COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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KEITH KNOX
TREASURER AND TAX COLLECTOR

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

March 31, 2020

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

FROM: Keith Knox
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF FEBRUARY 2020**

The Report of Investments for the month of February 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 February 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 FEBRUARY 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 FEBRUARY 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 FEBRUARY 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 FEBRUARY 29, 2020

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 2/29/20		
At Cost	$ 32,429,005,300	$ 119,062,417
At Market	$ 32,506,836,541	$ 122,317,902
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	10.02%	16.80%
United States Government and Agency Obligations	60.96%	44.25%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	28.54%	0.00%
Municipal Obligations	0.17%	2.95%
Corporate and Deposit Notes	0.31%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	36.00%
1-60 days	38.07%	0.00%
61 days-1 year	14.57%	52.80%
Over 1 year	47.36%	47.20%
Weighted Average Days to Maturity	683	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF FEBRUARY 29, 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 February 29, 2020:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1+	P-1	F1	28.54%
Corporate and Deposit Notes	-	-	-	0.00%
	AA-	Aa3	A+	0.31%
Los Angeles County Securities	AA+	Aa1	AA+	0.17%
Negotiable Certificates of Deposit	A-1	P-1	F1	10.02%
U.S. Agency Securities	AA+	Aaa	AAA	57.74%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.30%
U.S. Treasury Bills	AA+	Aaa	AAA	2.92%
				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
FEBRUARY 29, 2020

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 2/29/20	$ 32,429,005,300
Market Value at 2/29/20	$ 32,506,836,541
Average Daily Balance	$ 32,450,931,714
Gains and Losses:	
For the Month	$ 339,063
For the Past 12 Months	$ 2,412,345
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 48,952,476
Earnings for the Past 12 Months	$ 634,025,993
Earnings Rate for the Month	1.89%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF FEBRUARY 29, 2020

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	46,416,260.11	
Bank of the West - Concentration	$	75,584,584.00	(A)
Citibank - Concentration	$	1,810.22	
JP Morgan Chase - Concentration	$	82,286,058.88	(B)
Union Bank- Concentration	$	1,147,235.66	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	205,435,948.87	

(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) $78.06 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR FEBRUARY 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 February 2020

Total Deposits	$ 3,935,822,464.22
Total Disbursements	$ 5,396,813,704.77
Discretionary Funds Liquidity Withdrawal Ratio:	
As of February 29, 2020	1.61

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
March	$ 9,017,078,000.00	$ 6,078,100,000.00	$ 5,354,000,000.00	$ 9,741,178,000.00
April	$ 3,336,792,000.00	$ 9,392,500,000.00	$ 6,164,100,000.00	$ 16,306,370,000.00
May	$ 1,474,061,000.00	$ 3,677,200,000.00	$ 6,073,300,000.00	$ 15,384,331,000.00
June	$ 858,030,000.00	$ 4,422,200,000.00	$ 6,614,000,000.00	$ 14,050,561,000.00
July	$ 177,800,000.00	$ 3,596,600,000.00	$ 7,337,300,000.00	$ 10,487,661,000.00
August	$ 282,000,000.00	$ 3,118,700,000.00	$ 4,917,600,000.00	$ 8,970,761,000.00

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 February 2020, the Treasurer placed $125.27 million in the Bank of the West Money Market Plus Account and $120.71 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 $78.06 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 FEBRUARY 2020
COMPLIANCE REPORT

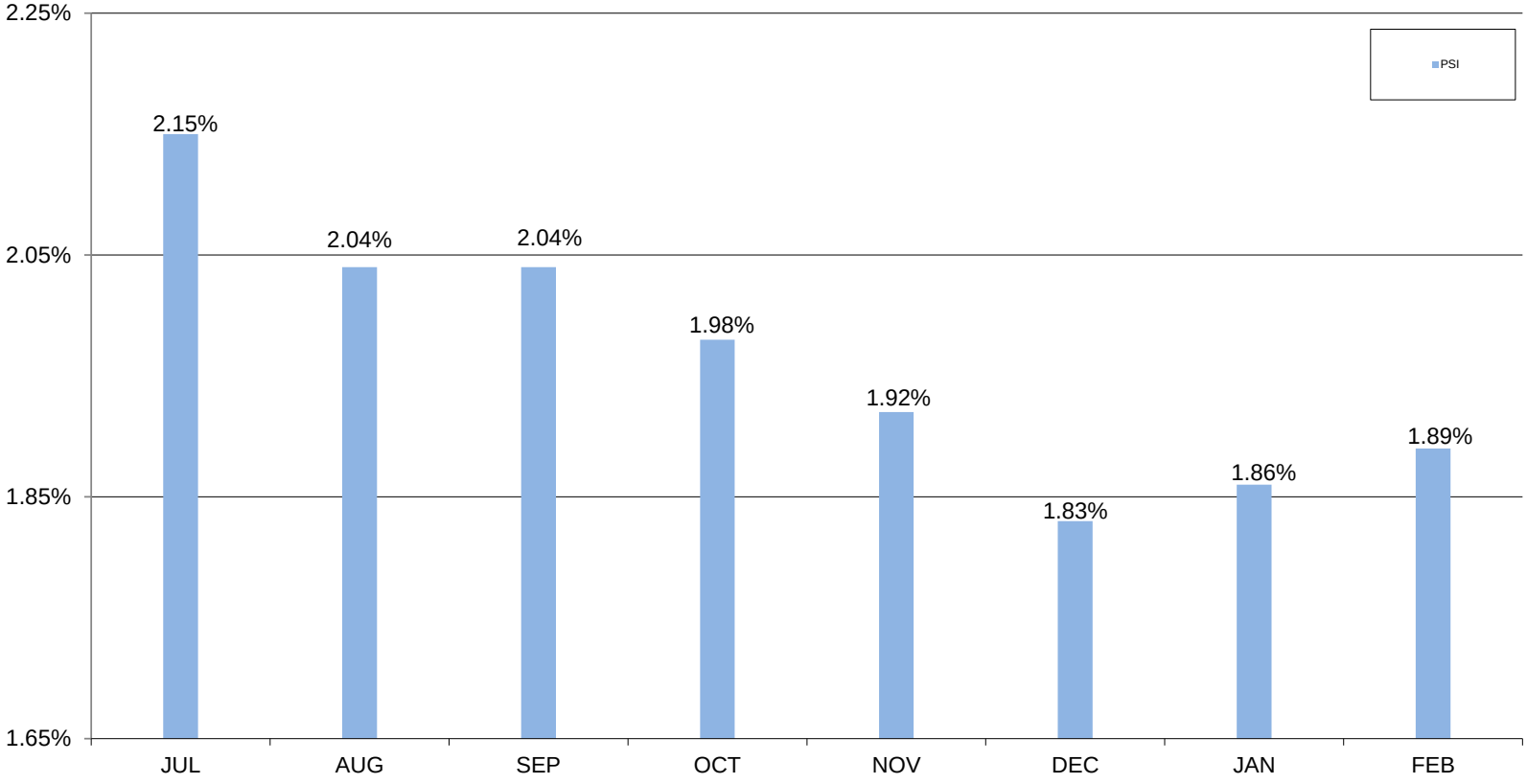
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of February 2020

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 2/29/2020
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
2/1/2020	$ 33,729,884,581.41	$ 119,061,246.36
2/2/2020	33,729,884,581.41	119,061,246.36
2/3/2020	33,370,638,263.56	119,061,246.36
2/4/2020	33,348,612,667.61	119,061,246.36
2/5/2020	32,900,791,122.94	119,061,246.36
2/6/2020	32,830,551,273.29	118,561,246.36
2/7/2020	32,573,929,614.72	118,887,884.36
2/8/2020	32,573,929,614.72	118,887,884.36
2/9/2020	32,573,929,614.72	118,887,884.36
2/10/2020	32,464,511,297.68	119,062,446.86
2/11/2020	32,441,548,140.96	119,062,446.86
2/12/2020	32,452,572,439.26	119,062,446.86
2/13/2020	32,477,071,025.15	119,062,446.86
2/14/2020	32,213,916,409.55	119,062,446.86
2/15/2020	32,213,916,409.55	119,062,446.86
2/16/2020	32,213,916,409.55	119,062,446.86
2/17/2020	32,213,916,409.55	119,062,446.86
2/18/2020	32,087,177,991.98	119,062,446.86
2/19/2020	32,259,876,925.09	119,062,446.86
2/20/2020	31,940,803,064.16	119,062,446.86
2/21/2020	31,869,025,164.07	119,062,446.86
2/22/2020	31,869,025,164.07	119,062,446.86
2/23/2020	31,869,025,164.07	119,062,446.86
2/24/2020	31,806,478,062.71	119,062,446.86
2/25/2020	31,967,457,750.50	119,062,446.86
2/26/2020	31,902,744,613.33	119,062,446.86
2/27/2020	32,333,409,644.44	119,062,446.86
2/28/2020	32,419,470,992.47	119,062,446.86
2/29/2020	32,429,005,300.10	119,062,417.31
	$ 32,450,931,714.23	**$ 119,026,897.89**

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



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 2/29/2020 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$34,752,890	$175,797
Gains (Losses) on Sales/Calls of Non-Trading Securities.	19,397	-
Gains (Losses) on Sales of Trading Securities.	319,666	
Amortization/Accretion	13,860,523	(30)
Total Revenues	$48,952,476	$175,767
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	2,946
	-	$2,946
NET INCOME	$48,952,476	$172,821

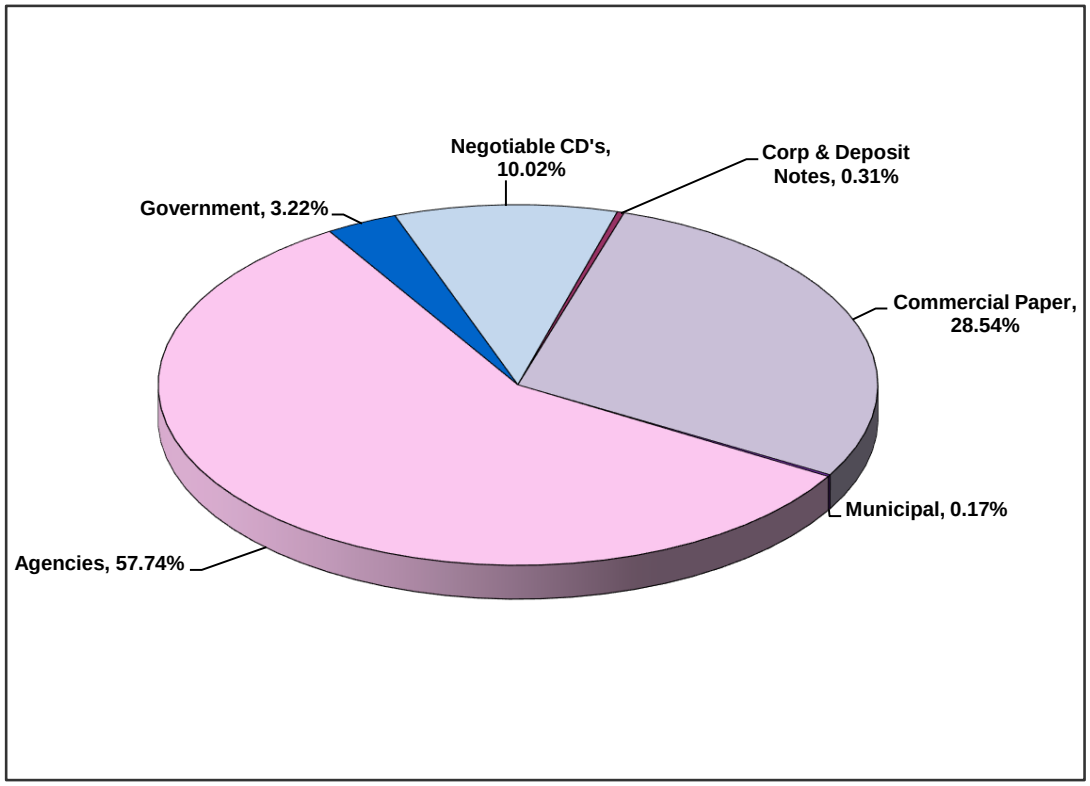
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of February 29, 2020
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	50.52%	
Los Angeles County and Related Entities	40.44%	
Consolidated Sanitation Districts		3.10%
Metropolitan Transportation Authority		0.85%
Miscellaneous Agencies Pooled Investments		2.17%
South Coast Air Quality Management District		2.51%
Miscellaneous		0.01%
Subtotal	90.96%	8.64%
County Bond Proceeds and Repayment Funds		0.40%
Grand Total	90.96%	9.04%

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



	In Thousands
Negotiable CD's	3,250,013
Corp & Deposit Notes	101,859
Bankers Acceptance	-
Commercial Paper	9,254,543
Municipal	55,000
Agencies	18,721,820
Other	-
Government	1,045,770
Total	$ 32,429,005

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: February 1, 2020 to February 29, 2020
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	112797	FFCB 2.04 (CALLABLE	02/03/20	02/03/27	2.04	25,000,000.00	25,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	112798	FFCB 2.00 (CALLABLE	02/04/20	02/04/26	2.00	25,000,000.00	25,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112799	FFCB 2.00 (CALLABLE	02/06/20	02/04/26	2.00	25,000,000.00	25,000,000.00	2,777.78	CITIBANK	PIPER JAFFRAY & CO
NTRD	112813	FFCB 2.00 (CALLABLE	02/04/20	02/04/26	2.00	25,000,000.00	25,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112980	FFCB 1.56 (CALLABLE	02/28/20	02/28/22	1.56	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
	FFCB TOTAL					**150,000,000.00**	**150,000,000.00**	**2,777.78**		
NTRD	112982	FHLB D-N	02/25/20	03/20/20	1.56	50,000,000.00	49,948,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	112983	FHLB D-N	02/25/20	03/20/20	1.56	11,000,000.00	10,988,560.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	112984	FHLB D-N	02/25/20	04/03/20	1.57	50,000,000.00	49,917,402.78	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112991	FHLB D-N	02/26/20	04/02/20	1.56	49,923,000.00	49,845,120.12	0.00	CITIBANK	LOOP CAP MKTS LLC
	FHLD TOTAL					**160,923,000.00**	**160,699,082.90**	**0.00**		
NTRD	112901	FHLMC 1.50	02/14/20	02/12/25	1.50	25,000,000.00	24,980,750.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112981	FHLMC 1.55 (CALLABL	02/28/20	08/26/21	1.55	50,000,000.00	50,000,000.00	4,305.56	CITIBANK	PIPER SANDLER COMPANIES
NTRD	112990	FHLMC 1.625 (CALLAB	02/28/20	02/28/24	1.63	25,000,000.00	25,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
	FHLMC (S) TOTAL					**100,000,000.00**	**99,980,750.00**	**4,305.56**		
NTRD	112804	SHEFFIELD RECEIVABL	02/03/20	03/06/20	1.63	50,000,000.00	49,927,555.56	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112812	ATLANTIC ASSET SEC	02/03/20	03/06/20	1.62	50,000,000.00	49,928,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112814	SHEFFIELD RECEIVABL	02/03/20	03/09/20	1.62	50,000,000.00	49,921,250.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	112815	AUTOBAHN FUNDING CO	02/03/20	03/06/20	1.59	50,000,000.00	49,929,333.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112816	AUTOBAHN FUNDING CO	02/03/20	03/10/20	1.60	20,000,000.00	19,968,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112817	CIESCO LLC CP	02/03/20	05/01/20	1.66	13,516,000.00	13,461,155.08	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112821	CANCARA ASSET SEC L	02/04/20	05/01/20	1.69	50,000,000.00	49,795,791.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112822	CREDIT AGRICOLE CIB	02/04/20	02/05/20	1.57	50,000,000.00	49,997,819.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112823	CREDIT AGRICOLE CIB	02/04/20	02/05/20	1.57	50,000,000.00	49,997,819.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112824	TOYOTA MOTOR CREDIT	02/04/20	03/10/20	1.64	25,000,000.00	24,960,138.89	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	112825	THUNDER BAY FUNDING	02/04/20	03/12/20	1.63	10,100,000.00	10,083,079.69	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112826	AUTOBAHN FUNDING CO	02/04/20	03/10/20	1.60	40,000,000.00	39,937,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	112827	NATIXIS NY BRANCH C	02/04/20	03/11/20	1.59	50,000,000.00	49,920,500.00	0.00	CITIBANK	UBS SEC LLC
NTRD	112828	ATLANTIC ASSET SEC	02/04/20	03/05/20	1.62	50,000,000.00	49,932,500.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112829	LA FAYETTE ASSET SE	02/04/20	03/04/20	1.62	10,658,000.00	10,644,091.31	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112831	SHEFFIELD RECEIVABL	02/06/20	03/11/20	1.62	50,000,000.00	49,923,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112833	SHEFFIELD RECEIVABL	02/05/20	03/11/20	1.63	25,000,000.00	24,960,381.94	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112834	CHARIOT FUNDING LLC	02/05/20	03/12/20	1.63	50,000,000.00	49,918,500.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112835	NATIXIS NY BRANCH C	02/05/20	03/13/20	1.59	50,000,000.00	49,918,291.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112836	PFIZER INC CP	02/05/20	04/27/20	1.63	25,750,000.00	25,654,395.97	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112837	PFIZER INC CP	02/05/20	05/05/20	1.62	9,336,000.00	9,298,189.20	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112841	REGENCY MARKETS NO.	02/06/20	03/04/20	1.66	50,000,000.00	49,937,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112842	REGENCY MARKETS NO.	02/06/20	03/04/20	1.66	39,327,000.00	39,278,037.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112843	REGENCY MARKETS NO.	02/06/20	03/05/20	1.64	50,000,000.00	49,936,222.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112844	CHARIOT FUNDING LLC	02/06/20	03/13/20	1.63	25,000,000.00	24,959,250.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112845	CHARIOT FUNDING LLC	02/06/20	03/09/20	1.63	50,000,000.00	49,927,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112846	CHARIOT FUNDING LLC	02/06/20	03/09/20	1.63	14,050,000.00	14,029,705.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112847	CREDIT AGRICOLE CIB	02/06/20	03/12/20	1.59	50,000,000.00	49,922,708.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112848	EMERSON ELECTRIC CO	02/06/20	03/06/20	1.57	38,568,000.00	38,519,222.19	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112850	LA FAYETTE ASSET SE	02/07/20	02/26/20	1.65	38,554,000.00	38,520,425.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112851	OLD LINE FUNDING LL	02/10/20	03/30/20	1.60	50,000,000.00	49,891,111.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112853	CHARIOT FUNDING LLC	02/07/20	03/09/20	1.62	50,000,000.00	49,930,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112854	ATLANTIC ASSET SEC	02/07/20	03/12/20	1.60	50,000,000.00	49,924,444.44	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112855	ATLANTIC ASSET SEC	02/07/20	02/21/20	1.61	50,000,000.00	49,968,791.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112856	CIESCO LLC CP	02/07/20	05/05/20	1.63	39,650,000.00	39,492,016.78	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	112857	SHEFFIELD RECEIVABL	02/07/20	03/13/20	1.62	25,000,000.00	24,960,625.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	112858	NATIXIS NY BRANCH C	02/07/20	03/13/20	1.59	50,000,000.00	49,922,708.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112859	LA FAYETTE ASSET SE	02/07/20	03/04/20	1.63	7,931,000.00	7,921,663.45	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112860	THUNDER BAY FUNDING	02/07/20	04/27/20	1.63	7,000,000.00	6,974,644.44	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112861	CIESCO LLC CP	02/07/20	04/22/20	1.66	12,004,000.00	11,962,486.17	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112862	CIESCO LLC CP	02/07/20	05/06/20	1.66	12,688,000.00	12,635,929.86	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112864	CHARIOT FUNDING LLC	02/10/20	03/10/20	1.65	38,045,000.00	37,994,431.85	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	112868	REGENCY MARKETS NO.	02/10/20	03/09/20	1.66	50,000,000.00	49,935,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112869	SHEFFIELD RECEIVABL	02/10/20	03/13/20	1.62	50,000,000.00	49,928,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112870	CHARIOT FUNDING LLC	02/10/20	03/16/20	1.62	50,000,000.00	49,921,250.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112871	SHEFFIELD RECEIVABL	02/10/20	03/17/20	1.63	50,000,000.00	49,918,500.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112872	SHEFFIELD RECEIVABL	02/10/20	03/16/20	1.63	50,000,000.00	49,920,763.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112873	CIESCO LLC CP	02/10/20	05/07/20	1.66	38,000,000.00	37,847,556.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112874	SHEFFIELD RECEIVABL	02/11/20	03/19/20	1.63	50,000,000.00	49,916,236.11	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	112875	CHARIOT FUNDING LLC	02/11/20	03/17/20	1.63	50,000,000.00	49,920,763.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112876	LA FAYETTE ASSET SE	02/11/20	03/31/20	1.60	49,967,000.00	49,858,182.98	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112877	MONT BLANC CAPITAL	02/11/20	05/14/20	1.65	46,015,000.00	45,818,861.06	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112878	CHARIOT FUNDING LLC	02/11/20	03/18/20	1.61	25,000,000.00	24,959,750.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112879	THUNDER BAY FUNDING	02/11/20	05/11/20	1.64	30,000,000.00	29,877,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112880	JUPITER SEC COMPANY	02/11/20	03/17/20	1.63	50,000,000.00	49,920,763.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112881	JUPITER SEC COMPANY	02/11/20	03/17/20	1.63	25,000,000.00	24,960,381.94	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112882	JUPITER SEC COMPANY	02/11/20	03/16/20	1.62	37,000,000.00	36,943,390.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112883	CIESCO LLC CP	02/11/20	05/06/20	1.66	5,736,000.00	5,713,518.07	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112884	CIESCO LLC CP	02/12/20	05/06/20	1.66	10,226,000.00	10,186,391.29	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112885	MONT BLANC CAPITAL	02/12/20	05/13/20	1.66	25,000,000.00	24,895,097.22	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	112886	SHEFFIELD RECEIVABL	02/12/20	03/24/20	1.61	25,000,000.00	24,954,159.72	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112887	SHEFFIELD RECEIVABL	02/12/20	03/18/20	1.60	50,000,000.00	49,922,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112888	NATIXIS NY BRANCH C	02/12/20	03/17/20	1.59	50,000,000.00	49,924,916.67	0.00	CITIBANK	UBS SEC LLC
NTRD	112889	CIESCO LLC CP	02/12/20	05/15/20	1.64	35,142,000.00	34,993,115.06	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112892	THUNDER BAY FUNDING	02/14/20	03/24/20	1.60	50,000,000.00	49,913,333.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112893	THUNDER BAY FUNDING	02/13/20	04/20/20	1.62	40,000,000.00	39,879,400.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112894	THUNDER BAY FUNDING	02/13/20	04/15/20	1.62	42,000,000.00	41,882,820.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112895	SHEFFIELD RECEIVABL	02/13/20	03/23/20	1.61	50,000,000.00	49,912,791.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112896	LA FAYETTE ASSET SE	02/13/20	04/15/20	1.62	48,121,000.00	47,986,742.41	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112897	CREDIT AGRICOLE CIB	02/13/20	02/19/20	1.57	50,000,000.00	49,986,916.67	0.00	CITIBANK	UBS SEC LLC
NTRD	112898	CREDIT AGRICOLE CIB	02/13/20	02/19/20	1.57	50,000,000.00	49,986,916.67	0.00	CITIBANK	UBS SEC LLC
NTRD	112899	NATIXIS NY BRANCH C	02/13/20	02/20/20	1.57	50,000,000.00	49,984,736.11	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC

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NTRD	112900	CIESCO LLC CP	02/13/20	05/13/20	1.65	12,821,000.00	12,768,113.38	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112903	REGENCY MARKETS NO.	02/14/20	03/16/20	1.65	50,000,000.00	49,928,958.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112904	MONT BLANC CAPITAL	02/14/20	03/16/20	1.62	36,900,000.00	36,848,524.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112905	LA FAYETTE ASSET SE	02/14/20	03/11/20	1.61	42,471,000.00	42,421,615.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112906	SHEFFIELD RECEIVABL	02/14/20	03/25/20	1.59	50,000,000.00	49,911,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112907	NATIXIS NY BRANCH C	02/14/20	03/19/20	1.59	50,000,000.00	49,924,916.67	0.00	CITIBANK	UBS SEC LLC
NTRD	112908	MERCK & CO INC CP	02/14/20	03/18/20	1.56	25,000,000.00	24,964,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112909	CREDIT AGRICOLE CIB	02/14/20	02/18/20	1.57	42,568,000.00	42,560,574.25	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112912	REGENCY MARKETS NO.	02/18/20	03/16/20	1.64	49,719,000.00	49,657,845.63	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112913	SHEFFIELD RECEIVABL	02/18/20	03/23/20	1.58	50,000,000.00	49,925,388.89	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	112914	REGENCY MARKETS NO.	02/18/20	03/16/20	1.65	50,000,000.00	49,938,125.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112915	REGENCY MARKETS NO.	02/18/20	03/16/20	1.65	25,000,000.00	24,969,062.50	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112916	CANCARA ASSET SEC L	02/18/20	05/18/20	1.64	50,000,000.00	49,795,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112917	LA FAYETTE ASSET SE	02/18/20	03/19/20	1.61	25,000,000.00	24,966,458.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112918	ATLANTIC ASSET SEC	02/18/20	03/17/20	1.62	50,000,000.00	49,937,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	112919	MERCK & CO INC CP	02/18/20	03/19/20	1.56	25,000,000.00	24,967,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112920	LA FAYETTE ASSET SE	02/18/20	03/30/20	1.62	19,972,000.00	19,935,151.66	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112921	CREDIT AGRICOLE CIB	02/18/20	03/20/20	1.56	50,000,000.00	49,932,833.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112922	MONT BLANC CAPITAL	02/18/20	06/11/20	1.62	42,744,000.00	42,524,723.28	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	112923	EMERSON ELECTRIC CO	02/18/20	04/16/20	1.56	31,115,000.00	31,036,797.63	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112925	PFIZER INC CP	02/19/20	05/20/20	1.60	50,000,000.00	49,797,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112926	LA FAYETTE ASSET SE	02/19/20	03/24/20	1.61	20,000,000.00	19,969,588.89	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112927	ATLANTIC ASSET SEC	02/20/20	03/20/20	1.61	50,000,000.00	49,935,152.78	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	112928	AUTOBAHN FUNDING CO	02/19/20	03/23/20	1.59	50,000,000.00	49,927,125.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112929	REGENCY MARKETS NO.	02/19/20	03/19/20	1.64	50,000,000.00	49,933,944.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112930	SHEFFIELD RECEIVABL	02/19/20	03/27/20	1.59	50,000,000.00	49,918,291.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112931	PFIZER INC CP	02/19/20	05/20/20	1.60	50,000,000.00	49,797,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112932	ATLANTIC ASSET SEC	02/19/20	03/10/20	1.61	50,000,000.00	49,955,277.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112933	ATLANTIC ASSET SEC	02/19/20	03/10/20	1.61	25,000,000.00	24,977,638.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112934	CREDIT AGRICOLE CIB	02/19/20	02/20/20	1.57	50,000,000.00	49,997,819.44	0.00	CITIBANK	MISCHLER FINANCIAL

