958,186.45**	**190,109.38**	**629,995,186.45**

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: January 1, 2020 to January 31, 2020
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
01/27/20	TRADE	112546	USTN 1.50	SALE	50,000,000.00	49,417,446.62	118,852.46	543,490.88	50,079,789.96
TRADE-PSI Total					**50,000,000.00**	**49,417,446.62**	**118,852.46**	**543,490.88**	**50,079,789.96**
PSI Total					**677,037,000.00**	**676,264,337.24**	**3,077,038.91**	**733,600.26**	**680,074,976.41**

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Specific Purpose Investments
For the Period: January 1, 2020 to January 31, 2020
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
01/17/20	SCAQM	106824	S OF C LAIF	PCAL	5,000.00	5,000.00	0.00	0.00	5,000.00
			SCAQM-SOUTH COAST AIR QUALITY MG		**5,000.00**	**5,000.00**	**0.00**	**0.00**	**5,000.00**
SPI Total					**5,000.00**	**5,000.00**	**0.00**	**0.00**	**5,000.00**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of January 31, 2020
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	2,850,018,598.81	2,850,501,000.00	$482,401.19	20,000,000.00	20,034,800.00	$34,800.00
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	10,342,454,291.06	10,342,572,918.27	$118,627.21	0.00	0.00	$0.00
Governments	1,343,741,238.33	1,344,533,500.00	$792,261.67	0.00	0.00	$0.00
Agencies	19,086,832,377.59	19,122,082,743.95	$35,250,366.36	52,684,430.46	54,877,155.64	$2,192,725.18
Municipals	55,000,000.00	55,000,000.00	$0.00	3,510,000.00	3,510,000.00	$0.00
Corp. & Deposit Notes	51,838,075.62	52,720,359.60	$882,283.98	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	42,866,815.90	42,866,815.90	$0.00
TOTAL	$33,729,884,581.41	$33,767,410,521.82	$37,525,940.41	$119,061,246.36	$121,288,771.54	$2,227,525.18

Market Pricing Policies and Source:

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

Los Angeles County Treasurer
Market Pricing Exceptions
As of January 31, 2020
Attachment IXa

There were no Market Pricing Exceptions

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: January 1, 2020 to January 31, 2020

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
100627	FFCB 1.4	1.4000	02/24/20	25,000,000.00	25,000,000.00	24,999,250.00
100628	FFCB 1.4	1.4000	02/24/20	25,000,000.00	25,000,000.00	24,999,250.00
100641	FFCB 1.4	1.4000	02/24/20	27,000,000.00	27,000,000.00	26,999,190.00
100666	FFCB 1.40 (CALLABLE	1.4000	02/24/20	19,150,000.00	19,150,000.00	19,149,425.50
100680	FFCB 1.62 (CALLABLE	1.6200	02/17/21	50,000,000.00	49,989,534.25	50,000,000.00
100725	FFCB 1.40 (CALLABLE	1.4000	02/24/20	25,000,000.00	24,999,704.82	24,999,250.00
100817	FFCB 1.65 (CALLABLE	1.6500	03/01/21	12,390,000.00	12,388,663.26	12,390,123.90
100818	FFCB 1.65 (CALLABLE	1.6500	03/01/21	19,410,000.00	19,407,905.94	19,410,194.10
100950	FFCB 1.59	1.5900	03/23/20	25,000,000.00	25,000,000.00	25,000,250.00
101152	FFCB 1.62 (CALLABLE	1.6200	04/12/21	50,000,000.00	50,000,000.00	49,882,500.00
101154	FFCB 1.40 (CALLABLE	1.4000	04/07/20	50,000,000.00	50,000,000.00	49,995,500.00
101156	FFCB 1.62 (CALLABLE	1.6200	04/12/21	25,000,000.00	25,000,000.00	24,941,250.00
101159	FFCB 1.40 (CALLABLE	1.4000	04/07/20	50,000,000.00	49,998,870.64	49,995,500.00
101210	FFCB 1.40 (CALLABLE	1.4000	04/07/20	50,000,000.00	50,000,000.00	49,995,500.00
101277	FFCB 1.68 (CALLABLE	1.6800	04/12/21	25,000,000.00	24,994,030.67	25,000,250.00
101295	FFCB 1.40 (CALLABLE	1.4000	04/13/20	25,000,000.00	25,000,000.00	24,990,250.00
101296	FFCB 1.40 (CALLABLE	1.4000	04/13/20	25,000,000.00	25,000,000.00	24,990,250.00
101300	FFCB 1.40 (CALLABLE	1.4000	04/13/20	50,000,000.00	50,000,000.00	49,980,500.00
101324	FFCB 1.68 (CALLABLE	1.6800	04/12/21	33,600,000.00	33,593,571.19	33,600,336.00
101325	FFCB 1.68 (CALLABLE	1.6800	04/12/21	35,500,000.00	35,489,386.99	35,500,355.00
101349	FFCB 1.62 (CALLABLE	1.6200	04/20/21	50,000,000.00	49,990,273.81	50,000,000.00
101354	FFCB 1.62 (CALLABLE	1.6200	04/20/21	25,000,000.00	24,993,921.14	25,000,000.00
101356	FFCB 1.68 (CALLABLE	1.6800	04/12/21	26,440,000.00	26,433,666.01	26,440,264.40
101400	FFCB 1.62 (CALLABLE	1.6200	04/20/21	30,000,000.00	29,990,511.79	30,000,000.00
101408	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	24,995,750.00
101410	FFCB 1.42 (CALLABLE	1.4200	04/27/20	10,900,000.00	10,900,000.00	10,898,147.00
101411	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	24,995,750.00
101412	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	24,995,750.00
101413	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	24,995,750.00
101424	FFCB 1.40 (CALLABLE	1.4000	04/13/20	46,645,000.00	46,640,364.47	46,626,808.45
101448	FFCB 1.70 (CALLABLE	1.7000	05/03/21	25,000,000.00	24,993,743.15	25,000,250.00
101449	FFCB 1.70 (CALLABLE	1.7000	05/03/21	25,000,000.00	24,993,743.15	25,000,250.00
101454	FFCB 1.62 (CALLABLE	1.6200	04/20/21	20,710,000.00	20,697,327.43	20,710,000.00
101459	FFCB 1.68 (CALLABLE	1.6800	04/05/21	25,000,000.00	24,989,269.05	25,000,250.00
101475	FFCB 1.47 (CALLABLE	1.4700	05/04/20	50,000,000.00	50,000,000.00	49,991,000.00
101476	FFCB 1.47 (CALLABLE	1.4700	05/04/20	25,000,000.00	25,000,000.00	24,995,500.00
101477	FFCB 1.47 (CALLABLE	1.4700	05/04/20	25,000,000.00	25,000,000.00	24,995,500.00
101553	FFCB 1.47 (CALLABLE	1.4700	08/17/20	40,000,000.00	40,000,000.00	39,982,800.00
101567	FFCB 1.47 (CALLABLE	1.4700	08/17/20	27,000,000.00	26,998,608.39	26,988,390.00
101571	FFCB 1.47 (CALLABLE	1.4700	08/17/20	25,000,000.00	24,996,810.57	24,989,250.00
101573	FFCB 1.47 (CALLABLE	1.4700	08/17/20	30,000,000.00	29,995,943.03	29,987,100.00
101582	FFCB 1.36 (CALLABLE	1.3600	02/18/20	23,600,000.00	23,599,795.16	23,599,056.00
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/21	45,650,000.00	45,644,106.04	45,645,435.00
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/21	25,000,000.00	24,990,327.26	24,997,500.00
101608	FFCB 1.58 (CALLABLE	1.5800	02/17/21	25,000,000.00	24,993,123.57	24,978,250.00
101609	FFCB 1.58 (CALLABLE	1.5800	02/17/21	25,000,000.00	24,994,110.36	24,978,250.00
101611	FFCB 1.58 (CALLABLE	1.5800	02/17/21	25,000,000.00	24,994,113.79	24,978,250.00
101618	FFCB 1.58 (CALLABLE	1.5800	02/17/21	30,000,000.00	29,993,064.54	29,973,900.00
101750	FFCB 1.52 (CALLABLE	1.5200	06/08/20	25,000,000.00	25,000,000.00	25,000,000.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: January 1, 2020 to January 31, 2020

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101829	FFCB 1.40 (CALLABLE	1.4000	03/16/20	49,000,000.00	48,999,212.56	48,999,020.00
101840	FFCB 1.55 (CALLABLE	1.5500	12/21/20	25,000,000.00	25,000,000.00	24,968,750.00
101847	FFCB 1.55 (CALLABLE	1.5500	12/21/20	33,000,000.00	32,993,484.45	32,958,750.00
101858	FFCB 1.54 (CALLABLE	1.5400	12/14/20	9,000,000.00	9,000,000.00	9,000,000.00
101891	FFCB 1.40 (CALLABLE	1.4000	03/16/20	41,500,000.00	41,499,732.46	41,499,170.00
101922	FFCB 1.47 (CALLABLE	1.4700	06/29/20	50,000,000.00	50,000,000.00	50,000,000.00
101924	FFCB 1.42 (CALLABLE	1.4200	06/29/20	25,000,000.00	25,000,000.00	24,995,250.00
101927	FFCB 1.42 (CALLABLE	1.4200	06/29/20	25,000,000.00	25,000,000.00	24,995,250.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/21	50,000,000.00	50,000,000.00	50,000,000.00
101935	FFCB 1.47 (CALLABLE	1.4700	06/29/20	25,000,000.00	25,000,000.00	25,000,000.00
101937	FFCB 1.42 (CALLABLE	1.4200	06/29/20	17,730,000.00	17,730,000.00	17,726,631.30
101939	FFCB 1.42 (CALLABLE	1.4200	06/29/20	25,000,000.00	25,000,000.00	24,995,250.00
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/20	27,800,000.00	27,795,347.64	27,754,686.00
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/21	50,000,000.00	50,000,000.00	49,988,500.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/21	25,000,000.00	25,000,000.00	24,994,250.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/21	35,000,000.00	35,000,000.00	34,991,950.00
102215	FFCB 1.68 (CALLABLE	1.6800	08/16/21	28,075,000.00	28,074,572.61	28,056,470.50
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/21	25,000,000.00	24,996,043.26	25,000,000.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/21	32,120,000.00	32,112,532.52	32,090,128.40
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/21	25,000,000.00	24,991,668.03	25,000,000.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	25,000,000.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	25,000,000.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	25,000,000.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	25,000,000.00
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/21	25,000,000.00	24,992,038.57	25,000,000.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/21	11,175,000.00	11,167,866.79	11,175,000.00
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/20	23,165,000.00	23,164,443.55	23,154,344.10
102653	FFCB 1.35 (CALLABLE	1.3500	09/21/20	32,080,000.00	32,079,228.88	32,065,243.20
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/21	50,000,000.00	49,991,630.18	49,931,000.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/20	50,000,000.00	49,994,763.87	49,980,000.00
102756	FFCB 1.54 (CALLABLE	1.5400	10/12/21	43,000,000.00	42,978,123.04	43,000,000.00
102806	FFCB 1.52 (CALLABLE	1.5200	10/25/21	50,000,000.00	50,000,000.00	50,000,000.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/20	25,000,000.00	25,000,000.00	24,990,750.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/20	25,000,000.00	24,997,707.04	24,990,750.00
102831	FFCB 1.52 (CALLABLE	1.5200	10/25/21	50,000,000.00	49,996,536.95	50,000,000.00
102832	FFCB 1.52 (CALLABLE	1.5200	10/25/21	22,765,000.00	22,763,423.27	22,765,000.00
102850	FFCB 1.54 (CALLABLE	1.5400	10/12/21	50,000,000.00	50,000,000.00	50,000,000.00
102851	FFCB 1.54 (CALLABLE	1.5400	10/12/21	2,275,000.00	2,275,000.00	2,275,000.00
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/20	25,000,000.00	24,990,588.65	24,957,250.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/21	39,040,000.00	38,966,608.77	39,040,000.00
103115	FFCB 1.66 (CALLABLE	1.6600	05/25/21	25,000,000.00	24,965,806.59	25,000,250.00
103222	FFCB 2.01	2.0100	12/08/21	50,000,000.00	50,000,000.00	50,577,500.00
103228	FFCB 1.65 (CALLABLE	1.6500	06/01/20	50,000,000.00	49,997,625.60	50,000,500.00
103229	FFCB 1.65 (CALLABLE	1.6500	06/01/20	16,000,000.00	15,999,240.18	16,000,160.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	34,863,940.00
109948	FFCB 2.87 (CALLABLE	2.8700	02/13/23	20,000,000.00	20,000,000.00	20,007,000.00
109949	FFCB 2.87 (CALLABLE	2.8700	02/13/23	20,000,000.00	20,000,000.00	20,007,000.00
110003	FFCB 2.92 (CALLABLE	2.9200	02/20/24	20,000,000.00	19,991,894.84	20,011,600.00
110153	FFCB 2.55	2.5500	03/11/21	25,000,000.00	24,987,564.95	25,330,250.00
110182	FFCB 2.65 (CALLABLE	2.6500	03/18/22	21,500,000.00	21,500,000.00	21,526,230.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: January 1, 2020 to January 31, 2020

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110253	FFCB 2.52 (CALLABLE	2.5200	03/26/21	25,000,000.00	25,000,000.00	25,034,250.00
110254	FFCB 2.52 (CALLABLE	2.5200	03/26/21	25,000,000.00	25,000,000.00	25,034,250.00
110255	FFCB 2.52 (CALLABLE	2.5200	03/26/21	25,000,000.00	25,000,000.00	25,034,250.00
110419	FFCB 2.44 (CALLABLE	2.4400	04/09/21	25,000,000.00	25,000,000.00	25,038,500.00
110462	FFCB 2.67 (CALLABLE	2.6700	04/17/23	25,000,000.00	25,000,000.00	25,050,250.00
110490	FFCB 2.44 (CALLABLE	2.4400	04/09/21	50,000,000.00	49,992,595.77	50,077,000.00
110491	FFCB 2.44 (CALLABLE	2.4400	04/09/21	4,025,000.00	4,024,403.95	4,031,198.50
110652	FFCB 2.44 (CALLABLE	2.4400	04/09/21	42,055,000.00	42,055,000.00	42,119,764.70
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	51,754,500.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,942,860.40	50,908,000.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,093,643.64	51,367,500.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,696,634.22	25,201,410.00
110842	FFCB 2.62 (CALLABLE	2.6200	05/28/24	25,000,000.00	25,000,000.00	25,091,500.00
110861	FFCB 2.36 (CALLABLE	2.3600	05/28/21	50,000,000.00	50,000,000.00	50,122,500.00
110862	FFCB 2.43 (CALLABLE	2.4300	06/03/22	50,000,000.00	49,984,434.30	50,088,500.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,249,455.17	51,868,500.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,089,803.86	18,672,660.00
110983	FFCB 2.40 (CALLALBL	2.4000	06/19/23	25,000,000.00	25,000,000.00	25,056,250.00
110997	FFCB 2.22 (CALLABLE	2.2200	06/21/24	23,500,000.00	23,500,000.00	23,655,570.00
110998	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,165,500.00
111012	FFCB 2.22 (CALLABLE	2.2200	06/21/24	13,000,000.00	13,000,000.00	13,086,060.00
111013	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,165,500.00
111239	FFCB 2.20 (CALLABLE	2.2000	07/24/23	25,000,000.00	25,000,000.00	25,084,750.00
111240	FFCB 2.20 (CALLABLE	2.2000	07/24/23	25,000,000.00	25,000,000.00	25,084,750.00
111255	FFCB 2.45 (CALLABLE	2.4500	07/23/25	29,664,000.00	29,664,000.00	29,727,184.32
111270	FFCB 2.24 (CALLALBL	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,023,500.00
111271	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,023,500.00
111272	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,023,500.00
111273	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,023,500.00
111353	FFCB 2.26 (CALLABLE	2.2600	08/12/25	20,200,000.00	20,200,000.00	20,218,786.00
111362	FFCB 2.12 (CALLABLE	2.1200	08/12/24	25,000,000.00	25,000,000.00	25,015,500.00
111374	FFCB 2.12 (CALLABLE	2.1200	08/12/24	9,500,000.00	9,500,000.00	9,505,890.00
111409	FFCB 2.17 (CALLABLE	2.1700	08/19/25	25,000,000.00	25,000,000.00	25,019,250.00
111410	FFCB 2.17 (CALLABLE	2.1700	08/19/25	25,000,000.00	25,000,000.00	25,019,250.00
111466	FFCB 2.06 (CALLABLE	2.0600	08/13/24	25,000,000.00	25,000,000.00	25,009,000.00
111475	FFCB 2.06 (CALLABLE	2.0600	08/13/24	32,000,000.00	32,000,000.00	32,011,520.00
111525	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,039,750.00
111526	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,039,750.00
111534	FFCB 2.06 (CALLABLE	2.0600	08/13/24	18,960,000.00	18,959,130.78	18,966,825.60
111573	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,039,750.00
111801	FFCB 2.23 (CALLABLE	2.2300	10/15/26	50,000,000.00	50,000,000.00	50,097,000.00
111848	FFCB 2.32 (CALLABLE	2.3200	04/21/25	25,000,000.00	25,000,000.00	25,000,000.00
111881	FFCB 2.20 (CALLABLE	2.2000	10/22/25	18,460,000.00	18,451,199.49	18,489,720.60
111882	FFCB 2.20 (CALLABLE	2.2000	10/22/25	50,000,000.00	49,976,141.55	50,080,500.00
111944	FFCB 2.22 (CALLABLE	2.2200	01/28/25	50,000,000.00	50,000,000.00	50,000,500.00
111945	FFCB 2.22 (CALLABLE	2.2200	01/28/25	42,350,000.00	42,350,000.00	42,350,423.50
112003	FFCB 1.96 (CALLABLE	1.9600	09/16/24	15,640,000.00	15,640,000.00	15,670,967.20
112113	FFCB 2.00 (CALLABLE	2.0000	09/03/24	26,670,000.00	26,663,618.08	26,712,405.30
112139	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,064,750.00
112140	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,064,750.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2020 to January 31, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112141	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,064,750.00
112142	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,064,750.00
112143	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,064,750.00
112144	FFCB 2.05 (CALLABLE	2.0500	11/25/25	23,800,000.00	23,800,000.00	23,861,642.00
112173	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,129,500.00
112174	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,064,750.00
112186	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,129,500.00
112187	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,129,500.00
112222	FFCB 2.14 (CALLABLE	2.1400	11/27/26	25,000,000.00	25,000,000.00	25,047,250.00
112223	FFCB 2.14 (CALLABLE	2.1400	11/27/26	27,160,000.00	27,160,000.00	27,211,332.40
112248	FFCB 2.00 (CALLABLE	2.0000	12/02/24	50,000,000.00	50,000,000.00	50,012,500.00
112249	FFCB 1.625	1.6250	12/03/24	50,000,000.00	49,941,970.44	50,331,500.00
112270	FFCB 1.95 (CALLABLE	1.9500	12/02/25	25,000,000.00	25,000,000.00	25,148,750.00
112377	FFCB 2.13 (CALLABLE	2.1300	12/09/26	50,000,000.00	49,926,583.89	50,099,000.00
112378	FFCB 2.13 (CALLABLE	2.1300	12/09/26	23,300,000.00	23,265,788.09	23,346,134.00
112418	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,322,000.00
112419	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,322,000.00
112538	FFCB 1.66	1.6600	12/27/22	50,000,000.00	49,985,492.70	50,282,000.00
112539	FFCB 1.625	1.6250	12/27/21	50,000,000.00	49,976,231.19	50,231,500.00
112556	FFCB 2.04 (CALLABLE	2.0400	02/26/25	50,000,000.00	49,914,168.44	50,010,500.00
112557	FFCB 2.04 (CALLABLE	2.0400	02/26/25	5,722,000.00	5,712,177.44	5,723,201.62
112558	FFCB 1.82	1.8200	12/18/25	36,274,000.00	36,256,162.10	36,884,128.68
112577	FFCB 2.10 (CALLABLE	2.1000	12/30/25	50,000,000.00	50,000,000.00	50,151,000.00
112596	FFCB 2.10 (CALLABLE	2.1000	12/30/25	50,000,000.00	50,000,000.00	50,151,000.00
112597	FFCB 2.10 (CALLABLE	2.1000	12/30/25	6,000,000.00	6,000,000.00	6,018,120.00
112604	FFCB 2.10 (CALLABLE	2.1000	12/30/25	40,000,000.00	40,000,000.00	40,120,800.00
112606	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,068,000.00
112607	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,068,000.00
112608	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,068,000.00
112609	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,068,000.00
112692	FFCB 2.03 (CALLABLE	2.0300	10/21/25	31,685,000.00	31,685,000.00	31,762,311.40
112701	FFCB 2.03 (CALLABLE	2.0300	04/21/25	50,000,000.00	50,000,000.00	50,024,500.00
112702	FFCB 2.03 (CALLABLE	2.0300	04/21/25	50,000,000.00	50,000,000.00	50,024,500.00
112734	FFCB 1.98 (CALLABLE	1.9800	01/27/26	50,000,000.00	50,000,000.00	50,079,000.00
112748	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,081,500.00
112749	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,081,500.00
112750	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,081,500.00
112780	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,995,506.16	30,047,400.00
112781	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,995,506.16	30,047,400.00
FFCB TOTAL				**6,023,885,000.00**	**6,023,474,683.54**	**6,038,674,954.67**
99751	FHLB 1.57 (CALLABLE	1.5700	04/29/20	25,000,000.00	25,000,000.00	25,000,000.00
100765	FHLB 1.69 (CALLABLE	1.6900	02/26/21	6,000,000.00	5,999,614.14	5,980,740.00
100766	FHLB 1.69 (CALLABLE	1.6900	02/26/21	1,200,000.00	1,199,922.85	1,196,148.00
101232	FHLB 1.70 (CALLABLE	1.7000	04/26/21	34,500,000.00	34,496,599.12	34,500,345.00
101261	FHLB 1.55 (CALLABLE	1.5500	10/26/20	25,000,000.00	25,000,000.00	25,000,000.00
101316	FHLB 1.55 (CALLABLE	1.5500	10/26/20	50,000,000.00	49,995,922.11	50,000,000.00
101329	FHLB 1.70 (CALLABLE	1.7000	04/26/21	25,000,000.00	25,000,000.00	25,000,250.00
101892	FHLB 1.45 (CALLABLE	1.4500	06/15/20	31,200,000.00	31,200,000.00	31,193,760.00
101994	FHLB 1.50 (CALLABLE	1.5000	06/30/21	25,000,000.00	25,000,000.00	24,921,000.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: January 1, 2020 to January 31, 2020