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NTRD	112935	CREDIT AGRICOLE CIB	02/19/20	02/20/20	1.57	50,000,000.00	49,997,819.44	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112936	NATIXIS NY BRANCH C	02/19/20	03/23/20	1.59	50,000,000.00	49,927,125.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112937	EMERSON ELECTRIC CO	02/19/20	04/20/20	1.56	50,000,000.00	49,867,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112938	EMERSON ELECTRIC CO	02/19/20	04/20/20	1.56	13,000,000.00	12,965,636.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112939	LA FAYETTE ASSET SE	02/19/20	03/13/20	1.62	20,000,000.00	19,979,300.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112940	NATIXIS NY BRANCH C	02/19/20	03/24/20	1.59	43,014,000.00	42,949,407.31	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112941	ATLANTIC ASSET SEC	02/20/20	03/20/20	1.61	50,000,000.00	49,935,152.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112942	ATLANTIC ASSET SEC	02/20/20	03/20/20	1.61	50,000,000.00	49,935,152.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112943	CREDIT AGRICOLE CIB	02/20/20	03/24/20	1.57	50,000,000.00	49,928,041.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112944	CREDIT AGRICOLE CIB	02/20/20	02/21/20	1.56	50,000,000.00	49,997,833.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112945	CREDIT AGRICOLE CIB	02/20/20	02/21/20	1.56	50,000,000.00	49,997,833.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112950	SHEFFIELD RECEIVABL	02/21/20	03/24/20	1.59	50,000,000.00	49,929,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112951	THUNDER BAY FUNDING	02/21/20	05/15/20	1.63	50,000,000.00	49,809,833.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112952	THUNDER BAY FUNDING	02/21/20	05/15/20	1.63	25,000,000.00	24,904,916.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112953	UNILEVER CAPITAL CO	02/21/20	04/14/20	1.57	50,000,000.00	49,884,430.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112954	UNILEVER CAPITAL CO	02/21/20	04/14/20	1.57	2,000,000.00	1,995,377.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112955	AUTOBAHN FUNDING CO	02/21/20	03/24/20	1.59	20,000,000.00	19,971,733.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112956	TOYOTA MOTOR CREDIT	02/21/20	04/20/20	1.62	50,000,000.00	49,867,250.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	112957	NATIXIS NY BRANCH C	02/21/20	03/30/20	1.59	50,000,000.00	49,916,083.33	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	112958	CHARIOT FUNDING LLC	02/21/20	02/24/20	1.60	43,935,000.00	43,929,142.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112961	THUNDER BAY FUNDING	02/24/20	05/22/20	1.63	45,000,000.00	44,820,700.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112962	THUNDER BAY FUNDING	02/25/20	03/25/20	1.60	50,000,000.00	49,935,555.56	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112963	OLD LINE FUNDING LL	02/26/20	03/31/20	1.60	50,000,000.00	49,924,444.44	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	112966	JUPITER SEC COMPANY	02/24/20	03/31/20	1.60	50,000,000.00	49,920,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112967	CHARIOT FUNDING LLC	02/24/20	03/31/20	1.60	50,000,000.00	49,920,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112968	AUTOBAHN FUNDING CO	02/24/20	03/27/20	1.60	50,000,000.00	49,928,888.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112969	AUTOBAHN FUNDING CO	02/24/20	03/27/20	1.60	15,000,000.00	14,978,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112970	CHARIOT FUNDING LLC	02/24/20	03/30/20	1.60	50,000,000.00	49,922,222.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	112971	JUPITER SEC COMPANY	02/24/20	03/30/20	1.59	50,000,000.00	49,922,708.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112972	CRC FUNDING LLC CP	02/24/20	06/04/20	1.57	46,356,000.00	46,151,814.70	0.00	CITIBANK	GREAT PACIFIC SEC

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NTRD	112973	CANCARA ASSET SEC L	02/25/20	03/27/20	1.60	50,000,000.00	49,931,111.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112974	CANCARA ASSET SEC L	02/25/20	03/27/20	1.60	50,000,000.00	49,931,111.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112975	OLD LINE FUNDING LL	02/25/20	04/15/20	1.60	50,000,000.00	49,888,888.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112976	OLD LINE FUNDING LL	02/25/20	04/16/20	1.59	50,000,000.00	49,887,375.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112977	OLD LINE FUNDING LL	02/26/20	04/01/20	1.60	50,000,000.00	49,922,222.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	112985	CREDIT AGRICOLE CIB	02/25/20	03/20/20	1.57	50,000,000.00	49,947,666.67	0.00	CITIBANK	UBS SEC LLC
NTRD	112986	CREDIT AGRICOLE CIB	02/25/20	03/20/20	1.57	50,000,000.00	49,947,666.67	0.00	CITIBANK	UBS SEC LLC
NTRD	112987	CHARIOT FUNDING LLC	02/25/20	04/01/20	1.59	50,000,000.00	49,920,500.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112992	JUPITER SEC COMPANY	02/26/20	04/03/20	1.60	50,000,000.00	49,917,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	112993	JUPITER SEC COMPANY	02/26/20	04/01/20	1.59	50,000,000.00	49,922,708.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	112994	MERCK & CO INC CP	02/26/20	04/03/20	1.56	50,000,000.00	49,919,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112995	CREDIT AGRICOLE CIB	02/26/20	03/20/20	1.57	50,000,000.00	49,949,847.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112996	SHEFFIELD RECEIVABL	02/27/20	04/01/20	1.58	50,000,000.00	49,925,388.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	112998	CREDIT AGRICOLE CIB	02/27/20	02/28/20	1.56	50,000,000.00	49,997,833.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	112999	CREDIT AGRICOLE CIB	02/27/20	02/28/20	1.56	50,000,000.00	49,997,833.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113000	CREDIT AGRICOLE CIB	02/27/20	02/28/20	1.56	50,000,000.00	49,997,833.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113001	PEPSICO INC CP	02/27/20	04/24/20	1.55	30,000,000.00	29,926,375.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113002	PEPSICO INC CP	02/27/20	04/27/20	1.55	25,910,000.00	25,843,065.83	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113003	MERCK & CO INC CP	02/27/20	03/31/20	1.56	50,000,000.00	49,928,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113004	ATLANTIC ASSET SEC	02/27/20	03/25/20	1.60	50,000,000.00	49,940,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	113005	LA FAYETTE ASSET SE	02/27/20	03/25/20	1.61	25,000,000.00	24,969,812.50	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113006	CIESCO LLC CP	02/27/20	04/01/20	1.55	50,000,000.00	49,926,805.56	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113007	CIESCO LLC CP	02/27/20	04/30/20	1.55	50,000,000.00	49,864,375.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113011	CANCARA ASSET SEC L	02/28/20	03/25/20	1.60	32,500,000.00	32,462,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113012	OLD LINE FUNDING LL	02/28/20	04/07/20	1.45	40,000,000.00	39,937,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113013	MERCK & CO INC CP	02/28/20	04/15/20	1.44	50,000,000.00	49,906,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113014	CIESCO LLC CP	02/28/20	04/30/20	1.44	25,000,000.00	24,938,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113015	SHEFFIELD RECEIVABL	02/28/20	04/02/20	1.50	50,000,000.00	49,929,166.67	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113016	ATLANTIC ASSET SEC	02/28/20	04/02/20	1.45	30,000,000.00	29,958,916.67	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113017	CANCARA ASSET SEC L	02/28/20	04/14/20	1.55	15,000,000.00	14,970,291.67	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	113018	CREDIT AGRICOLE CIB	02/28/20	03/06/20	1.57	50,000,000.00	49,984,736.11	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113019	AUTOBAHN FUNDING CO	02/28/20	03/02/20	1.62	50,000,000.00	49,993,250.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113020	AUTOBAHN FUNDING CO	02/28/20	03/02/20	1.62	6,300,000.00	6,299,149.50	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
	CPD TOTAL					**6,685,709,000.00**	**6,674,480,985.13**	**0.00**		
NTRD	112997	J.P.MORGAN CHASE BA	02/28/20	02/28/23	1.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
	CORP BK NT STEP (S) TOTAL					**50,000,000.00**	**50,000,000.00**	**0.00**		
NTRD	112838	MUFG UNION BANK NA	02/05/20	03/12/20	1.58	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	112910	MUFG UNION BANK NA	02/14/20	04/03/20	1.62	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	112978	MUFG UNION BANK NA	02/27/20	04/20/20	1.59	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	112979	MUFG UNION BANK NA	02/27/20	04/20/20	1.59	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	112818	NORDEA BANK ABP NY	02/03/20	03/09/20	1.58	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	112830	CREDIT AGRICOLE CIB	02/04/20	03/10/20	1.60	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112839	DNB BANK ASA NY CD	02/05/20	03/11/20	1.58	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	112840	CANADIAN IMP. BK OF	02/05/20	03/11/20	1.57	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	112849	BANK OF MONTREAL CH	02/06/20	05/01/20	1.62	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112865	BANK OF MONTREAL CH	02/10/20	03/16/20	1.61	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112890	BANK OF MONTREAL CH	02/12/20	03/18/20	1.60	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112891	CANADIAN IMP. BK OF	02/12/20	03/17/20	1.57	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	112902	DNB BANK ASA NY CD	02/14/20	03/18/20	1.58	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	112924	CANADIAN IMP. BK OF	02/18/20	03/19/20	1.57	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	112946	UBS AG STAMFORD CT	02/20/20	02/12/21	1.62	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	112947	NORDEA BANK ABP NY	02/20/20	03/24/20	1.58	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	112948	CANADIAN IMP. BK OF	02/20/20	03/23/20	1.57	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	112959	BANK OF MONTREAL CH	02/21/20	03/25/20	1.59	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES

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NTRD	112960	UBS AG STAMFORD CT	02/21/20	08/20/20	1.60	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	112989	DNB BANK ASA NY CD	02/27/20	03/20/20	1.57	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
	YANK CDS TOTAL					**800,000,000.00**	**800,000,000.00**	**0.00**		
NTRD-PSI TOTAL						**8,146,632,000.00**	**8,135,160,818.03**	**7,083.34**		
		PSI TOTAL				**8,146,632,000.00**	**8,135,160,818.03**	**7,083.34**		

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PHHPA	112832	FFCB 3.27 (CALLABLE	02/07/20	07/29/39	3.27	325,000.00	326,638.00	236.17	CITIBANK	PIPER SANDLER C
	FFCB TOTAL					**325,000.00**	**326,638.00**	**236.17**		
PHHPA	112863	FHLB 2.90 (CALLABLE	02/10/20	02/10/45	2.90	175,000.00	174,562.50	0.00	CITIBANK	J.P. MORGAN SEC
	FHLB TOTAL					**175,000.00**	**174,562.50**	**0.00**		
		SPI Total				**500,000.00**	**501,200.50**	**236.17**		
		SPI Total				**500,000.00**	**501,200.50**	**236.17**		

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02/11/20	NTRD	100950	FFCB 1.59	CALL	25,000,000.00	25,000,000.00	152,375.00	0.00	25,152,375.00
02/11/20	NTRD	103228	FFCB 1.65 (CALL	CALL	50,000,000.00	49,997,821.83	160,416.67	2,178.17	50,160,416.67
02/11/20	NTRD	103229	FFCB 1.65 (CALL	CALL	16,000,000.00	15,999,302.98	51,333.33	697.02	16,051,333.33
02/13/20	NTRD	109948	FFCB 2.87 (CALL	CALL	20,000,000.00	20,000,000.00	0.00	0.00	20,000,000.00
02/13/20	NTRD	109949	FFCB 2.87 (CALL	CALL	20,000,000.00	20,000,000.00	0.00	0.00	20,000,000.00
02/20/20	NTRD	110003	FFCB 2.92 (CALL	CALL	20,000,000.00	19,991,998.89	0.00	8,001.11	20,000,000.00
02/03/20	NTRD	111848	FFCB 2.32 (CALL	CALL	25,000,000.00	25,000,000.00	164,333.33	0.00	25,164,333.33
02/04/20	NTRD	111944	FFCB 2.22 (CALL	CALL	50,000,000.00	50,000,000.00	18,500.00	0.00	50,018,500.00
02/04/20	NTRD	111945	FFCB 2.22 (CALL	CALL	42,350,000.00	42,350,000.00	15,669.50	0.00	42,365,669.50
			FFCB TOTAL		**268,350,000.00**	**268,339,123.70**	**562,627.83**	**10,876.30**	**268,912,627.83**
02/03/20	NTRD	99751	FHLB 1.57 (CALL	CALL	25,000,000.00	25,000,000.00	102,486.11	0.00	25,102,486.11
02/24/20	NTRD	103047	FHLB 1.82 (CALL	CALL	50,000,000.00	50,000,000.00	227,500.00	0.00	50,227,500.00
02/05/20	NTRD	109805	FHLB 3.15 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
02/28/20	NTRD	111468	FHLB 2.15 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
02/28/20	NTRD	111469	FHLB 2.15 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
02/28/20	NTRD	111571	FHLB 2.15 (CALL	CALL	37,715,000.00	37,706,478.87	0.00	8,521.13	37,715,000.00
			FHLB TOTAL		**187,715,000.00**	**187,706,478.87**	**329,986.11**	**8,521.13**	**188,044,986.11**
02/14/20	NTRD	109846	FHLMC 3.00 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
02/28/20	NTRD	110046	FHLMC 2.875 (CA	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
02/28/20	NTRD	110047	FHLMC 2.94 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
			FHLMC TOTAL		**75,000,000.00**	**75,000,000.00**	**0.00**	**0.00**	**75,000,000.00**
2/26/2020	NTRD	103027	FNMA 1.85 (CALL	CALL	50,000,000.00	50,000,000.00	231,250.00	0.00	50,231,250.00
02/26/20	NTRD	103029	FNMA 1.85 (CALL	CALL	25,000,000.00	25,000,000.00	115,625.00	0.00	25,115,625.00
			FNMA TOTAL		**75,000,000.00**	**75,000,000.00**	**346,875.00**	**0.00**	**75,346,875.00**
NTRD-PSI Total					**606,065,000.00**	**606,045,602.57**	**1,239,488.94**	**19,397.43**	**607,304,488.94**

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
02/26/20	TRADE	103017	USTN 1.125	SALE	50,000,000.00	49,796,855.31	228,995.90	85,957.19	50,111,808.40
02/28/20	TRADE	103018	USTN 1.125	SALE	50,000,000.00	49,750,666.76	232,069.67	233,708.24	50,216,444.67
TRADE-PSI Total					**100,000,000.00**	**99,547,522.07**	**461,065.57**	**319,665.43**	**100,328,253.07**

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
02/06/20	PHHPA	101632	FFCB 3.00 (CALLABLE)	CALL	500,000.00	500,000.00	4,375.00	0.00	504,375.00
			FFCB TOTAL		**500,000.00**	**500,000.00**	**4,375.00**	**0.00**	**504,375.00**
SPI Total					**500,000.00**	**500,000.00**	**4,375.00**	**0.00**	**504,375.00**

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Comparison of Investment Cost to Market Value
As of February 29, 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	3,250,013,145.48	3,251,383,500.00	$1,370,354.52	20,000,000.00	20,046,800.00	$46,800.00
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	9,254,543,175.46	9,254,071,395.04	($471,780.42)	0.00	0.00	$0.00
Governments	1,045,769,613.07	1,048,050,500.00	$2,280,886.93	0.00	0.00	$0.00
Agencies	18,721,820,624.36	18,795,483,806.81	$73,663,182.45	52,685,601.41	55,894,286.34	$3,208,684.93
Municipals	55,000,000.00	55,000,000.00	$0.00	3,510,000.00	3,510,000.00	$0.00
Corp. & Deposit Notes	101,858,741.73	102,847,339.20	$988,597.47	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	$32,429,005,300.10	$32,506,836,541.05	$77,831,240.95	$119,062,417.31	$122,317,902.24	$3,255,484.93

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.

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Market Pricing Exceptions
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There were no Market Pricing Exceptions

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Treasurer Portfolio Compared to Market Value

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Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
100680	FFCB 1.62 (CALLABLE	1.6200	02/17/21	50,000,000.00	49,990,328.77	50,001,500.00
100817	FFCB 1.65 (CALLABLE	1.6500	03/01/21	12,390,000.00	12,388,761.65	12,390,371.70
100818	FFCB 1.65 (CALLABLE	1.6500	03/01/21	19,410,000.00	19,408,060.07	19,410,582.30
101152	FFCB 1.62 (CALLABLE	1.6200	04/12/21	50,000,000.00	50,000,000.00	50,001,500.00
101154	FFCB 1.40 (CALLABLE	1.4000	04/07/20	50,000,000.00	50,000,000.00	50,000,500.00
101156	FFCB 1.62 (CALLABLE	1.6200	04/12/21	25,000,000.00	25,000,000.00	25,000,750.00
101159	FFCB 1.40 (CALLABLE	1.4000	04/07/20	50,000,000.00	49,999,366.87	50,000,500.00
101210	FFCB 1.40 (CALLABLE	1.4000	04/07/20	50,000,000.00	50,000,000.00	50,000,500.00
101277	FFCB 1.68 (CALLABLE	1.6800	04/12/21	25,000,000.00	24,994,427.71	25,000,750.00
101295	FFCB 1.40 (CALLABLE	1.4000	04/13/20	25,000,000.00	25,000,000.00	25,000,000.00
101296	FFCB 1.40 (CALLABLE	1.4000	04/13/20	25,000,000.00	25,000,000.00	25,000,000.00
101300	FFCB 1.40 (CALLABLE	1.4000	04/13/20	50,000,000.00	50,000,000.00	50,000,000.00
101324	FFCB 1.68 (CALLABLE	1.6800	04/12/21	33,600,000.00	33,593,998.79	33,601,008.00
101325	FFCB 1.68 (CALLABLE	1.6800	04/12/21	35,500,000.00	35,490,092.90	35,501,065.00
101349	FFCB 1.62 (CALLABLE	1.6200	04/20/21	50,000,000.00	49,990,909.08	50,001,000.00
101354	FFCB 1.62 (CALLABLE	1.6200	04/20/21	25,000,000.00	24,994,318.18	25,000,500.00
101356	FFCB 1.68 (CALLABLE	1.6800	04/12/21	26,440,000.00	26,434,087.31	26,440,793.20
101400	FFCB 1.62 (CALLABLE	1.6200	04/20/21	30,000,000.00	29,991,131.52	30,000,600.00
101408	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	25,000,250.00
101410	FFCB 1.42 (CALLABLE	1.4200	04/27/20	10,900,000.00	10,900,000.00	10,900,109.00
101411	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	25,000,250.00
101412	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	25,000,250.00
101413	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	25,000,250.00
101424	FFCB 1.40 (CALLABLE	1.4000	04/13/20	46,645,000.00	46,642,231.56	46,645,000.00
101448	FFCB 1.70 (CALLABLE	1.7000	05/03/21	25,000,000.00	24,994,140.19	25,001,000.00
101449	FFCB 1.70 (CALLABLE	1.7000	05/03/21	25,000,000.00	24,994,140.19	25,001,000.00
101454	FFCB 1.62 (CALLABLE	1.6200	04/20/21	20,710,000.00	20,698,155.14	20,710,414.20
101459	FFCB 1.68 (CALLABLE	1.6800	04/05/21	25,000,000.00	24,989,994.45	25,000,750.00
101475	FFCB 1.47 (CALLABLE	1.4700	05/04/20	50,000,000.00	50,000,000.00	50,000,500.00
101476	FFCB 1.47 (CALLABLE	1.4700	05/04/20	25,000,000.00	25,000,000.00	25,000,250.00
101477	FFCB 1.47 (CALLABLE	1.4700	05/04/20	25,000,000.00	25,000,000.00	25,000,250.00
101553	FFCB 1.47 (CALLABLE	1.4700	08/17/20	40,000,000.00	40,000,000.00	40,000,800.00
101567	FFCB 1.47 (CALLABLE	1.4700	08/17/20	27,000,000.00	26,998,812.21	27,000,540.00
101571	FFCB 1.47 (CALLABLE	1.4700	08/17/20	25,000,000.00	24,997,277.71	25,000,500.00
101573	FFCB 1.47 (CALLABLE	1.4700	08/17/20	30,000,000.00	29,996,537.23	30,000,600.00
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/21	45,650,000.00	45,644,468.94	45,650,913.00
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/21	25,000,000.00	24,990,922.82	25,000,500.00
101608	FFCB 1.58 (CALLABLE	1.5800	02/17/21	25,000,000.00	24,993,645.60	25,000,500.00
101609	FFCB 1.58 (CALLABLE	1.5800	02/17/21	25,000,000.00	24,994,557.48	25,000,500.00
101611	FFCB 1.58 (CALLABLE	1.5800	02/17/21	25,000,000.00	24,994,560.65	25,000,500.00
101618	FFCB 1.58 (CALLABLE	1.5800	02/17/21	30,000,000.00	29,993,591.05	30,000,600.00
101750	FFCB 1.52 (CALLABLE	1.5200	06/08/20	25,000,000.00	25,000,000.00	25,000,500.00
101829	FFCB 1.40 (CALLABLE	1.4000	03/16/20	49,000,000.00	48,999,731.55	49,000,980.00
101840	FFCB 1.55 (CALLABLE	1.5500	12/21/20	25,000,000.00	25,000,000.00	25,000,500.00
101847	FFCB 1.55 (CALLABLE	1.5500	12/21/20	33,000,000.00	32,994,067.63	33,000,660.00
101858	FFCB 1.54 (CALLABLE	1.5400	12/14/20	9,000,000.00	9,000,000.00	9,000,180.00
101891	FFCB 1.40 (CALLABLE	1.4000	03/16/20	41,500,000.00	41,499,908.79	41,500,830.00
101922	FFCB 1.47 (CALLABLE	1.4700	06/29/20	50,000,000.00	50,000,000.00	50,001,000.00
101924	FFCB 1.42 (CALLABLE	1.4200	06/29/20	25,000,000.00	25,000,000.00	25,000,500.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: February 1, 2020 to February 29, 2020

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101927	FFCB 1.42 (CALLABLE	1.4200	06/29/20	25,000,000.00	25,000,000.00	25,000,500.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/21	50,000,000.00	50,000,000.00	50,001,000.00
101935	FFCB 1.47 (CALLABLE	1.4700	06/29/20	25,000,000.00	25,000,000.00	25,000,500.00
101937	FFCB 1.42 (CALLABLE	1.4200	06/29/20	17,730,000.00	17,730,000.00	17,730,354.60
101939	FFCB 1.42 (CALLABLE	1.4200	06/29/20	25,000,000.00	25,000,000.00	25,000,500.00
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/20	27,800,000.00	27,796,175.36	27,800,000.00
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/21	50,000,000.00	50,000,000.00	50,001,000.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/21	25,000,000.00	25,000,000.00	25,000,500.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/21	35,000,000.00	35,000,000.00	35,000,700.00
102215	FFCB 1.68 (CALLABLE	1.6800	08/16/21	28,075,000.00	28,074,594.66	28,075,561.50
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/21	25,000,000.00	24,996,241.78	25,000,500.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/21	32,120,000.00	32,112,917.85	32,120,642.40
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/21	25,000,000.00	24,992,086.07	25,000,500.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	25,000,750.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	25,000,750.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	25,000,750.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	25,000,750.00
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/21	25,000,000.00	24,992,438.02	25,000,500.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/21	11,175,000.00	11,168,224.68	11,175,223.50
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/20	23,165,000.00	23,164,512.81	23,165,463.30
102653	FFCB 1.35 (CALLABLE	1.3500	09/21/20	32,080,000.00	32,079,324.86	32,080,641.60
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/21	50,000,000.00	49,992,027.44	50,001,000.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/20	50,000,000.00	49,995,359.35	50,001,000.00
102756	FFCB 1.54 (CALLABLE	1.5400	10/12/21	43,000,000.00	42,979,147.97	43,001,290.00
102806	FFCB 1.52 (CALLABLE	1.5200	10/25/21	50,000,000.00	50,000,000.00	50,001,000.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/20	25,000,000.00	25,000,000.00	25,000,500.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/20	25,000,000.00	24,997,955.16	25,000,500.00
102831	FFCB 1.52 (CALLABLE	1.5200	10/25/21	50,000,000.00	49,996,695.86	50,001,000.00
102832	FFCB 1.52 (CALLABLE	1.5200	10/25/21	22,765,000.00	22,763,495.62	22,765,455.30
102850	FFCB 1.54 (CALLABLE	1.5400	10/12/21	50,000,000.00	50,000,000.00	50,001,500.00
102851	FFCB 1.54 (CALLABLE	1.5400	10/12/21	2,275,000.00	2,275,000.00	2,275,068.25
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/20	25,000,000.00	24,991,581.12	25,000,250.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/21	39,040,000.00	38,970,873.99	39,040,780.80
103115	FFCB 1.66 (CALLABLE	1.6600	05/25/21	25,000,000.00	24,967,876.75	25,000,750.00
103222	FFCB 2.01	2.0100	12/08/21	50,000,000.00	50,000,000.00	50,925,000.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	35,206,320.00
110153	FFCB 2.55	2.5500	03/11/21	25,000,000.00	24,988,457.56	25,366,250.00
110182	FFCB 2.65 (CALLABLE	2.6500	03/18/22	21,500,000.00	21,500,000.00	21,513,975.00
110253	FFCB 2.52 (CALLABLE	2.5200	03/26/21	25,000,000.00	25,000,000.00	25,023,500.00
110254	FFCB 2.52 (CALLABLE	2.5200	03/26/21	25,000,000.00	25,000,000.00	25,023,500.00
110255	FFCB 2.52 (CALLABLE	2.5200	03/26/21	25,000,000.00	25,000,000.00	25,023,500.00
110419	FFCB 2.44 (CALLABLE	2.4400	04/09/21	25,000,000.00	25,000,000.00	25,033,250.00
110462	FFCB 2.67 (CALLABLE	2.6700	04/17/23	25,000,000.00	25,000,000.00	25,044,500.00
110490	FFCB 2.44 (CALLABLE	2.4400	04/09/21	50,000,000.00	49,993,091.67	50,066,500.00
110491	FFCB 2.44 (CALLABLE	2.4400	04/09/21	4,025,000.00	4,024,443.87	4,030,353.25
110652	FFCB 2.44 (CALLABLE	2.4400	04/09/21	42,055,000.00	42,055,000.00	42,110,933.15
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	52,709,000.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,944,844.89	51,466,500.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,091,378.70	52,131,000.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,696,729.35	25,541,035.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: February 1, 2020 to February 29, 2020