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102008	FHLB 1.50 (CALLABLE	1.5000	06/30/21	29,000,000.00	29,000,000.00	28,908,360.00
102013	FHLB 1.50 (CALLABLE	1.5000	06/30/21	16,950,000.00	16,950,000.00	16,896,438.00
102039	FHLB 1.625 (CALLABL	1.6250	10/07/21	50,000,000.00	50,000,000.00	50,000,000.00
102075	FHLB 1.44 (CALLABLE	1.4400	07/19/21	29,695,000.00	29,692,828.96	29,695,000.00
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/21	24,000,000.00	24,000,000.00	23,985,840.00
102427	FHLB 1.55 (CALLABLE	1.5500	09/01/21	25,000,000.00	24,992,086.53	25,000,000.00
102455	FHLB 1.56 (CALLABLE	1.5600	09/21/21	25,000,000.00	25,000,000.00	25,000,750.00
102651	FHLB 1.47 (CALLABLE	1.4700	09/30/21	41,500,000.00	41,500,000.00	41,455,595.00
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/21	50,000,000.00	50,000,000.00	50,000,500.00
102821	FHLB 1.55 (CALLABLE	1.5500	10/26/21	17,500,000.00	17,500,000.00	17,500,175.00
102841	FHLB 1.375 (CALLABL	1.3750	10/26/20	25,000,000.00	25,000,000.00	24,988,000.00
102843	FHLB 1.375 (CALLABL	1.3750	10/26/20	25,000,000.00	25,000,000.00	24,988,000.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/21	50,000,000.00	50,000,000.00	50,002,500.00
103047	FHLB 1.82 (CALLABLE	1.8200	11/24/21	50,000,000.00	50,000,000.00	50,008,000.00
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,917,724.45	50,435,500.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,917,724.45	50,435,500.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,958,862.22	25,217,750.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,945,027.47	50,435,500.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,945,027.47	50,435,500.00
109805	FHLB 3.15 (CALLABLE	3.1500	02/05/24	25,000,000.00	25,000,000.00	25,002,000.00
109833	FHLB 2.94 (CALLABLE	2.9400	01/29/24	10,000,000.00	10,000,000.00	10,118,000.00
109859	FHLB 2.94 (CALLABLE	2.9400	01/29/24	15,000,000.00	14,991,017.24	15,177,000.00
110175	FHLB 2.375	2.3750	03/12/21	25,000,000.00	24,958,447.33	25,245,000.00
110199	FHLB 2.65 (CALLABLE	2.6500	03/25/22	25,000,000.00	25,000,000.00	25,036,750.00
110344	FHLB 2.625 (CALLABL	2.6250	04/15/24	12,800,000.00	12,800,000.00	12,820,352.00
110690	FHLB 2.375	2.3750	03/12/21	50,000,000.00	50,045,264.69	50,490,000.00
110692	FHLB 2.55 (CALLABLE	2.5500	05/06/22	26,000,000.00	26,000,000.00	26,060,060.00
110719	FHLB 2.55 (CALLABLE	2.5500	05/06/22	47,000,000.00	47,000,000.00	47,108,570.00
110849	FHLB 2.25	2.2500	06/11/21	45,000,000.00	44,991,072.00	45,487,800.00
111058	FHLB 2.42 (CALLABLE	2.4200	12/26/24	21,000,000.00	21,000,000.00	21,035,280.00
111071	FHLB 2.20 (CALLABLE	2.2000	06/26/24	25,000,000.00	25,000,000.00	25,035,750.00
111072	FHLB 2.20 (CALLABLE	2.2000	06/26/24	29,000,000.00	29,000,000.00	29,041,470.00
111074	FHLB 2.18 (CALLABLE	2.1800	06/26/23	30,825,000.00	30,825,000.00	30,867,230.25
111468	FHLB 2.15 (CALLABLE	2.1500	08/28/24	25,000,000.00	25,000,000.00	25,004,250.00
111469	FHLB 2.15 (CALLABLE	2.1500	08/28/24	25,000,000.00	25,000,000.00	25,004,250.00
111502	FHLB 2.20 (CALLABLE	2.2000	03/03/25	25,000,000.00	25,000,000.00	25,005,750.00
111571	FHLB 2.15 (CALLABLE	2.1500	08/28/24	37,715,000.00	37,706,338.84	37,721,411.55
111785	FHLB 2.00 (CALLABLE	2.0000	10/17/24	20,000,000.00	20,000,000.00	20,007,800.00
111786	FHLB 2.00 (CALLABLE	2.0000	10/17/24	25,000,000.00	25,000,000.00	25,009,750.00
111819	FHLB 2.06 (CALLABLE	2.0600	10/29/24	50,000,000.00	50,000,000.00	50,052,000.00
111845	FHLB 2.00 (CALLABLE	2.0000	10/29/24	50,000,000.00	50,000,000.00	50,139,500.00
111846	FHLB 2.00 (CALLABLE	2.0000	10/29/24	25,000,000.00	25,000,000.00	25,069,750.00
111892	FHLB 2.00 (CALLABLE	2.0000	10/21/24	50,000,000.00	50,000,000.00	50,135,000.00
111905	FHLB 2.11 (CALLABLE	2.1100	11/05/24	50,000,000.00	50,000,000.00	50,062,000.00
111914	FHLB 2.125 (CALLABL	2.1250	10/28/24	50,000,000.00	50,000,000.00	50,059,000.00
111915	FHLB 2.125 (CALLABL	2.1250	10/28/24	50,000,000.00	50,000,000.00	50,059,000.00
111958	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,139,000.00
111959	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,139,000.00
111986	FHLB 2.13 (CALLABLE	2.1300	11/08/24	50,000,000.00	50,000,000.00	50,067,000.00
112128	FHLB 2.08 (CALLABLE	2.0800	11/25/26	50,000,000.00	50,000,000.00	50,317,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2020 to January 31, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112145	FHLB 2.08 (CALLABLE	2.0800	11/25/26	40,950,000.00	40,950,000.00	41,210,032.50
112225	FHLB 2.08 (CALLABLE	2.0800	12/09/25	50,000,000.00	50,000,000.00	50,112,000.00
112226	FHLB 2.08 (CALLABLE	2.0800	12/09/25	25,000,000.00	25,000,000.00	25,056,000.00
112264	FHLB 2.02 (CALLABLE	2.0200	12/04/24	50,000,000.00	50,000,000.00	50,067,000.00
112296	FHLB 2.30 (CALLABLE	2.3000	12/09/26	50,000,000.00	50,000,000.00	50,052,000.00
112297	FHLB 2.30 (CALLABLE	2.3000	12/09/26	47,000,000.00	47,000,000.00	47,048,880.00
112330	FHLB 2.07 (CALLABLE	2.0700	12/11/25	50,000,000.00	50,000,000.00	50,046,500.00
112331	FHLB 2.07 (CALLABLE	2.0700	12/11/25	25,000,000.00	25,000,000.00	25,023,250.00
112332	FHLB 2.02 (CALLABLE	2.0200	12/16/26	50,000,000.00	50,000,000.00	50,507,000.00
112333	FHLB 2.14 (CALLABLE	2.1400	12/17/26	50,000,000.00	50,000,000.00	50,086,000.00
112334	FHLB 2.14 (CALLABLE	2.1400	12/17/26	26,265,000.00	26,265,000.00	26,310,175.80
112335	FHLB 2.00 (CALLABLE	2.0000	12/19/24	50,000,000.00	50,000,000.00	50,063,000.00
112382	FHLB 2.09 (CALLABLE	2.0900	12/26/25	50,000,000.00	50,000,000.00	50,064,500.00
112383	FHLB 2.09 (CALLABLE	2.0900	12/26/25	50,000,000.00	50,000,000.00	50,064,500.00
112399	FHLB 2.05 (CALLABLE	2.0500	12/16/24	41,215,000.00	41,215,000.00	41,264,045.85
112400	FHLB 2.20 (CALLABLE	2.2000	12/18/26	25,000,000.00	25,000,000.00	25,055,750.00
112416	FHLB 2.00 (CALLABLE	2.0000	12/11/24	50,000,000.00	50,000,000.00	50,122,500.00
112471	FHLB 2.00 (CALLABLE	2.0000	12/11/24	17,155,000.00	17,146,639.17	17,197,029.75
112486	FHLB 2.09 (CALLABLE	2.0900	12/23/26	40,000,000.00	40,000,000.00	40,393,600.00
112510	FHLB 2.20 (CALLABLE	2.2000	12/23/26	50,000,000.00	50,000,000.00	50,151,000.00
112637	FHLB 1.875	1.8750	12/09/22	50,000,000.00	50,314,899.25	50,703,000.00
112712	FHLB 1.92 (CALLABLE	1.9200	01/22/25	47,000,000.00	47,000,000.00	47,123,610.00
112735	FHLB 1.94 (CALLABLE	1.9400	01/28/25	50,000,000.00	50,000,000.00	50,124,000.00
112751	FHLB 1.76 (CALLABLE	1.7600	01/29/24	50,000,000.00	50,000,000.00	50,111,500.00
112752	FHLB 1.76 (CALLABLE	1.7600	01/29/24	5,000,000.00	5,000,000.00	5,011,150.00
112753	FHLB 2.10 (CALLABLE	2.1000	01/29/27	50,000,000.00	50,000,000.00	50,114,000.00
112754	FHLB 2.10 (CALLABLE	2.1000	01/29/27	15,000,000.00	15,000,000.00	15,034,200.00
FHLB TOTAL				**3,080,470,000.00**	**3,080,420,018.29**	**3,088,814,598.70**
100513	FHLMC 1.50 (CALLABL	1.5000	02/10/20	25,000,000.00	25,000,000.00	24,999,750.00
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/20	50,000,000.00	49,998,062.29	50,007,000.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/20	50,000,000.00	50,000,000.00	49,977,000.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/20	50,000,000.00	50,000,000.00	50,005,500.00
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/20	25,000,000.00	25,000,000.00	25,000,000.00
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/20	18,000,000.00	18,000,000.00	17,987,220.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/20	25,000,000.00	24,999,037.68	24,996,500.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/20	25,000,000.00	25,000,000.00	24,994,500.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/20	25,000,000.00	25,000,000.00	25,000,250.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/20	25,000,000.00	25,000,000.00	24,995,000.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/20	10,000,000.00	10,000,000.00	10,000,100.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/20	25,000,000.00	25,000,000.00	24,995,500.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/20	25,000,000.00	25,000,000.00	24,995,500.00
101921	FHLMC 1.47 (CALLABL	1.4700	06/29/20	25,000,000.00	25,000,000.00	25,005,250.00
102001	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,914,500.00
102002	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,914,500.00
102006	FHLMC 1.33 (CALLABL	1.3300	12/30/20	25,000,000.00	25,000,000.00	24,957,250.00
102007	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,914,500.00
102011	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,838,500.00
102012	FHLMC 1.28 (CALLABL	1.2800	09/30/20	50,000,000.00	50,000,000.00	49,974,000.00
102014	FHLMC 1.32 (CALLABL	1.3200	09/30/20	50,000,000.00	50,000,000.00	49,985,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2020 to January 31, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102015	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,914,500.00
102016	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	49,914,500.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/21	50,000,000.00	50,000,000.00	49,933,500.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/21	50,000,000.00	50,000,000.00	49,969,000.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/21	25,000,000.00	25,000,000.00	25,001,500.00
102433	FHLMC 1.46 (CALLABL	1.4600	09/14/20	25,000,000.00	25,000,000.00	25,002,500.00
102448	FHLMC 1.43 (CALLABL	1.4300	09/21/20	25,000,000.00	25,000,000.00	25,002,500.00
102449	FHLMC 1.45 (CALLABL	1.4500	09/14/20	25,000,000.00	25,000,000.00	25,002,750.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/21	25,000,000.00	25,000,000.00	25,002,250.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/21	25,000,000.00	25,000,000.00	25,001,750.00
102625	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,974,000.00
102627	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,969,000.00
102628	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,971,000.00
102629	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,963,500.00
102630	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,958,500.00
102631	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	49,957,000.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/21	50,000,000.00	50,000,000.00	50,000,500.00
102706	FHLMC 1.60 (CALLABL	1.6000	10/27/21	50,000,000.00	50,000,000.00	50,003,000.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/21	25,000,000.00	25,000,000.00	25,002,500.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/21	50,000,000.00	50,000,000.00	49,999,500.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/21	50,000,000.00	50,000,000.00	50,002,000.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/21	25,000,000.00	24,997,708.89	25,005,000.00
109846	FHLMC 3.00 (CALLABL	3.0000	02/14/24	25,000,000.00	25,000,000.00	25,009,750.00
110046	FHLMC 2.875 (CALLAB	2.8750	02/28/24	25,000,000.00	25,000,000.00	25,022,250.00
110047	FHLMC 2.94 (CALLABL	2.9400	02/28/24	25,000,000.00	25,000,000.00	25,023,500.00
110165	FHLMC 2.95 (CALLABL	2.9500	03/27/24	25,000,000.00	25,000,000.00	25,050,250.00
110357	FHLMC 2.70 (CALLABL	2.7000	04/01/24	25,000,000.00	25,000,000.00	25,043,750.00
110359	FHLMC 2.65 (CALLABL	2.6500	04/15/24	25,000,000.00	25,000,000.00	25,051,750.00
110362	FHLMC 2.65 (CALLABL	2.6500	04/17/24	25,000,000.00	25,000,000.00	25,053,000.00
110376	FHLMC 2.75 (CALLABL	2.7500	04/10/24	25,000,000.00	25,000,000.00	25,052,750.00
110397	FHLMC 2.75 (CALLABL	2.7500	04/15/24	25,000,000.00	25,000,000.00	25,056,750.00
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	25,062,250.00
110544	FHLMC 2.80 (CALLABL	2.8000	04/24/24	25,000,000.00	25,000,000.00	25,066,750.00
110593	FHLMC 2.80 (CALLABL	2.8000	04/24/24	20,000,000.00	20,000,000.00	20,053,400.00
110594	FHLMC 2.60 (CALLABL	2.6000	05/03/24	50,000,000.00	50,000,000.00	50,606,000.00
110670	FHLMC 2.44 (CALLABL	2.4400	05/07/21	25,000,000.00	25,000,000.00	25,042,750.00
110671	FHLMC 2.44 (CALLABL	2.4400	05/07/21	25,000,000.00	25,000,000.00	25,042,750.00
110672	FHLMC 2.65 (CALLABL	2.6500	05/13/24	25,000,000.00	25,000,000.00	25,199,250.00
110712	FHLMC 2.675 (CALLAB	2.6750	05/22/23	25,000,000.00	25,000,000.00	25,068,750.00
110713	FHLMC 2.65 (CALLABL	2.6500	05/23/24	25,000,000.00	25,000,000.00	25,206,500.00
110796	FHLMC 2.44 (CALLABL	2.4400	05/28/24	50,000,000.00	50,000,000.00	50,535,000.00
110811	FHLMC 2.45 (CALLABL	2.4500	05/24/24	50,000,000.00	50,000,000.00	50,334,500.00
110837	FHLMC 2.45 (CALLABL	2.4500	05/28/24	25,000,000.00	25,000,000.00	25,270,750.00
110914	FHLMC 2.40 (CALLABL	2.4000	06/10/22	50,000,000.00	50,000,000.00	50,161,500.00
110915	FHLMC 2.40 (CALLABL	2.4000	06/10/22	50,000,000.00	50,000,000.00	50,161,500.00
110975	FHLMC 2.40 (CALLABL	2.4000	06/17/24	25,000,000.00	25,000,000.00	25,048,000.00
111032	FHLMC 2.20 (CALLABL	2.2000	06/25/24	25,000,000.00	25,000,000.00	25,057,000.00
111043	FHLMC 2.25 (CALLABL	2.2500	07/01/24	25,000,000.00	25,000,000.00	25,064,750.00
111044	FHLMC 2.25 (CALLABL	2.2500	07/10/24	25,000,000.00	25,000,000.00	25,068,750.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2020 to January 31, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111086	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,119,000.00
111089	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,119,000.00
111091	FHLMC 2.25 (CALLABL	2.2500	06/26/24	50,000,000.00	50,000,000.00	50,125,000.00
111092	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,119,000.00
111093	FHLMC 2.20 (CALLABL	2.2000	07/08/24	25,000,000.00	25,000,000.00	25,062,500.00
111168	FHLMC 2.30 (CALLABL	2.3000	07/15/24	25,000,000.00	25,000,000.00	25,076,500.00
111169	FHLMC 2.30 (CALLABL	2.3000	07/15/24	25,000,000.00	25,000,000.00	25,076,500.00
111213	FHLMC 2.26 (CALLABL	2.2600	07/29/24	25,000,000.00	25,000,000.00	25,078,500.00
111214	FHLMC 2.32 (CALLABL	2.3200	07/29/24	25,000,000.00	25,000,000.00	25,042,500.00
111215	FHLMC 2.31 (CALLABL	2.3100	07/29/24	25,000,000.00	25,000,000.00	25,084,250.00
111256	FHLMC 2.20 (CALLABL	2.2000	07/29/25	50,000,000.00	50,000,000.00	50,242,000.00
111269	FHLMC 2.27 (CALLABL	2.2700	07/29/24	25,000,000.00	25,000,000.00	25,079,500.00
111283	FHLMC 2.25 (CALLABL	2.2500	08/05/24	25,000,000.00	25,000,000.00	25,062,250.00
111284	FHLMC 2.25 (CALLABL	2.2500	08/14/24	25,000,000.00	25,000,000.00	25,064,750.00
111307	FHLMC 2.30 (CALLABL	2.3000	08/14/24	25,000,000.00	25,000,000.00	25,090,000.00
111467	FHLMC 2.01 (CALLABL	2.0100	08/28/24	50,000,000.00	50,000,000.00	50,110,500.00
111627	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,081,750.00
111628	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,081,750.00
111643	FHLMC 2.12 (CALLABL	2.1200	09/24/24	50,000,000.00	50,000,000.00	50,160,000.00
111644	FHLMC 2.12 (CALLABL	2.1200	09/25/24	50,000,000.00	50,000,000.00	50,160,500.00
111670	FHLMC 2.08 (CALLABL	2.0800	09/25/24	50,000,000.00	50,000,000.00	50,147,500.00
111736	FHLMC 2.15 (CALLABL	2.1500	09/25/24	25,000,000.00	25,000,000.00	25,085,000.00
111744	FHLMC 2.05 (CALLABL	2.0500	10/02/24	25,000,000.00	25,000,000.00	25,071,000.00
111745	FHLMC 2.05 (CALLABL	2.0500	10/15/24	25,000,000.00	25,000,000.00	25,074,750.00
111764	FHLMC 2.10 (CALLABL	2.1000	10/07/24	25,000,000.00	25,000,000.00	25,021,250.00
111772	FHLMC 2.07 (CALLABL	2.0700	04/09/25	50,000,000.00	50,000,000.00	50,000,000.00
111780	FHLMC 2.10 (CALLABL	2.1000	10/16/25	50,000,000.00	50,000,000.00	49,999,500.00
111787	FHLMC 2.00 (CALLABL	2.0000	10/21/24	50,000,000.00	50,000,000.00	50,040,500.00
111798	FHLMC 2.05 (CALLABL	2.0500	10/09/24	50,000,000.00	50,000,000.00	50,039,000.00
111820	FHLMC 2.00 (CALLABL	2.0000	04/29/26	50,000,000.00	50,000,000.00	50,005,500.00
111830	FHLMC 2.08 (CALLABL	2.0800	04/29/25	50,000,000.00	50,000,000.00	50,021,000.00
111831	FHLMC 2.12 (CALLABL	2.1200	04/29/25	50,000,000.00	50,000,000.00	50,021,000.00
111832	FHLMC 2.10 (CALLABL	2.1000	10/29/24	50,000,000.00	50,000,000.00	50,057,000.00
111833	FHLMC 2.10 (CALLABL	2.1000	10/29/24	50,000,000.00	50,000,000.00	50,057,000.00
111834	FHLMC 2.08 (CALLABL	2.0800	04/29/25	50,000,000.00	50,000,000.00	50,020,500.00
111844	FHLMC 2.10 (CALLABL	2.1000	10/29/24	25,000,000.00	25,000,000.00	25,028,500.00
111883	FHLMC 2.01 (CALLABL	2.0100	10/28/24	50,000,000.00	50,000,000.00	50,142,500.00
111927	FHLMC 2.13 (CALLABL	2.1300	10/28/24	50,000,000.00	50,000,000.00	50,059,500.00
111971	FHLMC 2.02 (CALLABL	2.0200	11/13/24	50,000,000.00	50,000,000.00	50,154,500.00
111987	FHLMC 2.05 (CALLABL	2.0500	11/18/24	50,000,000.00	50,000,000.00	50,169,000.00
111988	FHLMC 2.13 (CALLABL	2.1300	11/14/24	50,000,000.00	50,000,000.00	50,071,000.00
112038	FHLMC 2.05 (CALLABL	2.0500	11/08/24	50,000,000.00	50,000,000.00	50,056,000.00
112039	FHLMC 2.05 (CALLABL	2.0500	11/08/24	50,000,000.00	50,000,000.00	50,056,000.00
112040	FHLMC 2.05 (CALLABL	2.0500	11/08/24	50,000,000.00	49,976,163.10	50,056,000.00
112053	FHLMC 2.00 (CALLABL	2.0000	11/19/24	50,000,000.00	50,000,000.00	50,150,000.00
112072	FHLMC 2.06 (CALLABL	2.0600	11/26/24	50,000,000.00	50,000,000.00	50,068,500.00
112073	FHLMC 2.06 (CALLABL	2.0600	11/26/24	25,000,000.00	25,000,000.00	25,034,250.00
112074	FHLMC 2.00 (CALLABL	2.0000	11/25/24	50,000,000.00	50,000,000.00	50,153,000.00
112075	FHLMC 2.01 (CALLABL	2.0100	11/25/24	50,000,000.00	50,000,000.00	50,157,500.00
112200	FHLMC 2.01 (CALLABL	2.0100	11/26/24	50,000,000.00	50,000,000.00	50,060,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2020 to January 31, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112224	FHLMC 2.00 (CALLABL	2.0000	12/04/24	50,000,000.00	50,000,000.00	50,063,000.00
112239	FHLMC 2.02 (CALLABL	2.0200	12/04/24	50,000,000.00	50,000,000.00	50,067,000.00
112241	FHLMC 2.01 (CALLABL	2.0100	12/04/24	50,000,000.00	50,000,000.00	50,065,000.00
112242	FHLMC 2.01 (CALLABL	2.0100	12/04/24	50,000,000.00	50,000,000.00	50,065,000.00
112250	FHLMC 2.03 (CALLABL	2.0300	12/04/24	50,000,000.00	50,000,000.00	50,068,500.00
112265	FHLMC 2.04 (CALLABL	2.0400	12/16/24	50,000,000.00	50,000,000.00	50,077,000.00
112365	FHLMC 2.08 (CALLABL	2.0800	12/30/26	50,000,000.00	50,000,000.00	50,134,000.00
112381	FHLMC 2.00 (CALLABL	2.0000	06/19/24	50,000,000.00	50,000,000.00	50,070,500.00
112398	FHLMC 2.05 (CALLABL	2.0500	12/12/24	50,000,000.00	50,000,000.00	50,061,500.00
112401	FHLMC 2.05 (CALLABL	2.0500	12/26/24	50,000,000.00	50,000,000.00	50,068,500.00
112420	FHLMC 2.00 (CALLABL	2.0000	12/23/25	50,000,000.00	50,000,000.00	50,149,500.00
112421	FHLMC 2.00 (CALLABL	2.0000	12/23/25	50,000,000.00	50,000,000.00	50,149,500.00
112422	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,273,500.00
112423	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,273,500.00
112439	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,272,000.00
112453	FHLMC 2.00 (CALLABL	2.0000	06/24/24	50,000,000.00	50,000,000.00	50,061,500.00
112500	FHLMC 2.15 (CALLABL	2.1500	12/23/26	50,000,000.00	50,000,000.00	50,165,500.00
112501	FHLMC 2.16 (CALLABL	2.1600	12/23/26	50,000,000.00	50,000,000.00	50,159,000.00
112511	FHLMC 2.08 (CALLABL	2.0800	12/24/24	50,000,000.00	50,000,000.00	50,076,500.00
112512	FHLMC 2.08 (CALLABL	2.0800	12/24/24	50,000,000.00	50,000,000.00	50,076,500.00
112522	FHLMC 2.01 (CALLABL	2.0100	12/24/24	50,000,000.00	50,000,000.00	50,170,000.00
112525	FHLMC 2.025 (CALLAB	2.0250	06/26/24	50,000,000.00	50,000,000.00	50,076,000.00
112526	FHLMC 2.07 (CALLABL	2.0700	12/24/24	50,000,000.00	50,000,000.00	50,074,500.00
112545	FHLMC 2.00 (CALLABL	2.0000	09/30/24	50,000,000.00	50,000,000.00	50,109,500.00
112648	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,141,000.00
112649	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,141,000.00
112650	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,141,000.00
112703	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,046,500.00
112704	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,046,500.00
112705	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,046,500.00
112706	FHLMC 2.03 (CALLABL	2.0300	07/21/25	50,000,000.00	50,000,000.00	50,065,500.00
FHLMC Fxd-(S) TOTAL				**6,048,000,000.00**	**6,047,970,971.96**	**6,058,043,720.00**
111849	FHLMC 2.07 (CALLABL	2.0700	04/29/25	50,000,000.00	50,000,000.00	50,044,500.00
112240	FHLMC 2.05 (CALLABL	2.0500	12/02/25	50,000,000.00	50,000,000.00	50,072,500.00
FHLMC Fxd-(Q) TOTAL				**100,000,000.00**	**100,000,000.00**	**100,117,000.00**
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/20	25,000,000.00	25,000,000.00	25,001,250.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/20	25,000,000.00	25,000,000.00	24,992,000.00
101336	FNMA 1.45 (CALLABLE	1.4500	04/27/20	50,000,000.00	50,000,000.00	49,992,000.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/20	25,000,000.00	25,000,000.00	25,002,250.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/21	25,000,000.00	24,998,749.99	25,010,000.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/20	25,000,000.00	25,000,000.00	24,998,500.00
101620	FNMA 1.71 (CALLABLE	1.7100	06/02/21	25,000,000.00	25,000,000.00	24,928,500.00
101633	FNMA 1.625 (CALLABL	1.6250	09/02/20	25,000,000.00	25,000,000.00	25,006,250.00
101686	FNMA 1.70 (CALLABLE	1.7000	12/07/20	25,000,000.00	25,000,000.00	25,002,000.00
101928	FNMA 1.45 (CALLABLE	1.4500	06/30/20	50,000,000.00	50,000,000.00	50,007,500.00
101942	FNMA 1.46 (CALLABLE	1.4600	09/30/20	25,000,000.00	25,000,000.00	25,004,500.00
101952	FNMA 1.53 (CALLABLE	1.5300	12/29/20	50,000,000.00	50,000,000.00	49,986,000.00
101953	FNMA 1.48 (CALLABLE	1.4800	06/29/20	25,000,000.00	25,000,000.00	25,007,750.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2020 to January 31, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101954	FNMA 1.48 (CALLABLE	1.4800	06/29/20	25,000,000.00	25,000,000.00	25,007,750.00
101956	FNMA 1.50 (CALLABLE	1.5000	09/29/20	50,000,000.00	50,000,000.00	49,986,000.00
101959	FNMA 1.50 (CALLABLE	1.5000	09/29/20	25,000,000.00	25,000,000.00	25,008,250.00
101970	FNMA 1.625 (CALLABL	1.6250	06/30/21	5,000,000.00	5,000,000.00	5,001,450.00
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/21	50,000,000.00	50,000,000.00	50,005,000.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/21	25,000,000.00	25,000,000.00	24,966,250.00
102104	FNMA 1.53 (CALLABLE	1.5300	07/27/21	25,000,000.00	25,000,000.00	25,004,250.00
102105	FNMA 1.48 (CALLABLE	1.4800	04/27/21	25,000,000.00	25,000,000.00	25,000,750.00
102106	FNMA 1.53 (CALLABLE	1.5300	07/27/21	50,000,000.00	50,000,000.00	50,009,000.00
102110	FNMA 1.53 (CALLABLE	1.5300	07/27/21	25,000,000.00	25,000,000.00	25,004,750.00
102111	FNMA 1.48 (CALLABLE	1.4800	04/27/21	25,000,000.00	25,000,000.00	24,999,000.00
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/21	25,000,000.00	25,000,000.00	25,001,250.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/21	25,000,000.00	25,000,000.00	25,006,000.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/21	25,000,000.00	25,000,000.00	25,007,500.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/21	25,000,000.00	25,000,000.00	25,009,000.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/21	25,000,000.00	25,000,000.00	25,007,000.00
102178	FNMA 1.625 (CALLABL	1.6250	07/27/21	25,000,000.00	25,000,000.00	25,000,750.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/20	25,000,000.00	25,000,000.00	24,991,000.00
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/21	25,000,000.00	25,000,000.00	25,005,750.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/21	25,000,000.00	24,997,031.73	25,005,750.00
102200	FNMA 1.55 (CALLABLE	1.5500	07/28/21	25,000,000.00	25,000,000.00	25,005,000.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/21	25,000,000.00	25,000,000.00	25,008,500.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/21	50,000,000.00	50,000,000.00	50,001,000.00
102292	FNMA 1.55 (CALLABLE	1.5500	08/17/21	46,212,000.00	46,208,437.94	46,213,848.48
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/21	25,000,000.00	25,000,000.00	25,001,750.00
102537	FNMA 1.625 (CALLABL	1.6250	09/30/21	25,000,000.00	25,000,000.00	25,005,000.00
102573	FNMA 1.45 (CALLABLE	1.4500	09/15/20	25,000,000.00	25,000,000.00	25,001,500.00
102603	FNMA 1.55 (CALLABLE	1.5500	09/28/21	25,000,000.00	25,000,000.00	25,002,000.00
102604	FNMA 1.55 (CALLABLE	1.5500	09/28/21	50,000,000.00	50,000,000.00	50,004,500.00
102626	FNMA 1.50 (CALLABLE	1.5000	09/29/21	50,000,000.00	50,000,000.00	50,000,500.00
102648	FNMA 1.50 (CALLABLE	1.5000	09/30/21	35,000,000.00	34,998,836.52	34,996,850.00
102650	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	50,000,000.00	50,001,500.00
102652	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	50,000,000.00	50,001,500.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/21	25,000,000.00	25,000,000.00	25,002,000.00
102847	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	49,995,951.05	50,001,500.00
102848	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	49,995,951.05	50,001,500.00
102849	FNMA 1.51 (CALLABLE	1.5100	09/30/21	14,070,000.00	14,068,860.66	14,070,422.10
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/21	50,000,000.00	49,996,527.90	50,005,500.00
102856	FNMA 1.56 (CALLABLE	1.5600	10/27/21	50,000,000.00	50,000,000.00	50,009,500.00
102857	FNMA 1.56 (CALLABLE	1.5600	10/27/21	50,000,000.00	50,000,000.00	50,009,500.00
103027	FNMA 1.85 (CALLABLE	1.8500	11/26/21	50,000,000.00	50,000,000.00	50,012,500.00
103029	FNMA 1.85 (CALLABLE	1.8500	11/26/21	25,000,000.00	25,000,000.00	25,006,000.00
103242	FNMA 1.50	1.5000	11/30/20	50,000,000.00	49,920,920.33	49,987,500.00
103247	FNMA 1.50	1.5000	06/22/20	50,000,000.00	49,982,565.26	49,981,500.00
103248	FNMA 1.50	1.5000	06/22/20	50,000,000.00	49,982,565.26	49,981,500.00
103249	FNMA 1.50	1.5000	06/22/20	25,000,000.00	24,991,282.64	24,990,750.00
103255	FNMA 1.375	1.3750	02/26/21	50,000,000.00	49,789,305.68	49,949,000.00
111904	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,074,500.00
112004	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,047,450.66	50,074,500.00
FNMA TOTAL				**2,125,282,000.00**	**2,124,974,436.67**	**2,125,366,070.58**

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2020 to January 31, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
97963	FHLB 7.75 (CALLABLE	1.2500	03/18/20	25,000,000.00	25,000,000.00	24,986,750.00
98031	FHLB 6.50 (CALLABLE	1.2500	03/30/20	25,000,000.00	25,000,000.00	24,985,250.00
98032	FHLB 6.50 (CALLABLE	1.2500	03/30/20	25,000,000.00	25,000,000.00	24,985,250.00
98069	FHLB 7.50 (CALLABLE	1.2500	04/02/20	25,000,000.00	25,000,000.00	24,983,750.00
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/20	25,000,000.00	25,000,000.00	24,977,750.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/20	25,000,000.00	25,000,000.00	24,977,750.00
98775	FHLB 8.50 (CALLABLE	1.2500	06/30/20	25,000,000.00	25,000,000.00	24,981,000.00
98776	FHLB 7.50 (CALLABLE	1.3000	06/25/20	25,000,000.00	25,000,000.00	24,994,750.00
101960	FHLMC 2.75 (CALLABL	1.2750	06/29/21	50,000,000.00	50,000,000.00	49,539,500.00
101961	FHLMC 2.75 (CALLABL	1.2750	06/29/21	10,000,000.00	10,000,000.00	9,907,900.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/21	25,000,000.00	25,000,000.00	24,801,250.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/21	25,000,000.00	25,000,000.00	24,817,500.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/21	25,000,000.00	24,995,413.47	24,964,250.00
104057	FHLMC 4.125 (CALLAB	1.6000	03/28/22	25,000,000.00	25,000,000.00	25,013,500.00
104739	FHLMC 4.25 (CALLABL	1.5000	05/24/22	25,000,000.00	25,000,000.00	25,009,750.00
104788	FHLMC 4.65 (CALLABL	1.5000	05/24/22	25,000,000.00	25,000,000.00	25,001,250.00
105672	FHLB 4.50 (CALLABLE	1.5000	10/06/22	25,000,000.00	25,000,000.00	25,007,750.00
105677	FHLB 4.50 (CALLABLE	1.5000	10/12/22	25,000,000.00	25,000,000.00	25,003,250.00
105697	FHLMC 4.75 (CALLABL	1.5000	10/11/22	25,000,000.00	25,000,000.00	25,008,250.00
105794	FHLB 5.00 (CALLABLE	1.5000	10/18/22	25,000,000.00	25,000,000.00	25,003,000.00
106261	FHLB 5.75 (CALLABLE	1.6500	12/13/22	25,000,000.00	25,000,000.00	25,006,250.00
111434	FHLMC 3.00 (CALLABL	2.5000	08/28/24	25,000,000.00	25,000,000.00	25,014,000.00
111435	FHLMC 3.00 (CALLABL	2.5000	08/28/24	25,000,000.00	25,000,000.00	25,016,750.00
111545	FHLMC 2.625 (CALLAB	2.3750	09/04/24	50,000,000.00	50,000,000.00	49,847,500.00
111584	FHLMC 2.80 (CALLABL	2.3750	09/10/24	25,000,000.00	25,000,000.00	25,086,250.00
111599	FHLMC 3.125 (CALLAB	2.5000	09/11/24	25,000,000.00	25,000,000.00	25,118,500.00
111600	FHLMC 3.125 (CALLAB	2.5000	09/23/24	25,000,000.00	25,000,000.00	25,126,750.00
111601	FHLMC 3.00 (CALLABL	2.6000	09/23/24	25,000,000.00	25,000,000.00	25,118,000.00
111609	FHLMC 3.25 (CALLABL	2.5000	09/25/24	25,000,000.00	25,000,000.00	25,111,000.00
111610	FHLMC 3.25 (CALLABL	2.5000	09/25/24	25,000,000.00	25,000,000.00	25,139,000.00
111635	FHLMC 3.50 (CALLABL	2.6000	09/25/24	25,000,000.00	25,000,000.00	25,159,000.00
111773	FHLMC 3.00 (CALLABL	2.2500	10/09/24	50,000,000.00	50,000,000.00	49,869,500.00
111799	FHLMC 3.05 (CALLABL	2.2500	10/09/24	50,000,000.00	50,000,000.00	49,816,000.00
111860	FHLMC 3.375 (CALLAB	2.8750	10/29/24	50,000,000.00	50,000,000.00	50,321,000.00
111895	FHLMC 3.75 (CALLABL	2.7500	04/28/25	50,000,000.00	50,000,000.00	50,323,000.00
112076	FHLMC 3.70 (CALLABL	3.7000	05/23/25	50,000,000.00	50,000,000.00	50,428,500.00
112384	FHLMC 2.75 (CALLABL	2.3750	09/09/24	50,000,000.00	50,000,000.00	49,930,000.00
112424	FHLMC 2.75 (CALLABL	2.3750	09/11/24	25,000,000.00	25,000,000.00	25,064,000.00
MCPN TOTAL				**1,135,000,000.00**	**1,134,995,413.47**	**1,135,444,400.00**
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/21	50,000,000.00	50,000,000.00	49,811,500.00
102917	FHLB 2.125 (CALLABL	1.2500	11/10/21	25,000,000.00	25,000,000.00	24,850,750.00
103056	FHLB 3.00 (CALLABLE	1.2500	12/02/21	25,000,000.00	25,000,000.00	24,883,250.00
103325	FHLB 3.25 (CALLABLE	1.5000	12/30/21	50,000,000.00	50,000,000.00	50,003,500.00
103327	FHLB 2.875 (CALLABL	1.4000	12/28/21	50,000,000.00	50,000,000.00	49,742,000.00
103587	FHLMC 3.50 (CALLABL	1.5000	01/27/22	50,000,000.00	50,000,000.00	49,785,500.00
104067	FHLMC 4.25 (CALLABL	1.6000	03/28/22	25,000,000.00	25,000,000.00	25,009,250.00
104258	FHLMC 4.25 (CALLABL	1.5000	04/18/22	25,000,000.00	25,000,000.00	25,006,000.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: January 1, 2020 to January 31, 2020

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
104305	FHLMC 4.30 (CALLABL	1.5500	04/19/22	25,000,000.00	25,000,000.00	25,005,500.00
104658	FHLMC 4.25 (CALLABL	1.5000	05/16/22	25,000,000.00	25,000,000.00	25,000,250.00
110472	FHLB 2.45 (CALLABLE	2.4500	04/15/24	25,000,000.00	25,000,000.00	25,042,000.00
110758	FHLMC 2.75 (CALLABL	2.7500	05/28/24	50,000,000.00	50,000,000.00	50,682,500.00
110785	FHLMC 3.00 (CALLABL	2.5000	05/28/24	25,000,000.00	25,000,000.00	25,274,750.00
110943	FHLMC 3.125 (CALLAB	2.5000	06/25/24	50,000,000.00	50,000,000.00	50,159,000.00
112251	FHLMC 3.50 (CALLABL	3.5000	12/04/24	50,000,000.00	50,000,000.00	50,338,500.00
MCSA TOTAL				**550,000,000.00**	**550,000,000.00**	**550,594,250.00**
111829	ING U.S. FUNDING LL	1.9400	02/03/20	50,000,000.00	49,994,611.11	49,993,000.00
111865	PFIZER INC CP	1.9300	02/20/20	50,000,000.00	49,949,069.44	49,957,000.00
111866	PFIZER INC CP	1.9300	02/19/20	17,542,000.00	17,525,071.97	17,527,615.56
111878	PFIZER INC CP	1.9200	02/20/20	7,373,000.00	7,365,528.69	7,366,659.22
111888	ING U.S. FUNDING LL	1.9100	02/03/20	50,000,000.00	49,994,694.44	49,993,000.00
111909	ING U.S. FUNDING LL	1.8900	02/03/20	49,443,000.00	49,437,808.48	49,436,077.98
111953	LA FAYETTE ASSET SE	1.8700	02/07/20	25,000,000.00	24,992,208.33	24,992,000.00
111977	LA FAYETTE ASSET SE	1.8600	02/04/20	50,000,000.00	49,992,250.00	49,991,000.00
111992	PFIZER INC CP	1.8000	03/03/20	50,000,000.00	49,922,500.00	49,935,500.00
111996	ING U.S. FUNDING LL	1.8000	05/05/20	35,765,000.00	35,596,904.50	35,609,422.25
112006	OLD LINE FUNDING LL	1.8200	04/08/20	47,500,000.00	47,339,106.95	47,354,650.00
112008	PFIZER INC CP	1.7000	03/03/20	50,000,000.00	49,926,805.56	49,935,500.00
112013	COCA COLA CO CP	1.7000	02/20/20	25,000,000.00	24,977,569.44	24,978,500.00
112015	OLD LINE FUNDING LL	1.8400	05/06/20	50,000,000.00	49,757,222.22	49,780,500.00
112017	OLD LINE FUNDING LL	1.8600	02/04/20	31,000,000.00	30,995,195.00	30,994,420.00
112019	TOYOTA MOTOR CREDIT	1.8500	03/05/20	50,000,000.00	49,915,208.33	49,923,500.00
112022	CANCARA ASSET SEC L	1.8800	02/03/20	10,000,000.00	9,998,955.56	9,998,600.00
112023	ATLANTIC ASSET SEC	1.8300	02/05/20	27,791,000.00	27,785,349.16	27,784,885.98
112028	THUNDER BAY FUNDING	1.8500	02/04/20	35,000,000.00	34,994,604.17	34,993,700.00
112032	CANCARA ASSET SEC L	1.8700	02/04/20	50,000,000.00	49,992,208.33	49,990,500.00
112044	CANCARA ASSET SEC L	1.8900	02/06/20	50,000,000.00	49,986,875.00	49,986,500.00
112045	CANCARA ASSET SEC L	1.8900	02/06/20	10,000,000.00	9,997,375.00	9,997,300.00
112046	OLD LINE FUNDING LL	1.8300	02/05/20	33,000,000.00	32,993,290.00	32,992,740.00
112049	LA FAYETTE ASSET SE	1.8500	02/06/20	31,800,000.00	31,791,829.17	31,791,414.00
112054	PFIZER INC CP	1.7000	02/03/20	46,000,000.00	45,995,655.56	45,994,020.00
112055	JUPITER SEC COMPANY	1.8100	02/05/20	50,000,000.00	49,989,944.44	49,988,500.00
112057	ING U.S. FUNDING LL	1.8400	03/02/20	50,000,000.00	49,923,333.33	49,931,000.00
112061	JUPITER SEC COMPANY	1.8100	02/05/20	50,000,000.00	49,989,944.44	49,988,500.00
112062	OLD LINE FUNDING LL	1.8300	02/05/20	50,000,000.00	49,989,833.33	49,989,000.00
112064	CHARIOT FUNDING LLC	1.8300	02/05/20	50,000,000.00	49,989,833.33	49,989,000.00
112066	CIESCO LLC CP	1.8400	02/12/20	24,000,000.00	23,986,506.67	23,986,800.00
112070	THUNDER BAY FUNDING	1.8300	02/14/20	50,000,000.00	49,966,958.33	49,968,500.00
112081	CANCARA ASSET SEC L	1.8800	02/07/20	50,000,000.00	49,984,333.33	49,984,000.00
112082	LA FAYETTE ASSET SE	1.8300	02/05/20	25,000,000.00	24,994,916.67	24,994,250.00
112097	THUNDER BAY FUNDING	1.8300	02/14/20	25,000,000.00	24,983,479.17	24,984,250.00
112098	OLD LINE FUNDING LL	1.8300	02/14/20	25,000,000.00	24,983,479.17	24,984,500.00
112099	THUNDER BAY FUNDING	1.8300	02/13/20	35,000,000.00	34,978,650.00	34,979,700.00
112102	CHARIOT FUNDING LLC	1.8300	02/14/20	50,000,000.00	49,966,958.33	49,969,000.00
112106	CANCARA ASSET SEC L	1.8800	02/18/20	50,000,000.00	49,955,611.11	49,960,000.00
112109	THUNDER BAY FUNDING	1.8300	02/18/20	40,000,000.00	39,965,433.33	39,967,600.00
112116	CHARIOT FUNDING LLC	1.8300	02/14/20	50,000,000.00	49,966,958.33	49,969,000.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: January 1, 2020 to January 31, 2020