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110842	FFCB 2.62 (CALLABLE	2.6200	05/28/24	25,000,000.00	25,000,000.00	25,093,250.00
110861	FFCB 2.36 (CALLABLE	2.3600	05/28/21	50,000,000.00	50,000,000.00	50,144,500.00
110862	FFCB 2.43 (CALLABLE	2.4300	06/03/22	50,000,000.00	49,984,963.50	50,145,000.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,245,123.31	52,889,500.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,088,244.39	19,040,220.00
110983	FFCB 2.40 (CALLALBL	2.4000	06/19/23	25,000,000.00	25,000,000.00	25,088,750.00
110997	FFCB 2.22 (CALLABLE	2.2200	06/21/24	23,500,000.00	23,500,000.00	23,770,955.00
110998	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,288,250.00
111012	FFCB 2.22 (CALLABLE	2.2200	06/21/24	13,000,000.00	13,000,000.00	13,149,890.00
111013	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,288,250.00
111239	FFCB 2.20 (CALLABLE	2.2000	07/24/23	25,000,000.00	25,000,000.00	25,112,750.00
111240	FFCB 2.20 (CALLABLE	2.2000	07/24/23	25,000,000.00	25,000,000.00	25,112,750.00
111255	FFCB 2.45 (CALLABLE	2.4500	07/23/25	29,664,000.00	29,664,000.00	29,763,077.76
111270	FFCB 2.24 (CALLALBL	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,078,750.00
111271	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,078,750.00
111272	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,078,750.00
111273	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,078,750.00
111353	FFCB 2.26 (CALLABLE	2.2600	08/12/25	20,200,000.00	20,200,000.00	20,251,914.00
111362	FFCB 2.12 (CALLABLE	2.1200	08/12/24	25,000,000.00	25,000,000.00	25,043,500.00
111374	FFCB 2.12 (CALLABLE	2.1200	08/12/24	9,500,000.00	9,500,000.00	9,516,530.00
111409	FFCB 2.17 (CALLABLE	2.1700	08/19/25	25,000,000.00	25,000,000.00	25,063,000.00
111410	FFCB 2.17 (CALLABLE	2.1700	08/19/25	25,000,000.00	25,000,000.00	25,063,000.00
111466	FFCB 2.06 (CALLABLE	2.0600	08/13/24	25,000,000.00	25,000,000.00	25,052,750.00
111475	FFCB 2.06 (CALLABLE	2.0600	08/13/24	32,000,000.00	32,000,000.00	32,067,520.00
111525	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,085,500.00
111526	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,085,500.00
111534	FFCB 2.06 (CALLABLE	2.0600	08/13/24	18,960,000.00	18,959,146.01	19,000,005.60
111573	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,085,500.00
111801	FFCB 2.23 (CALLABLE	2.2300	10/15/26	50,000,000.00	50,000,000.00	50,210,000.00
111881	FFCB 2.20 (CALLABLE	2.2000	10/22/25	18,460,000.00	18,451,321.60	18,534,024.60
111882	FFCB 2.20 (CALLABLE	2.2000	10/22/25	50,000,000.00	49,976,472.60	50,200,500.00
112003	FFCB 1.96 (CALLABLE	1.9600	09/16/24	15,640,000.00	15,640,000.00	15,700,839.60
112113	FFCB 2.00 (CALLABLE	2.0000	09/03/24	26,670,000.00	26,663,728.51	26,761,211.40
112139	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,132,000.00
112140	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,132,000.00
112141	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,132,000.00
112142	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,132,000.00
112143	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,132,000.00
112144	FFCB 2.05 (CALLABLE	2.0500	11/25/25	23,800,000.00	23,800,000.00	23,925,664.00
112173	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,264,000.00
112174	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,132,000.00
112186	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,264,000.00
112187	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,264,000.00
112222	FFCB 2.14 (CALLABLE	2.1400	11/27/26	25,000,000.00	25,000,000.00	25,115,750.00
112223	FFCB 2.14 (CALLABLE	2.1400	11/27/26	27,160,000.00	27,160,000.00	27,285,750.80
112248	FFCB 2.00 (CALLABLE	2.0000	12/02/24	50,000,000.00	50,000,000.00	50,002,000.00
112249	FFCB 1.625	1.6250	12/03/24	50,000,000.00	49,942,922.82	51,422,000.00
112270	FFCB 1.95 (CALLABLE	1.9500	12/02/25	25,000,000.00	25,000,000.00	25,318,250.00
112377	FFCB 2.13 (CALLABLE	2.1300	12/09/26	50,000,000.00	49,927,434.50	50,245,500.00
112378	FFCB 2.13 (CALLABLE	2.1300	12/09/26	23,300,000.00	23,266,184.47	23,414,403.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: February 1, 2020 to February 29, 2020

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112418	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,668,500.00
112419	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,668,500.00
112538	FFCB 1.66	1.6600	12/27/22	50,000,000.00	49,985,889.60	51,009,000.00
112539	FFCB 1.625	1.6250	12/27/21	50,000,000.00	49,977,222.98	50,616,000.00
112556	FFCB 2.04 (CALLABLE	2.0400	02/26/25	50,000,000.00	49,914,168.44	50,000,000.00
112557	FFCB 2.04 (CALLABLE	2.0400	02/26/25	5,722,000.00	5,712,177.44	5,722,000.00
112558	FFCB 1.82	1.8200	12/18/25	36,274,000.00	36,256,403.04	37,708,273.96
112577	FFCB 2.10 (CALLABLE	2.1000	12/30/25	50,000,000.00	50,000,000.00	50,305,000.00
112596	FFCB 2.10 (CALLABLE	2.1000	12/30/25	50,000,000.00	50,000,000.00	50,305,000.00
112597	FFCB 2.10 (CALLABLE	2.1000	12/30/25	6,000,000.00	6,000,000.00	6,036,600.00
112604	FFCB 2.10 (CALLABLE	2.1000	12/30/25	40,000,000.00	40,000,000.00	40,244,000.00
112606	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,233,500.00
112607	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,233,500.00
112608	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,233,500.00
112609	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,233,500.00
112692	FFCB 2.03 (CALLABLE	2.0300	10/21/25	31,685,000.00	31,685,000.00	31,868,773.00
112701	FFCB 2.03 (CALLABLE	2.0300	04/21/25	50,000,000.00	50,000,000.00	50,043,000.00
112702	FFCB 2.03 (CALLABLE	2.0300	04/21/25	50,000,000.00	50,000,000.00	50,043,000.00
112734	FFCB 1.98 (CALLABLE	1.9800	01/27/26	50,000,000.00	50,000,000.00	50,584,500.00
112748	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,222,000.00
112749	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,222,000.00
112750	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,222,000.00
112780	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,995,565.75	30,350,700.00
112781	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,995,565.75	30,350,700.00
112797	FFCB 2.04 (CALLABLE	2.0400	02/03/27	25,000,000.00	25,000,000.00	25,093,250.00
112798	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,047,000.00
112799	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,047,000.00
112813	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,047,000.00
112980	FFCB 1.56 (CALLABLE	1.5600	02/28/22	50,000,000.00	50,000,000.00	50,040,000.00
FFCB TOTAL				**5,760,785,000.00**	**5,760,414,236.14**	**5,790,870,146.77**
100765	FHLB 1.69 (CALLABLE	1.6900	02/26/21	6,000,000.00	5,999,642.76	6,000,060.00
100766	FHLB 1.69 (CALLABLE	1.6900	02/26/21	1,200,000.00	1,199,928.57	1,200,012.00
101232	FHLB 1.70 (CALLABLE	1.7000	04/26/21	34,500,000.00	34,496,818.29	34,501,380.00
101261	FHLB 1.55 (CALLABLE	1.5500	10/26/20	25,000,000.00	25,000,000.00	25,000,750.00
101316	FHLB 1.55 (CALLABLE	1.5500	10/26/20	50,000,000.00	49,996,363.37	50,001,500.00
101329	FHLB 1.70 (CALLABLE	1.7000	04/26/21	25,000,000.00	25,000,000.00	25,001,000.00
101892	FHLB 1.45 (CALLABLE	1.4500	06/15/20	31,200,000.00	31,200,000.00	31,200,624.00
101994	FHLB 1.50 (CALLABLE	1.5000	06/30/21	25,000,000.00	25,000,000.00	25,000,250.00
102008	FHLB 1.50 (CALLABLE	1.5000	06/30/21	29,000,000.00	29,000,000.00	29,000,290.00
102013	FHLB 1.50 (CALLABLE	1.5000	06/30/21	16,950,000.00	16,950,000.00	16,950,169.50
102039	FHLB 1.625 (CALLABL	1.6250	10/07/21	50,000,000.00	50,000,000.00	50,001,000.00
102075	FHLB 1.44 (CALLABLE	1.4400	07/19/21	29,695,000.00	29,692,946.86	29,695,890.85
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/21	24,000,000.00	24,000,000.00	24,000,480.00
102427	FHLB 1.55 (CALLABLE	1.5500	09/01/21	25,000,000.00	24,992,483.57	25,000,500.00
102455	FHLB 1.56 (CALLABLE	1.5600	09/21/21	25,000,000.00	25,000,000.00	25,006,250.00
102651	FHLB 1.47 (CALLABLE	1.4700	09/30/21	41,500,000.00	41,500,000.00	41,500,830.00
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/21	50,000,000.00	50,000,000.00	50,034,000.00
102821	FHLB 1.55 (CALLABLE	1.5500	10/26/21	17,500,000.00	17,500,000.00	17,500,525.00
102841	FHLB 1.375 (CALLABL	1.3750	10/26/20	25,000,000.00	25,000,000.00	25,000,500.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: February 1, 2020 to February 29, 2020

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102843	FHLB 1.375 (CALLABL	1.3750	10/26/20	25,000,000.00	25,000,000.00	25,000,500.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/21	50,000,000.00	50,000,000.00	50,060,000.00
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,921,301.65	50,812,000.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,921,301.65	50,812,000.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,960,650.82	25,406,000.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,947,417.58	50,812,000.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,947,417.58	50,812,000.00
109833	FHLB 2.94 (CALLABLE	2.9400	01/29/24	10,000,000.00	10,000,000.00	10,145,300.00
109859	FHLB 2.94 (CALLABLE	2.9400	01/29/24	15,000,000.00	14,991,195.91	15,217,950.00
110175	FHLB 2.375	2.3750	03/12/21	25,000,000.00	24,961,422.71	25,345,000.00
110199	FHLB 2.65 (CALLABLE	2.6500	03/25/22	25,000,000.00	25,000,000.00	25,024,000.00
110344	FHLB 2.625 (CALLABL	2.6250	04/15/24	12,800,000.00	12,800,000.00	12,818,688.00
110690	FHLB 2.375	2.3750	03/12/21	50,000,000.00	50,042,023.51	50,690,000.00
110692	FHLB 2.55 (CALLABLE	2.5500	05/06/22	26,000,000.00	26,000,000.00	26,062,140.00
110719	FHLB 2.55 (CALLABLE	2.5500	05/06/22	47,000,000.00	47,000,000.00	47,112,330.00
110849	FHLB 2.25	2.2500	06/11/21	45,000,000.00	44,991,594.00	45,714,150.00
111058	FHLB 2.42 (CALLABLE	2.4200	12/26/24	21,000,000.00	21,000,000.00	21,055,440.00
111071	FHLB 2.20 (CALLABLE	2.2000	06/26/24	25,000,000.00	25,000,000.00	25,060,750.00
111072	FHLB 2.20 (CALLABLE	2.2000	06/26/24	29,000,000.00	29,000,000.00	29,070,470.00
111074	FHLB 2.18 (CALLABLE	2.1800	06/26/23	30,825,000.00	30,825,000.00	30,900,213.00
111502	FHLB 2.20 (CALLABLE	2.2000	03/03/25	25,000,000.00	25,000,000.00	25,000,500.00
111785	FHLB 2.00 (CALLABLE	2.0000	10/17/24	20,000,000.00	20,000,000.00	20,015,000.00
111786	FHLB 2.00 (CALLABLE	2.0000	10/17/24	25,000,000.00	25,000,000.00	25,018,750.00
111819	FHLB 2.06 (CALLABLE	2.0600	10/29/24	50,000,000.00	50,000,000.00	50,068,000.00
111845	FHLB 2.00 (CALLABLE	2.0000	10/29/24	50,000,000.00	50,000,000.00	50,259,500.00
111846	FHLB 2.00 (CALLABLE	2.0000	10/29/24	25,000,000.00	25,000,000.00	25,129,750.00
111892	FHLB 2.00 (CALLABLE	2.0000	10/21/24	50,000,000.00	50,000,000.00	50,250,000.00
111905	FHLB 2.11 (CALLABLE	2.1100	11/05/24	50,000,000.00	50,000,000.00	50,078,500.00
111914	FHLB 2.125 (CALLABL	2.1250	10/28/24	50,000,000.00	50,000,000.00	50,071,500.00
111915	FHLB 2.125 (CALLABL	2.1250	10/28/24	50,000,000.00	50,000,000.00	50,071,500.00
111958	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,257,000.00
111959	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,257,000.00
111986	FHLB 2.13 (CALLABLE	2.1300	11/08/24	50,000,000.00	50,000,000.00	50,084,500.00
112128	FHLB 2.08 (CALLABLE	2.0800	11/25/26	50,000,000.00	50,000,000.00	50,850,500.00
112145	FHLB 2.08 (CALLABLE	2.0800	11/25/26	40,950,000.00	40,950,000.00	41,646,559.50
112225	FHLB 2.08 (CALLABLE	2.0800	12/09/25	50,000,000.00	50,000,000.00	50,259,000.00
112226	FHLB 2.08 (CALLABLE	2.0800	12/09/25	25,000,000.00	25,000,000.00	25,129,500.00
112264	FHLB 2.02 (CALLABLE	2.0200	12/04/24	50,000,000.00	50,000,000.00	50,103,500.00
112296	FHLB 2.30 (CALLABLE	2.3000	12/09/26	50,000,000.00	50,000,000.00	50,095,500.00
112297	FHLB 2.30 (CALLABLE	2.3000	12/09/26	47,000,000.00	47,000,000.00	47,089,770.00
112330	FHLB 2.07 (CALLABLE	2.0700	12/11/25	50,000,000.00	50,000,000.00	50,092,500.00
112331	FHLB 2.07 (CALLABLE	2.0700	12/11/25	25,000,000.00	25,000,000.00	25,046,250.00
112332	FHLB 2.02 (CALLABLE	2.0200	12/16/26	50,000,000.00	50,000,000.00	51,057,500.00
112333	FHLB 2.14 (CALLABLE	2.1400	12/17/26	50,000,000.00	50,000,000.00	50,238,000.00
112334	FHLB 2.14 (CALLABLE	2.1400	12/17/26	26,265,000.00	26,265,000.00	26,390,021.40
112335	FHLB 2.00 (CALLABLE	2.0000	12/19/24	50,000,000.00	50,000,000.00	50,110,000.00
112382	FHLB 2.09 (CALLABLE	2.0900	12/26/25	50,000,000.00	50,000,000.00	50,116,000.00
112383	FHLB 2.09 (CALLABLE	2.0900	12/26/25	50,000,000.00	50,000,000.00	50,116,000.00
112399	FHLB 2.05 (CALLABLE	2.0500	12/16/24	41,215,000.00	41,215,000.00	41,307,733.75
112400	FHLB 2.20 (CALLABLE	2.2000	12/18/26	25,000,000.00	25,000,000.00	25,131,500.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: February 1, 2020 to February 29, 2020

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112416	FHLB 2.00 (CALLABLE	2.0000	12/11/24	50,000,000.00	50,000,000.00	50,213,000.00
112471	FHLB 2.00 (CALLABLE	2.0000	12/11/24	17,155,000.00	17,146,775.77	17,228,080.30
112486	FHLB 2.09 (CALLABLE	2.0900	12/23/26	40,000,000.00	40,000,000.00	40,830,400.00
112510	FHLB 2.20 (CALLABLE	2.2000	12/23/26	50,000,000.00	50,000,000.00	50,301,000.00
112637	FHLB 1.875	1.8750	12/09/22	50,000,000.00	50,306,135.26	51,260,000.00
112712	FHLB 1.92 (CALLABLE	1.9200	01/22/25	47,000,000.00	47,000,000.00	47,282,470.00
112735	FHLB 1.94 (CALLABLE	1.9400	01/28/25	50,000,000.00	50,000,000.00	50,257,500.00
112751	FHLB 1.76 (CALLABLE	1.7600	01/29/24	50,000,000.00	50,000,000.00	50,285,500.00
112752	FHLB 1.76 (CALLABLE	1.7600	01/29/24	5,000,000.00	5,000,000.00	5,028,550.00
112753	FHLB 2.10 (CALLABLE	2.1000	01/29/27	50,000,000.00	50,000,000.00	50,286,000.00
112754	FHLB 2.10 (CALLABLE	2.1000	01/29/27	15,000,000.00	15,000,000.00	15,085,800.00
FHLB TOTAL				**2,892,755,000.00**	**2,892,720,419.86**	**2,908,926,577.30**
112982	FHLB D-N	1.5600	03/20/20	50,000,000.00	49,958,833.33	49,961,500.00
112983	FHLB D-N	1.5600	03/20/20	11,000,000.00	10,990,943.33	10,991,530.00
112984	FHLB D-N	1.5650	04/03/20	50,000,000.00	49,928,270.84	49,933,000.00
112991	FHLB D-N	1.5600	04/02/20	49,923,000.00	49,853,773.44	49,858,100.10
FHLB DISC TOTAL				**160,923,000.00**	**160,731,820.94**	**160,744,130.10**
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/20	50,000,000.00	49,998,282.66	50,028,500.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/20	50,000,000.00	50,000,000.00	49,992,500.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/20	50,000,000.00	50,000,000.00	50,024,000.00
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/20	25,000,000.00	25,000,000.00	25,006,750.00
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/20	18,000,000.00	18,000,000.00	17,995,680.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/20	25,000,000.00	24,999,173.15	25,023,000.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/20	25,000,000.00	25,000,000.00	25,010,750.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/20	25,000,000.00	25,000,000.00	25,027,000.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/20	25,000,000.00	25,000,000.00	25,003,750.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/20	10,000,000.00	10,000,000.00	10,010,800.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/20	25,000,000.00	25,000,000.00	25,004,000.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/20	25,000,000.00	25,000,000.00	25,025,500.00
101921	FHLMC 1.47 (CALLABL	1.4700	06/29/20	25,000,000.00	25,000,000.00	25,010,750.00
102001	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	50,009,000.00
102002	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	50,009,000.00
102006	FHLMC 1.33 (CALLABL	1.3300	12/30/20	25,000,000.00	25,000,000.00	25,004,500.00
102007	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	50,009,000.00
102011	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	50,002,500.00
102012	FHLMC 1.28 (CALLABL	1.2800	09/30/20	50,000,000.00	50,000,000.00	50,013,000.00
102014	FHLMC 1.32 (CALLABL	1.3200	09/30/20	50,000,000.00	50,000,000.00	50,014,500.00
102015	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	50,009,000.00
102016	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	50,009,000.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/21	50,000,000.00	50,000,000.00	50,038,500.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/21	50,000,000.00	50,000,000.00	50,041,500.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/21	25,000,000.00	25,000,000.00	25,004,750.00
102433	FHLMC 1.46 (CALLABL	1.4600	09/14/20	25,000,000.00	25,000,000.00	25,004,250.00
102448	FHLMC 1.43 (CALLABL	1.4300	09/21/20	25,000,000.00	25,000,000.00	25,006,750.00
102449	FHLMC 1.45 (CALLABL	1.4500	09/14/20	25,000,000.00	25,000,000.00	25,004,500.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/21	25,000,000.00	25,000,000.00	25,007,500.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/21	25,000,000.00	25,000,000.00	25,007,250.00
102625	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	50,014,500.00

Los Angeles County Treasurer

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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102627	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	50,014,000.00
102628	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	50,014,500.00
102629	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	50,014,000.00
102630	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	50,013,500.00
102631	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	50,013,500.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/21	50,000,000.00	50,000,000.00	50,030,000.00
102706	FHLMC 1.60 (CALLABL	1.6000	10/27/21	50,000,000.00	50,000,000.00	50,035,500.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/21	25,000,000.00	25,000,000.00	25,018,500.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/21	50,000,000.00	50,000,000.00	50,033,000.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/21	50,000,000.00	50,000,000.00	50,058,500.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/21	25,000,000.00	24,997,808.21	25,021,500.00
110165	FHLMC 2.95 (CALLABL	2.9500	03/27/24	25,000,000.00	25,000,000.00	25,031,250.00
110357	FHLMC 2.70 (CALLABL	2.7000	04/01/24	25,000,000.00	25,000,000.00	25,031,000.00
110359	FHLMC 2.65 (CALLABL	2.6500	04/15/24	25,000,000.00	25,000,000.00	25,044,000.00
110362	FHLMC 2.65 (CALLABL	2.6500	04/17/24	25,000,000.00	25,000,000.00	25,045,750.00
110376	FHLMC 2.75 (CALLABL	2.7500	04/10/24	25,000,000.00	25,000,000.00	25,041,500.00
110397	FHLMC 2.75 (CALLABL	2.7500	04/15/24	25,000,000.00	25,000,000.00	25,047,000.00
110443	FHLMC 2.78 (CALLABL	2.7800	04/10/24	25,000,000.00	25,000,000.00	25,042,250.00
110445	FHLMC 2.75 (CALLABL	2.7500	04/22/24	25,000,000.00	25,000,000.00	25,054,500.00
110544	FHLMC 2.80 (CALLABL	2.8000	04/24/24	25,000,000.00	25,000,000.00	25,058,500.00
110593	FHLMC 2.80 (CALLABL	2.8000	04/24/24	20,000,000.00	20,000,000.00	20,046,800.00
110594	FHLMC 2.60 (CALLABL	2.6000	05/03/24	50,000,000.00	50,000,000.00	50,806,000.00
110670	FHLMC 2.44 (CALLABL	2.4400	05/07/21	25,000,000.00	25,000,000.00	25,049,500.00
110671	FHLMC 2.44 (CALLABL	2.4400	05/07/21	25,000,000.00	25,000,000.00	25,049,500.00
110672	FHLMC 2.65 (CALLABL	2.6500	05/13/24	25,000,000.00	25,000,000.00	25,251,000.00
110712	FHLMC 2.675 (CALLAB	2.6750	05/22/23	25,000,000.00	25,000,000.00	25,074,750.00
110713	FHLMC 2.65 (CALLABL	2.6500	05/23/24	25,000,000.00	25,000,000.00	25,260,000.00
110796	FHLMC 2.44 (CALLABL	2.4400	05/28/24	50,000,000.00	50,000,000.00	50,752,500.00
110811	FHLMC 2.45 (CALLABL	2.4500	05/24/24	50,000,000.00	50,000,000.00	50,450,000.00
110837	FHLMC 2.45 (CALLABL	2.4500	05/28/24	25,000,000.00	25,000,000.00	25,380,500.00
110914	FHLMC 2.40 (CALLABL	2.4000	06/10/22	50,000,000.00	50,000,000.00	50,185,500.00
110915	FHLMC 2.40 (CALLABL	2.4000	06/10/22	50,000,000.00	50,000,000.00	50,185,500.00
110975	FHLMC 2.40 (CALLABL	2.4000	06/17/24	25,000,000.00	25,000,000.00	25,067,250.00
111032	FHLMC 2.20 (CALLABL	2.2000	06/25/24	25,000,000.00	25,000,000.00	25,077,750.00
111043	FHLMC 2.25 (CALLABL	2.2500	07/01/24	25,000,000.00	25,000,000.00	25,086,000.00
111044	FHLMC 2.25 (CALLABL	2.2500	07/10/24	25,000,000.00	25,000,000.00	25,092,500.00
111086	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,160,500.00
111089	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,160,500.00
111091	FHLMC 2.25 (CALLABL	2.2500	06/26/24	50,000,000.00	50,000,000.00	50,164,500.00
111092	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,160,000.00
111093	FHLMC 2.20 (CALLABL	2.2000	07/08/24	25,000,000.00	25,000,000.00	25,086,500.00
111168	FHLMC 2.30 (CALLABL	2.3000	07/15/24	25,000,000.00	25,000,000.00	25,100,500.00
111169	FHLMC 2.30 (CALLABL	2.3000	07/15/24	25,000,000.00	25,000,000.00	25,100,500.00
111213	FHLMC 2.26 (CALLABL	2.2600	07/29/24	25,000,000.00	25,000,000.00	25,107,250.00
111214	FHLMC 2.32 (CALLABL	2.3200	07/29/24	25,000,000.00	25,000,000.00	25,044,500.00
111215	FHLMC 2.31 (CALLABL	2.3100	07/29/24	25,000,000.00	25,000,000.00	25,112,750.00
111256	FHLMC 2.20 (CALLABL	2.2000	07/29/25	50,000,000.00	50,000,000.00	50,405,500.00
111269	FHLMC 2.27 (CALLABL	2.2700	07/29/24	25,000,000.00	25,000,000.00	25,108,250.00
111283	FHLMC 2.25 (CALLABL	2.2500	08/05/24	25,000,000.00	25,000,000.00	25,095,500.00
111284	FHLMC 2.25 (CALLABL	2.2500	08/14/24	25,000,000.00	25,000,000.00	25,101,000.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: February 1, 2020 to February 29, 2020