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112119	THUNDER BAY FUNDING	1.8200	02/13/20	26,000,000.00	25,984,226.67	25,984,920.00
112133	COCA COLA CO CP	1.6800	02/26/20	26,035,000.00	26,004,625.83	26,006,101.15
112135	MERCK & CO. INC CP	1.5900	02/03/20	50,000,000.00	49,995,583.33	49,993,500.00
112152	MONT BLANC CAPITAL	1.8500	03/11/20	27,857,000.00	27,801,169.93	27,805,185.98
112153	LA FAYETTE ASSET SE	1.8400	02/07/20	25,000,000.00	24,992,333.33	24,992,000.00
112156	MONT BLANC CAPITAL	1.8500	02/18/20	33,329,000.00	33,299,883.41	33,301,336.93
112166	THUNDER BAY FUNDING	1.8100	02/20/20	22,637,000.00	22,615,375.38	22,616,626.70
112182	CANCARA ASSET SEC L	1.8600	02/10/20	50,000,000.00	49,976,750.00	49,977,500.00
112206	THUNDER BAY FUNDING	1.8000	02/03/20	50,000,000.00	49,995,000.00	49,993,500.00
112207	THUNDER BAY FUNDING	1.8000	02/03/20	15,000,000.00	14,998,500.00	14,998,050.00
112212	CIESCO LLC CP	1.7800	02/07/20	50,000,000.00	49,985,166.67	49,984,000.00
112213	CIESCO LLC CP	1.7800	02/07/20	10,000,000.00	9,997,033.33	9,996,800.00
112214	CRC FUNDING LLC CP	1.7700	02/05/20	34,250,000.00	34,243,264.17	34,242,465.00
112230	CRC FUNDING LLC CP	1.7800	02/06/20	50,000,000.00	49,987,638.89	49,987,000.00
112231	CIESCO LLC CP	1.7700	02/05/20	50,000,000.00	49,990,166.67	49,988,500.00
112243	MONT BLANC CAPITAL	1.8200	02/03/20	22,000,000.00	21,997,775.56	21,996,920.00
112245	CAFCO LLC CP	1.7800	02/04/20	49,000,000.00	48,992,731.67	48,991,670.00
112276	CRC FUNDING LLC CP	1.7700	02/07/20	50,000,000.00	49,985,250.00	49,984,500.00
112278	CAFCO LLC CP	1.7800	02/07/20	50,000,000.00	49,985,166.67	49,984,500.00
112280	MONT BLANC CAPITAL	1.8700	03/04/20	25,432,000.00	25,389,726.36	25,393,089.04
112282	CIESCO LLC CP	1.7800	02/06/20	30,000,000.00	29,992,583.33	29,991,900.00
112293	CANCARA ASSET SEC L	1.8700	03/02/20	50,000,000.00	49,922,083.33	49,930,000.00
112294	CANCARA ASSET SEC L	1.8700	03/02/20	2,000,000.00	1,996,883.33	1,997,200.00
112304	LA FAYETTE ASSET SE	1.7800	02/03/20	25,000,000.00	24,997,527.78	24,996,500.00
112305	CIESCO LLC CP	1.8200	03/05/20	50,000,000.00	49,916,583.33	49,921,000.00
112306	CAFCO LLC CP	1.8100	03/02/20	40,132,000.00	40,071,467.57	40,076,617.84
112315	JUPITER SEC COMPANY	1.7800	02/06/20	50,000,000.00	49,987,638.89	49,986,500.00
112319	SHEFFIELD RECEIVABL	1.8000	02/03/20	50,000,000.00	49,995,000.00	49,993,000.00
112325	CIESCO LLC CP	1.7600	02/03/20	50,000,000.00	49,995,111.11	49,993,000.00
112326	CHARIOT FUNDING LLC	1.7700	02/04/20	50,000,000.00	49,992,625.00	49,991,000.00
112327	LA FAYETTE ASSET SE	1.8500	03/03/20	33,330,000.00	33,276,903.46	33,280,338.30
112343	THUNDER BAY FUNDING	1.7600	02/13/20	25,000,000.00	24,985,333.33	24,985,500.00
112344	CIESCO LLC CP	1.8300	03/04/20	50,000,000.00	49,918,666.67	49,923,500.00
112345	CIESCO LLC CP	1.8300	03/04/20	25,000,000.00	24,959,333.33	24,961,750.00
112350	THUNDER BAY FUNDING	1.7700	02/24/20	50,000,000.00	49,943,458.33	49,946,000.00
112351	THUNDER BAY FUNDING	1.7700	02/24/20	3,250,000.00	3,246,324.79	3,246,490.00
112356	OLD LINE FUNDING LL	1.8100	03/04/20	32,821,000.00	32,768,194.66	32,773,081.34
112370	CHARIOT FUNDING LLC	1.7700	02/04/20	50,000,000.00	49,992,625.00	49,991,000.00
112407	CAFCO LLC CP	1.7900	02/10/20	50,000,000.00	49,977,625.00	49,978,000.00
112408	SHEFFIELD RECEIVABL	1.8000	02/10/20	50,000,000.00	49,977,500.00	49,977,000.00
112410	CAFCO LLC CP	1.8300	03/05/20	50,000,000.00	49,916,125.00	49,924,500.00
112413	CANCARA ASSET SEC L	1.8900	03/06/20	50,000,000.00	49,910,750.00	49,921,000.00
112414	CANCARA ASSET SEC L	1.8900	03/06/20	19,981,000.00	19,945,333.92	19,949,430.02
112427	THUNDER BAY FUNDING	1.7600	02/06/20	40,000,000.00	39,990,222.22	39,989,200.00
112428	COCA COLA CO CP	1.6200	02/03/20	50,000,000.00	49,995,500.00	49,993,500.00
112430	CIESCO LLC CP	1.7500	02/06/20	50,000,000.00	49,987,847.22	49,986,500.00
112431	OLD LINE FUNDING LL	1.7600	02/06/20	50,000,000.00	49,987,777.78	49,987,000.00
112433	CIESCO LLC CP	1.7500	02/10/20	50,000,000.00	49,978,125.00	49,977,000.00
112438	COCA COLA CO CP	1.6600	03/02/20	50,000,000.00	49,930,833.33	49,933,500.00
112440	MONT BLANC CAPITAL	1.9100	02/13/20	50,000,000.00	49,968,166.67	49,970,000.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: January 1, 2020 to January 31, 2020

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112441	MONT BLANC CAPITAL	1.9100	02/13/20	17,056,000.00	17,045,141.01	17,045,766.40
112463	PFIZER INC CP	1.8100	02/10/20	50,000,000.00	49,977,375.00	49,978,000.00
112467	ATLANTIC ASSET SEC	1.8200	02/05/20	50,000,000.00	49,989,888.89	49,989,000.00
112468	CANCARA ASSET SEC L	1.9000	02/13/20	25,000,000.00	24,984,166.67	24,985,500.00
112472	THUNDER BAY FUNDING	1.8600	02/05/20	50,000,000.00	49,989,666.67	49,989,000.00
112473	SHEFFIELD RECEIVABL	1.9800	02/07/20	50,000,000.00	49,983,500.00	49,984,000.00
112474	CRC FUNDING LLC CP	1.8200	02/14/20	50,000,000.00	49,967,138.89	49,968,000.00
112475	CRC FUNDING LLC CP	1.8200	02/14/20	10,000,000.00	9,993,427.78	9,993,600.00
112477	OLD LINE FUNDING LL	1.8500	02/05/20	25,000,000.00	24,994,861.11	24,994,500.00
112479	CAFCO LLC CP	1.8200	02/14/20	50,000,000.00	49,967,138.89	49,969,000.00
112488	LA FAYETTE ASSET SE	1.8400	02/11/20	50,000,000.00	49,974,444.44	49,975,000.00
112489	CANCARA ASSET SEC L	1.9200	02/25/20	50,000,000.00	49,936,000.00	49,944,000.00
112490	SHEFFIELD RECEIVABL	1.9600	02/14/20	50,000,000.00	49,964,611.11	49,967,500.00
112491	CANCARA ASSET SEC L	1.9200	02/25/20	25,000,000.00	24,968,000.00	24,972,000.00
112493	CRC FUNDING LLC CP	1.8100	02/18/20	50,000,000.00	49,957,263.89	49,958,500.00
112504	ING U.S. FUNDING LL	1.9000	02/11/20	50,000,000.00	49,973,611.11	49,975,000.00
112515	SHEFFIELD RECEIVABL	1.9300	02/05/20	50,000,000.00	49,989,277.78	49,988,500.00
112517	UNILEVER CAPITAL CO	1.7200	02/07/20	39,000,000.00	38,988,820.00	38,987,910.00
112518	CANCARA ASSET SEC L	1.9500	02/25/20	24,500,000.00	24,468,150.00	24,472,560.00
112519	CANCARA ASSET SEC L	1.9500	02/10/20	10,000,000.00	9,995,125.00	9,995,500.00
112529	CRC FUNDING LLC CP	1.9200	03/23/20	50,000,000.00	49,864,000.00	49,878,000.00
112530	NATIXIS NY BRANCH C	1.8600	02/03/20	50,000,000.00	49,994,833.33	49,993,000.00
112531	CAFCO LLC CP	1.9300	03/16/20	48,007,000.00	47,893,756.82	47,910,986.00
112559	NATIXIS NY BRANCH C	1.8600	02/07/20	50,000,000.00	49,984,500.00	49,984,500.00
112560	LA FAYETTE ASSET SE	1.8800	03/23/20	35,000,000.00	34,906,783.33	34,914,600.00
112563	NATIXIS NY BRANCH C	1.8600	02/12/20	50,000,000.00	49,971,583.33	49,973,500.00
112567	OLD LINE FUNDING LL	1.8900	03/30/20	50,000,000.00	49,847,750.00	49,867,500.00
112568	OLD LINE FUNDING LL	1.8800	03/27/20	50,000,000.00	49,856,388.89	49,874,500.00
112578	CAFCO LLC CP	1.8400	03/31/20	25,000,000.00	24,924,611.11	24,933,500.00
112583	TORONTO DOMINION BA	1.7800	02/03/20	50,000,000.00	49,995,055.56	49,993,500.00
112587	SHEFFIELD RECEIVABL	1.7000	02/07/20	50,000,000.00	49,985,833.33	49,984,000.00
112588	JUPITER SEC COMPANY	1.7200	02/10/20	50,000,000.00	49,978,500.00	49,977,000.00
112589	CHARIOT FUNDING LLC	1.7200	02/07/20	50,000,000.00	49,985,666.67	49,984,500.00
112590	CHARIOT FUNDING LLC	1.7100	02/05/20	50,000,000.00	49,990,500.00	49,989,000.00
112591	SHEFFIELD RECEIVABL	1.7000	02/10/20	50,000,000.00	49,978,750.00	49,977,000.00
112598	JUPITER SEC COMPANY	1.7200	02/06/20	50,000,000.00	49,988,055.56	49,986,500.00
112599	CHARIOT FUNDING LLC	1.7100	02/04/20	50,000,000.00	49,992,875.00	49,991,000.00
112600	SHEFFIELD RECEIVABL	1.7000	02/11/20	50,000,000.00	49,976,388.89	49,975,000.00
112610	CHARIOT FUNDING LLC	1.7100	02/11/20	50,000,000.00	49,976,250.00	49,975,500.00
112611	AUTOBAHN FUNDING CO	1.6300	02/11/20	50,000,000.00	49,977,361.11	49,975,000.00
112612	AUTOBAHN FUNDING CO	1.6300	02/12/20	50,000,000.00	49,975,097.22	49,972,500.00
112613	SHEFFIELD RECEIVABL	1.6800	02/13/20	50,000,000.00	49,972,000.00	49,970,000.00
112617	SHEFFIELD RECEIVABL	1.6800	02/12/20	50,000,000.00	49,974,333.33	49,972,500.00
112618	JUPITER SEC COMPANY	1.7100	02/07/20	50,000,000.00	49,985,750.00	49,984,000.00
112619	CHARIOT FUNDING LLC	1.7100	02/14/20	50,000,000.00	49,969,125.00	49,969,000.00
112620	CHARIOT FUNDING LLC	1.7000	02/10/20	50,000,000.00	49,978,750.00	49,977,500.00
112621	AUTOBAHN FUNDING CO	1.7000	03/02/20	15,000,000.00	14,978,750.00	14,978,400.00
112623	SHEFFIELD RECEIVABL	1.6800	02/14/20	50,000,000.00	49,969,666.67	49,967,500.00
112626	REGENCY MARKETS NO.	1.7300	02/10/20	50,000,000.00	49,978,375.00	49,977,000.00
112627	REGENCY MARKETS NO.	1.7200	02/10/20	50,000,000.00	49,978,500.00	49,977,000.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: January 1, 2020 to January 31, 2020

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112628	LA FAYETTE ASSET SE	1.6700	02/13/20	50,000,000.00	49,972,166.67	49,970,000.00
112629	CHARIOT FUNDING LLC	1.6800	02/12/20	50,000,000.00	49,974,333.33	49,973,000.00
112630	ATLANTIC ASSET SEC	1.6600	02/19/20	25,000,000.00	24,979,250.00	24,978,500.00
112631	LA FAYETTE ASSET SE	1.6700	02/19/20	25,000,000.00	24,979,125.00	24,978,250.00
112632	ATLANTIC ASSET SEC	1.7000	03/02/20	10,496,000.00	10,481,130.67	10,481,410.56
112634	LA FAYETTE ASSET SE	1.6800	02/14/20	50,000,000.00	49,969,666.67	49,968,000.00
112635	REGENCY MARKETS NO.	1.7200	02/06/20	50,000,000.00	49,988,055.56	49,986,500.00
112636	REGENCY MARKETS NO.	1.7100	02/06/20	50,000,000.00	49,988,125.00	49,986,500.00
112638	CHARIOT FUNDING LLC	1.6900	02/18/20	50,000,000.00	49,960,097.22	49,960,000.00
112639	NATIXIS NY BRANCH C	1.6000	02/14/20	50,000,000.00	49,971,111.11	49,969,000.00
112640	SHEFFIELD RECEIVABL	1.6500	02/11/20	50,000,000.00	49,977,083.33	49,975,000.00
112641	REGENCY MARKETS NO.	1.6900	02/05/20	37,662,000.00	37,654,927.91	37,653,337.74
112642	SHEFFIELD RECEIVABL	1.6500	02/18/20	50,000,000.00	49,961,041.67	49,958,500.00
112651	JUPITER SEC COMPANY	1.6900	02/19/20	50,000,000.00	49,957,750.00	49,956,500.00
112652	JUPITER SEC COMPANY	1.6900	02/19/20	30,000,000.00	29,974,650.00	29,973,900.00
112653	JUPITER SEC COMPANY	1.6800	02/18/20	50,000,000.00	49,960,333.33	49,958,500.00
112654	LA FAYETTE ASSET SE	1.6600	02/18/20	50,000,000.00	49,960,805.55	49,958,500.00
112655	LA FAYETTE ASSET SE	1.6600	02/18/20	5,307,000.00	5,302,839.90	5,302,595.19
112656	MONT BLANC CAPITAL	1.6600	02/12/20	30,000,000.00	29,984,783.33	29,983,500.00
112658	THUNDER BAY FUNDING	1.6500	02/21/20	50,000,000.00	49,954,166.66	49,953,000.00
112659	THUNDER BAY FUNDING	1.6500	02/21/20	25,000,000.00	24,977,083.34	24,976,500.00
112661	JUPITER SEC COMPANY	1.6900	02/20/20	50,000,000.00	49,955,402.78	49,954,000.00
112662	JUPITER SEC COMPANY	1.6800	02/19/20	50,000,000.00	49,958,000.00	49,956,500.00
112663	CHARIOT FUNDING LLC	1.6900	02/20/20	50,000,000.00	49,955,402.78	49,955,500.00
112664	CHARIOT FUNDING LLC	1.6900	02/20/20	25,000,000.00	24,977,701.39	24,977,750.00
112665	LA FAYETTE ASSET SE	1.6400	02/20/20	20,000,000.00	19,982,688.89	19,981,600.00
112666	MONT BLANC CAPITAL	1.7700	05/06/20	17,192,000.00	17,111,699.03	17,113,088.72
112667	CHARIOT FUNDING LLC	1.7200	03/13/20	50,000,000.00	49,902,055.56	49,905,000.00
112668	AUTOBAHN FUNDING CO	1.6800	03/02/20	50,000,000.00	49,930,000.00	49,928,000.00
112669	CHARIOT FUNDING LLC	1.6900	02/19/20	50,000,000.00	49,957,750.00	49,957,500.00
112670	AUTOBAHN FUNDING CO	1.6000	02/20/20	30,000,000.00	29,974,666.67	29,972,400.00
112671	SHEFFIELD RECEIVABL	1.6500	02/20/20	25,000,000.00	24,978,229.17	24,977,000.00
112672	ATLANTIC ASSET SEC	1.7000	04/01/20	37,126,000.00	37,020,809.67	37,019,077.12
112673	NATIXIS NY BRANCH C	1.6000	02/21/20	50,000,000.00	49,955,555.56	49,953,000.00
112674	NATIXIS NY BRANCH C	1.6000	02/20/20	27,427,000.00	27,403,839.42	27,402,589.97
112676	EMERSON ELECTRIC CO	1.5700	03/13/20	50,000,000.00	49,910,597.22	49,912,000.00
112680	REGENCY MARKETS NO.	1.7000	02/18/20	50,000,000.00	49,959,861.11	49,958,500.00
112681	CRC FUNDING LLC CP	1.7300	04/20/20	50,000,000.00	49,810,180.55	49,810,000.00
112682	LA FAYETTE ASSET SE	1.6400	02/12/20	30,000,000.00	29,984,966.67	29,983,500.00
112683	AUTOBAHN FUNDING CO	1.6000	02/21/20	50,000,000.00	49,955,555.56	49,952,000.00
112684	AUTOBAHN FUNDING CO	1.6000	02/21/20	30,000,000.00	29,973,333.34	29,971,200.00
112685	CAFCO LLC CP	1.7300	04/20/20	50,000,000.00	49,810,180.55	49,819,000.00
112686	THUNDER BAY FUNDING	1.7100	04/15/20	30,750,000.00	30,641,913.75	30,645,142.50
112691	UNILEVER CAPITAL CO	1.5700	02/21/20	45,000,000.00	44,960,750.00	44,959,050.00
112693	REGENCY MARKETS NO.	1.7000	02/18/20	50,000,000.00	49,959,861.11	49,958,500.00
112694	REGENCY MARKETS NO.	1.7000	02/14/20	50,000,000.00	49,969,305.56	49,968,000.00
112695	JUPITER SEC COMPANY	1.6500	02/21/20	25,000,000.00	24,977,083.33	24,976,000.00
112696	AUTOBAHN FUNDING CO	1.6000	03/04/20	25,000,000.00	24,964,444.45	24,961,750.00
112697	AUTOBAHN FUNDING CO	1.6000	02/24/20	25,000,000.00	24,974,444.45	24,972,250.00
112698	CHARIOT FUNDING LLC	1.6500	02/24/20	50,000,000.00	49,947,291.67	49,946,500.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: January 1, 2020 to January 31, 2020

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112699	NATIXIS NY BRANCH C	1.6000	02/26/20	50,000,000.00	49,944,444.45	49,941,500.00
112707	AUTOBAHN FUNDING CO	1.6000	02/24/20	25,000,000.00	24,974,444.44	24,972,250.00
112708	UNILEVER CAPITAL CO	1.5600	03/02/20	50,000,000.00	49,935,000.00	49,934,000.00
112709	UNILEVER CAPITAL CO	1.5600	03/02/20	10,000,000.00	9,987,000.00	9,986,800.00
112713	ATLANTIC ASSET SEC	1.6500	02/24/20	50,000,000.00	49,947,291.67	49,946,000.00
112714	SHEFFIELD RECEIVABL	1.6300	02/26/20	25,000,000.00	24,971,701.39	24,970,250.00
112715	JUPITER SEC COMPANY	1.6500	02/26/20	50,000,000.00	49,942,708.33	49,940,000.00
112716	MONT BLANC CAPITAL	1.7300	04/20/20	25,000,000.00	24,905,090.27	24,905,000.00
112717	ATLANTIC ASSET SEC	1.6900	02/18/20	50,000,000.00	49,960,097.22	49,959,500.00
112718	CIESCO LLC CP	1.6800	04/21/20	44,634,000.00	44,467,366.40	44,462,159.10
112722	SHEFFIELD RECEIVABL	1.6500	03/09/20	50,000,000.00	49,915,208.33	49,913,000.00
112723	SHEFFIELD RECEIVABL	1.6400	03/06/20	50,000,000.00	49,922,555.56	49,920,000.00
112724	JUPITER SEC COMPANY	1.6400	03/06/20	50,000,000.00	49,922,555.56	49,918,500.00
112726	JUPITER SEC COMPANY	1.6400	02/26/20	50,000,000.00	49,943,055.56	49,940,000.00
112727	REGENCY MARKETS NO.	1.6800	02/19/20	50,000,000.00	49,958,000.00	49,956,500.00
112728	AUTOBAHN FUNDING CO	1.6000	02/25/20	50,000,000.00	49,946,666.67	49,942,500.00
112729	ATLANTIC ASSET SEC	1.6500	02/20/20	20,000,000.00	19,982,583.33	19,982,000.00
112730	ATLANTIC ASSET SEC	1.6400	02/20/20	50,000,000.00	49,956,722.22	49,955,000.00
112731	CAFCO LLC CP	1.7200	04/20/20	14,695,000.00	14,639,534.54	14,641,804.10
112736	SHEFFIELD RECEIVABL	1.6300	03/13/20	50,000,000.00	49,907,180.56	49,904,000.00
112737	CHARIOT FUNDING LLC	1.6500	03/05/20	50,000,000.00	49,924,375.00	49,923,500.00
112738	PFIZER INC CP	1.6200	04/16/20	50,000,000.00	49,831,250.00	49,843,000.00
112739	AUTOBAHN FUNDING CO	1.6000	03/03/20	35,000,000.00	34,951,777.78	34,947,850.00
112740	CHARIOT FUNDING LLC	1.6500	03/02/20	50,000,000.00	49,931,250.00	49,930,000.00
112741	NATIXIS NY BRANCH C	1.6000	02/28/20	50,000,000.00	49,940,000.00	49,937,000.00
112742	ATLANTIC ASSET SEC	1.6600	02/18/20	50,000,000.00	49,960,805.56	49,959,500.00
112743	CAFCO LLC CP	1.6700	04/21/20	38,404,000.00	38,261,478.49	38,263,057.32
112747	SHEFFIELD RECEIVABL	1.6300	03/05/20	50,000,000.00	49,925,291.67	49,922,000.00
112755	MERCK & CO INC CP	1.5400	03/05/20	49,000,000.00	48,930,828.33	48,929,930.00
112756	CANADIAN IMP BK OF	1.6100	03/03/20	50,000,000.00	49,930,680.56	49,930,000.00
112757	CAFCO LLC CP	1.6800	04/21/20	8,645,000.00	8,612,725.33	8,613,272.85
112760	CHARIOT FUNDING LLC	1.6500	03/09/20	50,000,000.00	49,915,208.33	49,914,500.00
112761	AUTOBAHN FUNDING CO	1.6000	03/05/20	25,000,000.00	24,963,333.33	24,960,500.00
112762	CHARIOT FUNDING LLC	1.6500	03/04/20	50,000,000.00	49,926,666.66	49,925,500.00
112763	LA FAYETTE ASSET SE	1.6400	02/21/20	37,302,000.00	37,268,013.74	37,266,190.08
112764	NATIXIS NY BRANCH C	1.5800	02/20/20	46,795,000.00	46,755,978.17	46,753,352.45
112766	CAFCO LLC CP	1.6700	04/23/20	49,000,000.00	48,813,609.45	48,815,270.00
112767	CIESCO LLC CP	1.6600	04/22/20	50,000,000.00	49,813,250.00	49,805,000.00
112768	PFIZER INC CP	1.6000	04/22/20	50,000,000.00	49,820,000.00	49,831,000.00
112771	OLD LINE FUNDING LL	1.6700	04/03/20	50,000,000.00	49,856,194.44	49,858,500.00
112772	OLD LINE FUNDING LL	1.6300	03/25/20	40,000,000.00	39,904,011.12	39,903,200.00
112773	CHARIOT FUNDING LLC	1.6400	03/03/20	50,000,000.00	49,929,388.89	49,928,000.00
112774	JUPITER SEC COMPANY	1.6500	03/04/20	50,000,000.00	49,926,666.66	49,923,500.00
112775	PFIZER INC CP	1.6100	04/20/20	50,000,000.00	49,823,347.23	49,835,000.00
112776	CAFCO LLC CP	1.6800	04/21/20	25,301,000.00	25,206,542.94	25,208,145.33
112777	ATLANTIC ASSET SEC	1.6400	02/25/20	50,000,000.00	49,945,333.33	49,944,000.00
112778	MONT BLANC CAPITAL	1.6900	04/02/20	28,373,000.00	28,291,750.76	28,289,867.11
112782	AUTOBAHN FUNDING CO	1.6100	03/09/20	25,000,000.00	24,958,631.94	24,955,750.00
112783	AUTOBAHN FUNDING CO	1.6000	03/02/20	35,000,000.00	34,953,333.33	34,949,600.00
112784	CREDIT AGRICOLE CIB	1.5500	03/04/20	50,000,000.00	49,931,111.11	49,926,000.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: January 1, 2020 to January 31, 2020

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112785	CIESCO LLC CP	1.6600	04/22/20	32,996,000.00	32,872,759.94	32,867,315.60
112787	CHARIOT FUNDING LLC	1.6300	02/28/20	50,000,000.00	49,938,875.00	49,937,000.00
112788	PFIZER INC CP	1.6100	04/20/20	50,000,000.00	49,823,347.22	49,835,000.00
112789	PFIZER INC CP	1.6100	04/20/20	35,000,000.00	34,876,343.05	34,884,500.00
112790	OLD LINE FUNDING LL	1.6600	04/27/20	50,000,000.00	49,801,722.23	49,802,500.00
112792	ATLANTIC ASSET SEC	1.6200	03/02/20	45,000,000.00	44,939,250.00	44,937,450.00
112800	AUTOBAHN FUNDING CO	1.6000	03/05/20	50,000,000.00	49,926,666.66	49,921,000.00
112805	AUTOBAHN FUNDING CO	1.6000	03/06/20	50,000,000.00	49,924,444.44	49,918,500.00
112806	SHEFFIELD RECEIVABL	1.6300	03/09/20	50,000,000.00	49,916,236.11	49,913,000.00
112807	CREDIT AGRICOLE CIB	1.5900	03/09/20	50,000,000.00	49,918,291.66	49,915,000.00
112808	SHEFFIELD RECEIVABL	1.6200	03/05/20	50,000,000.00	49,925,750.00	49,922,000.00
112809	CIESCO LLC CP	1.6500	05/01/20	4,974,000.00	4,953,482.25	4,952,412.84
CPD TOTAL				**10,353,910,000.00**	**10,342,454,291.06**	**10,342,572,918.27**
108158	AU & NZ BANKING GRP	2.2500	11/09/20	19,660,000.00	19,532,279.43	19,744,734.60
BNOT3 TOTAL				**19,660,000.00**	**19,532,279.43**	**19,744,734.60**
109674	TOYOTA MOTOR CREDIT	3.0500	01/08/21	10,000,000.00	9,997,192.90	10,131,600.00
110109	JOHNSON & JOHNSON C	2.2500	03/03/22	22,500,000.00	22,308,603.29	22,844,025.00
CNFX TOTAL				**32,500,000.00**	**32,305,796.19**	**32,975,625.00**
112380	USTN 1.625	1.6250	11/15/22	50,000,000.00	49,951,758.96	50,426,000.00
US TNOTES TOTAL				**50,000,000.00**	**49,951,758.96**	**50,426,000.00**
110105	UST BILL	2.4580	02/27/20	50,000,000.00	49,911,256.94	49,951,000.00
110106	UST BILL	2.4580	02/27/20	50,000,000.00	49,911,256.94	49,951,000.00
110291	UST BILL	2.3500	02/27/20	50,000,000.00	49,915,138.89	49,951,000.00
110292	UST BILL	2.3500	02/27/20	50,000,000.00	49,915,138.89	49,951,000.00
110458	UST BILL	2.3200	03/26/20	50,000,000.00	49,826,000.01	49,890,500.00
112287	UST BILL	1.5550	11/05/20	50,000,000.00	49,399,597.23	49,435,500.00
112288	UST BILL	1.5550	11/05/20	50,000,000.00	49,399,597.23	49,435,500.00
112289	UST BILL	1.5550	11/05/20	50,000,000.00	49,399,597.23	49,435,500.00
112290	UST BILL	1.5550	11/05/20	50,000,000.00	49,399,597.23	49,435,500.00
112298	UST BILL	1.5525	05/28/20	50,000,000.00	49,747,718.75	49,757,000.00
112299	UST BILL	1.5525	05/28/20	50,000,000.00	49,747,718.75	49,757,000.00
112300	UST BILL	1.5525	05/28/20	50,000,000.00	49,747,718.75	49,757,000.00
112301	UST BILL	1.5525	05/28/20	50,000,000.00	49,747,718.75	49,757,000.00
112357	UST BILL	1.5125	03/05/20	50,000,000.00	49,930,677.09	49,934,000.00
112358	UST BILL	1.5125	03/05/20	50,000,000.00	49,930,677.09	49,934,000.00
112359	UST BILL	1.5125	03/05/20	50,000,000.00	49,930,677.09	49,934,000.00
112360	UST BILL	1.5125	03/05/20	50,000,000.00	49,930,677.09	49,934,000.00
112564	UST BILL	1.5375	06/25/20	50,000,000.00	49,690,364.58	49,702,000.00
112565	UST BILL	1.5375	06/25/20	50,000,000.00	49,690,364.58	49,702,000.00
112677	UST BILL	1.5150	03/10/20	50,000,000.00	49,920,041.66	49,924,500.00
112678	UST BILL	1.5150	03/10/20	50,000,000.00	49,920,041.66	49,924,500.00
112769	UST BILL	1.5175	07/23/20	50,000,000.00	49,635,378.47	49,644,500.00
112770	UST BILL	1.5175	07/23/20	50,000,000.00	49,635,378.47	49,644,500.00
US TBILLS TOTAL				**1,150,000,000.00**	**1,144,282,333.37**	**1,144,742,500.00**
105895	LACCAL BANS	4.7500	06/30/20	10,000,000.00	10,000,000.00	10,000,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2020 to January 31, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
107432	LACCAL BANS	4.7500	06/30/20	10,000,000.00	10,000,000.00	10,000,000.00
109917	LACCAL BANS	2.0680	06/30/21	10,000,000.00	10,000,000.00	10,000,000.00
110786	LACCAL BANS	2.0680	06/30/21	20,000,000.00	20,000,000.00	20,000,000.00
112660	LACCAL BANS	2.0440	06/30/22	5,000,000.00	5,000,000.00	5,000,000.00
LACCAL BANS TOTAL				**55,000,000.00**	**55,000,000.00**	**55,000,000.00**
107421	NORDEA BANK AB NY F	2.3466	03/27/20	50,000,000.00	50,000,000.00	50,035,000.00
107422	NORDEA BANK AB NY F	2.3466	03/27/20	50,000,000.00	50,000,000.00	50,035,000.00
CDS-FR TOTAL				**100,000,000.00**	**100,000,000.00**	**100,070,000.00**
112549	MUFG UNION BANK NA	1.7000	02/25/20	50,000,000.00	50,000,000.00	50,002,500.00
112579	MUFG UNION BANK NA	1.7000	02/25/20	50,000,000.00	50,000,000.00	50,002,500.00
112580	MUFG UNION BANK NA	1.7000	02/25/20	50,000,000.00	50,000,000.00	50,002,500.00
112602	MUFG UNION BANK NA	1.7000	03/02/20	50,000,000.00	50,000,000.00	50,003,000.00
112688	MUFG UNION BANK NA	1.6500	03/13/20	50,000,000.00	50,000,000.00	50,002,000.00
112732	MUFG UNION BANK NA	1.6500	03/23/20	50,000,000.00	50,000,000.00	50,003,000.00
112779	MUFG UNION BANK NA	1.6000	03/04/20	50,000,000.00	50,000,000.00	49,999,000.00
NEG CDS TOTAL				**350,000,000.00**	**350,000,000.00**	**350,014,500.00**
111706	BANK OF NOVA SCOTIA	2.0100	03/23/20	50,000,000.00	50,000,701.39	50,027,500.00
111911	BANK OF NOVA SCOTIA	1.8900	04/20/20	50,000,000.00	50,001,086.95	50,018,000.00
112002	CREDIT SUISSE NY CD	1.8900	04/29/20	50,000,000.00	50,001,210.84	50,017,500.00
112036	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,003,750.25	50,015,000.00
112037	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,003,750.25	50,015,000.00
112058	CREDIT AGRICOLE CIB	1.8600	02/07/20	50,000,000.00	50,000,082.94	50,003,000.00
112126	BANK OF NOVA SCOTIA	1.8400	05/15/20	50,000,000.00	50,001,431.20	50,010,500.00
112127	BANK OF NOVA SCOTIA	1.8400	05/15/20	50,000,000.00	50,001,431.20	50,010,500.00
112198	SVENSKA HANDELSBANK	1.7900	02/20/20	50,000,000.00	50,000,000.00	50,005,500.00
112307	WESTPAC BANKING COR	1.8600	06/01/20	50,000,000.00	50,000,000.00	50,015,500.00
112309	NORDEA BANK ABP NY	1.8100	03/02/20	50,000,000.00	50,000,000.00	50,009,500.00
112375	ROYAL BANK OF CANAD	1.8200	05/15/20	50,000,000.00	50,000,000.00	50,022,000.00
112376	ROYAL BANK OF CANAD	1.8200	05/15/20	50,000,000.00	50,000,000.00	50,022,000.00
112450	SVENSKA HANDELSBANK	1.7700	03/13/20	50,000,000.00	50,000,566.92	50,008,000.00
112452	ROYAL BANK OF CANAD	1.8200	06/15/20	50,000,000.00	50,000,000.00	50,020,500.00
112458	BANK OF NOVA SCOTIA	1.8700	03/13/20	50,000,000.00	50,000,000.00	50,015,500.00
112469	BANK OF NOVA SCOTIA	1.8400	02/14/20	50,000,000.00	50,000,180.01	50,005,000.00
112481	BANK OF NOVA SCOTIA	1.8400	02/19/20	50,000,000.00	50,000,000.00	50,006,500.00
112485	CREDIT AGRICOLE CIB	1.8300	03/17/20	50,000,000.00	50,000,622.17	50,012,500.00
112495	CREDIT SUISSE NY CD	2.0000	02/20/20	50,000,000.00	50,000,000.00	50,010,500.00
112496	CREDIT SUISSE NY CD	2.0000	02/21/20	50,000,000.00	50,000,000.00	50,011,000.00
112505	BANK OF NOVA SCOTIA	1.8800	03/19/20	50,000,000.00	50,000,000.00	50,017,500.00
112550	CREDIT SUISSE NY CD	1.9100	04/20/20	50,000,000.00	50,001,090.54	50,019,500.00
112551	CREDIT SUISSE NY CD	1.9100	04/20/20	50,000,000.00	50,001,090.54	50,019,500.00
112555	CREDIT AGRICOLE CIB	1.8600	03/30/20	50,000,000.00	50,000,801.68	50,018,500.00
112569	NORDEA BANK ABP NY	1.8000	03/30/20	50,000,000.00	50,000,801.93	50,011,500.00
112605	SVENSKA HANDELSBANK	1.7700	04/01/20	50,000,000.00	50,000,000.00	50,007,500.00
112614	NORDEA BANK ABP NY	1.7000	04/01/20	50,000,000.00	50,000,000.00	50,003,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2020 to January 31, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112616	BARCLAYS BANK PLC N	1.8200	03/31/20	50,000,000.00	50,000,000.00	50,013,000.00
112624	CANADIAN IMP. BK OF	1.7000	03/04/20	50,000,000.00	50,000,000.00	50,005,500.00
112643	DNB BANK ASA NY CD	1.6400	03/13/20	50,000,000.00	50,000,000.00	50,002,500.00
112644	CANADIAN IMP. BK OF	1.6400	02/14/20	50,000,000.00	50,000,000.00	50,001,500.00
112646	BARCLAYS BANK PLC N	1.6500	03/13/20	50,000,000.00	50,000,000.00	50,000,500.00
112647	NORDEA BANK ABP NY	1.7000	04/15/20	50,000,000.00	50,000,000.00	50,003,000.00
112675	CANADIAN IMP. BK OF	1.6200	02/20/20	50,000,000.00	50,000,000.00	50,001,500.00
112687	NORDEA BANK ABP NY	1.7200	04/20/20	50,000,000.00	50,000,000.00	50,005,000.00
112710	SOCIETE GENERALE NY	1.7600	07/15/20	50,000,000.00	50,000,000.00	50,004,000.00
112711	DNB BANK ASA NY CD	1.6600	04/20/20	50,000,000.00	50,000,000.00	50,002,000.00
112733	CANADIAN IMP. BK OF	1.6200	02/26/20	50,000,000.00	50,000,000.00	50,001,500.00
112744	CREDIT AGRICOLE CIB	1.6900	04/20/20	50,000,000.00	50,000,000.00	50,001,500.00
112745	SVENSKA HANDELSBANK	1.6800	04/20/20	50,000,000.00	50,000,000.00	50,000,500.00
112746	DNB BANK ASA NY CD	1.5700	03/02/20	50,000,000.00	50,000,000.00	49,999,000.00
112758	DNB BANK ASA NY CD	1.5700	03/04/20	50,000,000.00	50,000,000.00	49,999,000.00
112759	CANADIAN IMP. BK OF	1.6200	03/06/20	50,000,000.00	50,000,000.00	50,002,000.00
112765	DNB BANK ASA NY CD	1.5800	03/03/20	50,000,000.00	50,000,000.00	49,999,500.00
112786	DNB BANK ASA NY CD	1.5700	03/06/20	50,000,000.00	50,000,000.00	49,999,000.00
112791	BANK OF MONTREAL CH	1.6000	03/13/20	50,000,000.00	50,000,000.00	49,998,000.00
112810	BANK OF MONTREAL CH	1.6000	03/30/20	50,000,000.00	50,000,000.00	50,000,000.00
YANKEE CDS TOTAL				**2,400,000,000.00**	**2,400,018,598.81**	**2,400,416,500.00**
NTRD TOTAL				**33,573,707,000.00**	**33,555,380,581.75**	**33,593,017,771.82**
	NTRD HISTORICAL COST TOTAL				**33,524,820,955.41**	
TRADE-PSI TRADING						
107256	TENNESEE VALLEY AUT	2.2500	03/15/20	25,000,000.00	24,996,853.66	25,027,750.00
GOV'T SPONSORED ENTERPRISES TOTAL				**25,000,000.00**	**24,996,853.66**	**25,027,750.00**
102351	USTN 1.125	1.1250	07/31/21	50,000,000.00	49,979,956.97	49,791,000.00
103017	USTN 1.125	1.1250	09/30/21	50,000,000.00	49,788,129.16	49,787,000.00
103018	USTN 1.125	1.1250	09/30/21	50,000,000.00	49,739,059.87	49,787,000.00
UST NOTE TOTAL				**150,000,000.00**	**149,507,146.00**	**149,365,000.00**
TRADE TOTAL				**175,000,000.00**	**174,503,999.66**	**174,392,750.00**
	TRADE HISTORICAL COST TOTAL				**173,490,921.88**	
PSI TOTAL				**33,748,707,000.00**	**33,729,884,581.41**	**33,767,410,521.82**
	PSI HISTORICAL COST TOTAL				**33,698,311,877.29**	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2020 to January 31, 2020
Fund: Specific Purpose Investments
Attachment X

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	7,967,190.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	10,230,120.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**18,197,310.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**18,197,310.00**
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	500,010.00
102153	FFCB 2.70 (CALLABLE	2.7000	07/21/36	1,500,000.00	1,493,824.47	1,488,015.00
111582	FFCB 3.08 (CALLABLE	3.0800	08/12/39	5,000,000.00	5,014,695.07	5,014,250.00
FFCB TOTAL				**7,000,000.00**	**7,008,519.54**	**7,002,275.00**
101370	FHLB 3.125 (CALLABL	3.1250	04/28/36	5,000,000.00	5,000,000.00	5,000,150.00
101841	FHLB 3.00 (CALLABLE	3.0000	06/16/36	4,000,000.00	4,000,000.00	4,000,040.00
102043	FHLB 2.875 (CALLABL	2.8750	07/21/36	10,000,000.00	10,000,000.00	10,000,200.00
102496	FHLB 2.82 (CALLABLE	2.8200	09/13/41	2,200,000.00	2,200,000.00	2,200,000.00
FHLB TOTAL				**21,200,000.00**	**21,200,000.00**	**21,200,390.00**
102369	FHLMC 2.75 (CALLABL	2.7500	09/08/36	3,976,000.00	3,976,000.00	3,976,556.64
FHLMC TOTAL				**3,976,000.00**	**3,976,000.00**	**3,976,556.64**
PHHPA TOTAL				**32,176,000.00**	**32,184,519.54**	**32,179,221.64**
SANIT-SANITATION DISTRICT						
102192	FHLB 1.50 (CALLABLE	1.5000	07/27/21	600,000.00	599,910.92	600,000.00
FHLB TOTAL				**600,000.00**	**599,910.92**	**600,000.00**
102191	FNMA 1.52 (CALLABLE	1.5200	07/28/21	3,900,000.00	3,900,000.00	3,900,624.00
FNMA TOTAL				**3,900,000.00**	**3,900,000.00**	**3,900,624.00**
SANITATION DISTRICT TOTAL				**4,500,000.00**	**4,499,910.92**	**4,500,624.00**
SCP61 - SCAQMD-GENERAL FUND						
111109	TORONTO DOMINION BA	2.0700	06/29/20	5,000,000.00	5,000,000.00	5,008,700.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,008,700.00**
SCP61-SCAGMD GENERAL FUND TOTAL				**5,000,000.00**	**5,000,000.00**	**5,008,700.00**
SCP6F - SCAQMD - MOBILE SOURCE AIR						
111111	TORONTO DOMINION BA	2.0700	06/29/20	5,000,000.00	5,000,000.00	5,008,700.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,008,700.00**