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111307	FHLMC 2.30 (CALLABL	2.3000	08/14/24	25,000,000.00	25,000,000.00	25,122,500.00
111467	FHLMC 2.01 (CALLABL	2.0100	08/28/24	50,000,000.00	50,000,000.00	50,194,500.00
111627	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,129,000.00
111628	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,129,250.00
111643	FHLMC 2.12 (CALLABL	2.1200	09/24/24	50,000,000.00	50,000,000.00	50,255,500.00
111644	FHLMC 2.12 (CALLABL	2.1200	09/25/24	50,000,000.00	50,000,000.00	50,257,000.00
111670	FHLMC 2.08 (CALLABL	2.0800	09/25/24	50,000,000.00	50,000,000.00	50,245,000.00
111736	FHLMC 2.15 (CALLABL	2.1500	09/25/24	25,000,000.00	25,000,000.00	25,132,500.00
111744	FHLMC 2.05 (CALLABL	2.0500	10/02/24	25,000,000.00	25,000,000.00	25,122,250.00
111745	FHLMC 2.05 (CALLABL	2.0500	10/15/24	25,000,000.00	25,000,000.00	25,129,250.00
111764	FHLMC 2.10 (CALLABL	2.1000	10/07/24	25,000,000.00	25,000,000.00	25,022,000.00
111772	FHLMC 2.07 (CALLABL	2.0700	04/09/25	50,000,000.00	50,000,000.00	50,021,000.00
111780	FHLMC 2.10 (CALLABL	2.1000	10/16/25	50,000,000.00	50,000,000.00	50,024,500.00
111787	FHLMC 2.00 (CALLABL	2.0000	10/21/24	50,000,000.00	50,000,000.00	50,054,000.00
111798	FHLMC 2.05 (CALLABL	2.0500	10/09/24	50,000,000.00	50,000,000.00	50,043,500.00
111820	FHLMC 2.00 (CALLABL	2.0000	04/29/26	50,000,000.00	50,000,000.00	50,137,500.00
111830	FHLMC 2.08 (CALLABL	2.0800	04/29/25	50,000,000.00	50,000,000.00	50,046,500.00
111831	FHLMC 2.12 (CALLABL	2.1200	04/29/25	50,000,000.00	50,000,000.00	50,046,500.00
111832	FHLMC 2.10 (CALLABL	2.1000	10/29/24	50,000,000.00	50,000,000.00	50,071,000.00
111833	FHLMC 2.10 (CALLABL	2.1000	10/29/24	50,000,000.00	50,000,000.00	50,071,000.00
111834	FHLMC 2.08 (CALLABL	2.0800	04/29/25	50,000,000.00	50,000,000.00	50,046,500.00
111844	FHLMC 2.10 (CALLABL	2.1000	10/29/24	25,000,000.00	25,000,000.00	25,035,500.00
111883	FHLMC 2.01 (CALLABL	2.0100	10/28/24	50,000,000.00	50,000,000.00	50,260,000.00
111927	FHLMC 2.13 (CALLABL	2.1300	10/28/24	50,000,000.00	50,000,000.00	50,072,000.00
111971	FHLMC 2.02 (CALLABL	2.0200	11/13/24	50,000,000.00	50,000,000.00	50,282,000.00
111987	FHLMC 2.05 (CALLABL	2.0500	11/18/24	50,000,000.00	50,000,000.00	50,296,000.00
111988	FHLMC 2.13 (CALLABL	2.1300	11/14/24	50,000,000.00	50,000,000.00	50,092,500.00
112038	FHLMC 2.05 (CALLABL	2.0500	11/08/24	50,000,000.00	50,000,000.00	50,077,000.00
112039	FHLMC 2.05 (CALLABL	2.0500	11/08/24	50,000,000.00	50,000,000.00	50,077,000.00
112040	FHLMC 2.05 (CALLABL	2.0500	11/08/24	50,000,000.00	49,976,559.93	50,077,000.00
112053	FHLMC 2.00 (CALLABL	2.0000	11/19/24	50,000,000.00	50,000,000.00	50,280,500.00
112072	FHLMC 2.06 (CALLABL	2.0600	11/26/24	50,000,000.00	50,000,000.00	50,099,500.00
112073	FHLMC 2.06 (CALLABL	2.0600	11/26/24	25,000,000.00	25,000,000.00	25,049,750.00
112074	FHLMC 2.00 (CALLABL	2.0000	11/25/24	50,000,000.00	50,000,000.00	50,286,000.00
112075	FHLMC 2.01 (CALLABL	2.0100	11/25/24	50,000,000.00	50,000,000.00	50,291,500.00
112200	FHLMC 2.01 (CALLABL	2.0100	11/26/24	50,000,000.00	50,000,000.00	50,092,500.00
112224	FHLMC 2.00 (CALLABL	2.0000	12/04/24	50,000,000.00	50,000,000.00	50,101,000.00
112239	FHLMC 2.02 (CALLABL	2.0200	12/04/24	50,000,000.00	50,000,000.00	50,104,000.00
112241	FHLMC 2.01 (CALLABL	2.0100	12/04/24	50,000,000.00	50,000,000.00	50,102,500.00
112242	FHLMC 2.01 (CALLABL	2.0100	12/04/24	50,000,000.00	50,000,000.00	50,102,500.00
112250	FHLMC 2.03 (CALLABL	2.0300	12/04/24	50,000,000.00	50,000,000.00	50,104,000.00
112265	FHLMC 2.04 (CALLABL	2.0400	12/16/24	50,000,000.00	50,000,000.00	50,119,000.00
112365	FHLMC 2.08 (CALLABL	2.0800	12/30/26	50,000,000.00	50,000,000.00	50,291,500.00
112381	FHLMC 2.00 (CALLABL	2.0000	06/19/24	50,000,000.00	50,000,000.00	50,117,000.00
112398	FHLMC 2.05 (CALLABL	2.0500	12/12/24	50,000,000.00	50,000,000.00	50,105,000.00
112401	FHLMC 2.05 (CALLABL	2.0500	12/26/24	50,000,000.00	50,000,000.00	50,120,000.00
112420	FHLMC 2.00 (CALLABL	2.0000	12/23/25	50,000,000.00	50,000,000.00	50,300,000.00
112421	FHLMC 2.00 (CALLABL	2.0000	12/23/25	50,000,000.00	50,000,000.00	50,300,000.00
112422	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,628,000.00
112423	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,628,000.00

Los Angeles County Treasurer
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For the Period: February 1, 2020 to February 29, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112439	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,626,000.00
112453	FHLMC 2.00 (CALLABL	2.0000	06/24/24	50,000,000.00	50,000,000.00	50,113,000.00
112500	FHLMC 2.15 (CALLABL	2.1500	12/23/26	50,000,000.00	50,000,000.00	50,313,500.00
112501	FHLMC 2.16 (CALLABL	2.1600	12/23/26	50,000,000.00	50,000,000.00	50,307,500.00
112511	FHLMC 2.08 (CALLABL	2.0800	12/24/24	50,000,000.00	50,000,000.00	50,124,500.00
112512	FHLMC 2.08 (CALLABL	2.0800	12/24/24	50,000,000.00	50,000,000.00	50,124,500.00
112522	FHLMC 2.01 (CALLABL	2.0100	12/24/24	50,000,000.00	50,000,000.00	50,320,500.00
112525	FHLMC 2.025 (CALLAB	2.0250	06/26/24	50,000,000.00	50,000,000.00	50,125,500.00
112526	FHLMC 2.07 (CALLABL	2.0700	12/24/24	50,000,000.00	50,000,000.00	50,123,500.00
112545	FHLMC 2.00 (CALLABL	2.0000	09/30/24	50,000,000.00	50,000,000.00	50,214,500.00
112648	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,310,500.00
112649	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,310,500.00
112650	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,310,500.00
112703	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,119,500.00
112704	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,119,500.00
112705	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,119,500.00
112706	FHLMC 2.03 (CALLABL	2.0300	07/21/25	50,000,000.00	50,000,000.00	50,133,500.00
112901	FHLMC 1.50	1.5000	02/12/25	25,000,000.00	24,980,918.77	25,558,250.00
112981	FHLMC 1.55 (CALLABL	1.5500	08/26/21	50,000,000.00	50,000,000.00	50,014,000.00
112990	FHLMC 1.625 (CALLAB	1.6250	02/28/24	25,000,000.00	25,000,000.00	25,024,250.00
FHLMC Fxd-(S) TOTAL				**6,048,000,000.00**	**6,047,952,742.72**	**6,066,962,030.00**
111849	FHLMC 2.07 (CALLABL	2.0700	04/29/25	50,000,000.00	50,000,000.00	50,121,000.00
112240	FHLMC 2.05 (CALLABL	2.0500	12/02/25	50,000,000.00	50,000,000.00	50,165,000.00
FHLMC Fxd-(Q) TOTAL				**100,000,000.00**	**100,000,000.00**	**100,286,000.00**
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/20	25,000,000.00	25,000,000.00	25,027,500.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/20	25,000,000.00	25,000,000.00	25,019,750.00
101336	FNMA 1.45 (CALLABLE	1.4500	04/27/20	50,000,000.00	50,000,000.00	50,029,000.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/20	25,000,000.00	25,000,000.00	25,033,250.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/21	25,000,000.00	24,998,830.19	25,023,750.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/20	25,000,000.00	25,000,000.00	25,027,500.00
101620	FNMA 1.71 (CALLABLE	1.7100	06/02/21	25,000,000.00	25,000,000.00	25,000,000.00
101633	FNMA 1.625 (CALLABL	1.6250	09/02/20	25,000,000.00	25,000,000.00	25,000,000.00
101686	FNMA 1.70 (CALLABLE	1.7000	12/07/20	25,000,000.00	25,000,000.00	25,001,750.00
101928	FNMA 1.45 (CALLABLE	1.4500	06/30/20	50,000,000.00	50,000,000.00	50,021,000.00
101942	FNMA 1.46 (CALLABLE	1.4600	09/30/20	25,000,000.00	25,000,000.00	25,010,500.00
101952	FNMA 1.53 (CALLABLE	1.5300	12/29/20	50,000,000.00	50,000,000.00	50,014,500.00
101953	FNMA 1.48 (CALLABLE	1.4800	06/29/20	25,000,000.00	25,000,000.00	25,012,250.00
101954	FNMA 1.48 (CALLABLE	1.4800	06/29/20	25,000,000.00	25,000,000.00	25,012,250.00
101956	FNMA 1.50 (CALLABLE	1.5000	09/29/20	50,000,000.00	50,000,000.00	50,014,000.00
101959	FNMA 1.50 (CALLABLE	1.5000	09/29/20	25,000,000.00	25,000,000.00	25,012,000.00
101970	FNMA 1.625 (CALLABL	1.6250	06/30/21	5,000,000.00	5,000,000.00	5,002,450.00
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/21	50,000,000.00	50,000,000.00	50,036,500.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/21	25,000,000.00	25,000,000.00	25,010,750.00
102104	FNMA 1.53 (CALLABLE	1.5300	07/27/21	25,000,000.00	25,000,000.00	25,019,250.00
102105	FNMA 1.48 (CALLABLE	1.4800	04/27/21	25,000,000.00	25,000,000.00	25,017,250.00
102106	FNMA 1.53 (CALLABLE	1.5300	07/27/21	50,000,000.00	50,000,000.00	50,039,500.00
102110	FNMA 1.53 (CALLABLE	1.5300	07/27/21	25,000,000.00	25,000,000.00	25,019,750.00
102111	FNMA 1.48 (CALLABLE	1.4800	04/27/21	25,000,000.00	25,000,000.00	25,016,250.00

Los Angeles County Treasurer
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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/21	25,000,000.00	25,000,000.00	25,017,250.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/21	25,000,000.00	25,000,000.00	25,020,500.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/21	25,000,000.00	25,000,000.00	25,021,750.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/21	25,000,000.00	25,000,000.00	25,022,500.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/21	25,000,000.00	25,000,000.00	25,021,250.00
102178	FNMA 1.625 (CALLABL	1.6250	07/27/21	25,000,000.00	25,000,000.00	25,003,000.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/20	25,000,000.00	25,000,000.00	25,014,000.00
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/21	25,000,000.00	25,000,000.00	25,020,500.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/21	25,000,000.00	24,997,190.55	25,020,500.00
102200	FNMA 1.55 (CALLABLE	1.5500	07/28/21	25,000,000.00	25,000,000.00	25,020,250.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/21	25,000,000.00	25,000,000.00	25,022,250.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/21	50,000,000.00	50,000,000.00	50,054,500.00
102292	FNMA 1.55 (CALLABLE	1.5500	08/17/21	46,212,000.00	46,208,621.42	46,263,757.44
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/21	25,000,000.00	25,000,000.00	25,032,750.00
102537	FNMA 1.625 (CALLABL	1.6250	09/30/21	25,000,000.00	25,000,000.00	25,011,000.00
102573	FNMA 1.45 (CALLABLE	1.4500	09/15/20	25,000,000.00	25,000,000.00	25,004,250.00
102603	FNMA 1.55 (CALLABLE	1.5500	09/28/21	25,000,000.00	25,000,000.00	25,009,000.00
102604	FNMA 1.55 (CALLABLE	1.5500	09/28/21	50,000,000.00	50,000,000.00	50,018,000.00
102626	FNMA 1.50 (CALLABLE	1.5000	09/29/21	50,000,000.00	50,000,000.00	50,016,500.00
102648	FNMA 1.50 (CALLABLE	1.5000	09/30/21	35,000,000.00	34,998,892.11	35,011,550.00
102650	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	50,000,000.00	50,018,000.00
102652	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	50,000,000.00	50,017,500.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/21	25,000,000.00	25,000,000.00	25,013,500.00
102847	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	49,996,144.49	50,018,000.00
102848	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	49,996,144.49	50,018,000.00
102849	FNMA 1.51 (CALLABLE	1.5100	09/30/21	14,070,000.00	14,068,915.09	14,075,065.20
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/21	50,000,000.00	49,996,686.72	50,037,000.00
102856	FNMA 1.56 (CALLABLE	1.5600	10/27/21	50,000,000.00	50,000,000.00	50,039,500.00
102857	FNMA 1.56 (CALLABLE	1.5600	10/27/21	50,000,000.00	50,000,000.00	50,039,500.00
103242	FNMA 1.50	1.5000	11/30/20	50,000,000.00	49,928,489.01	50,121,000.00
103247	FNMA 1.50	1.5000	06/22/20	50,000,000.00	49,986,125.88	50,027,000.00
103248	FNMA 1.50	1.5000	06/22/20	50,000,000.00	49,986,125.88	50,027,000.00
103249	FNMA 1.50	1.5000	06/22/20	25,000,000.00	24,993,062.95	25,013,500.00
103255	FNMA 1.375	1.3750	02/26/21	50,000,000.00	49,804,932.62	50,131,500.00
111904	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,198,500.00
112004	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,046,655.70	50,198,500.00
FNMA TOTAL				**2,050,282,000.00**	**2,050,006,817.10**	**2,052,038,822.64**
97963	FHLB 7.75 (CALLABLE	1.2500	03/18/20	25,000,000.00	25,000,000.00	24,997,750.00
98031	FHLB 6.50 (CALLABLE	1.2500	03/30/20	25,000,000.00	25,000,000.00	24,997,250.00
98032	FHLB 6.50 (CALLABLE	1.2500	03/30/20	25,000,000.00	25,000,000.00	24,997,250.00
98069	FHLB 7.50 (CALLABLE	1.2500	04/02/20	25,000,000.00	25,000,000.00	24,996,500.00
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/20	25,000,000.00	25,000,000.00	25,001,250.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/20	25,000,000.00	25,000,000.00	25,001,250.00
98775	FHLB 8.50 (CALLABLE	1.2500	06/30/20	25,000,000.00	25,000,000.00	25,004,500.00
98776	FHLB 7.50 (CALLABLE	1.3000	06/25/20	25,000,000.00	25,000,000.00	25,006,000.00
101960	FHLMC 2.75 (CALLABL	1.2750	06/29/21	50,000,000.00	50,000,000.00	49,848,000.00
101961	FHLMC 2.75 (CALLABL	1.2750	06/29/21	10,000,000.00	10,000,000.00	9,969,600.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/21	25,000,000.00	25,000,000.00	24,962,000.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/21	25,000,000.00	25,000,000.00	25,002,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/21	25,000,000.00	24,995,611.99	25,022,250.00
104057	FHLMC 4.125 (CALLAB	1.6000	03/28/22	25,000,000.00	25,000,000.00	25,014,500.00
104739	FHLMC 4.25 (CALLABL	1.5000	05/24/22	25,000,000.00	25,000,000.00	25,032,250.00
104788	FHLMC 4.65 (CALLABL	1.5000	05/24/22	25,000,000.00	25,000,000.00	25,030,250.00
105672	FHLB 4.50 (CALLABLE	1.5000	10/06/22	25,000,000.00	25,000,000.00	25,014,750.00
105677	FHLB 4.50 (CALLABLE	1.5000	10/12/22	25,000,000.00	25,000,000.00	25,014,250.00
105697	FHLMC 4.75 (CALLABL	1.5000	10/11/22	25,000,000.00	25,000,000.00	25,016,750.00
105794	FHLB 5.00 (CALLABLE	1.5000	10/18/22	25,000,000.00	25,000,000.00	25,016,000.00
106261	FHLB 5.75 (CALLABLE	1.6500	12/13/22	25,000,000.00	25,000,000.00	25,005,250.00
111434	FHLMC 3.00 (CALLABL	2.2500	08/28/24	25,000,000.00	25,000,000.00	25,116,500.00
111435	FHLMC 3.00 (CALLABL	2.2500	08/28/24	25,000,000.00	25,000,000.00	25,116,750.00
111545	FHLMC 2.625 (CALLAB	2.3750	09/04/24	50,000,000.00	50,000,000.00	50,235,500.00
111584	FHLMC 2.80 (CALLABL	2.3750	09/10/24	25,000,000.00	25,000,000.00	25,141,250.00
111599	FHLMC 3.125 (CALLAB	2.5000	09/11/24	25,000,000.00	25,000,000.00	25,152,000.00
111600	FHLMC 3.125 (CALLAB	2.5000	09/23/24	25,000,000.00	25,000,000.00	25,163,750.00
111601	FHLMC 3.00 (CALLABL	2.6000	09/23/24	25,000,000.00	25,000,000.00	25,158,750.00
111609	FHLMC 3.25 (CALLABL	2.5000	09/25/24	25,000,000.00	25,000,000.00	25,172,000.00
111610	FHLMC 3.25 (CALLABL	2.5000	09/25/24	25,000,000.00	25,000,000.00	25,177,500.00
111635	FHLMC 3.50 (CALLABL	2.6000	09/25/24	25,000,000.00	25,000,000.00	25,194,750.00
111773	FHLMC 3.00 (CALLABL	2.2500	10/09/24	50,000,000.00	50,000,000.00	50,162,500.00
111799	FHLMC 3.05 (CALLABL	2.2500	10/09/24	50,000,000.00	50,000,000.00	50,154,500.00
111860	FHLMC 3.375 (CALLAB	2.8750	10/29/24	50,000,000.00	50,000,000.00	50,401,000.00
111895	FHLMC 3.75 (CALLABL	2.7500	04/28/25	50,000,000.00	50,000,000.00	50,408,500.00
112076	FHLMC 3.70 (CALLABL	2.7500	05/23/25	50,000,000.00	50,000,000.00	50,497,000.00
112384	FHLMC 2.75 (CALLABL	2.3750	09/09/24	50,000,000.00	50,000,000.00	50,253,000.00
112424	FHLMC 2.75 (CALLABL	2.3750	09/11/24	25,000,000.00	25,000,000.00	25,139,000.00
MCPN TOTAL				**1,135,000,000.00**	**1,134,995,611.99**	**1,138,593,850.00**
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/21	50,000,000.00	50,000,000.00	50,009,500.00
102917	FHLB 2.125 (CALLABL	1.2500	11/10/21	25,000,000.00	25,000,000.00	25,004,000.00
103056	FHLB 3.00 (CALLABLE	1.2500	12/02/21	25,000,000.00	25,000,000.00	25,010,500.00
103325	FHLB 3.25 (CALLABLE	1.5000	12/30/21	50,000,000.00	50,000,000.00	50,021,000.00
103327	FHLB 2.875 (CALLABL	1.4000	12/28/21	50,000,000.00	50,000,000.00	50,005,500.00
103587	FHLMC 3.50 (CALLABL	1.5000	01/27/22	50,000,000.00	50,000,000.00	50,016,000.00
104067	FHLMC 4.25 (CALLABL	1.6000	03/28/22	25,000,000.00	25,000,000.00	25,012,500.00
104258	FHLMC 4.25 (CALLABL	1.5000	04/18/22	25,000,000.00	25,000,000.00	25,017,750.00
104305	FHLMC 4.30 (CALLABL	1.5500	04/19/22	25,000,000.00	25,000,000.00	25,017,750.00
104658	FHLMC 4.25 (CALLABL	1.5000	05/16/22	25,000,000.00	25,000,000.00	25,024,500.00
110472	FHLB 2.45 (CALLABLE	2.4500	04/15/24	25,000,000.00	25,000,000.00	25,037,750.00
110758	FHLMC 2.75 (CALLABL	2.7500	05/28/24	50,000,000.00	50,000,000.00	50,888,500.00
110785	FHLMC 3.00 (CALLABL	2.5000	05/28/24	25,000,000.00	25,000,000.00	25,382,500.00
110943	FHLMC 3.125 (CALLAB	2.5000	06/25/24	50,000,000.00	50,000,000.00	50,191,000.00
112251	FHLMC 3.50 (CALLABL	2.2500	12/04/24	50,000,000.00	50,000,000.00	50,415,500.00
MCSA TOTAL				**550,000,000.00**	**550,000,000.00**	**552,054,250.00**
111992	PFIZER INC CP	1.8000	03/03/20	50,000,000.00	49,995,000.00	49,991,000.00
111996	ING U.S. FUNDING LL	1.8000	05/05/20	35,765,000.00	35,648,763.75	35,665,215.65
112006	OLD LINE FUNDING LL	1.8200	04/08/20	47,500,000.00	47,408,747.23	47,418,300.00
112008	PFIZER INC CP	1.7000	03/03/20	50,000,000.00	49,995,277.78	49,991,000.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112015	OLD LINE FUNDING LL	1.8400	05/06/20	50,000,000.00	49,831,333.33	49,856,500.00
112019	TOYOTA MOTOR CREDIT	1.8500	03/05/20	50,000,000.00	49,989,722.22	49,986,500.00
112057	ING U.S. FUNDING LL	1.8400	03/02/20	50,000,000.00	49,997,444.44	49,992,500.00
112152	MONT BLANC CAPITAL	1.8500	03/11/20	27,857,000.00	27,842,684.60	27,841,400.08
112280	MONT BLANC CAPITAL	1.8700	03/04/20	25,432,000.00	25,428,036.85	25,425,896.32
112293	CANCARA ASSET SEC L	1.8700	03/02/20	50,000,000.00	49,997,402.78	49,992,500.00
112294	CANCARA ASSET SEC L	1.8700	03/02/20	2,000,000.00	1,999,896.11	1,999,700.00
112305	CIESCO LLC CP	1.8200	03/05/20	50,000,000.00	49,989,888.89	49,986,000.00
112306	CAFCO LLC CP	1.8100	03/02/20	40,132,000.00	40,129,982.25	40,126,381.52
112327	LA FAYETTE ASSET SE	1.8500	03/03/20	33,330,000.00	33,326,574.42	33,323,667.30
112344	CIESCO LLC CP	1.8300	03/04/20	50,000,000.00	49,992,375.00	49,988,000.00
112345	CIESCO LLC CP	1.8300	03/04/20	25,000,000.00	24,996,187.50	24,994,000.00
112356	OLD LINE FUNDING LL	1.8100	03/04/20	32,821,000.00	32,816,049.50	32,813,451.17
112410	CAFCO LLC CP	1.8300	03/05/20	50,000,000.00	49,989,833.33	49,986,000.00
112413	CANCARA ASSET SEC L	1.8900	03/06/20	50,000,000.00	49,986,875.00	49,983,500.00
112414	CANCARA ASSET SEC L	1.8900	03/06/20	19,981,000.00	19,975,754.99	19,974,406.27
112438	COCA COLA CO CP	1.6600	03/02/20	50,000,000.00	49,997,694.44	49,993,500.00
112529	CRC FUNDING LLC CP	1.9200	03/23/20	50,000,000.00	49,941,333.33	49,945,000.00
112531	CAFCO LLC CP	1.9300	03/16/20	48,007,000.00	47,968,394.37	47,971,474.82
112560	LA FAYETTE ASSET SE	1.8800	03/23/20	35,000,000.00	34,959,788.89	34,961,500.00
112567	OLD LINE FUNDING LL	1.8900	03/30/20	50,000,000.00	49,923,875.00	49,933,000.00
112568	OLD LINE FUNDING LL	1.8800	03/27/20	50,000,000.00	49,932,111.11	49,939,000.00
112578	CAFCO LLC CP	1.8400	03/31/20	25,000,000.00	24,961,666.67	24,966,000.00
112621	AUTOBAHN FUNDING CO	1.7000	03/02/20	15,000,000.00	14,999,291.67	14,997,900.00
112632	ATLANTIC ASSET SEC	1.7000	03/02/20	10,496,000.00	10,495,504.36	10,494,530.56
112666	MONT BLANC CAPITAL	1.7700	05/06/20	17,192,000.00	17,136,211.96	17,140,080.16
112667	CHARIOT FUNDING LLC	1.7200	03/13/20	50,000,000.00	49,971,333.33	49,968,500.00
112668	AUTOBAHN FUNDING CO	1.6800	03/02/20	50,000,000.00	49,997,666.67	49,993,000.00
112672	ATLANTIC ASSET SEC	1.7000	04/01/20	37,126,000.00	37,071,651.66	37,072,167.30
112676	EMERSON ELECTRIC CO	1.5700	03/13/20	50,000,000.00	49,973,833.33	49,969,500.00
112681	CRC FUNDING LLC CP	1.7300	04/20/20	50,000,000.00	49,879,861.11	49,884,000.00
112685	CAFCO LLC CP	1.7300	04/20/20	50,000,000.00	49,879,861.11	49,890,500.00
112686	THUNDER BAY FUNDING	1.7100	04/15/20	30,750,000.00	30,684,271.88	30,686,962.50
112696	AUTOBAHN FUNDING CO	1.6000	03/04/20	25,000,000.00	24,996,666.67	24,994,000.00
112708	UNILEVER CAPITAL CO	1.5600	03/02/20	50,000,000.00	49,997,833.33	49,993,500.00
112709	UNILEVER CAPITAL CO	1.5600	03/02/20	10,000,000.00	9,999,566.67	9,998,700.00
112716	MONT BLANC CAPITAL	1.7300	04/20/20	25,000,000.00	24,939,930.55	24,942,000.00
112718	CIESCO LLC CP	1.6800	04/21/20	44,634,000.00	44,527,771.08	44,528,217.42
112722	SHEFFIELD RECEIVABL	1.6500	03/09/20	50,000,000.00	49,981,666.67	49,976,500.00
112723	SHEFFIELD RECEIVABL	1.6400	03/06/20	50,000,000.00	49,988,611.11	49,983,500.00
112724	JUPITER SEC COMPANY	1.6400	03/06/20	50,000,000.00	49,988,611.11	49,983,500.00
112731	CAFCO LLC CP	1.7200	04/20/20	14,695,000.00	14,659,895.28	14,662,817.95
112736	SHEFFIELD RECEIVABL	1.6300	03/13/20	50,000,000.00	49,972,833.33	49,967,500.00
112737	CHARIOT FUNDING LLC	1.6500	03/05/20	50,000,000.00	49,990,833.33	49,986,000.00
112738	PFIZER INC CP	1.6200	04/16/20	50,000,000.00	49,896,500.00	49,900,000.00
112739	AUTOBAHN FUNDING CO	1.6000	03/03/20	35,000,000.00	34,996,888.89	34,993,350.00
112740	CHARIOT FUNDING LLC	1.6500	03/02/20	50,000,000.00	49,997,708.33	49,993,000.00
112743	CAFCO LLC CP	1.6700	04/21/20	38,404,000.00	38,313,142.54	38,318,359.08
112747	SHEFFIELD RECEIVABL	1.6300	03/05/20	50,000,000.00	49,990,944.44	49,986,000.00
112755	MERCK & CO INC CP	1.5400	03/05/20	49,000,000.00	48,991,615.56	48,987,260.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112756	CANADIAN IMP BK OF	1.6100	03/03/20	50,000,000.00	49,995,527.78	49,991,000.00
112757	CAFCO LLC CP	1.6800	04/21/20	8,645,000.00	8,624,424.90	8,625,721.65
112760	CHARIOT FUNDING LLC	1.6500	03/09/20	50,000,000.00	49,981,666.67	49,977,000.00
112761	AUTOBAHN FUNDING CO	1.6000	03/05/20	25,000,000.00	24,995,555.56	24,993,000.00
112762	CHARIOT FUNDING LLC	1.6500	03/04/20	50,000,000.00	49,993,125.00	49,988,500.00
112766	CAFCO LLC CP	1.6700	04/23/20	49,000,000.00	48,879,528.06	48,886,810.00
112767	CIESCO LLC CP	1.6600	04/22/20	50,000,000.00	49,880,111.11	49,879,500.00
112768	PFIZER INC CP	1.6000	04/22/20	50,000,000.00	49,884,444.44	49,888,000.00
112771	OLD LINE FUNDING LL	1.6700	04/03/20	50,000,000.00	49,923,458.33	49,924,500.00
112772	OLD LINE FUNDING LL	1.6300	03/25/20	40,000,000.00	39,956,533.34	39,954,800.00
112773	CHARIOT FUNDING LLC	1.6400	03/03/20	50,000,000.00	49,995,444.44	49,990,500.00
112774	JUPITER SEC COMPANY	1.6500	03/04/20	50,000,000.00	49,993,125.00	49,988,000.00
112775	PFIZER INC CP	1.6100	04/20/20	50,000,000.00	49,888,194.45	49,892,000.00
112776	CAFCO LLC CP	1.6800	04/21/20	25,301,000.00	25,240,783.62	25,244,578.77
112778	MONT BLANC CAPITAL	1.6900	04/02/20	28,373,000.00	28,330,377.45	28,329,305.58
112782	AUTOBAHN FUNDING CO	1.6100	03/09/20	25,000,000.00	24,991,055.55	24,988,250.00
112783	AUTOBAHN FUNDING CO	1.6000	03/02/20	35,000,000.00	34,998,444.44	34,995,100.00
112784	CREDIT AGRICOLE CIB	1.5500	03/04/20	50,000,000.00	49,993,541.67	49,988,500.00
112785	CIESCO LLC CP	1.6600	04/22/20	32,996,000.00	32,916,882.92	32,916,479.64
112788	PFIZER INC CP	1.6100	04/20/20	50,000,000.00	49,888,194.44	49,892,000.00
112789	PFIZER INC CP	1.6100	04/20/20	35,000,000.00	34,921,736.11	34,924,400.00
112790	OLD LINE FUNDING LL	1.6600	04/27/20	50,000,000.00	49,868,583.34	49,875,500.00
112792	ATLANTIC ASSET SEC	1.6200	03/02/20	45,000,000.00	44,997,975.00	44,993,700.00
112800	AUTOBAHN FUNDING CO	1.6000	03/05/20	50,000,000.00	49,991,111.11	49,986,000.00
112804	SHEFFIELD RECEIVABL	1.6300	03/06/20	50,000,000.00	49,988,680.56	49,983,500.00
112805	AUTOBAHN FUNDING CO	1.6000	03/06/20	50,000,000.00	49,988,888.89	49,983,500.00
112806	SHEFFIELD RECEIVABL	1.6300	03/09/20	50,000,000.00	49,981,888.89	49,976,500.00
112807	CREDIT AGRICOLE CIB	1.5900	03/09/20	50,000,000.00	49,982,333.33	49,977,500.00
112808	SHEFFIELD RECEIVABL	1.6200	03/05/20	50,000,000.00	49,991,000.00	49,986,000.00
112809	CIESCO LLC CP	1.6500	05/01/20	4,974,000.00	4,960,093.53	4,960,072.80
112812	ATLANTIC ASSET SEC	1.6200	03/06/20	50,000,000.00	49,988,750.00	49,984,000.00
112814	SHEFFIELD RECEIVABL	1.6200	03/09/20	50,000,000.00	49,982,000.00	49,976,500.00
112815	AUTOBAHN FUNDING CO	1.5900	03/06/20	50,000,000.00	49,988,958.33	49,983,500.00
112816	AUTOBAHN FUNDING CO	1.6000	03/10/20	20,000,000.00	19,992,000.00	19,989,800.00
112817	CIESCO LLC CP	1.6600	05/01/20	13,516,000.00	13,477,982.50	13,478,155.20
112821	CANCARA ASSET SEC L	1.6900	05/01/20	50,000,000.00	49,856,819.45	49,864,000.00
112824	TOYOTA MOTOR CREDIT	1.6400	03/10/20	25,000,000.00	24,989,750.00	24,988,000.00
112825	THUNDER BAY FUNDING	1.6300	03/12/20	10,100,000.00	10,094,969.64	10,094,041.00
112826	AUTOBAHN FUNDING CO	1.6000	03/10/20	40,000,000.00	39,984,000.00	39,979,600.00
112827	NATIXIS NY BRANCH C	1.5900	03/11/20	50,000,000.00	49,977,916.67	49,974,000.00
112828	ATLANTIC ASSET SEC	1.6200	03/05/20	50,000,000.00	49,991,000.00	49,986,500.00
112829	LA FAYETTE ASSET SE	1.6200	03/04/20	10,658,000.00	10,656,561.17	10,655,442.08
112831	SHEFFIELD RECEIVABL	1.6200	03/11/20	50,000,000.00	49,977,500.00	49,972,000.00
112833	SHEFFIELD RECEIVABL	1.6300	03/11/20	25,000,000.00	24,988,680.55	24,986,000.00
112834	CHARIOT FUNDING LLC	1.6300	03/12/20	50,000,000.00	49,975,097.22	49,970,500.00
112835	NATIXIS NY BRANCH C	1.5900	03/13/20	50,000,000.00	49,973,500.00	49,969,500.00
112836	PFIZER INC CP	1.6300	04/27/20	25,750,000.00	25,683,543.54	25,687,170.00
112837	PFIZER INC CP	1.6200	05/05/20	9,336,000.00	9,308,692.20	9,309,952.56
112841	REGENCY MARKETS NO.	1.6600	03/04/20	50,000,000.00	49,993,083.33	49,988,000.00
112842	REGENCY MARKETS NO.	1.6600	03/04/20	39,327,000.00	39,321,559.77	39,317,561.52

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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112843	REGENCY MARKETS NO.	1.6400	03/05/20	50,000,000.00	49,990,888.89	49,986,000.00
112844	CHARIOT FUNDING LLC	1.6300	03/13/20	25,000,000.00	24,986,416.67	24,984,250.00
112845	CHARIOT FUNDING LLC	1.6250	03/09/20	50,000,000.00	49,981,944.45	49,977,000.00
112846	CHARIOT FUNDING LLC	1.6250	03/09/20	14,050,000.00	14,044,926.39	14,043,537.00
112847	CREDIT AGRICOLE CIB	1.5900	03/12/20	50,000,000.00	49,975,708.33	49,971,500.00
112848	EMERSON ELECTRIC CO	1.5700	03/06/20	38,568,000.00	38,559,590.03	38,556,043.92
112851	OLD LINE FUNDING LL	1.6000	03/30/20	50,000,000.00	49,935,555.55	49,933,000.00
112853	CHARIOT FUNDING LLC	1.6200	03/09/20	50,000,000.00	49,982,000.00	49,977,000.00
112854	ATLANTIC ASSET SEC	1.6000	03/12/20	50,000,000.00	49,975,555.55	49,970,500.00
112856	CIESCO LLC CP	1.6300	05/05/20	39,650,000.00	39,533,307.85	39,532,239.50
112857	SHEFFIELD RECEIVABL	1.6200	03/13/20	25,000,000.00	24,986,500.00	24,983,750.00
112858	NATIXIS NY BRANCH C	1.5900	03/13/20	50,000,000.00	49,973,500.00	49,969,500.00
112859	LA FAYETTE ASSET SE	1.6300	03/04/20	7,931,000.00	7,929,922.71	7,929,096.56
112860	THUNDER BAY FUNDING	1.6300	04/27/20	7,000,000.00	6,981,934.16	6,982,290.00
112861	CIESCO LLC CP	1.6600	04/22/20	12,004,000.00	11,975,217.08	11,975,070.36
112862	CIESCO LLC CP	1.6600	05/06/20	12,688,000.00	12,649,386.19	12,649,682.24
112864	CHARIOT FUNDING LLC	1.6500	03/10/20	38,045,000.00	38,029,306.44	38,025,977.50
112868	REGENCY MARKETS NO.	1.6600	03/09/20	50,000,000.00	49,981,555.55	49,976,500.00
112869	SHEFFIELD RECEIVABL	1.6200	03/13/20	50,000,000.00	49,973,000.00	49,967,500.00
112870	CHARIOT FUNDING LLC	1.6200	03/16/20	50,000,000.00	49,966,250.00	49,962,000.00
112871	SHEFFIELD RECEIVABL	1.6300	03/17/20	50,000,000.00	49,963,777.78	49,958,500.00
112872	SHEFFIELD RECEIVABL	1.6300	03/16/20	50,000,000.00	49,966,041.67	49,960,500.00
112873	CIESCO LLC CP	1.6600	05/07/20	38,000,000.00	37,882,601.11	37,883,720.00
112874	SHEFFIELD RECEIVABL	1.6300	03/19/20	50,000,000.00	49,959,250.00	49,954,000.00
112875	CHARIOT FUNDING LLC	1.6300	03/17/20	50,000,000.00	49,963,777.78	49,959,500.00
112876	LA FAYETTE ASSET SE	1.6000	03/31/20	49,967,000.00	49,900,377.33	49,894,048.18
112877	MONT BLANC CAPITAL	1.6500	05/14/20	46,015,000.00	45,858,932.46	45,859,929.45
112878	CHARIOT FUNDING LLC	1.6100	03/18/20	25,000,000.00	24,980,993.06	24,978,750.00
112879	THUNDER BAY FUNDING	1.6400	05/11/20	30,000,000.00	29,902,966.67	29,907,000.00
112880	JUPITER SEC COMPANY	1.6300	03/17/20	50,000,000.00	49,963,777.78	49,958,500.00
112881	JUPITER SEC COMPANY	1.6300	03/17/20	25,000,000.00	24,981,888.89	24,979,250.00
112882	JUPITER SEC COMPANY	1.6200	03/16/20	37,000,000.00	36,975,025.00	36,970,770.00
112883	CIESCO LLC CP	1.6600	05/06/20	5,736,000.00	5,718,543.44	5,718,677.28
112884	CIESCO LLC CP	1.6600	05/06/20	10,226,000.00	10,194,878.87	10,195,117.48
112885	MONT BLANC CAPITAL	1.6600	05/13/20	25,000,000.00	24,915,847.22	24,916,750.00
112886	SHEFFIELD RECEIVABL	1.6100	03/24/20	25,000,000.00	24,974,284.72	24,971,500.00
112887	SHEFFIELD RECEIVABL	1.6000	03/18/20	50,000,000.00	49,962,222.22	49,956,000.00
112888	NATIXIS NY BRANCH C	1.5900	03/17/20	50,000,000.00	49,964,666.67	49,961,000.00
112889	CIESCO LLC CP	1.6400	05/15/20	35,142,000.00	35,021,931.50	35,021,814.36
112892	THUNDER BAY FUNDING	1.6000	03/24/20	50,000,000.00	49,948,888.89	49,944,000.00
112893	THUNDER BAY FUNDING	1.6200	04/20/20	40,000,000.00	39,910,000.00	39,910,000.00
112894	THUNDER BAY FUNDING	1.6200	04/15/20	42,000,000.00	41,914,950.00	41,913,900.00
112895	SHEFFIELD RECEIVABL	1.6100	03/23/20	50,000,000.00	49,950,805.56	49,945,000.00
112896	LA FAYETTE ASSET SE	1.6200	04/15/20	48,121,000.00	48,023,554.98	48,019,464.69
112900	CIESCO LLC CP	1.6500	05/13/20	12,821,000.00	12,778,103.07	12,778,306.07
112903	REGENCY MARKETS NO.	1.6500	03/16/20	50,000,000.00	49,965,625.00	49,960,500.00
112904	MONT BLANC CAPITAL	1.6200	03/16/20	36,900,000.00	36,875,092.50	36,870,849.00
112905	LA FAYETTE ASSET SE	1.6100	03/11/20	42,471,000.00	42,452,006.03	42,447,216.24
112906	SHEFFIELD RECEIVABL	1.5900	03/25/20	50,000,000.00	49,947,000.00	49,941,000.00
112907	NATIXIS NY BRANCH C	1.5900	03/19/20	50,000,000.00	49,960,250.00	49,957,000.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: February 1, 2020 to February 29, 2020

Fund : Pooled Surplus Investments

Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112908	MERCK & CO INC CP	1.5600	03/18/20	25,000,000.00	24,981,583.33	24,980,000.00
112912	REGENCY MARKETS NO.	1.6400	03/16/20	49,719,000.00	49,685,025.35	49,679,721.99
112913	SHEFFIELD RECEIVABL	1.5800	03/23/20	50,000,000.00	49,951,722.22	49,945,000.00
112914	REGENCY MARKETS NO.	1.6500	03/16/20	50,000,000.00	49,965,625.00	49,960,500.00
112915	REGENCY MARKETS NO.	1.6500	03/16/20	25,000,000.00	24,982,812.50	24,980,250.00
112916	CANCARA ASSET SEC L	1.6400	05/18/20	50,000,000.00	49,822,333.33	49,824,500.00
112917	LA FAYETTE ASSET SE	1.6100	03/19/20	25,000,000.00	24,979,875.00	24,977,000.00
112918	ATLANTIC ASSET SEC	1.6200	03/17/20	50,000,000.00	49,964,000.00	49,959,000.00
112919	MERCK & CO INC CP	1.5600	03/19/20	25,000,000.00	24,980,500.00	24,979,000.00
112920	LA FAYETTE ASSET SE	1.6200	03/30/20	19,972,000.00	19,945,936.54	19,943,839.48
112921	CREDIT AGRICOLE CIB	1.5600	03/20/20	50,000,000.00	49,958,833.33	49,954,500.00
112922	MONT BLANC CAPITAL	1.6200	06/11/20	42,744,000.00	42,547,805.04	42,547,377.60
112923	EMERSON ELECTRIC CO	1.5600	04/16/20	31,115,000.00	31,052,977.43	31,054,636.90
112925	PFIZER INC CP	1.6000	05/20/20	50,000,000.00	49,822,222.22	49,827,500.00
112926	LA FAYETTE ASSET SE	1.6100	03/24/20	20,000,000.00	19,979,427.78	19,977,000.00
112927	ATLANTIC ASSET SEC	1.6100	03/20/20	50,000,000.00	49,957,513.89	49,952,500.00
112928	AUTOBAHN FUNDING CO	1.5900	03/23/20	50,000,000.00	49,951,416.67	49,945,000.00
112929	REGENCY MARKETS NO.	1.6400	03/19/20	50,000,000.00	49,959,000.00	49,954,000.00
112930	SHEFFIELD RECEIVABL	1.5900	03/27/20	50,000,000.00	49,942,583.34	49,936,500.00
112931	PFIZER INC CP	1.6000	05/20/20	50,000,000.00	49,822,222.22	49,827,500.00
112932	ATLANTIC ASSET SEC	1.6100	03/10/20	50,000,000.00	49,979,875.00	49,975,000.00
112933	ATLANTIC ASSET SEC	1.6100	03/10/20	25,000,000.00	24,989,937.50	24,987,500.00
112936	NATIXIS NY BRANCH C	1.5900	03/23/20	50,000,000.00	49,951,416.67	49,949,000.00
112937	EMERSON ELECTRIC CO	1.5600	04/20/20	50,000,000.00	49,891,666.66	49,893,500.00
112938	EMERSON ELECTRIC CO	1.5600	04/20/20	13,000,000.00	12,971,833.34	12,972,310.00
112939	LA FAYETTE ASSET SE	1.6200	03/13/20	20,000,000.00	19,989,200.00	19,987,000.00
112940	NATIXIS NY BRANCH C	1.5900	03/24/20	43,014,000.00	42,970,304.95	42,968,405.16
112941	ATLANTIC ASSET SEC	1.6100	03/20/20	50,000,000.00	49,957,513.89	49,952,500.00
112942	ATLANTIC ASSET SEC	1.6100	03/20/20	50,000,000.00	49,957,513.89	49,952,500.00
112943	CREDIT AGRICOLE CIB	1.5700	03/24/20	50,000,000.00	49,949,847.22	49,946,500.00
112950	SHEFFIELD RECEIVABL	1.5900	03/24/20	50,000,000.00	49,949,208.33	49,943,000.00
112951	THUNDER BAY FUNDING	1.6300	05/15/20	50,000,000.00	49,830,208.33	49,837,000.00
112952	THUNDER BAY FUNDING	1.6300	05/15/20	25,000,000.00	24,915,104.17	24,918,500.00
112953	UNILEVER CAPITAL CO	1.5700	04/14/20	50,000,000.00	49,904,055.56	49,903,000.00
112954	UNILEVER CAPITAL CO	1.5700	04/14/20	2,000,000.00	1,996,162.22	1,996,120.00
112955	AUTOBAHN FUNDING CO	1.5900	03/24/20	20,000,000.00	19,979,683.33	19,977,000.00
112956	TOYOTA MOTOR CREDIT	1.6200	04/20/20	50,000,000.00	49,887,500.00	49,889,500.00
112957	NATIXIS NY BRANCH C	1.5900	03/30/20	50,000,000.00	49,935,958.33	49,934,500.00
112961	THUNDER BAY FUNDING	1.6300	05/22/20	45,000,000.00	44,832,925.00	44,840,250.00
112962	THUNDER BAY FUNDING	1.6000	03/25/20	50,000,000.00	49,946,666.67	49,942,000.00
112963	OLD LINE FUNDING LL	1.6000	03/31/20	50,000,000.00	49,933,333.33	49,931,000.00
112966	JUPITER SEC COMPANY	1.6000	03/31/20	50,000,000.00	49,933,333.33	49,927,000.00
112967	CHARIOT FUNDING LLC	1.6000	03/31/20	50,000,000.00	49,933,333.33	49,929,500.00
112968	AUTOBAHN FUNDING CO	1.6000	03/27/20	50,000,000.00	49,942,222.22	49,936,000.00
112969	AUTOBAHN FUNDING CO	1.6000	03/27/20	15,000,000.00	14,982,666.67	14,980,800.00
112970	CHARIOT FUNDING LLC	1.6000	03/30/20	50,000,000.00	49,935,555.55	49,931,500.00
112971	JUPITER SEC COMPANY	1.5900	03/30/20	50,000,000.00	49,935,958.33	49,929,500.00
112972	CRC FUNDING LLC CP	1.5700	06/04/20	46,356,000.00	46,163,944.52	46,158,059.88
112973	CANCARA ASSET SEC L	1.6000	03/27/20	50,000,000.00	49,942,222.22	49,938,000.00
112974	CANCARA ASSET SEC L	1.6000	03/27/20	50,000,000.00	49,942,222.22	49,938,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: February 1, 2020 to February 29, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112975	OLD LINE FUNDING LL	1.6000	04/15/20	50,000,000.00	49,900,000.00	49,899,500.00
112976	OLD LINE FUNDING LL	1.5900	04/16/20	50,000,000.00	49,898,416.67	49,897,500.00
112977	OLD LINE FUNDING LL	1.6000	04/01/20	50,000,000.00	49,931,111.11	49,928,500.00
112985	CREDIT AGRICOLE CIB	1.5700	03/20/20	50,000,000.00	49,958,569.45	49,954,500.00
112986	CREDIT AGRICOLE CIB	1.5700	03/20/20	50,000,000.00	49,958,569.45	49,954,500.00
112987	CHARIOT FUNDING LLC	1.5900	04/01/20	50,000,000.00	49,931,541.67	49,927,500.00
112992	JUPITER SEC COMPANY	1.6000	04/03/20	50,000,000.00	49,926,666.67	49,920,500.00
112993	JUPITER SEC COMPANY	1.5900	04/01/20	50,000,000.00	49,931,541.66	49,925,000.00
112994	MERCK & CO INC CP	1.5600	04/03/20	50,000,000.00	49,928,500.00	49,928,500.00
112995	CREDIT AGRICOLE CIB	1.5700	03/20/20	50,000,000.00	49,958,569.44	49,954,500.00
112996	SHEFFIELD RECEIVABL	1.5800	04/01/20	50,000,000.00	49,931,972.22	49,926,000.00
113001	PEPSICO INC CP	1.5500	04/24/20	30,000,000.00	29,930,250.00	29,930,100.00
113002	PEPSICO INC CP	1.5500	04/27/20	25,910,000.00	25,846,412.54	25,846,002.30
113003	MERCK & CO INC CP	1.5600	03/31/20	50,000,000.00	49,935,000.00	49,934,500.00
113004	ATLANTIC ASSET SEC	1.6000	03/25/20	50,000,000.00	49,946,666.67	49,942,000.00
113005	LA FAYETTE ASSET SE	1.6100	03/25/20	25,000,000.00	24,973,166.67	24,970,250.00
113006	CIESCO LLC CP	1.5500	04/01/20	50,000,000.00	49,933,263.89	49,925,000.00
113007	CIESCO LLC CP	1.5500	04/30/20	50,000,000.00	49,870,833.33	49,862,500.00
113011	CANCARA ASSET SEC L	1.6000	03/25/20	32,500,000.00	32,465,333.33	32,462,625.00
113012	OLD LINE FUNDING LL	1.4500	04/07/20	40,000,000.00	39,940,388.89	39,932,800.00
113013	MERCK & CO INC CP	1.4400	04/15/20	50,000,000.00	49,910,000.00	49,906,500.00
113014	CIESCO LLC CP	1.4400	04/30/20	25,000,000.00	24,940,000.00	24,931,250.00
113015	SHEFFIELD RECEIVABL	1.5000	04/02/20	50,000,000.00	49,933,333.34	49,924,000.00
113016	ATLANTIC ASSET SEC	1.4500	04/02/20	30,000,000.00	29,961,333.34	29,955,300.00
113017	CANCARA ASSET SEC L	1.5500	04/14/20	15,000,000.00	14,971,583.34	14,970,000.00
113018	CREDIT AGRICOLE CIB	1.5700	03/06/20	50,000,000.00	49,989,097.22	49,984,000.00
113019	AUTOBAHN FUNDING CO	1.6200	03/02/20	50,000,000.00	49,997,750.00	49,993,000.00
113020	AUTOBAHN FUNDING CO	1.6200	03/02/20	6,300,000.00	6,299,716.50	6,299,118.00
CPD TOTAL				**9,265,063,000.00**	**9,254,543,175.46**	**9,254,071,395.04**
108158	AU & NZ BANKING GRP	2.2500	11/09/20	19,660,000.00	19,545,413.81	19,745,914.20
BNOT3 TOTAL				**19,660,000.00**	**19,545,413.81**	**19,745,914.20**
109674	TOYOTA MOTOR CREDIT	3.0500	01/08/21	10,000,000.00	9,997,430.93	10,145,200.00
110109	JOHNSON & JOHNSON C	2.2500	03/03/22	22,500,000.00	22,315,896.99	22,909,725.00
CNFX TOTAL				**32,500,000.00**	**32,313,327.92**	**33,054,925.00**
112997	J.P.MORGAN CHASE BA	1.5000	02/28/23	50,000,000.00	50,000,000.00	50,046,500.00
CORP BK NT TOTAL				**50,000,000.00**	**50,000,000.00**	**50,046,500.00**
112380	USTN 1.625	1.6250	11/15/22	50,000,000.00	49,953,133.21	50,986,500.00
US TNOTES TOTAL				**50,000,000.00**	**49,953,133.21**	**50,986,500.00**
110458	UST BILL	2.3200	03/26/20	50,000,000.00	49,919,444.45	49,954,000.00
112287	UST BILL	1.5550	11/05/20	50,000,000.00	49,462,229.17	49,633,500.00
112288	UST BILL	1.5550	11/05/20	50,000,000.00	49,462,229.17	49,633,500.00
112289	UST BILL	1.5550	11/05/20	50,000,000.00	49,462,229.17	49,633,500.00
112290	UST BILL	1.5550	11/05/20	50,000,000.00	49,462,229.17	49,633,500.00
112298	UST BILL	1.5525	05/28/20	50,000,000.00	49,810,250.00	49,849,000.00
112299	UST BILL	1.5525	05/28/20	50,000,000.00	49,810,250.00	49,849,000.00