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2020 to January 31, 2020
Fund: Specific Purpose Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
SCP6F-SCAQMD MOBILE SOURCE AIR TOTAL				**5,000,000.00**	**5,000,000.00**	**5,008,700.00**
SCP6G-SCAQMD-INVESTMENT						
111110	TORONTO DOMINION BA	2.0700	06/29/20	10,000,000.00	10,000,000.00	10,017,400.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**10,017,400.00**
SCP6G-SCAQMD INVESTMENT TOTAL				**10,000,000.00**	**10,000,000.00**	**10,017,400.00**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/20	39,446,651.53	39,446,651.53	39,446,651.53
COLLATERIZED TDS TOTAL				**39,446,651.53**	**39,446,651.53**	**39,446,651.53**
SCAQM TOTAL				**39,446,651.53**	**39,446,651.53**	**39,446,651.53**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/20	3,379,340.35	3,379,340.35	3,379,340.35
COLLATERIZED TDS TOTAL				**3,379,340.35**	**3,379,340.35**	**3,379,340.35**
SLIM TOTAL				**3,379,340.35**	**3,379,340.35**	**3,379,340.35**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/20	40,824.02	40,824.02	40,824.02
COLLATERIZED TDS TOTAL				**40,824.02**	**40,824.02**	**40,824.02**
WASIA TOTAL				**40,824.02**	**40,824.02**	**40,824.02**
SPI TOTAL				**119,052,815.90**	**119,061,246.36**	**121,288,771.54**
	SPI HISTORICAL TOTAL				**119,060,015.90**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/2020
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 01/31/2020
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	29,092,308.45
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/21/11	LAC-CAL 2011 SERIES A	1,919.34
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	313,215.93
05/17/00	C.I. 2658M	419,287.98
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$29,826,773.51

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/2020
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	5,021,394.38
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,049,396.45
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	240,230,838.37
02/09/93	DISNEY PROJECT 1993	18,382,595.63
03/21/12	DISNEY PROJECT, 2012	4,202,817.32
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	77,349,136.54
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	29,463,554.33
	U.S. BANK - TRUSTEE TOTAL	$375,709,825.13

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/2020
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,450,307.63
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,286,834.55
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,517,092.44
08/29/19	LEASE REVENUE BONDS (2019 SERIES E-1 & E-2)	20,613.13
	ZIONS BANK - TRUSTEE TOTAL	$22,274,847.75

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/2020
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	302,498.23
	TREASURER TOTAL	$302,498.23

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 01/31/20
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	4.75	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	4.75	06/30/20	10,000,000.00	10,000,000.00	
109917	LACCAL BANS	2.07	06/30/21	10,000,000.00	10,000,000.00	
110786	LACCAL BANS	2.07	06/30/21	20,000,000.00	20,000,000.00	
112660	LACCAL BANS	2.04	06/30/22	5,000,000.00	5,000,000.00	
BAN TOTAL				**55,000,000.00**	**55,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**55,000,000.00**	**55,000,000.00**	
NTRD - PSI NON-TRADING Total				**155,000,000.00**	**155,000,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 01/31/2020
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
105895	LACCAL	10/16/17	10,000,000.00	4.750%
107432	LACCAL	03/28/18	10,000,000.00	4.750%
109917	LACCAL	02/01/19	10,000,000.00	2.068%
110786	LACCAL	05/13/19	20,000,000.00	2.068%
112660	LACCAL	01/10/20	5,000,000.00	2.044%
			$ 55,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 1/31/20
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	2,850,018,598.81	63.00	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	10,342,454,291.06	24.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,194,234,092.33	151.00	DAYS	149,507,146.00	588.00	DAYS
AGENCIES	19,061,835,523.93	1,171.00	DAYS	24,996,853.66	44.00	DAYS
MUNICIPALS	55,000,000.00	416.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	51,838,075.62	501.00	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	$33,555,380,581.75	685.00	DAYS	$174,503,999.66	510.00	DAYS

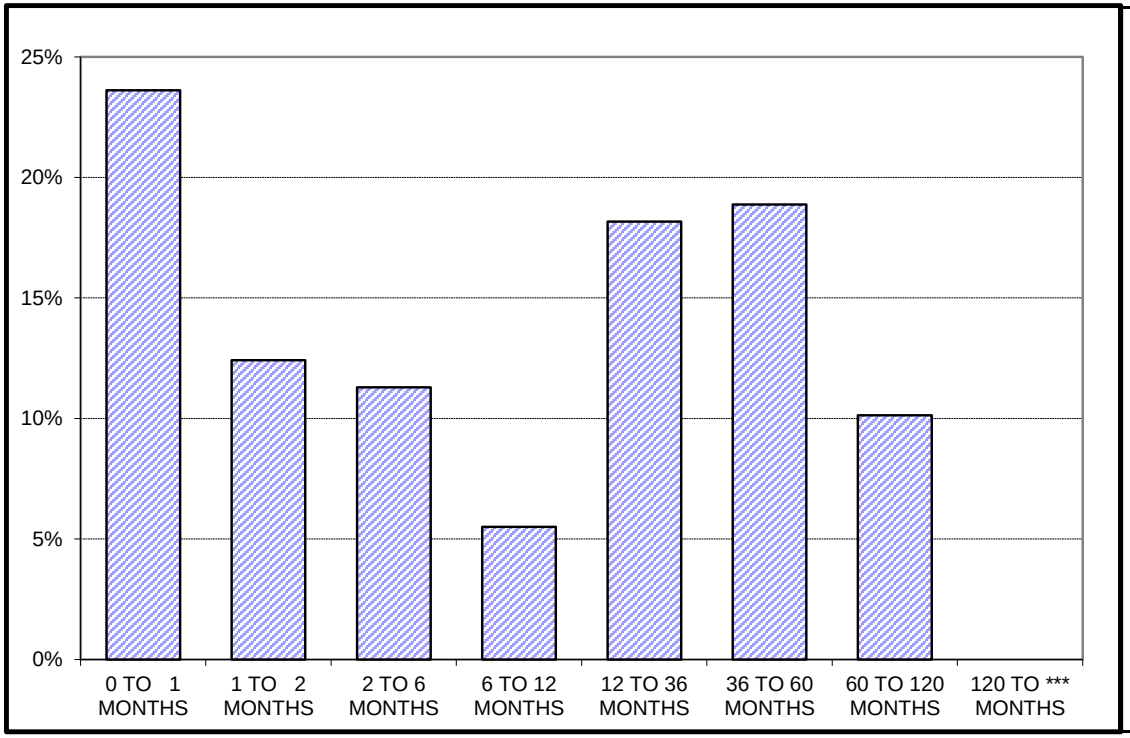
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 01/31/20
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	02/01/20-02/29/20	$7,965,084,170.81	23.61
1 TO 2 MONTHS	03/01/20-03/31/20	$4,189,902,947.54	12.42
2 TO 3 MONTHS	04/01/20-04/30/20	$1,971,882,217.74	5.85
3 TO 4 MONTHS	05/01/20-05/31/20	$824,413,045.40	2.45
4 TO 5 MONTHS	06/01/20-06/30/20	$834,264,008.10	2.47
5 TO 6 MONTHS	07/01/20-07/31/20	$177,066,104.58	0.52
6 TO 12 MONTHS	08/01/20-01/31/21	$1,856,260,882.59	5.50
12 TO 24 MONTHS	02/01/21-01/31/22	$5,272,422,162.39	15.63
24 TO 36 MONTHS	02/01/22-01/31/23	$855,684,683.12	2.54
36 TO 48 MONTHS	02/01/23-01/31/24	$325,909,660.88	0.97
48 TO 60 MONTHS	02/01/24-01/31/25	$6,040,777,464.94	17.91
60 TO 120 MONTHS	02/01/25-01/31/30	$3,416,217,233.32	10.13
120 TO *** MONTHS	02/01/30-	$0.00	0.00
Portfolio Total:		**$33,729,884,581.41**	**100.00**
ESUSD			
120 TO *** MONTHS	02/01/30-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	
GF			
60 TO 120 MONTHS	02/01/25-01/31/30	$3,510,000.00	100.00
Portfolio Total:		**$3,510,000.00**	
PHHPA			
120 TO *** MONTHS	02/01/30-	$32,184,519.54	100.00
Portfolio Total:		**$32,184,519.54**	
SANIT			
12 TO 24 MONTHS	02/01/21-01/31/22	$4,499,910.92	100.00
Portfolio Total:		**$4,499,910.92**	
SCP61			
4 TO 5 MONTHS	06/01/20-06/30/20	$5,000,000.00	100.00
Portfolio Total:		**$5,000,000.00**	**100.00**
SCP6F			
4 TO 5 MONTHS	06/01/20-06/30/20	$5,000,000.00	100.00
Portfolio Total:		**$5,000,000.00**	**100.00**

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 01/31/20
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP6G			
4 TO 5 MONTHS	06/01/20-06/30/20	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	**100.00**
SCAQM			
6 TO 12 MONTHS	08/01/20-01/31/21	$39,446,651.53	100.00
Portfolio Total:		**$39,446,651.53**	
SLIM			
6 TO 12 MONTHS	08/01/20-01/31/21	$3,379,340.35	100.00
Portfolio Total:		**$3,379,340.35**	
WASIA			
6 TO 12 MONTHS	08/01/20-01/31/21	$40,824.02	100.00
Portfolio Total:		**$40,824.02**	

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF JANUARY 2020
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 7,965,084	23.61%
1 TO 2 MONTHS	4,189,903	12.42%
2 TO 6 MONTHS	3,807,625	11.29%
6 TO 12 MONTHS	1,856,261	5.50%
12 TO 36 MONTHS	6,128,107	18.17%
36 TO 60 MONTHS	6,366,687	18.88%
60 TO 120 MONTHS	3,416,217	10.13%
120 TO *** MONTHS	-	0.00%
	$ 33,729,885	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 December 2019 with December 2018
(Dollars In Thousands)

	December 2019	December 2018	Change
Average Daily Portfolio ($)	87,922,091	80,506,964	+7,415,127
Accrued Earnings ($)	152,150	156,627	-4,477
Effective Yield (%)	2.043	2.291	-0.248
Average Life-Month End (In Days)	226	192	+34
Total Security Transactions			
Amount ($)	23,438,507	22,036,673	+1,401,834
Number	459	442	+17
Total Time Deposit Transactions			
Amount ($)	2,405,000	2,338,500	+66,500
Number	98	91	+7
Average Workday Investment Activity ($)	1,230,643	1,218,759	+11,884
Prescribed Demand Account Balances For Services ($)	305,200	241,600	+63,600

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

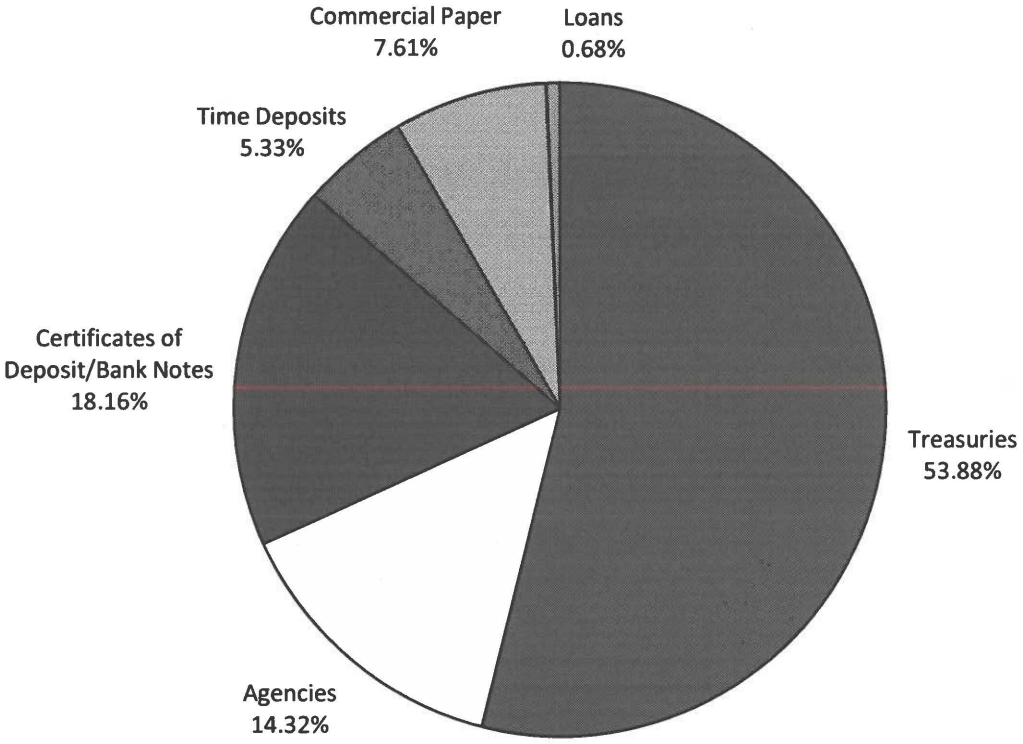
(Dollars In Thousands)

December 31, 2019

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	17,174,339	19.31	-1.59
Bonds	0	0.00	0
Notes	30,739,970	34.57	-0.16
Strips	0	0.00	0
Total Government	47,914,309	53.88	-1.75
Agency Debentures	4,347,930	4.89	+0.24
Certificates of Deposit	15,450,000	17.37	+1.32
Bank Notes	700,000	0.79	-0.02
Repurchases	0	0.00	0
Agency Discount Notes	8,184,117	9.20	+0.07
Time Deposits	4,736,240	5.33	-0.18
GNMAs	0	0.00	0
Commercial Paper	6,769,922	7.61	+0.34
Remics	19,117	0.02	+0.00
Corporate Bonds	0	0.00	0
AB 55 Loans	605,929	0.68	-0.02
GF Loans	0	0.00	0
Other	200,000	0.22	-0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	88,927,564	100.00	

INVESTMENT ACTIVITY	December 2019		November 2019	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	459	23,438,507	508	25,305,191
Other	8	460,578	15	1,524,947
Time Deposits	98	2,405,000	89	2,225,480
Total	565	26,304,085	612	29,055,618
PMIA Monthly Average Effective Yield (%)		2.043	2.103	
Year to Date Yield Last Day of Month (%)		2.230	2.265	

Pooled Money Investment Account
Portfolio Composition
$88.9 billion
12/31/19



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/02/19	**REDEMPTIONS**								
	CD	US BANK	2.630	12/02/19	2.630	50,000	263	960,680.56	2.667
	CD	US BANK	2.630	12/02/19	2.630	50,000	263	960,680.56	2.667
	CP	TOYOTA		12/02/19	2.010	50,000	88	245,666.67	2.048
	CP	TOYOTA		12/02/19	2.010	50,000	88	245,666.67	2.048
	CP	JPM LLC		12/02/19	2.530	50,000	216	759,000.00	2.605
	CP	JPM LLC		12/02/19	2.530	50,000	216	759,000.00	2.605
	CP	JPM LLC		12/02/19	2.530	50,000	216	759,000.00	2.605
	DN	FHLMC		12/02/19	2.270	50,000	187	589,569.44	2.329
	DN	FHLMC		12/02/19	2.270	50,000	187	589,569.44	2.329
	DN	FHLMC		12/02/19	2.285	50,000	192	609,333.33	2.345
	DN	FHLMC		12/02/19	2.285	50,000	192	609,333.33	2.345
	DN	FHLMC		12/02/19	2.305	50,000	194	621,069.44	2.366
	DN	FHLMC		12/02/19	2.305	50,000	194	621,069.44	2.366
	YCD	KBC	1.550	12/02/19	1.550	50,000	12	25,833.33	1.572
	YCD	KBC	1.550	12/02/19	1.550	50,000	12	25,833.33	1.572
	YCD	SCOTIA	2.560	12/02/19	2.560	50,000	216	768,000.00	2.596
	YCD	SCOTIA	2.560	12/02/19	2.560	50,000	216	768,000.00	2.596
	YCD	SCOTIA	2.560	12/02/19	2.560	50,000	216	768,000.00	2.596
	YCD	SCOTIA	2.560	12/02/19	2.560	50,000	216	768,000.00	2.596
12/02/19	**PURCHASES**								
	CD	US BANK	1.770	05/27/20	1.770	50,000			
	CD	US BANK	1.770	05/27/20	1.770	50,000			
	CP	CAFCO		03/02/20	1.850	50,000			
	CP	TOYOTA		05/04/20	1.870	50,000			
	CP	TOYOTA		05/04/20	1.870	50,000			
	TR	NOTE	1.500	11/30/21	1.620	50,000			
	TR	NOTE	1.500	11/30/21	1.620	50,000			
	YCD	MONTREAL	1.860	03/02/20	1.860	50,000			
	YCD	MONTREAL	1.860	03/02/20	1.860	50,000			
	YCD	SCOTIA	1.850	06/01/20	1.850	50,000			
12/03/19	**REDEMPTIONS**								
	YCD	KBC	1.650	12/03/19	1.650	50,000	26	59,583.33	1.673
	YCD	KBC	1.650	12/03/19	1.650	50,000	26	59,583.33	1.673
12/03/19	**PURCHASES**								
	CD	BOWEST	1.850	05/01/20	1.850	50,000			
	CD	BOWEST	1.850	05/01/20	1.850	50,000			
	CP	RABO NY		12/04/19	1.540	50,000			
	CP	MIZUHO NY		03/16/20	1.840	50,000			
	CP	MIZUHO NY		03/16/20	1.840	50,000			
	CP	MIZUHO NY		03/16/20	1.840	50,000			
	DN	FHLB		07/01/20	1.530	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/03/19	**PURCHASES (Continued)**								
	DN	FHLMC		07/01/20	1.530	50,000			
	DN	FHLMC		07/01/20	1.530	50,000			
12/04/19	**REDEMPTIONS**								
	CP	RABO NY		12/04/19	1.540	50,000	1	2,138.89	1.561
	CP	TOYOTA		12/04/19	2.030	50,000	70	197,361.11	2.066
	CP	TOYOTA		12/04/19	2.030	50,000	70	197,361.11	2.066
	CP	JUPITER		12/04/19	2.080	45,000	90	234,000.00	2.120
	CP	JUPITER		12/04/19	2.080	50,000	90	260,000.00	2.120
	CP	SOC GEN NY		12/04/19	2.020	50,000	120	336,666.67	2.062
	CP	SOC GEN NY		12/04/19	2.020	50,000	120	336,666.67	2.062
	CP	SOC GEN NY		12/04/19	2.020	50,000	120	336,666.67	2.062
	DN	FHLMC		12/04/19	2.010	50,000	146	407,583.33	2.055
	DN	FHLMC		12/04/19	2.010	50,000	146	407,583.33	2.055
	YCD	NAT AUB	1.990	12/04/19	1.990	50,000	82	226,638.89	2.018
	YCD	NAT AUB	1.990	12/04/19	1.990	50,000	82	226,638.89	2.018
12/04/19	**PURCHASES**								
	CP	CHARIOT		03/16/20	1.850	50,000			
	CP	SCOTIA NY		05/01/20	1.840	50,000			
	CP	SCOTIA NY		05/01/20	1.840	50,000			
	DN	FHLB		05/04/20	1.550	50,000			
	DN	FHLB		05/04/20	1.550	50,000			
	DN	FHLB		07/01/20	1.520	50,000			
	DN	FHLB		07/01/20	1.520	50,000			
	YCD	NORINCHUK	1.700	01/06/20	1.700	50,000			
	YCD	NORINCHUK	1.700	01/06/20	1.700	50,000			
12/05/19	**REDEMPTIONS**								
	TR	BILL		12/05/19	2.498	50,000	317	1,099,593.75	2.589
	TR	BILL		12/05/19	2.498	50,000	317	1,099,593.75	2.589
	TR	BILL		12/05/19	2.500	50,000	317	1,100,694.44	2.592
	TR	BILL		12/05/19	2.500	50,000	317	1,100,694.44	2.592
	TR	BILL		12/05/19	2.525	50,000	346	1,213,402.78	2.624
	TR	BILL		12/05/19	2.525	50,000	346	1,213,402.78	2.624
	TR	BILL		12/05/19	2.525	50,000	346	1,213,402.78	2.624
	TR	BILL		12/05/19	2.610	50,000	358	1,297,750.00	2.717
	TR	BILL		12/05/19	2.610	50,000	358	1,297,750.00	2.717
	TR	BILL		12/05/19	2.611	50,000	358	1,298,247.22	2.718
	TR	BILL		12/05/19	2.611	50,000	358	1,298,247.22	2.718
	TR	BILL		12/05/19	2.603	50,000	364	1,315,708.33	2.710
	TR	BILL		12/05/19	2.603	50,000	364	1,315,708.33	2.710