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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112300	UST BILL	1.5525	05/28/20	50,000,000.00	49,810,250.00	49,849,000.00
112301	UST BILL	1.5525	05/28/20	50,000,000.00	49,810,250.00	49,849,000.00
112357	UST BILL	1.5125	03/05/20	50,000,000.00	49,991,597.22	49,994,000.00
112358	UST BILL	1.5125	03/05/20	50,000,000.00	49,991,597.22	49,994,000.00
112359	UST BILL	1.5125	03/05/20	50,000,000.00	49,991,597.22	49,994,000.00
112360	UST BILL	1.5125	03/05/20	50,000,000.00	49,991,597.22	49,994,000.00
112564	UST BILL	1.5375	06/25/20	50,000,000.00	49,752,291.66	49,804,500.00
112565	UST BILL	1.5375	06/25/20	50,000,000.00	49,752,291.66	49,804,500.00
112677	UST BILL	1.5150	03/10/20	50,000,000.00	49,981,062.50	49,984,000.00
112678	UST BILL	1.5150	03/10/20	50,000,000.00	49,981,062.50	49,984,000.00
112769	UST BILL	1.5175	07/23/20	50,000,000.00	49,696,500.00	49,766,500.00
112770	UST BILL	1.5175	07/23/20	50,000,000.00	49,696,500.00	49,766,500.00
US TBILLS TOTAL				**950,000,000.00**	**945,835,458.33**	**946,970,000.00**
105895	LACCAL BANS	4.7500	06/30/20	10,000,000.00	10,000,000.00	10,000,000.00
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	50,016,500.00
107422	NORDEA BANK AB NY F	2.3466	03/27/20	50,000,000.00	50,000,000.00	50,016,500.00
CDS-FR TOTAL				**100,000,000.00**	**100,000,000.00**	**100,033,000.00**
112602	MUFG UNION BANK NA	1.7000	03/02/20	50,000,000.00	50,000,000.00	50,000,500.00
112688	MUFG UNION BANK NA	1.6500	03/13/20	50,000,000.00	50,000,000.00	50,001,500.00
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	50,000,000.00
112838	MUFG UNION BANK NA	1.5800	03/12/20	50,000,000.00	50,000,000.00	50,000,000.00
112910	MUFG UNION BANK NA	1.6200	04/03/20	50,000,000.00	50,000,000.00	50,004,500.00
112978	MUFG UNION BANK NA	1.5900	04/20/20	50,000,000.00	50,000,000.00	50,007,500.00
112979	MUFG UNION BANK NA	1.5900	04/20/20	50,000,000.00	50,000,000.00	50,007,500.00
NEG CDS TOTAL				**400,000,000.00**	**400,000,000.00**	**400,024,500.00**
111706	BANK OF NOVA SCOTIA	2.0100	03/23/20	50,000,000.00	50,000,302.56	50,015,500.00
111911	BANK OF NOVA SCOTIA	1.8900	04/20/20	50,000,000.00	50,000,687.94	50,033,500.00
112002	CREDIT SUISSE NY CD	1.8900	04/29/20	50,000,000.00	50,000,811.81	50,034,000.00
112036	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,003,354.77	50,189,500.00
112037	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,003,354.77	50,189,500.00
112126	BANK OF NOVA SCOTIA	1.8400	05/15/20	50,000,000.00	50,001,032.12	50,048,500.00
112127	BANK OF NOVA SCOTIA	1.8400	05/15/20	50,000,000.00	50,001,032.12	50,048,500.00
112307	WESTPAC BANKING COR	1.8600	06/01/20	50,000,000.00	50,000,000.00	50,059,000.00
112309	NORDEA BANK ABP NY	1.8100	03/02/20	50,000,000.00	50,000,000.00	50,001,000.00
112375	ROYAL BANK OF CANAD	1.8200	05/15/20	50,000,000.00	50,000,000.00	50,041,500.00
112376	ROYAL BANK OF CANAD	1.8200	05/15/20	50,000,000.00	50,000,000.00	50,041,500.00
112450	SVENSKA HANDELSBANK	1.7700	03/13/20	50,000,000.00	50,000,165.93	50,005,000.00
112452	ROYAL BANK OF CANAD	1.8200	06/15/20	50,000,000.00	50,000,000.00	50,059,500.00
112458	BANK OF NOVA SCOTIA	1.8700	03/13/20	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	50,000,221.22	50,006,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: February 1, 2020 to February 29, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112505	BANK OF NOVA SCOTIA	1.8800	03/19/20	50,000,000.00	50,000,000.00	50,009,500.00
112550	CREDIT SUISSE NY CD	1.9100	04/20/20	50,000,000.00	50,000,690.22	50,029,500.00
112551	CREDIT SUISSE NY CD	1.9100	04/20/20	50,000,000.00	50,000,690.22	50,029,500.00
112555	CREDIT AGRICOLE CIB	1.8600	03/30/20	50,000,000.00	50,000,400.84	50,014,000.00
112569	NORDEA BANK ABP NY	1.8000	03/30/20	50,000,000.00	50,000,400.96	50,012,500.00
112605	SVENSKA HANDELSBANK	1.7700	04/01/20	50,000,000.00	50,000,000.00	50,013,500.00
112614	NORDEA BANK ABP NY	1.7000	04/01/20	50,000,000.00	50,000,000.00	50,009,500.00
112616	BARCLAYS BANK PLC N	1.8200	03/31/20	50,000,000.00	50,000,000.00	50,010,500.00
112624	CANADIAN IMP. BK OF	1.7000	03/04/20	50,000,000.00	50,000,000.00	50,001,000.00
112643	DNB BANK ASA NY CD	1.6400	03/13/20	50,000,000.00	50,000,000.00	50,002,500.00
112646	BARCLAYS BANK PLC N	1.6500	03/13/20	50,000,000.00	50,000,000.00	50,001,000.00
112647	NORDEA BANK ABP NY	1.7000	04/15/20	50,000,000.00	50,000,000.00	50,019,000.00
112687	NORDEA BANK ABP NY	1.7200	04/20/20	50,000,000.00	50,000,000.00	50,024,500.00
112710	SOCIETE GENERALE NY	1.7600	07/15/20	50,000,000.00	50,000,000.00	50,075,500.00
112711	DNB BANK ASA NY CD	1.6600	04/20/20	50,000,000.00	50,000,000.00	50,016,000.00
112744	CREDIT AGRICOLE CIB	1.6900	04/20/20	50,000,000.00	50,000,000.00	50,018,000.00
112745	SVENSKA HANDELSBANK	1.6800	04/20/20	50,000,000.00	50,000,000.00	50,012,000.00
112746	DNB BANK ASA NY CD	1.5700	03/02/20	50,000,000.00	50,000,000.00	50,000,000.00
112758	DNB BANK ASA NY CD	1.5700	03/04/20	50,000,000.00	50,000,000.00	50,000,000.00
112759	CANADIAN IMP. BK OF	1.6200	03/06/20	50,000,000.00	50,000,000.00	50,000,500.00
112765	DNB BANK ASA NY CD	1.5800	03/03/20	50,000,000.00	50,000,000.00	50,000,000.00
112786	DNB BANK ASA NY CD	1.5700	03/06/20	50,000,000.00	50,000,000.00	50,000,000.00
112791	BANK OF MONTREAL CH	1.6000	03/13/20	50,000,000.00	50,000,000.00	50,000,500.00
112810	BANK OF MONTREAL CH	1.6000	03/30/20	50,000,000.00	50,000,000.00	50,002,000.00
112818	NORDEA BANK ABP NY	1.5800	03/09/20	50,000,000.00	50,000,000.00	50,000,500.00
112830	CREDIT AGRICOLE CIB	1.6000	03/10/20	50,000,000.00	50,000,000.00	50,000,000.00
112839	DNB BANK ASA NY CD	1.5800	03/11/20	50,000,000.00	50,000,000.00	50,001,000.00
112840	CANADIAN IMP. BK OF	1.5700	03/11/20	50,000,000.00	50,000,000.00	50,000,000.00
112849	BANK OF MONTREAL CH	1.6200	05/01/20	50,000,000.00	50,000,000.00	50,015,000.00
112865	BANK OF MONTREAL CH	1.6100	03/16/20	50,000,000.00	50,000,000.00	50,001,000.00
112890	BANK OF MONTREAL CH	1.6000	03/18/20	50,000,000.00	50,000,000.00	50,001,000.00
112891	CANADIAN IMP. BK OF	1.5700	03/17/20	50,000,000.00	50,000,000.00	50,000,500.00
112902	DNB BANK ASA NY CD	1.5800	03/18/20	50,000,000.00	50,000,000.00	50,002,000.00
112924	CANADIAN IMP. BK OF	1.5700	03/19/20	50,000,000.00	50,000,000.00	50,001,000.00
112946	UBS AG STAMFORD CT	1.6200	02/12/21	50,000,000.00	50,000,000.00	50,157,000.00
112947	NORDEA BANK ABP NY	1.5800	03/24/20	50,000,000.00	50,000,000.00	50,002,000.00
112948	CANADIAN IMP. BK OF	1.5700	03/23/20	50,000,000.00	50,000,000.00	50,001,000.00
112959	BANK OF MONTREAL CH	1.5900	03/25/20	50,000,000.00	50,000,000.00	50,000,000.00
112960	UBS AG STAMFORD CT	1.6000	08/20/20	50,000,000.00	50,000,000.00	50,061,500.00
112989	DNB BANK ASA NY CD	1.5700	03/20/20	50,000,000.00	50,000,000.00	50,002,000.00
YANKEE CDS TOTAL				**2,750,000,000.00**	**2,750,013,145.48**	**2,751,326,000.00**
NTRD TOTAL				**32,369,968,000.00**	**32,354,025,302.96**	**32,431,734,541.05**

NTRD HISTORICAL COST TOTAL **32,333,867,109.73**

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: February 1, 2020 to February 29, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
TRADE-PSI TRADING						
107256	TENNESEE VALLEY AUT	2.2500	03/15/20	25,000,000.00	24,998,975.61	25,008,000.00
GOV'T SPONSORED ENTERPRISES TOTAL				**25,000,000.00**	**24,998,975.61**	**25,008,000.00**
102351	USTN 1.125	1.1250	07/31/21	50,000,000.00	49,981,021.53	50,094,000.00
UST NOTE TOTAL				**50,000,000.00**	**49,981,021.53**	**50,094,000.00**
TRADE TOTAL				**75,000,000.00**	**74,979,997.14**	**75,102,000.00**
	TRADE HISTORICAL COST TOTAL				**74,879,593.75**	
PSI TOTAL				**32,444,968,000.00**	**32,429,005,300.10**	**32,506,836,541.05**
	PSI HISTORICAL COST TOTAL				**32,408,746,703.48**	

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	8,420,650.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	10,770,300.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**19,190,950.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**19,190,950.00**
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						
102153	FFCB 2.70 (CALLABLE	2.7000	07/21/36	1,500,000.00	1,493,854.24	1,500,030.00
111582	FFCB 3.08 (CALLABLE	3.0800	08/12/39	5,000,000.00	5,014,635.32	5,019,950.00
112832	FFCB 3.27 (CALLABLE	3.2700	07/29/39	325,000.00	326,632.70	326,683.50
FFCB TOTAL				**6,825,000.00**	**6,835,122.26**	**6,846,663.50**
101370	FHLB 3.125 (CALLABL	3.1250	04/28/36	5,000,000.00	5,000,000.00	5,000,550.00
101841	FHLB 3.00 (CALLABLE	3.0000	06/16/36	4,000,000.00	4,000,000.00	4,000,280.00
102043	FHLB 2.875 (CALLABL	2.8750	07/21/36	10,000,000.00	10,000,000.00	10,000,800.00
102496	FHLB 2.82 (CALLABLE	2.8200	09/13/41	2,200,000.00	2,200,000.00	2,200,044.00
112863	FHLB 2.90 (CALLABLE	2.9000	02/10/45	175,000.00	174,563.46	175,581.00
FHLB TOTAL				**21,375,000.00**	**21,374,563.46**	**21,377,255.00**
102369	FHLMC 2.75 (CALLABL	2.7500	09/08/36	3,976,000.00	3,976,000.00	3,976,357.84
FHLMC TOTAL				**3,976,000.00**	**3,976,000.00**	**3,976,357.84**
PHHPA TOTAL				**32,176,000.00**	**32,185,685.72**	**32,200,276.34**
SANIT-SANITATION DISTRICT						
102192	FHLB 1.50 (CALLABLE	1.5000	07/27/21	600,000.00	599,915.69	600,018.00
FHLB TOTAL				**600,000.00**	**599,915.69**	**600,018.00**
102191	FNMA 1.52 (CALLABLE	1.5200	07/28/21	3,900,000.00	3,900,000.00	3,903,042.00
FNMA TOTAL				**3,900,000.00**	**3,900,000.00**	**3,903,042.00**
SANITATION DISTRICT TOTAL				**4,500,000.00**	**4,499,915.69**	**4,503,060.00**
SCP61 - SCAQMD-GENERAL FUND						
111109	TORONTO DOMINION BA	2.0700	06/29/20	5,000,000.00	5,000,000.00	5,011,700.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,011,700.00**
SCP61-SCAGMD GENERAL FUND TOTAL				**5,000,000.00**	**5,000,000.00**	**5,011,700.00**
SCP6F - SCAQMD - MOBILE SOURCE AIR						
111111	TORONTO DOMINION BA	2.0700	06/29/20	5,000,000.00	5,000,000.00	5,011,700.00

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
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,011,700.00**
SCP6F-SCAQMD MOBILE SOURCE AIR TOTAL				**5,000,000.00**	**5,000,000.00**	**5,011,700.00**
SCP6G-SCAQMD-INVESTMENT						
111110	TORONTO DOMINION BA	2.0700	06/29/20	10,000,000.00	10,000,000.00	10,023,400.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**10,023,400.00**
SCP6G-SCAQMD INVESTMENT TOTAL				**10,000,000.00**	**10,000,000.00**	**10,023,400.00**
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**	**119,062,417.31**	**122,317,902.24**
	SPI HISTORICAL TOTAL				**119,061,216.40**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/29/2020
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 02/29/2020
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	29,128,737.83
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	313,976.15
05/17/00	C.I. 2658M	420,305.77
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$29,864,980.90

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/29/2020
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	4,609,867.49
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,051,052.59
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	230,238,223.17
02/09/93	DISNEY PROJECT 1993	18,401,224.42
03/21/12	DISNEY PROJECT, 2012	4,209,257.44
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	52,135,995.56
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	22,144,086.06
	U.S. BANK - TRUSTEE TOTAL	$332,799,798.84

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/29/2020
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,481,445.40
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,394,362.30
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,535,300.69
08/29/19	LEASE REVENUE BONDS (2019 SERIES E-1 & E-2)	20,634.58
	ZIONS BANK - TRUSTEE TOTAL	$22,431,742.97

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/29/2020
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	302,870.46
	TREASURER TOTAL	$302,870.46

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 02/29/20
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 02/29/2020
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 2/29/20
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	3,250,013,145.48	46.00	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	9,254,543,175.46	26.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	995,788,591.54	147.00	DAYS	49,981,021.53	518.00	DAYS
AGENCIES	18,696,821,648.75	1,149.00	DAYS	24,998,975.61	15.00	DAYS
MUNICIPALS	55,000,000.00	387.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	101,858,741.73	778.00	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	$32,354,025,302.96	684.00	DAYS	$74,979,997.14	350.00	DAYS

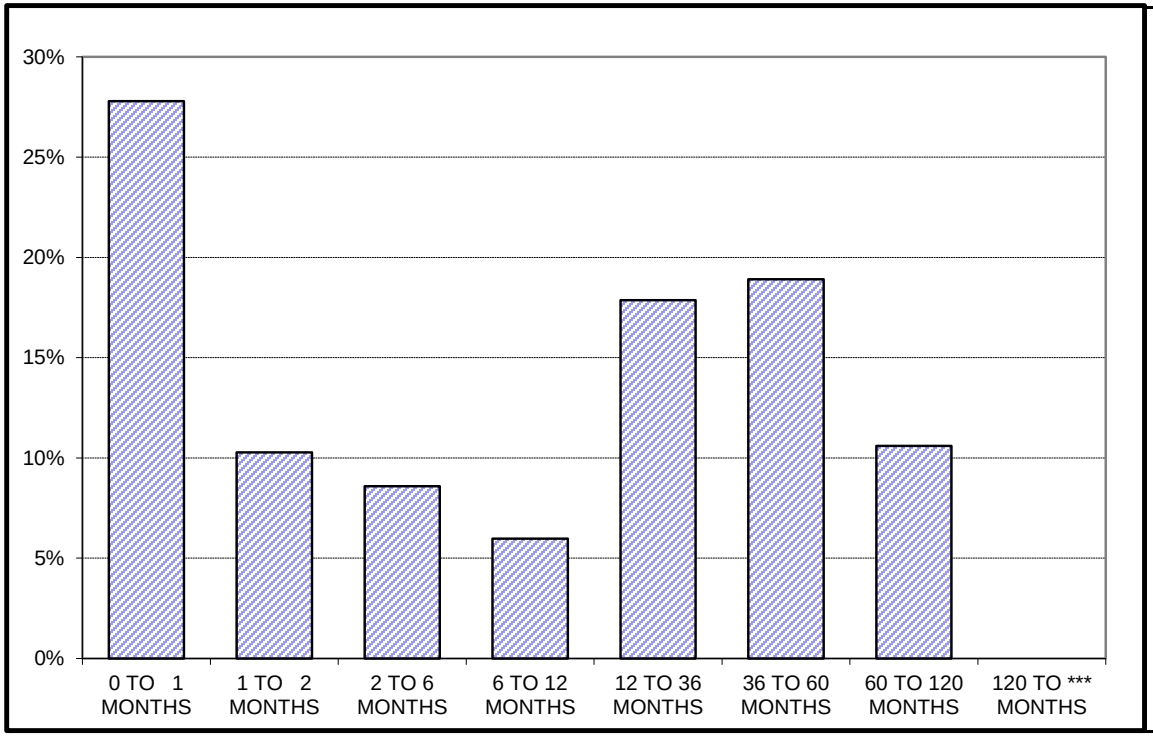
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 02/29/20
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	03/01/20-03/31/20	$9,013,088,962.73	27.79
1 TO 2 MONTHS	04/01/20-04/30/20	$3,332,645,418.15	10.28
2 TO 3 MONTHS	05/01/20-05/31/20	$1,470,964,474.61	4.54
3 TO 4 MONTHS	06/01/20-06/30/20	$857,111,647.59	2.64
4 TO 5 MONTHS	07/01/20-07/31/20	$177,189,175.36	0.55
5 TO 6 MONTHS	08/01/20-08/31/20	$281,991,800.30	0.87
6 TO 12 MONTHS	09/01/20-02/28/21	$1,936,515,594.43	5.97
12 TO 24 MONTHS	03/01/21-02/28/22	$4,885,978,690.72	15.07
24 TO 36 MONTHS	03/01/22-02/28/23	$905,687,592.80	2.79
36 TO 48 MONTHS	03/01/23-02/29/24	$310,907,574.61	0.96
48 TO 60 MONTHS	03/01/24-02/28/25	$5,821,331,421.09	17.95
60 TO 120 MONTHS	03/01/25-02/28/30	$3,435,592,947.71	10.59
120 TO *** MONTHS	03/01/30-	$0.00	0.00
Portfolio Total:		**$32,429,005,300.10**	**100.00**
ESUSD			
120 TO *** MONTHS	03/01/30-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	**100.00**
GF			
60 TO 120 MONTHS	03/01/25-02/28/30	$3,510,000.00	100.00
Portfolio Total:		**$3,510,000.00**	**100.00**
PHHPA			
120 TO *** MONTHS	03/01/30-	$32,185,685.72	100.00
Portfolio Total:		**$32,185,685.72**	**100.00**
SANIT			
12 TO 24 MONTHS	03/01/21-02/28/22	$4,499,915.69	100.00
Portfolio Total:		**$4,499,915.69**	**100.00**
SCP61			
3 TO 4 MONTHS	06/01/20-06/30/20	$5,000,000.00	100.00
Portfolio Total:		**$5,000,000.00**	**100.00**
SCP6F			
3 TO 4 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 02/29/20
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP6G			
3 TO 4 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	09/01/20-02/28/21	$39,446,651.53	100.00
Portfolio Total:		**$39,446,651.53**	**100.00**
SLIM			
6 TO 12 MONTHS	09/01/20-02/28/21	$3,379,340.35	100.00
Portfolio Total:		**$3,379,340.35**	**100.00**
WASIA			
6 TO 12 MONTHS	09/01/20-02/28/21	$40,824.02	100.00
Portfolio Total:		**$40,824.02**	**100.00**

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 9,013,089	27.79%
1 TO 2 MONTHS	3,332,645	10.28%
2 TO 6 MONTHS	2,787,257	8.60%
6 TO 12 MONTHS	1,936,516	5.97%
12 TO 36 MONTHS	5,791,666	17.86%
36 TO 60 MONTHS	6,132,239	18.91%
60 TO 120 MONTHS	3,435,593	10.59%
120 TO *** MONTHS	-	0.00%
	$ 32,429,005	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 January 2020 with January 2019
(Dollars In Thousands)

	January 2020	January 2019	Change
Average Daily Portfolio ($)	95,083,825	87,925,092	+7,158,733
Accrued Earnings ($)	158,425	175,839	-17,414
Effective Yield (%)	1.967	2.355	-0.388
Average Life-Month End (In Days)	215	188	+27
Total Security Transactions			
Amount ($)	29,863,523	35,952,406	-6,088,883
Number	600	723	-123
Total Time Deposit Transactions			
Amount ($)	3,165,000	2,851,000	+314,000
Number	127	120	+7
Average Workday Investment Activity ($)	1,572,787	1,847,781	-274,994
Prescribed Demand Account Balances For Services ($)	328,400	242,800	+85,600

POOLED MONEY INVESTMENT ACCOUNT

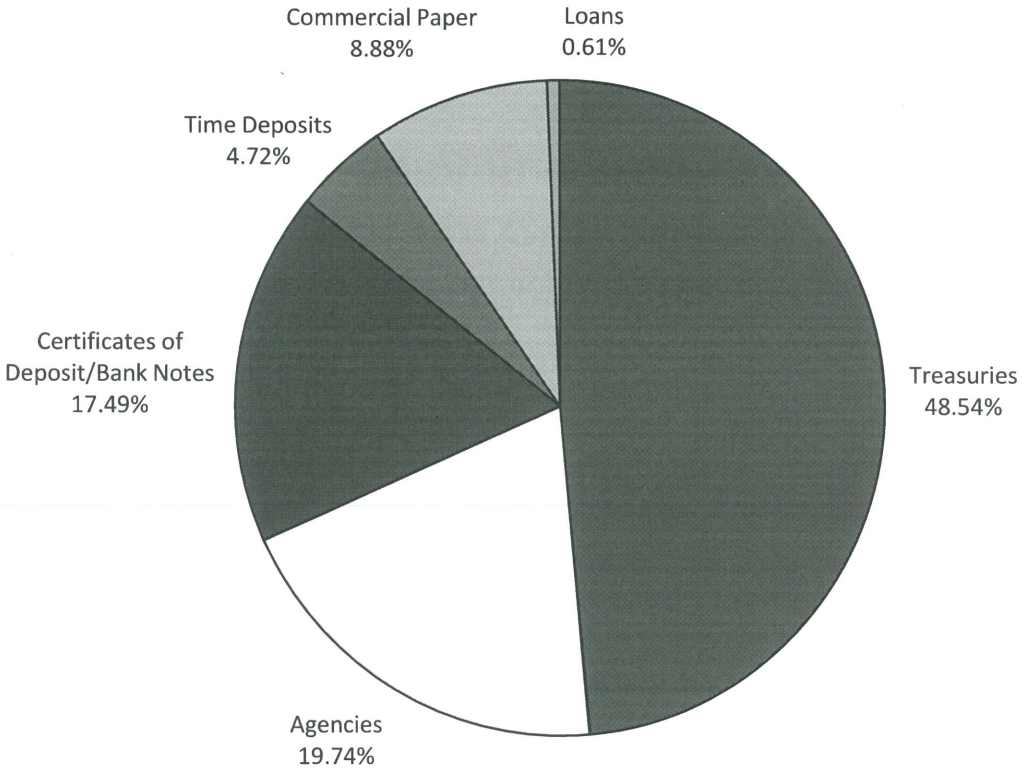
Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio
(Dollars In Thousands)

January 31, 2020

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	16,133,255	16.03	-3.28
Bonds	0	0.00	0
Notes	32,708,441	32.51	-2.06
Strips	0	0.00	0
Total Government	48,841,696	48.54	-5.34
Agency Debentures	4,588,238	4.57	-0.32
Certificates of Deposit	17,000,000	16.89	-0.48
Bank Notes	600,000	0.60	-0.19
Repurchases	0	0.00	0
Agency Discount Notes	15,066,102	14.97	+5.77
Time Deposits	4,754,240	4.72	-0.61
GNMAs	0	0.00	0
Commercial Paper	8,937,163	8.88	+1.27
Remics	18,878	0.02	-0.00
Corporate Bonds	0	0.00	0
AB 55 Loans	617,241	0.61	-0.07
GF Loans	0	0.00	0
Other	200,000	0.20	-0.02
Reversed Repurchases	0	0.00	0
Total (All Types)	100,623,558	100.00	

INVESTMENT ACTIVITY	January 2020		December 2019	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	600	29,863,523	459	23,438,507
Other	4	27,993	8	460,578
Time Deposits	127	3,165,000	98	2,405,000
Total	731	33,056,516	565	26,304,085
PMIA Monthly Average Effective Yield (%)		1.967	2.043	
Year to Date Yield Last Day of Month (%)		2.192	2.230	

Pooled Money Investment Account
Portfolio Composition
$100.6 billion
01/31/20



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 (%)
01/02/20	REDEMPTIONS								
	TR	BILL		01/02/20	1.610	50,000	78	174,416.67	1.638
	TR	BILL		01/02/20	1.610	50,000	78	174,416.67	1.638
	TR	BILL		01/02/20	1.610	50,000	78	174,416.67	1.638
	TR	BILL		01/02/20	2.010	50,000	175	488,541.67	2.058
	TR	BILL		01/02/20	2.010	50,000	175	488,541.67	2.058
	TR	BILL		01/02/20	2.010	50,000	175	488,541.67	2.058
	TR	BILL		01/02/20	2.010	50,000	175	488,541.67	2.058
	TR	BILL		01/02/20	2.070	50,000	178	511,750.00	2.120
	TR	BILL		01/02/20	2.070	50,000	178	511,750.00	2.120
	TR	BILL		01/02/20	2.070	50,000	178	511,750.00	2.120
	TR	BILL		01/02/20	2.070	50,000	178	511,750.00	2.120
	TR	BILL		01/02/20	2.070	50,000	178	511,750.00	2.120
	TR	BILL		01/02/20	2.070	50,000	178	511,750.00	2.120
	TR	BILL		01/02/20	2.075	50,000	178	512,986.11	2.126
	TR	BILL		01/02/20	2.075	50,000	178	512,986.11	2.126
	TR	BILL		01/02/20	2.075	50,000	178	512,986.11	2.126
	TR	BILL		01/02/20	2.025	50,000	181	509,062.50	2.074
	TR	BILL		01/02/20	2.025	50,000	181	509,062.50	2.074
	TR	BILL		01/02/20	2.035	50,000	181	511,576.39	2.085
	TR	BILL		01/02/20	2.035	50,000	181	511,576.39	2.085
	TR	BILL		01/02/20	2.070	50,000	181	520,375.00	2.121
	TR	BILL		01/02/20	2.070	50,000	181	520,375.00	2.121
	TR	BILL		01/02/20	2.070	50,000	181	520,375.00	2.121
	TR	BILL		01/02/20	2.070	50,000	181	520,375.00	2.121
	TR	BILL		01/02/20	2.071	50,000	181	520,626.39	2.122
	TR	BILL		01/02/20	2.071	50,000	181	520,626.39	2.122
	TR	BILL		01/02/20	2.075	50,000	204	587,916.67	2.129
	TR	BILL		01/02/20	2.075	50,000	204	587,916.67	2.129
	TR	BILL		01/02/20	2.353	50,000	259	846,246.53	2.426
	TR	BILL		01/02/20	2.353	50,000	259	846,246.53	2.426
	TR	BILL		01/02/20	2.353	50,000	259	846,246.53	2.426
	TR	BILL		01/02/20	2.353	50,000	259	846,246.53	2.426
	TR	BILL		01/02/20	2.421	50,000	294	988,575.00	2.504
	TR	BILL		01/02/20	2.421	50,000	294	988,575.00	2.504
	TR	BILL		01/02/20	2.421	50,000	294	988,575.00	2.504
	TR	BILL		01/02/20	2.421	50,000	294	988,575.00	2.504
	TR	BILL		01/02/20	2.478	50,000	350	1,204,659.72	2.574
	TR	BILL		01/02/20	2.478	50,000	350	1,204,659.72	2.574
	TR	BILL		01/02/20	2.480	50,000	350	1,205,555.56	2.577
	TR	BILL		01/02/20	2.480	50,000	350	1,205,555.56	2.577
	TR	BILL		01/02/20	2.480	50,000	350	1,205,555.56	2.577
	TR	BILL		01/02/20	2.480	50,000	350	1,205,555.56	2.577
	TR	BILL		01/02/20	2.485	50,000	351	1,211,437.50	2.582
	TR	BILL		01/02/20	2.485	50,000	351	1,211,437.50	2.582
	TR	BILL		01/02/20	2.485	50,000	351	1,211,437.50	2.582
	TR	BILL		01/02/20	2.485	50,000	351	1,211,437.50	2.582

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/02/20	**REDEMPTIONS (Continued)**								
	TR	BILL		01/02/20	2.485	50,000	351	1,211,437.50	2.582
	TR	BILL		01/02/20	2.485	50,000	351	1,211,437.50	2.582
	TR	BILL		01/02/20	2.485	50,000	351	1,211,437.50	2.582
	TR	BILL		01/02/20	2.485	50,000	351	1,211,437.50	2.582
	TR	BILL		01/02/20	2.480	50,000	352	1,212,444.44	2.577
	TR	BILL		01/02/20	2.480	50,000	352	1,212,444.44	2.577
	TR	BILL		01/02/20	2.480	50,000	352	1,212,444.44	2.577
	TR	BILL		01/02/20	2.480	50,000	352	1,212,444.44	2.577
	TR	BILL		01/02/20	2.483	50,000	352	1,213,666.67	2.580
	TR	BILL		01/02/20	2.483	50,000	352	1,213,666.67	2.580
	TR	BILL		01/02/20	2.483	50,000	352	1,213,666.67	2.580
	TR	BILL		01/02/20	2.483	50,000	352	1,213,666.67	2.580
	TR	BILL		01/02/20	2.493	50,000	353	1,222,017.36	2.590
	TR	BILL		01/02/20	2.493	50,000	353	1,222,017.36	2.590
	TR	BILL		01/02/20	2.493	50,000	353	1,222,017.36	2.590
	TR	BILL		01/02/20	2.493	50,000	353	1,222,017.36	2.590
	TR	BILL		01/02/20	2.510	50,000	358	1,248,027.78	2.610
	TR	BILL		01/02/20	2.510	50,000	358	1,248,027.78	2.610
	TR	BILL		01/02/20	2.510	50,000	358	1,248,027.78	2.610
	TR	BILL		01/02/20	2.510	50,000	358	1,248,027.78	2.610
	TR	BILL		01/02/20	2.510	50,000	358	1,248,027.78	2.610
	TR	BILL		01/02/20	2.510	50,000	358	1,248,027.78	2.610
	TR	BILL		01/02/20	2.515	50,000	359	1,254,006.94	2.616
	TR	BILL		01/02/20	2.515	50,000	359	1,254,006.94	2.616
	TR	BILL		01/02/20	2.475	50,000	363	1,247,812.50	2.574
	TR	BILL		01/02/20	2.475	50,000	363	1,247,812.50	2.574
	TR	BILL		01/02/20	2.475	50,000	363	1,247,812.50	2.574
	TR	BILL		01/02/20	2.475	50,000	363	1,247,812.50	2.574
	TR	BILL		01/02/20	2.483	50,000	363	1,251,593.75	2.582
	TR	BILL		01/02/20	2.483	50,000	363	1,251,593.75	2.582
01/02/20	**PURCHASES**								
	CP	BNP NY		01/06/20	1.520	50,000			
	CP	BNP NY		01/06/20	1.520	50,000			
	CP	RABO NY		01/24/20	1.550	50,000			
	CP	RABO NY		01/24/20	1.550	50,000			
	CP	MUFG BK		01/27/20	1.630	50,000			
	CP	MUFG BK		01/27/20	1.630	50,000			
	CP	SOC GEN NY		01/29/20	1.580	50,000			
	CP	SOC GEN NY		01/29/20	1.580	50,000			
	DN	IBRD		05/05/20	1.550	50,000			
	DN	IBRD		05/05/20	1.550	50,000			
	DN	FHLB		06/01/20	1.520	50,000			
	DN	FHLB		06/01/20	1.520	50,000			
	DN	FHLB		06/01/20	1.520	50,000			
	DN	FHLB		06/01/20	1.520	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/02/20	**PURCHASES (Continued)**								
	DN	IBRD		06/01/20	1.550	50,000			
	DN	IBRD		06/01/20	1.550	50,000			
	TR	BILL		02/25/20	1.493	50,000			
	TR	BILL		02/25/20	1.493	50,000			
	TR	BILL		02/25/20	1.493	50,000			
	TR	BILL		02/25/20	1.493	50,000			
	TR	BILL		07/02/20	1.540	50,000			
	TR	BILL		07/02/20	1.540	50,000			
	TR	BILL		07/02/20	1.540	50,000			
	TR	BILL		07/02/20	1.540	50,000			
	TR	BILL		12/31/20	1.523	50,000			
	TR	BILL		12/31/20	1.523	50,000			
	TR	BILL		12/31/20	1.535	50,000			
	TR	BILL		12/31/20	1.535	50,000			
	YCD	DNB	1.550	01/24/20	1.550	50,000			
	YCD	DNB	1.550	01/24/20	1.550	50,000			
	YCD	KBC	1.600	02/03/20	1.600	50,000			
	YCD	KBC	1.600	02/03/20	1.600	50,000			
	YCD	SUMITOMO	1.770	03/02/20	1.770	50,000			
	YCD	SUMITOMO	1.770	03/02/20	1.770	50,000			
01/03/20	**NO REDEMPTIONS**								
01/03/20	**PURCHASES**								
	CD	MUFG UNION	1.680	02/10/20	1.680	50,000			
	CD	MUFG UNION	1.680	02/10/20	1.680	50,000			
	CP	CR AG NY		01/06/20	1.540	50,000			
	CP	CR AG NY		01/06/20	1.540	50,000			
	CP	RABO NY		01/29/20	1.550	50,000			
	CP	RABO NY		01/29/20	1.550	50,000			
	CP	MUFG BK		04/10/20	1.860	50,000			
	CP	MUFG BK		04/10/20	1.860	50,000			
	CP	MUFG BK		04/10/20	1.860	50,000			
	DN	IBRD		04/28/20	1.550	50,000			
	DN	IBRD		04/28/20	1.550	50,000			
	DN	IBRD		07/01/20	1.550	50,000			
	DN	IBRD		07/01/20	1.550	50,000			
	YCD	SUMITOMO	1.530	01/13/20	1.530	50,000			
	YCD	SUMITOMO	1.530	01/13/20	1.530	50,000			
01/06/20	**REDEMPTIONS**								
	CP	CR AG NY		01/06/20	1.540	50,000	3	6,416.67	1.562
	CP	CR AG NY		01/06/20	1.540	50,000	3	6,416.67	1.562
	CP	BNP NY		01/06/20	1.520	50,000	4	8,444.44	1.541
	CP	BNP NY		01/06/20	1.520	50,000	4	8,444.44	1.541

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/06/20	**REDEMPTIONS (Continued)**								
	YCD	NORINCHUK	1.700	01/06/20	1.700	50,000	33	77,916.67	1.724
	YCD	NORINCHUK	1.700	01/06/20	1.700	50,000	33	77,916.67	1.724
	YCD	NORINCHUK	2.070	01/06/20	2.070	50,000	98	281,750.00	2.099
	YCD	NORINCHUK	2.070	01/06/20	2.070	50,000	98	281,750.00	2.099
01/06/20	**PURCHASES**								
	CP	CHARIOT		02/05/20	1.710	50,000			
	CP	CHARIOT		02/05/20	1.710	50,000			
	CP	SOC GEN NY		04/10/20	1.780	50,000			
	DN	IBRD		05/04/20	1.520	50,000			
	DN	IBRD		05/04/20	1.520	50,000			
	DN	FHLMC		06/23/20	1.490	50,000			
	DN	FHLMC		06/23/20	1.490	50,000			
	DN	FHLMC		07/01/20	1.490	50,000			
	DN	FHLMC		07/01/20	1.490	50,000			
	DN	IBRD		07/01/20	1.520	50,000			
	DN	IBRD		07/01/20	1.520	50,000			
	TR	BILL		07/02/20	1.510	50,000			
	TR	BILL		07/02/20	1.510	50,000			
	TR	BILL		07/02/20	1.510	50,000			
	TR	BILL		07/02/20	1.510	50,000			
	TR	BILL		07/02/20	1.510	50,000			
	TR	BILL		07/02/20	1.510	50,000			
	YCD	NORINCHUK	1.800	03/27/20	1.800	50,000			
	YCD	NORINCHUK	1.800	03/27/20	1.800	50,000			
	YCD	MIZUHO	1.770	04/10/20	1.770	50,000			
	YCD	MIZUHO	1.770	04/10/20	1.770	50,000			
01/07/20	**REDEMPTIONS**								
	CD	FIRST REP	1.740	01/07/20	1.740	50,000	33	79,750.00	1.764
	CD	FIRST REP	1.740	01/07/20	1.740	50,000	33	79,750.00	1.764
	CP	CIBC HLD		01/07/20	1.990	50,000	25	69,097.22	2.020
01/07/20	**PURCHASES**								
	CD	WELLS FGO	1.740	02/01/21	1.740	50,000			
	CD	WELLS FGO	1.740	02/01/21	1.740	50,000			
	CP	RABO NY		01/27/20	1.550	50,000			
	CP	RABO NY		01/27/20	1.550	50,000			
	CP	SOC GEN NY		04/06/20	1.760	50,000			
	CP	SOC GEN NY		04/06/20	1.760	50,000			
	DN	FHLMC		04/24/20	1.520	50,000			
	DN	FHLMC		04/24/20	1.520	50,000			
	DN	FHLMC		04/24/20	1.520	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/07/20	**PURCHASES (Continued)**								
	DN	FHLMC		06/23/20	1.500	50,000			
	DN	FHLMC		06/23/20	1.500	50,000			
	DN	IBRD		07/01/20	1.580	50,000			
	DN	IBRD		07/01/20	1.580	50,000			
	TR	BILL		07/02/20	1.500	50,000			
	TR	BILL		07/02/20	1.500	50,000			
	YCD	SVENSKA	1.760	04/08/20	1.760	50,000			
	YCD	SVENSKA	1.760	04/08/20	1.760	50,000			
	YCD	BARCLAYS	1.850	06/01/20	1.850	50,000			
	YCD	BARCLAYS	1.850	06/01/20	1.850	50,000			
01/08/20	**NO REDEMPTIONS**								
01/08/20	**PURCHASES**								
	DN	FNMA		04/24/20	1.500	50,000			
	DN	FNMA		04/24/20	1.500	50,000			
	DN	FHLMC		04/28/20	1.520	50,000			
	DN	FHLMC		04/28/20	1.520	50,000			
	DN	FHLMC		06/23/20	1.510	50,000			
	DN	FHLMC		06/23/20	1.510	50,000			
	TR	NOTE	1.625	12/31/21	1.532	50,000			
	TR	NOTE	1.625	12/31/21	1.532	50,000			
	TR	NOTE	1.625	12/31/21	1.532	50,000			
	TR	NOTE	1.625	12/31/21	1.532	50,000			
	YCD	KBC	1.600	02/10/20	1.600	50,000			
	YCD	KBC	1.600	02/10/20	1.600	50,000			
	YCD	SUMITOMO	1.700	03/10/20	1.700	50,000			
	YCD	SUMITOMO	1.700	03/10/20	1.700	50,000			
	YCD	DNB	1.680	04/24/20	1.680	50,000			
	YCD	DNB	1.680	04/24/20	1.680	50,000			
01/09/20	**NO REDEMPTIONS**								
01/09/20	**PURCHASES**								
	DN	FHLB		03/16/20	1.525	50,000			
	DN	FHLB		03/16/20	1.525	50,000			
	DN	FNMA		04/24/20	1.500	50,000			
	DN	FNMA		04/24/20	1.500	50,000			
	DN	FHLMC		06/23/20	1.520	50,000			
	DN	FHLMC		06/23/20	1.520	50,000			
	DN	FHLMC		07/01/20	1.490	50,000			
	DN	FHLMC		07/01/20	1.490	50,000			
	TR	NOTE	1.625	12/31/21	1.595	50,000			
	TR	NOTE	1.625	12/31/21	1.595	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/09/20	**PURCHASES (Continued)**								
	TR	NOTE	1.625	12/31/21	1.595	50,000			
	TR	NOTE	1.625	12/31/21	1.595	50,000			
	TR	NOTE	1.625	12/31/21	1.599	50,000			
	TR	NOTE	1.625	12/31/21	1.599	50,000			
01/10/20	**NO REDEMPTIONS**								
01/10/20	**PURCHASES**								
	CP	SOC GEN NY		04/10/20	1.750	50,000			
	CP	SOC GEN NY		04/10/20	1.750	50,000			
	CP	SOC GEN NY		04/10/20	1.750	50,000			
	CP	DISNEY		06/23/20	1.630	50,000			
	DN	FNMA		04/24/20	1.500	50,000			
	DN	FNMA		04/24/20	1.500	50,000			
	DN	FHLMC		07/24/20	1.510	50,000			
	DN	FHLMC		07/24/20	1.510	50,000			
01/13/20	**REDEMPTIONS**								
	YCD	SUMITOMO	1.530	01/13/20	1.530	50,000	10	21,250.00	1.551
	YCD	SUMITOMO	1.530	01/13/20	1.530	50,000	10	21,250.00	1.551
	YCD	KBC	1.750	01/13/20	1.750	50,000	31	75,347.22	1.774
	YCD	KBC	1.750	01/13/20	1.750	50,000	31	75,347.22	1.774
	YCD	CIBC	1.850	01/13/20	1.850	50,000	34	87,361.11	1.876
	YCD	CIBC	1.850	01/13/20	1.850	50,000	34	87,361.11	1.876
01/13/20	**PURCHASES**								
	CP	CR AG NY		02/10/20	1.550	50,000			
	CP	CR AG NY		02/10/20	1.550	50,000			
	CP	SOC GEN NY		02/14/20	1.610	50,000			
	CP	SOC GEN NY		02/14/20	1.610	50,000			
	DN	FHLB		05/05/20	1.500	50,000			
	DN	FHLB		05/05/20	1.500	50,000			
	DN	FHLB		07/01/20	1.500	50,000			
	DN	FHLMC		07/24/20	1.510	50,000			
	DN	FHLMC		07/24/20	1.510	50,000			
	TR	BILL		07/02/20	1.500	50,000			
	TR	BILL		07/02/20	1.500	50,000			
	YCD	KBC	1.600	02/14/20	1.600	50,000			
	YCD	KBC	1.600	02/14/20	1.600	50,000			
	YCD	BNP	1.740	05/05/20	1.740	50,000			
	YCD	BNP	1.740	05/05/20	1.740	50,000			
01/14/20	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/14/20	PURCHASES								
	CD	WELLS FGO	1.760	11/02/20	1.760	50,000			
	CD	WELLS FGO	1.760	11/02/20	1.760	50,000			
	CP	GOTHAM		02/10/20	1.650	50,000			
	CP	CHARIOT		02/10/20	1.660	50,000			
	CP	CRC		04/24/20	1.730	50,000			
	CP	COCA COLA		06/23/20	1.640	50,000			
	DN	IBRD		03/30/20	1.530	50,000			
	DN	IBRD		03/30/20	1.530	50,000			
	DN	FNMA		04/28/20	1.500	50,000			
	DN	FNMA		04/28/20	1.500	50,000			
	DN	FHLB		06/01/20	1.500	50,000			
	DN	FHLMC		06/08/20	1.520	50,000			
	DN	FHLMC		06/08/20	1.520	50,000			
	DN	FHLMC		06/23/20	1.520	50,000			
	DN	FHLMC		06/23/20	1.520	50,000			
	TR	BILL		03/10/20	1.520	50,000			
	TR	BILL		03/10/20	1.520	50,000			
	TR	BILL		03/10/20	1.520	50,000			
	TR	NOTE	2.375	03/15/21	1.604	50,000			
	TR	NOTE	2.375	03/15/21	1.604	50,000			
	TR	NOTE	2.375	03/15/21	1.604	50,000			
	TR	NOTE	2.375	03/15/21	1.604	50,000			
	TR	NOTE	2.375	03/15/21	1.604	50,000			
	TR	NOTE	2.375	03/15/21	1.604	50,000			
	TR	NOTE	1.625	06/30/21	1.603	50,000			
	TR	NOTE	1.625	06/30/21	1.603	50,000			
	TR	NOTE	1.625	06/30/21	1.603	50,000			
	TR	NOTE	1.625	06/30/21	1.603	50,000			
	TR	NOTE	1.500	08/31/21	1.600	50,000			
	TR	NOTE	1.500	08/31/21	1.600	50,000			
	TR	NOTE	1.500	08/31/21	1.600	50,000			
	TR	NOTE	1.500	08/31/21	1.600	50,000			
	TR	NOTE	1.500	08/31/21	1.600	50,000			
	TR	NOTE	1.500	08/31/21	1.600	50,000			
	TR	NOTE	1.625	12/31/21	1.578	50,000			
	TR	NOTE	1.625	12/31/21	1.578	50,000			
	TR	NOTE	1.625	12/31/21	1.578	50,000			
	TR	NOTE	1.625	12/31/21	1.578	50,000			
	TR	NOTE	1.625	12/31/21	1.578	50,000			
	TR	NOTE	1.625	12/31/21	1.578	50,000			
	YCD	SUMITOMO	1.650	02/10/20	1.650	50,000			
	YCD	SUMITOMO	1.650	02/10/20	1.650	50,000			
	YCD	NORINCHUK	1.650	02/14/20	1.650	50,000			
	YCD	NORINCHUK	1.650	02/14/20	1.650	50,000			
	YCD	DNB	1.600	03/16/20	1.600	50,000			
	YCD	DNB	1.600	03/16/20	1.600	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/14/20	**PURCHASES (Continued)**								
	YCD	MUFG BK	1.790	04/28/20	1.790	50,000			
	YCD	MUFG BK	1.790	04/28/20	1.790	50,000			
01/15/20	**NO REDEMPTIONS**								
01/15/20	**PURCHASES**								
	CD	BOWEST	1.650	02/21/20	1.650	50,000			
	CD	BOWEST	1.650	02/21/20	1.650	50,000			
	CP	SOC GEN NY		04/06/20	1.730	50,000			
	CP	SOC GEN NY		04/06/20	1.730	50,000			
	CP	CRC		04/24/20	1.740	50,000			
	DEB	FFCB	1.600	07/15/22	1.615	50,000			
	DEB-CL	FHLMC	1.650	07/01/22	1.650	50,000			
	DEB-CL	FHLMC	1.650	07/01/22	1.650	50,000			
	DEB-CL	FHLMC	1.700	12/01/22	1.700	50,000			
	DEB-CL	FHLMC	1.700	12/01/22	1.700	50,000			
	DN	IBRD		04/01/20	1.530	50,000			
	DN	IBRD		04/01/20	1.530	50,000			
	DN	FNMA		05/01/20	1.500	50,000			
	DN	FNMA		05/01/20	1.500	50,000			
	DN	FNMA		05/01/20	1.500	50,000			
	DN	FNMA		05/01/20	1.500	50,000			
	DN	FHLB		07/01/20	1.500	50,000			
	DN	FHLB		07/01/20	1.500	50,000			
	DN	FHLMC		07/24/20	1.510	50,000			
	DN	FHLMC		07/24/20	1.510	50,000			
	DN	FHLMC		08/03/20	1.510	50,000			
	DN	FHLMC		08/03/20	1.510	50,000			
	TR	NOTE	2.625	07/15/21	1.601	50,000			
	TR	NOTE	2.625	07/15/21	1.601	50,000			
	TR	NOTE	2.625	07/15/21	1.601	50,000			
	TR	NOTE	1.500	08/31/21	1.588	50,000			
	TR	NOTE	1.500	08/31/21	1.588	50,000			
	TR	NOTE	1.500	08/31/21	1.588	50,000			
	TR	NOTE	1.500	08/31/21	1.588	50,000			
	TR	NOTE	1.500	08/31/21	1.588	50,000			
	TR	NOTE	1.500	08/31/21	1.588	50,000			
	TR	NOTE	2.750	09/15/21	1.596	50,000			
	TR	NOTE	2.750	09/15/21	1.596	50,000			
	TR	NOTE	2.750	09/15/21	1.596	50,000			
	TR	NOTE	2.750	09/15/21	1.599	50,000			
	TR	NOTE	2.750	09/15/21	1.599	50,000			
	TR	NOTE	2.750	09/15/21	1.599	50,000			
	TR	NOTE	1.500	01/15/23	1.583	50,000			
	TR	NOTE	1.500	01/15/23	1.583	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/15/20	**PURCHASES (Continued)**								
	TR	NOTE	1.500	01/15/23	1.583	50,000			
	TR	NOTE	1.500	01/15/23	1.583	50,000			
	TR	NOTE	1.500	01/15/23	1.599	50,000			
	TR	NOTE	1.500	01/15/23	1.599	50,000			
	TR	NOTE	1.500	01/15/23	1.599	50,000			
	TR	NOTE	1.500	01/15/23	1.599	50,000			
	YCD	CR AG CIB	1.700	05/04/20	1.700	50,000			
	YCD	CR AG CIB	1.700	05/04/20	1.700	50,000			
	YCD	NORDEA ABP	1.720	05/04/20	1.720	50,000			
	YCD	NORDEA ABP	1.720	05/04/20	1.720	50,000			
	YCD	TORONTO	1.750	06/01/20	1.750	50,000			
	YCD	TORONTO	1.750	06/01/20	1.750	50,000			
	YCD	RB CANADA	1.730	07/27/20	1.730	50,000			
	YCD	RB CANADA	1.730	07/27/20	1.730	50,000			
01/16/20	**REDEMPTIONS**								
01/16/20	**PURCHASES**								
	CP	BMW US		01/29/20	1.530	35,000			
	CP	NATIXIS NY		03/24/20	1.730	50,000			
	CP	NATIXIS NY		03/24/20	1.730	50,000			
	CP	COCA COLA		07/24/20	1.640	50,000			
	CP	DISNEY		07/24/20	1.650	50,000			
	CP	SCOTIA NY		10/01/20	1.750	50,000			
	CP	SCOTIA NY		10/01/20	1.750	50,000			
	DN	FHLB		04/28/20	1.540	50,000			
	DN	FHLB		04/28/20	1.540	50,000			
	DN	FHLMC		06/08/20	1.530	50,000			
	DN	FHLMC		06/08/20	1.530	50,000			
	DN	FHLMC		06/23/20	1.530	50,000			
	DN	FHLMC		06/23/20	1.530	50,000			
	DN	FHLMC		06/29/20	1.530	50,000			
	DN	FHLMC		06/29/20	1.530	50,000			
	DN	FHLB		07/01/20	1.510	25,000			
	DN	FHLB		07/01/20	1.510	50,000			
	DN	FHLMC		07/01/20	1.510	50,000			
	DN	FHLMC		07/01/20	1.510	50,000			
	DN	FHLMC		09/01/20	1.505	50,000			
	DN	FHLMC		09/01/20	1.505	50,000			
	TR	BILL		03/10/20	1.510	50,000			
	TR	BILL		03/10/20	1.510	50,000			
	TR	BILL		07/16/20	1.525	50,000			
	TR	BILL		07/16/20	1.525	50,000			
	TR	BILL		07/16/20	1.525	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/16/20	**PURCHASES (Continued)**								
	TR	BILL		07/16/20	1.525	50,000			
	TR	BILL		07/16/20	1.525	50,000			
	TR	BILL		07/16/20	1.525	50,000			
	TR	BILL		07/16/20	1.528	50,000			
	TR	BILL		07/16/20	1.528	50,000			
	TR	BILL		07/16/20	1.528	50,000			
	TR	BILL		07/16/20	1.531	50,000			
	TR	BILL		07/16/20	1.531	50,000			
	TR	BILL		07/16/20	1.531	50,000			
01/17/20	**NO REDEMPTIONS**								
01/17/20	**PURCHASES**								
	CD	MUFG UNION	1.650	03/16/20	1.650	50,000			
	CD	MUFG UNION	1.650	03/16/20	1.650	50,000			
	CP	NATIXIS NY		01/31/20	1.570	50,000			
	CP	NATIXIS NY		01/31/20	1.570	50,000			
	CP	MUFG BK		03/25/20	1.740	50,000			
	CP	MUFG BK		03/25/20	1.740	50,000			
	CP	BNP NY		05/05/20	1.710	50,000			
	CP	BNP NY		05/05/20	1.710	50,000			
	DN	FHLMC		06/23/20	1.530	50,000			
	DN	FHLMC		06/23/20	1.530	50,000			
	DN	FHLB		07/01/20	1.510	50,000			
	DN	FHLB		07/01/20	1.510	50,000			
01/21/20	**REDEMPTIONS**								
	YCD	KBC	1.750	01/21/20	1.750	50,000	35	85,069.44	1.774
	YCD	KBC	1.750	01/21/20	1.750	50,000	35	85,069.44	1.774
01/21/20	**PURCHASES**								
	CP	NATIXIS NY		03/16/20	1.710	50,000			
	CP	NATIXIS NY		03/16/20	1.710	50,000			
	CP	NATIXIS NY		03/16/20	1.710	50,000			
	DN	FNMA		05/04/20	1.520	50,000			
	DN	FNMA		05/04/20	1.520	50,000			
	DN	FNMA		05/05/20	1.520	50,000			
	DN	FNMA		05/05/20	1.520	50,000			
	DN	FHLB		06/01/20	1.540	50,000			
	DN	FHLB		06/01/20	1.540	50,000			
	DN	FHLB		06/23/20	1.530	50,000			
	DN	FHLB		06/23/20	1.530	50,000			
	DN	FHLB		07/10/20	1.530	50,000			
	DN	FHLB		07/10/20	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 (%)
01/21/20	**PURCHASES (Continued)**								
	DN	FHLMC		09/01/20	1.505	50,000			
	DN	FHLMC		09/01/20	1.505	50,000			
	DN	FHLMC		10/01/20	1.500	50,000			
	DN	FHLMC		10/01/20	1.500	50,000			
	TR	BILL		07/16/20	1.520	50,000			
	TR	BILL		07/16/20	1.520	50,000			
	TR	BILL		07/16/20	1.520	50,000			
	TR	BILL		07/16/20	1.520	50,000			
	YCD	KBC	1.600	02/21/20	1.600	50,000			
	YCD	KBC	1.600	02/21/20	1.600	50,000			
01/22/20	**NO REDEMPTIONS**								
01/22/20	**PURCHASES**								
	CP	CR AG NY		03/25/20	1.580	50,000			
	CP	CR AG NY		03/25/20	1.580	50,000			
	CP	COCA COLA		08/03/20	1.640	50,000			
	DN	FHLB		05/27/20	1.550	50,000			
	DN	FHLB		05/27/20	1.550	50,000			
	YCD	NORINCHUK	1.680	03/11/20	1.680	50,000			
	YCD	NORINCHUK	1.680	03/11/20	1.680	50,000			
	YCD	MIZUHO	1.710	04/28/20	1.710	50,000			
	YCD	MIZUHO	1.710	04/28/20	1.710	50,000			
01/23/20	**NO REDEMPTIONS**								
01/23/20	**PURCHASES**								
	CP	CHARIOT		03/23/20	1.690	50,000			
	CP	OLD LINE		05/27/20	1.720	50,000			
	CP	DISNEY		07/17/20	1.650	50,000			
	DN	IBRD		05/01/20	1.520	50,000			
	DN	IBRD		05/01/20	1.520	50,000			
	DN	FNMA		05/04/20	1.500	50,000			
	DN	FNMA		05/04/20	1.500	50,000			
	DN	FHLB		05/27/20	1.550	50,000			
	DN	FHLB		05/27/20	1.550	50,000			
	DN	FHLMC		07/24/20	1.520	50,000			
	DN	FHLMC		07/24/20	1.520	50,000			
	TR	BILL		07/23/20	1.505	50,000			
	TR	BILL		07/23/20	1.505	50,000			
	TR	BILL		07/23/20	1.506	50,000			
	TR	BILL		07/23/20	1.506	50,000			
	TR	BILL		07/23/20	1.506	50,000			
	YCD	SOC GEN	1.700	05/27/20	1.700	50,000			
	YCD	SOC GEN	1.700	05/27/20	1.700	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/24/20	**SALES**								
	TR	NOTE	2.250	02/29/20		50,000	694	2,174,741.67	2.286
	TR	NOTE	2.250	02/29/20		50,000	694	2,174,741.67	2.286
01/24/20	**REDEMPTIONS**								
	CD	MUFG UNION	1.800	01/24/20	1.800	50,000	92	230,000.00	1.825
	CD	MUFG UNION	1.800	01/24/20	1.800	50,000	92	230,000.00	1.825
	CD	MUFG UNION	1.900	01/24/20	1.900	50,000	113	298,194.44	1.926
	CD	MUFG UNION	1.900	01/24/20	1.900	50,000	113	298,194.44	1.926
	CP	RABO NY		01/24/20	1.550	50,000	22	47,361.11	1.573
	CP	RABO NY		01/24/20	1.550	50,000	22	47,361.11	1.573
	CP	DISNEY		01/24/20	1.950	50,000	123	333,125.00	1.990
	CP	CHARIOT		01/24/20	2.090	50,000	126	365,750.00	2.135
	CP	DISNEY		01/24/20	1.950	50,000	129	349,375.00	1.991
	DN	FHLB		01/24/20	1.640	50,000	100	227,777.78	1.670
	DN	FHLB		01/24/20	1.640	50,000	100	227,777.78	1.670
	DN	IBRD		01/24/20	1.920	50,000	121	322,666.67	1.959
	DN	IBRD		01/24/20	1.920	50,000	121	322,666.67	1.959
	YCD	DNB	1.550	01/24/20	1.550	50,000	22	47,361.11	1.572
	YCD	DNB	1.550	01/24/20	1.550	50,000	22	47,361.11	1.572
	YCD	NORINCHUK	1.850	01/24/20	1.850	50,000	35	89,930.56	1.876
	YCD	NORINCHUK	1.850	01/24/20	1.850	50,000	35	89,930.56	1.876
	YCD	MONTREAL	1.980	01/24/20	1.980	50,000	39	107,250.00	2.008
	YCD	MONTREAL	1.980	01/24/20	1.980	50,000	39	107,250.00	2.008
	YCD	MUFG BK	1.860	01/24/20	1.860	50,000	85	219,583.33	1.886
	YCD	MUFG BK	1.860	01/24/20	1.860	50,000	85	219,583.33	1.886
	YCD	MUFG BK	1.860	01/24/20	1.860	50,000	85	219,583.33	1.886
	YCD	DNB	1.910	01/24/20	1.910	50,000	106	281,194.44	1.937
	YCD	DNB	1.910	01/24/20	1.910	50,000	106	281,194.44	1.937
	YCD	NB CANADA	2.160	01/24/20	2.160	50,000	176	528,000.00	2.190
	YCD	NB CANADA	2.160	01/24/20	2.160	50,000	176	528,000.00	2.190
01/24/20	**PURCHASES**								
	CP	RABO NY		01/27/20	1.530	50,000			
	CP	RABO NY		01/27/20	1.530	50,000			
	CP	APPLE		07/24/20	1.610	50,000			
	CP	APPLE		10/01/20	1.630	50,000			
	DN	FHLMC		10/01/20	1.500	50,000			
	DN	FHLMC		10/01/20	1.500	50,000			
01/27/20	**REDEMPTIONS**								
	CP	RABO NY		01/27/20	1.530	50,000	3	6,375.00	1.551
	CP	RABO NY		01/27/20	1.530	50,000	3	6,375.00	1.551
	CP	RABO NY		01/27/20	1.550	50,000	20	43,055.56	1.573
	CP	RABO NY		01/27/20	1.550	50,000	20	43,055.56	1.573