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/05/19	**PURCHASES**								
	CD	FIRST REP	1.740	01/07/20	1.740	50,000			
	CD	FIRST REP	1.740	01/07/20	1.740	50,000			
	CD	FIRST REP	1.740	02/05/20	1.740	50,000			
	CD	FIRST REP	1.740	02/05/20	1.740	50,000			
	CP	TOYOTA		04/28/20	1.850	50,000			
	CP	TOYOTA		04/28/20	1.850	50,000			
	CP	DISNEY		05/26/20	1.700	50,000			
	DN	FHLB		05/01/20	1.530	50,000			
	DN	FHLB		05/01/20	1.530	50,000			
	DN	IBRD		05/01/20	1.560	50,000			
	DN	IBRD		05/01/20	1.560	50,000			
	TR	BILL		12/03/20	1.558	50,000			
	TR	BILL		12/03/20	1.558	50,000			
	TR	NOTE	2.875	10/15/21	1.620	50,000			
	TR	NOTE	2.875	10/15/21	1.620	50,000			
	TR	NOTE	2.875	10/15/21	1.620	50,000			
	TR	NOTE	2.875	10/15/21	1.620	50,000			
	YCD	NATIXIS	1.820	02/05/20	1.820	50,000			
	YCD	NATIXIS	1.820	02/05/20	1.820	50,000			
	YCD	RB CANADA	1.820	06/01/20	1.820	50,000			
	YCD	RB CANADA	1.820	06/01/20	1.820	50,000			
	YCD	CIBC	1.830	06/01/20	1.830	50,000			
	YCD	CIBC	1.830	06/01/20	1.830	50,000			
12/06/19	**SALES**								
	TR	NOTE	1.375	01/15/20		50,000	1,045	2,141,631.78	1.497
	TR	NOTE	1.375	01/15/20		50,000	1,045	2,141,631.78	1.497
	TR	NOTE	1.375	01/15/20		50,000	1,051	2,074,901.80	1.442
	TR	NOTE	1.375	01/15/20		50,000	1,051	2,074,901.80	1.442
	TR	NOTE	1.375	01/15/20		50,000	1,051	2,098,339.30	1.458
	TR	NOTE	1.375	01/15/20		50,000	1,051	2,098,339.30	1.458
12/06/19	**REDEMPTIONS**								
	CP	CR AG NY		12/06/19	1.560	50,000	15	32,500.00	1.583
	CP	CR AG NY		12/06/19	1.560	50,000	15	32,500.00	1.583
	CP	CR AG NY		12/06/19	1.560	50,000	15	32,500.00	1.583
	CP	MUFG BK		12/06/19	1.580	50,000	16	35,111.11	1.603
	CP	MUFG BK		12/06/19	1.580	50,000	16	35,111.11	1.603
	YCD	SUMITOMO	1.570	12/06/19	1.570	50,000	15	32,708.33	1.592
	YCD	SUMITOMO	1.570	12/06/19	1.570	50,000	15	32,708.33	1.592
	YCD FR	WESTPAC	2.919	12/06/19	2.919	50,000	365	1,349,959.31	2.700
	YCD FR	WESTPAC	2.919	12/06/19	2.919	50,000	365	1,349,959.31	2.700

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/06/19	**PURCHASES**								
	TR	NOTE	1.625	11/15/22	1.625	50,000			
	TR	NOTE	1.625	11/15/22	1.625	50,000			
12/09/19	**REDEMPTIONS**								
	CP	SOC GEN NY		12/09/19	1.970	50,000	69	188,791.67	2.005
	CP	SOC GEN NY		12/09/19	1.970	50,000	69	188,791.67	2.005
	CP	DISNEY		12/09/19	1.940	50,000	90	242,500.00	1.977
	CP	INTEL		12/09/19	1.920	50,000	90	240,000.00	1.956
	DN	FHLB		12/09/19	1.820	50,000	103	260,361.11	1.855
	DN	FHLB		12/09/19	1.820	50,000	103	260,361.11	1.855
	DN	FHLMC		12/09/19	1.960	50,000	160	435,555.56	2.005
	DN	FHLMC		12/09/19	1.960	50,000	160	435,555.56	2.005
	YCD	DNB	1.580	12/09/19	1.580	50,000	32	70,222.22	1.602
	YCD	DNB	1.580	12/09/19	1.580	50,000	32	70,222.22	1.602
	YCD	CIBC	1.650	12/09/19	1.650	50,000	33	75,625.00	1.673
	YCD	KBC	1.700	12/09/19	1.700	50,000	34	80,277.78	1.724
	YCD	KBC	1.700	12/09/19	1.700	50,000	34	80,277.78	1.724
	YCD	NATIXIS	1.900	12/09/19	1.900	50,000	69	182,083.33	1.926
	YCD	NATIXIS	1.900	12/09/19	1.900	50,000	69	182,083.33	1.926
	YCD	SUMITOMO	2.000	12/09/19	2.000	50,000	84	233,333.33	2.028
	YCD	SUMITOMO	2.000	12/09/19	2.000	50,000	84	233,333.33	2.028
	YCD	BARCLAYS	2.100	12/09/19	2.100	50,000	104	303,333.33	2.129
	YCD	BARCLAYS	2.100	12/09/19	2.100	50,000	104	303,333.33	2.129
	YCD	CR SUISSE	2.040	12/09/19	2.040	50,000	116	328,666.67	2.068
	YCD	CR SUISSE	2.040	12/09/19	2.040	50,000	116	328,666.67	2.068
12/09/19	**PURCHASES**								
	CP	TOYOTA		05/05/20	1.860	50,000			
	CP	TOYOTA		05/05/20	1.860	50,000			
	DN	IBRD		06/01/20	1.520	50,000			
	DN	IBRD		06/01/20	1.520	50,000			
	TR	NOTE	1.500	11/30/21	1.615	50,000			
	TR	NOTE	1.500	11/30/21	1.615	50,000			
	TR	NOTE	1.500	11/30/21	1.615	50,000			
	TR	NOTE	1.625	11/15/22	1.636	50,000			
	TR	NOTE	1.625	11/15/22	1.636	50,000			
	TR	NOTE	1.625	11/15/22	1.641	50,000			
	TR	NOTE	1.625	11/15/22	1.641	50,000			
	YCD	MUFG BK	1.870	03/02/20	1.870	50,000			
	YCD	MUFG BK	1.870	03/02/20	1.870	50,000			
12/10/19	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/10/19	**PURCHASES**								
	CD	CITIBANK	1.830	04/01/20	1.830	50,000			
	CD	CITIBANK	1.830	04/01/20	1.830	50,000			
	CD	CITIBANK	1.820	07/01/20	1.820	50,000			
	CD	CITIBANK	1.820	07/01/20	1.820	50,000			
	TR	BILL		12/03/20	1.505	50,000			
	TR	BILL		12/03/20	1.505	50,000			
	TR	BILL		12/03/20	1.505	50,000			
	TR	NOTE	1.500	11/30/21	1.639	50,000			
	TR	NOTE	1.500	11/30/21	1.639	50,000			
	TR	NOTE	1.500	11/30/21	1.645	50,000			
	TR	NOTE	1.500	11/30/21	1.645	50,000			
	TR	NOTE	1.500	11/30/21	1.645	50,000			
	YCD	CIBC	1.850	01/13/20	1.850	50,000			
	YCD	CIBC	1.850	01/13/20	1.850	50,000			
12/11/19	**SALES**								
	TR	NOTE	1.875	12/31/19		50,000	708	1,861,838.10	1.920
	TR	NOTE	1.875	12/31/19		50,000	708	1,861,838.10	1.920
	TR	NOTE	1.875	12/31/19		50,000	708	1,861,838.10	1.920
	TR	NOTE	1.875	12/31/19		50,000	708	1,861,838.10	1.920
	TR	NOTE	1.875	12/31/19		50,000	708	1,861,838.10	1.920
12/11/19	**NO REDEMPTIONS**								
12/11/19	**PURCHASES**								
	CD	FIRST REP	1.780	04/01/20	1.780	50,000			
	CD	FIRST REP	1.780	04/01/20	1.780	50,000			
	CP	RABO NY		12/27/19	1.550	50,000			
	CP	RABO NY		12/27/19	1.550	50,000			
	CP	COCA COLA		05/11/20	1.700	50,000			
	TR	NOTE	1.625	11/15/22	1.662	50,000			
	TR	NOTE	1.625	11/15/22	1.662	50,000			
	TR	NOTE	1.625	11/15/22	1.662	50,000			
	YCD	SOC GEN	1.770	03/02/20	1.770	50,000			
	YCD	SOC GEN	1.770	03/02/20	1.770	50,000			
12/12/19	**REDEMPTIONS**								
	TR	BILL		12/12/19	2.125	50,000	178	525,347.22	2.177
	TR	BILL		12/12/19	2.125	50,000	178	525,347.22	2.177
	TR	BILL		12/12/19	2.125	50,000	178	525,347.22	2.177
	TR	BILL		12/12/19	2.125	50,000	178	525,347.22	2.177

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/12/19	**REDEMPTIONS (Continued)**								
	TR	BILL		12/12/19	2.121	50,000	181	533,070.14	2.173
	TR	BILL		12/12/19	2.121	50,000	181	533,070.14	2.173
	TR	BILL		12/12/19	2.121	50,000	181	533,070.14	2.173
	TR	BILL		12/12/19	2.121	50,000	181	533,070.14	2.173
	TR	BILL		12/12/19	2.123	50,000	181	533,572.92	2.175
	TR	BILL		12/12/19	2.123	50,000	181	533,572.92	2.175
	TR	BILL		12/12/19	2.123	50,000	181	533,572.92	2.175
	TR	BILL		12/12/19	2.123	50,000	181	533,572.92	2.175
	TR	BILL		12/12/19	2.141	50,000	182	541,197.22	2.194
	TR	BILL		12/12/19	2.141	50,000	182	541,197.22	2.194
12/12/19	**PURCHASES**								
	CP	RABO NY		12/27/19	1.550	50,000			
	CP	COCA COLA		05/08/20	1.700	50,000			
	DEB-CL	IBRD	2.000	12/12/24	2.000	25,000			
	DEB-CL	IBRD	2.000	12/12/24	2.000	50,000			
	DEB-CL	IBRD	2.000	12/12/24	2.000	50,000			
	TR	NOTE	1.500	11/30/21	1.658	50,000			
	TR	NOTE	1.500	11/30/21	1.658	50,000			
12/13/19	**REDEMPTIONS**								
	YCD FR	RB CANADA	2.536	12/13/19	2.536	50,000	547	2,004,669.20	2.675
	YCD FR	RB CANADA	2.536	12/13/19	2.536	50,000	547	2,004,669.20	2.675
12/13/19	**PURCHASES**								
	CP	RABO NY		12/24/19	1.550	50,000			
	CP	RABO NY		12/27/19	1.550	50,000			
	CP	CIBC HLD		01/07/20	1.990	50,000			
	DEB	FFCB	1.580	12/13/21	1.635	50,000			
	DN	FNMA		03/03/20	1.545	50,000			
	DN	FNMA		03/03/20	1.545	50,000			
	DN	FHLB		03/25/20	1.560	50,000			
	DN	FHLB		03/25/20	1.560	50,000			
	TR	BILL		12/03/20	1.480	50,000			
	TR	BILL		12/03/20	1.480	50,000			
	YCD	KBC	1.750	01/13/20	1.750	50,000			
	YCD	KBC	1.750	01/13/20	1.750	50,000			
	YCD	RB CANADA	1.890	03/09/20	1.890	50,000			
	YCD	RB CANADA	1.890	03/09/20	1.890	50,000			
	YCD	CR SUISSE	1.850	05/01/20	1.850	50,000			
	YCD	CR SUISSE	1.850	05/01/20	1.850	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/15/19	**REDEMPTIONS**								
	TR	NOTE	1.375	12/15/19	1.567	50,000	1,081	2,313,401.44	1.571
	TR	NOTE	1.375	12/15/19	1.567	50,000	1,081	2,313,401.44	1.571
	TR	NOTE	1.375	12/15/19	1.531	50,000	1,088	2,275,841.35	1.534
	TR	NOTE	1.375	12/15/19	1.531	50,000	1,088	2,275,841.35	1.534
	TR	NOTE	1.375	12/15/19	1.576	50,000	1,095	2,355,468.75	1.580
	TR	NOTE	1.375	12/15/19	1.576	50,000	1,095	2,355,468.75	1.580
12/16/19	**NO REDEMPTIONS**								
12/16/19	**PURCHASES**								
	CP	MUFG BK		03/16/20	1.860	50,000			
	CP	MUFG BK		03/16/20	1.860	50,000			
	CP	SCOTIA NY		03/27/20	1.870	50,000			
	CP	SCOTIA NY		03/27/20	1.870	50,000			
	DN	FNMA		02/28/20	1.540	50,000			
	DN	FNMA		02/28/20	1.540	50,000			
	DN	FNMA		02/28/20	1.540	50,000			
	DN	FNMA		02/28/20	1.540	50,000			
	DN	FNMA		02/28/20	1.540	50,000			
	DN	FNMA		02/28/20	1.540	50,000			
	TR	NOTE	1.500	11/30/21	1.640	50,000			
	TR	NOTE	1.500	11/30/21	1.640	50,000			
	TR	NOTE	1.500	11/30/21	1.640	50,000			
	TR	NOTE	1.625	12/15/22	1.660	50,000			
	TR	NOTE	1.625	12/15/22	1.660	50,000			
	TR	NOTE	1.625	12/15/22	1.660	50,000			
	YCD	MONTREAL	1.980	01/24/20	1.980	50,000			
	YCD	MONTREAL	1.980	01/24/20	1.980	50,000			
	YCD	TORONTO	2.000	01/29/20	2.000	50,000			
	YCD	TORONTO	2.000	01/29/20	2.000	50,000			
	YCD	MIZUHO	1.850	03/27/20	1.850	50,000			
	YCD	MIZUHO	1.850	03/27/20	1.850	50,000			
	YCD	BARCLAYS	1.820	05/04/20	1.820	50,000			
	YCD	BARCLAYS	1.820	05/04/20	1.820	50,000			
	YCD	BARCLAYS	1.850	05/27/20	1.850	50,000			
	YCD	BARCLAYS	1.850	05/27/20	1.850	50,000			
12/17/19	**REDEMPTIONS**								
	CP	MUFG BK		12/17/19	2.120	50,000	91	267,944.44	2.161
	CP	MUFG BK		12/17/19	2.120	50,000	91	267,944.44	2.161
	CP	MIZUHO NY		12/17/19	2.100	50,000	92	268,333.33	2.141
	CP	MIZUHO NY		12/17/19	2.100	50,000	92	268,333.33	2.141
	CP	TOYOTA		12/17/19	2.010	50,000	109	304,291.67	2.050
	CP	JPM LLC		12/17/19	2.220	50,000	183	564,250.00	2.277
	CP	JPM LLC		12/17/19	2.220	50,000	183	564,250.00	2.277

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/17/19	**REDEMPTIONS (Continued)**								
	DN	FHLB		12/17/19	1.900	50,000	83	219,027.78	1.935
	DN	FHLB		12/17/19	1.900	50,000	83	219,027.78	1.935
	DN	FHLB		12/17/19	1.900	50,000	83	219,027.78	1.935
	DN	FHLB		12/17/19	1.900	50,000	83	219,027.78	1.935
	TR	BILL		12/17/19	1.670	50,000	54	125,250.00	1.697
	TR	BILL		12/17/19	1.670	50,000	54	125,250.00	1.697
	TR	BILL		12/17/19	1.670	50,000	54	125,250.00	1.697
	TR	BILL		12/17/19	1.670	50,000	54	125,250.00	1.697
	YCD	NORDEA ABP	2.080	12/17/19	2.080	50,000	91	262,888.89	2.109
	YCD	NORDEA ABP	2.080	12/17/19	2.080	50,000	91	262,888.89	2.109
	YCD	MIZUHO	2.140	12/17/19	2.140	50,000	91	270,472.22	2.170
	YCD	MIZUHO	2.140	12/17/19	2.140	50,000	91	270,472.22	2.170
	YCD	BARCLAYS	2.180	12/17/19	2.180	50,000	91	275,527.78	2.210
	YCD	BARCLAYS	2.180	12/17/19	2.180	50,000	91	275,527.78	2.210
	YCD	MUFG BK	2.100	12/17/19	2.100	50,000	96	280,000.00	2.129
	YCD	MUFG BK	2.100	12/17/19	2.100	50,000	96	280,000.00	2.129
12/17/19	**PURCHASES**								
	CP	TOYOTA		05/08/20	1.870	50,000			
	CP	TOYOTA		05/08/20	1.870	50,000			
	CP	TOYOTA		05/08/20	1.870	50,000			
	CP	TOYOTA		05/08/20	1.870	50,000			
	DN	FNMA		03/03/20	1.540	50,000			
	DN	FNMA		03/03/20	1.540	50,000			
	DN	FHLB		03/16/20	1.570	50,000			
	DN	FHLB		03/16/20	1.570	50,000			
	DN	FHLB		03/16/20	1.570	50,000			
	DN	FHLB		03/16/20	1.570	50,000			
	DN	IBRD		06/01/20	1.590	50,000			
	DN	IBRD		06/01/20	1.590	50,000			
	YCD	KBC	1.750	01/21/20	1.750	50,000			
	YCD	KBC	1.750	01/21/20	1.750	50,000			
	YCD	SUMITOMO	1.800	03/10/20	1.800	50,000			
	YCD	SUMITOMO	1.800	03/10/20	1.800	50,000			
12/18/19	**NO REDEMPTIONS**								
12/18/19	**PURCHASES**								
	DEB-CL	FHLB	1.700	03/01/23	1.700	50,000			
	DEB-CL	FHLB	1.700	03/01/23	1.700	50,000			
	YCD	CR SUISSE	1.980	02/25/20	1.980	50,000			
	YCD	CR SUISSE	1.980	02/25/20	1.980	50,000			
	YCD	TORONTO	2.010	02/25/20	2.010	50,000			
	YCD	FR CB AUS	2.019	12/18/20	2.019	50,000			
	YCD	FR CB AUS	2.019	12/18/20	2.019	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/18/19	**PURCHASES (Continued)**								
	YCD	FR SVENSKA	2.019	12/18/20	2.019	50,000			
	YCD	FR SVENSKA	2.019	12/18/20	2.019	50,000			
12/19/19	**NO REDEMPTIONS**								
12/19/19	**PURCHASES**								
	CD	MUFG UNION	1.810	07/01/20	1.810	50,000			
	CD	MUFG UNION	1.810	07/01/20	1.810	50,000			
	CD	BOWEST	1.880	07/01/20	1.880	50,000			
	CD	BOWEST	1.880	07/01/20	1.880	50,000			
	CP	CR AG NY		02/25/20	1.920	50,000			
	CP	CR AG NY		02/25/20	1.920	50,000			
	CP	CR AG NY		02/25/20	1.920	50,000			
	CP	LIBERTY		03/16/20	1.900	50,000			
	CP	BNP NY		03/27/20	1.840	50,000			
	CP	BNP NY		03/27/20	1.840	50,000			
	CP	COCA COLA		05/04/20	1.710	50,000			
	CP	APPLE		07/01/20	1.650	50,000			
	CP	DISNEY		07/01/20	1.720	50,000			
	TR	NOTE	1.625	12/15/22	1.667	50,000			
	TR	NOTE	1.625	12/15/22	1.667	50,000			
	YCD	KBC	1.850	02/05/20	1.850	50,000			
	YCD	KBC	1.850	02/05/20	1.850	50,000			
	YCD	MIZUHO	1.870	03/24/20	1.870	50,000			
	YCD	MIZUHO	1.870	03/24/20	1.870	50,000			
	YCD	NORINCHUK	1.950	03/27/20	1.950	50,000			
	YCD	NORINCHUK	1.950	03/27/20	1.950	50,000			
	YCD	SOC GEN	1.840	05/18/20	1.840	50,000			
	YCD	SOC GEN	1.840	05/18/20	1.840	50,000			
	YCD	SOC GEN	1.840	05/18/20	1.840	50,000			
12/20/19	**NO REDEMPTIONS**								
12/20/19	**PURCHASES**								
	CP	RABO NY		12/27/19	1.550	50,000			
	CP	LIBERTY		02/25/20	1.860	50,000			
	CP	COCA COLA		07/01/20	1.760	50,000			
	DN	FHLB		02/25/20	1.575	50,000			
	DN	FHLB		02/25/20	1.575	50,000			
	DN	FNMA		04/01/20	1.540	50,000			
	DN	FNMA		04/01/20	1.540	50,000			
	DN	FHLMC		05/27/20	1.565	50,000			
	DN	FHLMC		05/27/20	1.565	50,000			
	DN	FHLMC		06/23/20	1.550	50,000			
	DN	FHLMC		06/23/20	1.550	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/20/19	**PURCHASES (Continued)**								
	TR	NOTE	1.625	12/15/22	1.672	50,000			
	TR	NOTE	1.625	12/15/22	1.672	50,000			
	YCD	NORINCHUK	1.850	01/24/20	1.850	50,000			
	YCD	NORINCHUK	1.850	01/24/20	1.850	50,000			
	YCD	MUFG BK	1.800	02/05/20	1.800	50,000			
	YCD	MUFG BK	1.800	02/05/20	1.800	50,000			
	YCD	NORDEA ABP	1.750	03/27/20	1.750	50,000			
	YCD	NORDEA ABP	1.750	03/27/20	1.750	50,000			
	YCD	TORONTO	1.920	07/01/20	1.920	50,000			
	YCD	TORONTO	1.920	07/01/20	1.920	50,000			
12/23/19	**NO REDEMPTIONS**								
12/23/19	**PURCHASES**								
	CD	US BANK	1.830	03/25/20	1.830	50,000			
	CD	US BANK	1.830	03/25/20	1.830	50,000			
	CP	LIBERTY		03/24/20	1.900	50,000			
	CP	MUFG BK		05/04/20	1.900	50,000			
	CP	MUFG BK		05/04/20	1.900	50,000			
	CP	MUFG BK		05/04/20	1.900	50,000			
	CP	MUFG BK		05/04/20	1.900	50,000			
	CP	TOYOTA		06/01/20	1.900	50,000			
	TR	NOTE	1.500	11/30/21	1.636	50,000			
	TR	NOTE	1.500	11/30/21	1.636	50,000			
	TR	NOTE	1.625	12/15/22	1.676	50,000			
	TR	NOTE	1.625	12/15/22	1.676	50,000			
	YCD	NAT AUB	1.750	03/27/20	1.750	50,000			
	YCD	NAT AUB	1.750	03/27/20	1.750	50,000			
	YCD	SCOTIA	1.910	05/01/20	1.910	50,000			
	YCD	SCOTIA	1.910	05/01/20	1.910	50,000			
12/24/19	**REDEMPTIONS**								
	CP	RABO NY		12/24/19	1.550	50,000	11	23,680.56	1.572
	CP	MIZUHO NY		12/24/19	2.080	50,000	90	260,000.00	2.120
	CP	MIZUHO NY		12/24/19	2.080	50,000	90	260,000.00	2.120
	CP	MIZUHO NY		12/24/19	2.080	50,000	90	260,000.00	2.120
	CP	SOC GEN NY		12/24/19	2.020	50,000	103	288,972.22	2.060
	CP	SOC GEN NY		12/24/19	2.020	50,000	103	288,972.22	2.060
	CP	BNP NY		12/24/19	2.010	50,000	126	351,750.00	2.052
	CP	BNP NY		12/24/19	2.010	50,000	126	351,750.00	2.052
	DN	FHLB		12/24/19	1.930	50,000	95	254,652.78	1.967
	DN	FHLB		12/24/19	1.930	50,000	95	254,652.78	1.967
	DN	FHLB		12/24/19	1.750	50,000	117	284,375.00	1.784
	DN	FHLB		12/24/19	1.750	50,000	117	284,375.00	1.784

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/24/19	**REDEMPTIONS (Continued)**								
	DN	FHLB		12/24/19	1.760	50,000	123	300,666.67	1.795
	DN	FHLB		12/24/19	1.760	50,000	123	300,666.67	1.795
	DN	FHLMC		12/24/19	1.825	50,000	125	316,840.28	1.862
	DN	FHLMC		12/24/19	1.825	50,000	125	316,840.28	1.862
	DN	FHLMC		12/24/19	1.995	50,000	160	443,333.33	2.041
	DN	FHLMC		12/24/19	1.995	50,000	160	443,333.33	2.041
	DN	FHLMC		12/24/19	1.995	50,000	161	446,104.17	2.041
	DN	FHLMC		12/24/19	1.995	50,000	161	446,104.17	2.041
	TR	BILL		12/24/19	1.525	50,000	54	114,375.00	1.550
	TR	BILL		12/24/19	1.525	50,000	54	114,375.00	1.550
	TR	BILL		12/24/19	1.525	50,000	54	114,375.00	1.550
	TR	BILL		12/24/19	1.525	50,000	54	114,375.00	1.550
	TR	BILL		12/24/19	1.643	50,000	56	127,750.00	1.670
	TR	BILL		12/24/19	1.643	50,000	56	127,750.00	1.670
	YCD	TORONTO	2.010	12/24/19	2.010	50,000	85	237,291.67	2.038
	YCD	TORONTO	2.010	12/24/19	2.010	50,000	85	237,291.67	2.038
	YCD	NAT AUB	1.990	12/24/19	1.990	50,000	98	270,861.11	2.018
	YCD	NAT AUB	1.990	12/24/19	1.990	50,000	98	270,861.11	2.018
	YCD	SE BANKEN	2.050	12/24/19	2.050	50,000	99	281,875.00	2.078
	YCD	SE BANKEN	2.050	12/24/19	2.050	50,000	99	281,875.00	2.078
12/24/19	**PURCHASES**								
	CP	RABO NY		12/31/19	1.550	50,000			
	CP	RABO NY		12/31/19	1.550	50,000			
12/26/19	**REDEMPTION**								
	DEB	FFCB	2.530	12/26/19	2.535	50,000	548	1,901,000.00	2.533
12/26/19	**PURCHASES**								
	CD	MUFG UNION	1.800	06/01/20	1.800	50,000			
	CD	MUFG UNION	1.800	06/01/20	1.800	50,000			
	CP	MIZUHO NY		04/01/20	1.850	50,000			
	CP	MIZUHO NY		04/01/20	1.850	50,000			
	DEB	IBRD	1.125	08/10/20	1.729	50,000			
	DEB	IBRD	1.125	08/10/20	1.729	50,000			
	DN	FHLB		03/16/20	1.585	50,000			
	DN	FHLB		03/16/20	1.585	50,000			
	DN	FHLMC		04/28/20	1.560	50,000			
	DN	FHLMC		04/28/20	1.560	50,000			
	DN	FHLMC		05/27/20	1.560	50,000			
	DN	FHLMC		05/27/20	1.560	50,000			
	DN	FHLB		07/01/20	1.530	50,000			
	DN	FHLB		07/01/20	1.530	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/26/19	**PURCHASES (Continued)**								
	TR	BILL		12/03/20	1.481	50,000			
	TR	BILL		12/03/20	1.481	50,000			
	TR	BILL		12/03/20	1.481	50,000			
	TR	BILL		12/03/20	1.485	50,000			
	TR	BILL		12/03/20	1.485	50,000			
	TR	BILL		12/03/20	1.485	50,000			
	TR	BILL		12/03/20	1.485	50,000			
	TR	NOTE	1.500	11/30/21	1.634	50,000			
	TR	NOTE	1.500	11/30/21	1.634	50,000			
	TR	NOTE	1.500	11/30/21	1.634	50,000			
	TR	NOTE	1.500	11/30/21	1.634	50,000			
	YCD	MUFG BK	1.800	02/25/20	1.800	50,000			
	YCD	MUFG BK	1.800	02/25/20	1.800	50,000			
	YCD	CR AG CIB	1.860	03/27/20	1.860	50,000			
	YCD	CR AG CIB	1.860	03/27/20	1.860	50,000			
12/27/19	**REDEMPTIONS**								
	CD	BOWEST	2.060	12/27/19	2.060	50,000	92	263,222.22	2.089
	CD	BOWEST	2.060	12/27/19	2.060	50,000	92	263,222.22	2.089
	CP	RABO NY		12/27/19	1.550	50,000	7	15,069.44	1.572
	CP	RABO NY		12/27/19	1.550	50,000	14	30,138.89	1.572
	CP	RABO NY		12/27/19	1.550	50,000	15	32,291.67	1.573
	CP	RABO NY		12/27/19	1.550	50,000	16	34,444.44	1.573
	CP	RABO NY		12/27/19	1.550	50,000	16	34,444.44	1.573
	CP	MUFG BK		12/27/19	1.700	50,000	35	82,638.89	1.726
	CP	MUFG BK		12/27/19	1.700	50,000	35	82,638.89	1.726
	DN	FNMA		12/27/19	1.620	50,000	64	144,000.00	1.647
	DN	FNMA		12/27/19	1.620	50,000	64	144,000.00	1.647
	DN	FHLB		12/27/19	1.640	50,000	71	161,722.22	1.668
	DN	FNMA		12/27/19	1.625	50,000	72	162,500.00	1.653
	DN	FNMA		12/27/19	1.625	50,000	72	162,500.00	1.653
	DN	FHLB		12/27/19	1.930	50,000	101	270,736.11	1.967
	DN	FHLB		12/27/19	1.930	50,000	101	270,736.11	1.967
	DN	FHLB		12/27/19	1.930	50,000	101	270,736.11	1.967
	DN	FHLB		12/27/19	1.930	50,000	101	270,736.11	1.967
	DN	FHLMC		12/27/19	1.770	50,000	126	309,750.00	1.806
	DN	FHLMC		12/27/19	1.770	50,000	126	309,750.00	1.806
	DN	FHLMC		12/27/19	1.820	50,000	128	323,555.56	1.857
	DN	FHLMC		12/27/19	1.820	50,000	128	323,555.56	1.857
	DN	FHLB		12/27/19	1.950	50,000	162	438,750.00	1.995
	DN	FHLB		12/27/19	1.950	50,000	162	438,750.00	1.995
	YCD	NORINCHUK	1.650	12/27/19	1.650	50,000	31	71,041.67	1.673
	YCD	NORINCHUK	1.650	12/27/19	1.650	50,000	31	71,041.67	1.673
	YCD	KBC	1.650	12/27/19	1.650	50,000	35	80,208.33	1.673
	YCD	KBC	1.650	12/27/19	1.650	50,000	35	80,208.33	1.673

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/27/19	**REDEMPTIONS (Continued)**								
	YCD	SUMITOMO	1.850	12/27/19	1.850	50,000	58	149,027.78	1.876
	YCD	SUMITOMO	1.850	12/27/19	1.850	50,000	58	149,027.78	1.876
	YCD	SUMITOMO	1.960	12/27/19	1.960	50,000	85	231,388.89	1.987
	YCD	SUMITOMO	1.960	12/27/19	1.960	50,000	85	231,388.89	1.987
	YCD	DNB	2.020	12/27/19	2.020	50,000	102	286,166.67	2.048
	YCD	DNB	2.020	12/27/19	2.020	50,000	102	286,166.67	2.048
	YCD	CR AG CIB	2.040	12/27/19	2.040	50,000	102	289,000.00	2.068
	YCD	CR AG CIB	2.040	12/27/19	2.040	50,000	102	289,000.00	2.068
	YCD	CR SUISSE	2.030	12/27/19	2.030	50,000	133	374,986.11	2.058
	YCD	CR SUISSE	2.030	12/27/19	2.030	50,000	133	374,986.11	2.058
12/27/19	**NO PURCHASES**								
12/30/19	**NO REDEMPTIONS**								
12/30/19	**PURCHASE**								
	DN	FHLB		07/01/20	1.530	50,000			
12/31/19	**REDEMPTIONS**								
	CP	RABO NY		12/31/19	1.550	50,000	7	15,069.44	1.572
	CP	RABO NY		12/31/19	1.550	50,000	7	15,069.44	1.572
	TR	NOTE	1.875	12/31/19	2.016	50,000	714	1,968,329.16	2.018
	TR	NOTE	1.875	12/31/19	2.016	50,000	714	1,968,329.16	2.018
	TR	NOTE	1.875	12/31/19	1.956	50,000	725	1,940,176.10	1.956
	TR	NOTE	1.875	12/31/19	1.956	50,000	725	1,940,176.10	1.956
	TR	NOTE	1.875	12/31/19	1.917	50,000	727	1,908,246.28	1.918
	TR	NOTE	1.875	12/31/19	1.917	50,000	727	1,908,246.28	1.918
	TR	NOTE	1.875	12/31/19	1.917	50,000	727	1,908,246.28	1.918
	TR	NOTE	1.875	12/31/19	1.917	50,000	727	1,908,246.28	1.918
	TR	NOTE	1.875	12/31/19	1.915	50,000	728	1,908,882.94	1.916
	TR	NOTE	1.875	12/31/19	1.915	50,000	728	1,908,882.94	1.916
	TR	NOTE	1.875	12/31/19	1.915	50,000	728	1,908,882.94	1.916
12/31/19	**PURCHASES**								
	CP	MUFG BK		03/11/20	1.820	50,000			
	CP	MUFG BK		03/11/20	1.820	50,000			
	TR	BILL		02/25/20	1.465	50,000			
	TR	BILL		02/25/20	1.465	50,000			
	TR	BILL		02/25/20	1.465	50,000			
	TR	NOTE	1.625	12/31/21	1.571	50,000			
	TR	NOTE	1.625	12/31/21	1.571	50,000			
	TR	NOTE	1.625	12/31/21	1.579	50,000			
	TR	NOTE	1.625	12/31/21	1.579	50,000			
	TR	NOTE	1.625	12/31/21	1.579	50,000			

FOOTNOTES

a/ The abbreviations indicate the type of security purchased, sold, or redeemed:

BA	Bankers Acceptances
BN	Bank Notes
CB	Corporate Bonds
CB FR	Floating Rate Corporate Bonds
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
CP	Commercial Paper
DEB	Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Federal Agricultural Mortgage Corporation (FAMC), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD),Inter-American Development Bank (IADB), International Finance Corporation (IFC).
DEB-CL	Federal/Supranational Agency Callable Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DEB FR	Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DN	Federal/Supranational Agency Discount Notes- FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
TR	U.S. Treasury Bills, Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

e/ Securities were purchased and sold as of the same date

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	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
New Omni Bank, NA	12/04/19	1.590	8,000,000.00	06/03/20
New Omni Bank, NA	12/11/19	1.530	8,000,000.00	06/10/20
BAKERSFIELD				
Mission Bank	12/18/19	1.560	15,000,000.00	03/18/20
Strata Federal Credit Union	07/25/19	2.050	4,500,000.00	01/23/20
BREA				
American First Credit Union	10/04/19	1.760	23,000,000.00	04/03/20
American First Credit Union	12/11/19	1.560	27,000,000.00	06/10/20
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
Pacific Western Bank	12/11/19	1.530	40,000,000.00	06/10/20
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
Northern California National Bank	12/18/19	1.560	5,000,000.00	03/18/20
Northern California National Bank	12/18/19	1.560	5,000,000.00	06/17/20
Tri Counties Bank	12/04/19	1.580	15,000,000.00	03/04/20
Tri Counties Bank	12/04/19	1.590	15,000,000.00	06/03/20
DIAMOND BAR				
Prospectors Federal Credit Union	12/05/19	1.580	4,000,000.00	06/04/20
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	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
US Metro Bank	12/11/19	1.530	10,000,000.00	06/10/20
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
Community West Bank	12/06/19	1.570	10,000,000.00	06/05/20
HUNTINGTON BEACH				
Nuvision Federal Credit Union	11/07/19	1.600	25,000,000.00	02/06/20
IRVINE				
Banc of California, NA	10/17/19	1.690	100,000,000.00	01/16/20
Banc of California, NA	12/05/19	1.620	50,000,000.00	03/05/20
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	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
CommerceWest Bank	12/06/19	1.550	5,000,000.00	03/06/20
Commercial Bank of California	10/24/19	1.670	1,000,000.00	01/23/20
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
First Foundation Bank	12/11/19	1.560	22,000,000.00	06/10/20
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	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
Pacific Premier Bank	12/05/19	1.570	25,000,000.00	03/05/20
Pacific Premier Bank	12/12/19	1.540	100,000,000.00	03/12/20
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	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
Bank of Hope	12/06/19	1.570	75,000,000.00	03/06/20
Commonwealth Business Bank	12/12/19	1.560	12,000,000.00	03/12/20
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	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
Manufacturers Bank	12/05/19	1.590	50,000,000.00	03/05/20
Mission Valley Bank	11/06/19	1.550	10,000,000.00	05/06/20
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
Open Bank	12/05/19	1.560	10,000,000.00	06/04/20
Open Bank	12/11/19	1.530	10,000,000.00	06/10/20
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
Pacific City Bank	12/18/19	1.560	20,000,000.00	03/18/20
State Bank of India (California)	11/06/19	1.530	20,000,000.00	02/05/20
MONTEREY				
1st Capital Bank	12/05/19	1.590	1,000,000.00	03/05/20
OAKLAND				
Beneficial State Bank	07/12/19	2.080	25,000,000.00	01/10/20
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
California Bank of Commerce	12/06/19	1.570	10,000,000.00	06/05/20
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	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
Malaga Bank	12/11/19	1.520	20,000,000.00	03/11/20
Malaga Bank	12/20/19	1.550	28,000,000.00	03/20/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA				
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
American Plus Bank, NA	12/05/19	1.560	7,000,000.00	06/04/20
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	10/30/19	1.620	20,000,000.00	01/29/20
EverTrust Bank	12/18/19	1.540	30,000,000.00	06/17/20
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
Wescom Central Credit Union	12/12/19	1.570	50,000,000.00	03/12/20
PORTERVILLE				
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
Bank of the Sierra	12/12/19	1.540	20,000,000.00	04/09/20
Bank of the Sierra	12/04/19	1.610	20,000,000.00	06/03/20
RANCHO CORDOVA				
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
American River Bank	12/05/19	1.600	7,500,000.00	03/05/20
American River Bank	12/12/19	1.580	7,000,000.00	06/11/20
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	11/20/19	1.590	4,000,000.00	05/20/20
Merchants Bank of Commerce	12/20/19	1.590	6,000,000.00	06/19/20
REDWOOD CITY				
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	12/06/19	1.550	20,000,000.00	03/06/20
Provident Credit Union	12/11/19	1.520	20,000,000.00	03/11/20
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	12/05/19	1.600	1,000,000.00	03/05/20
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	07/12/19	2.050	35,000,000.00	01/10/20
Five Star Bank	12/11/19	1.530	25,000,000.00	06/10/20
ROSEMEAD				
Pacific Alliance Bank	10/09/19	1.690	4,000,000.00	04/08/20
SAN DIEGO				
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
Axos Bank	12/04/19	1.580	25,000,000.00	03/04/20
Axos Bank	12/11/19	1.520	75,000,000.00	03/11/20
Bank of Southern California	10/23/19	1.640	14,500,000.00	04/22/20
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
California Coast Credit Union	12/04/19	1.580	25,000,000.00	03/04/20
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	12/13/19	1.550	10,000,000.00	06/12/20
Beacon Business Bank	10/18/19	1.650	2,000,000.00	01/17/20
Beacon Business Bank	12/13/19	1.570	3,000,000.00	03/13/20
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
Mission National Bank	12/11/19	1.530	3,500,000.00	06/10/20
SAN JOSE				
Meriwest Credit Union	10/17/19	1.660	55,000,000.00	04/16/20
Meriwest Credit Union	10/25/19	1.620	5,000,000.00	04/24/20
Technology Credit Union	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
Technology Credit Union	12/05/19	1.560	50,000,000.00	06/04/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
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				
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
Poppy Bank	12/04/19	1.590	50,000,000.00	06/03/20
Poppy Bank	12/11/19	1.530	72,000,000.00	06/10/20
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	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
Travis Credit Union	12/13/19	1.550	50,000,000.00	04/16/20
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 DECEMBER 2019			**4,736,240,000.00**	

BANK DEMAND DEPOSITS
DECEMBER 2019
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 425,787	$ 1,305,000	$ 2,171,263
2	424,321	960,000	1,373,241
3	407,393	1,065,000	1,376,586
4	339,473	885,000	2,623,685
5	414,935	970,000	2,731,468
6	468,744	1,120,000	2,239,111
7	468,744	1,120,000	2,239,111
8	468,744	1,120,000	2,239,111
9	334,180	1,020,000	2,684,008
10	421,692	930,000	2,055,482
11	413,287	980,000	3,511,982
12	412,282	1,005,000	1,967,926
13	437,227	1,080,000	3,072,693
14	437,227	1,080,000	3,072,693
15	437,227	1,080,000	3,072,693
16	375,550	930,000	2,262,916
17	437,475	865,000	1,461,440
18	413,965	870,000	1,406,734
19	393,865	1,030,000	1,402,964
20	420,394	970,000	2,023,864
21	420,394	970,000	2,023,864
22	420,394	970,000	2,023,864
23	451,708	1,040,000	1,578,580
24	427,945	940,000	1,373,552
25	427,945	940,000	1,373,552
26	449,703	1,005,000	1,683,650
27	429,932	1,005,000	1,856,358
28	429,932	1,005,000	1,856,358
29	429,932	1,005,000	1,856,358
30	378,717	1,025,000	1,929,559
31	435,279	990,000	1,578,701
AVERAGE DOLLAR DAYS	$421,109 a/	$1,009,032 b/	

a/ The prescribed bank balance for December was $417,232. This consisted of $305,181 in compensating balances for services, balances for uncollected funds of $112,481 and a deduction of $430 for December 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

1846

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on December 11, 2019, has determined and designated the amount of money available for deposit and investment as of December 6, 2019, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

a. Compensating Balance for Services $ 305,200,000

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

b. Interest Bearing 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)	12/9/2019	12/13/2019	$ 1,945,200,000	$ (2,832,000,000)	$ 4,777,200,000	$ 1,945,200,000
(2)	12/16/2019	12/20/2019	$ 2,634,000,000	$ (198,000,000)	$ 4,777,200,000	$ 4,579,200,000
(3)	12/23/2019	12/27/2019	$ (386,700,000)	$ (584,700,000)	$ 4,777,200,000	$ 4,192,500,000
(4)	12/30/2019	1/3/2020	$ (2,428,000,000)	$ (3,012,700,000)	$ 4,777,200,000	$ 1,764,500,000
(5)	1/6/2020	1/10/2020	$ (408,100,000)	$ (3,420,800,000)	$ 4,777,200,000	$ 1,356,400,000
(6)	1/13/2020	1/17/2020	$ 9,227,700,000	$ 5,806,900,000	$ 4,777,200,000	$ 10,584,100,000
(7)	1/20/2020	1/24/2020	$ (147,000,000)	$ 5,659,900,000	$ 4,777,200,000	$ 10,437,100,000
(8)	1/27/2020	1/31/2020	$ 412,800,000	$ 6,072,700,000	$ 4,777,200,000	$ 10,849,900,000
(9)	2/3/2020	2/7/2020	$ (95,100,000)	$ 5,977,600,000	$ 4,777,200,000	$ 10,754,800,000
(10)	2/10/2020	2/14/2020	$ (1,418,400,000)	$ 4,559,200,000	$ 4,777,200,000	$ 9,336,400,000
(11)	2/17/2020	2/21/2020	$ 801,700,000	$ 5,360,900,000	$ 4,777,200,000	$ 10,138,100,000

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 $ 305,200,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chair

Member

Member

Dated: December 11, 2019
* Government Code

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 01/31/20
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	$39,446,651.53
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,379,340.35
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	40,824.02
	LAIF TOTAL	$42,866,815.90

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 01/31/20
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
02/03/20	FEDERAL FARM CREDIT BK	112797	FFCB 2.04 (CALLABLE)	2.040	02/03/27	100.000	$25,000,000.00	$25,000,000.00	$0.00
02/04/20	FEDERAL FARM CREDIT BK	112798	FFCB 2.00 (CALLABLE)	2.000	02/04/26	100.000	$25,000,000.00	$25,000,000.00	$0.00
02/06/20	FEDERAL FARM CREDIT BK	112799	FFCB 2.00 (CALLABLE)	2.000	02/04/26	100.000	$25,000,000.00	$25,000,000.00	$2,777.78
02/04/20	FEDERAL FARM CREDIT BK	112813	FFCB 2.00 (CALLABLE)	2.000	02/04/26	100.000	$25,000,000.00	$25,000,000.00	$0.00
02/03/20	SHEFFIELD RECEIVABLES CORP	112804	SHEFFIELD RECEIVABLES CORP CP	1.630	03/06/20	99.855	$50,000,000.00	$49,927,555.56	$0.00
02/03/20	ATLANTIC ASSET SEC LLC	112812	ATLANTIC ASSET SEC LLC CP	1.620	03/06/20	99.856	$50,000,000.00	$49,928,000.00	$0.00
					PSI Non-Trading Total		**$200,000,000.00**	**$199,855,555.56**	**$2,777.78**
						Totals	**$200,000,000.00**	**$199,855,555.56**	**$2,777.78**