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/27/20	**REDEMPTIONS (Continued)**								
	CP	MUFG BK		01/27/20	1.630	50,000	25	56,597.22	1.655
	CP	MUFG BK		01/27/20	1.630	50,000	25	56,597.22	1.655
01/27/20	**PURCHASES**								
	CP	CR AG NY		03/27/20	1.580	50,000			
	DN	FHLB		05/27/20	1.550	50,000			
	DN	FHLB		05/27/20	1.550	50,000			
	DN	FHLB		06/02/20	1.550	50,000			
	DN	FHLB		06/02/20	1.550	50,000			
	DN	FHLB		06/23/20	1.540	50,000			
	DN	FHLMC		08/03/20	1.480	50,000			
	DN	FHLMC		08/03/20	1.480	50,000			
01/28/20	**NO REDEMPTIONS**								
01/28/20	**PURCHASES**								
	CD	MUFG UNION	1.660	05/05/20	1.660	50,000			
	CD	MUFG UNION	1.660	05/05/20	1.660	50,000			
	CP	VERSAILLES		05/04/20	1.710	50,000			
	DN	FHLB		05/26/20	1.550	50,000			
	DN	FHLB		05/26/20	1.550	50,000			
01/29/20	**SALES**								
	TR	NOTE	1.375	02/15/20		50,000	286	961,819.99	2.455
	TR	NOTE	1.375	02/15/20		50,000	286	961,819.99	2.455
	TR	NOTE	1.375	02/15/20		50,000	286	961,819.99	2.455
	TR	NOTE	1.375	02/15/20		50,000	1,077	2,298,372.57	1.558
	TR	NOTE	1.375	02/15/20		50,000	1,077	2,298,372.57	1.558
01/29/20	**REDEMPTIONS**								
	BN	BOFA	2.120	01/29/20	2.120	50,000	211	621,277.78	2.149
	BN	BOFA	2.120	01/29/20	2.120	50,000	211	621,277.78	2.149
	CD	FIRST REP	1.680	01/29/20	1.680	50,000	70	163,333.33	1.703
	CD	FIRST REP	1.680	01/29/20	1.680	50,000	70	163,333.33	1.703
	CP	BMW US		01/29/20	1.530	35,000	13	19,337.50	1.552
	CP	RABO NY		01/29/20	1.550	50,000	26	55,972.22	1.573
	CP	RABO NY		01/29/20	1.550	50,000	26	55,972.22	1.573
	CP	SOC GEN NY		01/29/20	1.580	50,000	27	59,250.00	1.604
	CP	SOC GEN NY		01/29/20	1.580	50,000	27	59,250.00	1.604
	CP	MIZUHO NY		01/29/20	1.940	50,000	103	277,527.78	1.978
	CP	MIZUHO NY		01/29/20	1.940	50,000	103	277,527.78	1.978
	CP	MUFG BK		01/29/20	1.970	50,000	104	284,555.56	2.009
	CP	MUFG BK		01/29/20	1.970	50,000	104	284,555.56	2.009

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/29/20	**REDEMPTIONS (Continued)**								
	CP	APPLE		01/29/20	1.880	50,000	118	308,111.11	1.918
	CP	COCA COLA		01/29/20	2.000	50,000	133	369,444.44	2.043
	CP	SCOTIA NY		01/29/20	2.060	50,000	217	620,861.11	2.115
	CP	SCOTIA NY		01/29/20	2.060	50,000	217	620,861.11	2.115
	CP	SCOTIA NY		01/29/20	2.060	50,000	217	620,861.11	2.115
	CP	JPM LLC		01/29/20	2.100	50,000	217	632,916.67	2.156
	CP	JPM LLC		01/29/20	2.100	50,000	217	632,916.67	2.156
	YCD	TORONTO	2.000	01/29/20	2.000	50,000	44	122,222.22	2.028
	YCD	TORONTO	2.000	01/29/20	2.000	50,000	44	122,222.22	2.028
	YCD	SOC GEN	1.850	01/29/20	1.850	50,000	93	238,958.33	1.876
	YCD	SOC GEN	1.850	01/29/20	1.850	50,000	93	238,958.33	1.876
01/29/20	**PURCHASES**								
	CP	CR AG NY		04/28/20	1.660	50,000			
	CP	CR AG NY		04/28/20	1.660	50,000			
	CP	MIZUHO NY		04/28/20	1.660	50,000			
	CP	MIZUHO NY		04/28/20	1.660	50,000			
	CP	JPM LLC		10/01/20	1.660	50,000			
	CP	JPM LLC		10/01/20	1.660	50,000			
	DN	FHLB		05/05/20	1.560	50,000			
	DN	FHLB		05/05/20	1.560	50,000			
	DN	FHLB		05/06/20	1.560	50,000			
	DN	FHLB		05/06/20	1.560	50,000			
	DN	FHLB		06/08/20	1.550	50,000			
	DN	FHLB		06/08/20	1.550	50,000			
	DN	FHLMC		08/03/20	1.480	50,000			
	DN	FHLMC		08/03/20	1.480	50,000			
	YCD	MUFG BK	1.680	05/04/20	1.680	50,000			
	YCD	MUFG BK	1.680	05/04/20	1.680	50,000			
01/30/20	**REDEMPTIONS**								
	TR	BILL		01/30/20	2.260	50,000	255	800,416.67	2.329
	TR	BILL		01/30/20	2.260	50,000	255	800,416.67	2.329
	TR	BILL		01/30/20	2.470	50,000	339	1,162,958.33	2.564
	TR	BILL		01/30/20	2.470	50,000	339	1,162,958.33	2.564
	TR	BILL		01/30/20	2.473	50,000	364	1,250,036.67	2.571
	TR	BILL		01/30/20	2.473	50,000	364	1,250,036.67	2.571
	TR	BILL		01/30/20	2.525	50,000	364	1,276,527.78	2.627
	TR	BILL		01/30/20	2.525	50,000	364	1,276,527.78	2.627
	TR	BILL		01/30/20	2.533	50,000	364	1,280,319.44	2.635
	TR	BILL		01/30/20	2.533	50,000	364	1,280,319.44	2.635

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/30/20	**PURCHASES**								
	CD	BOWEST	1.730	08/03/20	1.730	50,000			
	CD	BOWEST	1.730	08/03/20	1.730	50,000			
	CP	NATIXIS NY		02/28/20	1.600	50,000			
	CP	NATIXIS NY		02/28/20	1.600	50,000			
	CP	MUFG BK		05/01/20	1.680	50,000			
	CP	MUFG BK		05/01/20	1.680	50,000			
	CP	CAFCO		05/04/20	1.690	50,000			
	CP	MIZUHO NY		05/05/20	1.650	50,000			
	CP	MIZUHO NY		05/05/20	1.650	50,000			
	DN	FHLB		05/26/20	1.570	50,000			
	DN	FHLB		05/26/20	1.570	50,000			
	DN	FHLB		05/27/20	1.570	50,000			
	DN	FHLB		05/27/20	1.570	50,000			
	DN	FHLB		08/04/20	1.540	50,000			
	DN	FHLB		08/04/20	1.540	50,000			
	DN	FHLMC		10/01/20	1.470	50,000			
	DN	FHLMC		10/01/20	1.470	50,000			
	TR	BILL		03/24/20	1.515	50,000			
	TR	BILL		03/24/20	1.515	50,000			
	TR	BILL		03/24/20	1.515	50,000			
	TR	BILL		03/24/20	1.515	50,000			
	TR	BILL		03/24/20	1.515	50,000			
	TR	BILL		03/24/20	1.515	50,000			
	TR	BILL		03/24/20	1.515	50,000			
	TR	BILL		03/24/20	1.515	50,000			
	TR	BILL		07/30/20	1.518	50,000			
	TR	BILL		07/30/20	1.518	50,000			
	TR	BILL		07/30/20	1.518	50,000			
	TR	NOTE	1.625	07/31/20	1.539	50,000			
	TR	NOTE	1.625	07/31/20	1.539	50,000			
	TR	NOTE	1.625	07/31/20	1.539	50,000			
	TR	NOTE	1.625	07/31/20	1.539	50,000			
	TR	BILL		01/28/21	1.443	50,000			
	TR	BILL		01/28/21	1.443	50,000			
	TR	BILL		01/28/21	1.443	50,000			
	YCD	DNB	1.650	05/01/20	1.650	50,000			
	YCD	DNB	1.650	05/01/20	1.650	50,000			
01/31/20	**SALES**								
	TR	NOTE	1.375	02/15/20		50,000	288	963,603.28	2.443
	TR	NOTE	1.375	02/15/20		50,000	288	963,603.28	2.443
	TR	NOTE	1.375	02/15/20		50,000	288	963,603.28	2.443
	TR	NOTE	1.375	02/15/20		50,000	288	961,650.15	2.438
	TR	NOTE	1.375	02/15/20		50,000	288	961,650.15	2.438
	TR	NOTE	1.375	02/15/20		50,000	288	961,650.15	2.438

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/31/20	**REDEMPTIONS**								
	CP	NATIXIS NY		01/31/20	1.570	50,000	14	30,527.78	1.593
	CP	NATIXIS NY		01/31/20	1.570	50,000	14	30,527.78	1.593
	TR	NOTE	2.000	01/31/20	2.439	50,000	290	964,692.68	2.437
	TR	NOTE	2.000	01/31/20	2.439	50,000	290	964,692.68	2.437
	TR	NOTE	2.000	01/31/20	2.439	50,000	290	964,692.68	2.437
	TR	NOTE	2.000	01/31/20	2.124	50,000	730	2,121,093.75	2.126
	TR	NOTE	2.000	01/31/20	2.124	50,000	730	2,121,093.75	2.126
	TR	NOTE	2.000	01/31/20	2.136	50,000	730	2,132,812.50	2.138
	TR	NOTE	2.000	01/31/20	2.136	50,000	730	2,132,812.50	2.138
01/31/20	**PURCHASES**								
	DN	FHLB		05/06/20	1.570	50,000			
	DN	FHLB		05/06/20	1.570	50,000			
	DN	FHLB		07/10/20	1.510	50,000			
	TR	BILL		07/30/20	1.495	50,000			
	TR	BILL		07/30/20	1.495	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	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
New Omni Bank, NA	01/16/20	1.550	9,000,000.00	07/16/20
BAKERSFIELD				
Mission Bank	12/18/19	1.560	15,000,000.00	03/18/20
Strata Federal Credit Union	01/23/20	1.540	4,500,000.00	07/23/20
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	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
Pacific Western Bank	01/22/20	1.550	40,000,000.00	07/22/20
CERRITOS				
First Choice Bank	09/13/19	1.860	15,000,000.00	03/13/20
First Choice Bank	01/09/20	1.540	10,000,000.00	07/09/20
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	01/09/20	1.580	10,000,000.00	07/09/20
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	11/22/19	1.550	5,000,000.00	02/21/20
SAFE Credit Union	01/08/20	1.520	20,000,000.00	04/08/20

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	01/08/20	1.550	13,000,000.00	04/08/20
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
Community West Bank	01/16/20	1.580	13,000,000.00	07/16/20
HUNTINGTON BEACH				
Nuvision Federal Credit Union	11/07/19	1.600	25,000,000.00	02/06/20
IRVINE				
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	01/16/20	1.610	100,000,000.00	04/16/20
Banc of California, NA	11/14/19	1.590	50,000,000.00	05/14/20
CommerceWest Bank	12/06/19	1.550	5,000,000.00	03/06/20
CommerceWest Bank	01/09/20	1.530	5,000,000.00	04/09/20
CommerceWest Bank	01/24/20	1.540	5,000,000.00	04/24/20
Commercial Bank of California	01/23/20	1.580	1,000,000.00	04/23/20
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	01/29/20	1.560	50,000,000.00	04/29/20
First Foundation Bank	12/11/19	1.560	22,000,000.00	06/10/20
First Foundation Bank	01/24/20	1.570	50,000,000.00	07/24/20
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	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
Pacific Premier Bank	01/09/20	1.530	50,000,000.00	04/09/20
Pacific Premier Bank	01/17/20	1.560	50,000,000.00	04/17/20
Pacific Premier Bank	01/23/20	1.550	25,000,000.00	04/23/20
LIVERMORE				
UNCLE Credit Union	11/08/19	1.570	1,000,000.00	02/07/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LODI				
Farmers & Merchants Bank of Central CA	01/08/20	1.520	60,000,000.00	04/08/20
LOS ANGELES				
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
Bank of Hope	01/09/20	1.550	135,000,000.00	04/09/20
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	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
Hanmi Bank	01/15/20	1.580	30,000,000.00	07/15/20
Hanmi Bank	01/30/20	1.580	30,000,000.00	07/30/20
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
Manufacturers Bank	01/09/20	1.550	65,000,000.00	04/09/20
Manufacturers Bank	01/10/20	1.550	50,000,000.00	07/10/20
Mission Valley Bank	11/06/19	1.550	10,000,000.00	05/06/20
Open Bank	01/09/20	1.530	14,000,000.00	04/09/20
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	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
Pacific City Bank	01/09/20	1.530	30,000,000.00	04/09/20
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	01/10/20	1.570	5,000,000.00	07/10/20
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	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
Malaga Bank	01/09/20	1.530	5,000,000.00	04/09/20
Malaga Bank	01/17/20	1.560	46,000,000.00	04/17/20
Malaga Bank	01/24/20	1.540	9,000,000.00	07/24/20
Malaga Bank	01/30/20	1.550	10,000,000.00	07/30/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA				
American Plus Bank, NA	11/15/19	1.570	8,740,000.00	02/14/20
American Plus Bank, NA	01/10/20	1.520	10,000,000.00	04/10/20
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
American Plus Bank, NA	01/24/20	1.540	20,000,000.00	07/24/20
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
East West Bank	01/31/20	1.570	75,000,000.00	07/31/20
EverTrust Bank	01/29/20	1.510	20,000,000.00	04/29/20
EverTrust Bank	12/18/19	1.540	30,000,000.00	06/17/20
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
Wescom Central Credit Union	01/10/20	1.550	25,000,000.00	04/10/20
Wescom Central Credit Union	01/22/20	1.590	50,000,000.00	04/22/20
PORTERVILLE				
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	01/31/20	1.580	20,000,000.00	05/01/20
Bank of the Sierra	01/17/20	1.560	20,000,000.00	05/15/20
Bank of the Sierra	12/04/19	1.610	20,000,000.00	06/03/20
Bank of the Sierra	01/08/20	1.560	20,000,000.00	07/08/20
RANCHO CORDOVA				
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
American River Bank	01/15/20	1.580	2,500,000.00	07/15/20
American River Bank	01/30/20	1.580	2,500,000.00	07/30/20
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	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
Provident Credit Union	01/09/20	1.540	20,000,000.00	07/09/20
Provident Credit Union	01/16/20	1.550	20,000,000.00	07/16/20
Provident Credit Union	01/16/20	1.550	20,000,000.00	07/16/20
Provident Credit Union	01/22/20	1.550	20,000,000.00	07/22/20
Provident Credit Union	01/22/20	1.550	20,000,000.00	07/22/20

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	09/11/19	1.890	5,000,000.00	03/11/20
Provident Savings Bank	01/08/20	1.550	5,000,000.00	04/08/20
Provident Savings Bank	01/10/20	1.560	5,000,000.00	07/10/20
ROCKLIN				
Five Star Bank	12/11/19	1.530	25,000,000.00	06/10/20
Five Star Bank	01/10/20	1.530	35,000,000.00	07/10/20
ROSEMEAD				
Pacific Alliance Bank	10/09/19	1.690	4,000,000.00	04/08/20
SAN DIEGO				
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
Axos Bank	01/15/20	1.540	50,000,000.00	04/15/20
Axos Bank	01/22/20	1.560	25,000,000.00	04/22/20
Bank of Southern California	10/23/19	1.640	14,500,000.00	04/22/20
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
California Coast Credit Union	01/16/20	1.560	25,000,000.00	04/16/20
Mission Federal Credit Union	01/10/20	1.500	10,000,000.00	04/10/20
Mission Federal Credit Union	01/29/20	1.510	10,000,000.00	04/29/20
SAN FRANCISCO				
Bank of the Orient	01/15/20	1.58	35000000	04/15/20
Bank of San Francisco	12/13/19	1.550	10,000,000.00	06/12/20
Beacon Business Bank	12/13/19	1.570	3,000,000.00	03/13/20
Beacon Business Bank	01/17/20	1.580	2,000,000.00	04/17/20
Mission National Bank	12/11/19	1.530	3,500,000.00	06/10/20
Mission National Bank	01/08/20	1.540	15,000,000.00	07/08/20
Mission National Bank	01/23/20	1.540	5,000,000.00	07/23/20
SAN JOSE				
Meriwest Credit Union	10/17/19	1.660	55,000,000.00	04/16/20
Meriwest Credit Union	10/25/19	1.620	5,000,000.00	04/24/20
Technology Credit Union	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	11/08/19	1.550	5,000,000.00	05/08/20
Bank of Santa Clarita	01/10/20	1.530	15,000,000.00	07/10/20
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
VACAVILLE				
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
Travis Credit Union	01/24/20	1.560	25,000,000.00	05/20/20
WATSONVILLE				
Santa Cruz County Bank	11/14/19	1.570	10,000,000.00	02/13/20
Santa Cruz County Bank	01/10/20	1.520	10,000,000.00	04/10/20
YUBA CITY				
Bank of Feather River	01/15/20	1.550	5,000,000.00	07/15/20
River Valley Community Bank	01/30/20	1.580	5,000,000.00	04/30/20
TOTAL TIME DEPOSITS JANUARY 2020			**4,754,240,000.00**	

BANK DEMAND DEPOSITS
JANUARY 2020
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 435,279	$ 990,000	$ 3,964,560
2	450,839	965,000	3,900,704
3	404,224	1,105,000	3,822,092
4	404,224	1,105,000	3,822,092
5	404,224	1,105,000	3,822,092
6	397,263	1,000,000	3,093,616
7	428,407	965,000	2,785,193
8	478,738	1,065,000	2,776,682
9	396,176	1,020,000	4,039,375
10	369,329	935,000	4,627,813
11	369,329	935,000	4,627,813
12	369,329	935,000	4,627,813
13	441,189	880,000	4,414,928
14	436,722	880,000	2,930,586
15	399,692	880,000	4,615,585
16	459,944	780,000	2,939,354
17	429,936	780,000	3,284,495
18	429,936	780,000	3,284,495
19	429,936	780,000	3,284,495
20	429,936	780,000	3,284,495
21	264,209	655,000	2,625,151
22	404,968	700,000	2,498,869
23	435,077	735,000	2,803,315
24	419,962	785,000	2,857,455
25	419,962	785,000	2,857,455
26	419,962	785,000	2,857,455
27	391,842	815,000	2,775,456
28	415,669	855,000	2,521,212
29	432,679	830,000	2,690,838
30	421,396	1,005,000	2,858,817
31	419,937	1,035,000	3,026,334
AVERAGE DOLLAR DAYS	$413,236 a/	$891,935 b/	

a/ The prescribed bank balance for January was $427,693. This consisted of $328,443 in compensating balances for services, balances for uncollected funds of $100,453 and a deduction of $1,203 for January 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

1847

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on January 15, 2020, has determined and designated the amount of money available for deposit and investment as of January 8, 2020, 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 $ 328,400,000

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

b. Interest Bearing Accounts for Cash Flow Variability: $ 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)	1/13/2020	1/17/2020	$ 9,227,700,000	$ 5,847,900,000	$ 4,736,200,000	$ 10,584,100,000
(2)	1/20/2020	1/24/2020	$ (147,000,000)	$ 5,700,900,000	$ 4,736,200,000	$ 10,437,100,000
(3)	1/27/2020	1/31/2020	$ 412,800,000	$ 6,113,700,000	$ 4,736,200,000	$ 10,849,900,000
(4)	2/3/2020	2/7/2020	$ (95,100,000)	$ 6,018,600,000	$ 4,736,200,000	$ 10,754,800,000
(5)	2/10/2020	2/14/2020	$ (1,418,400,000)	$ 4,600,200,000	$ 4,736,200,000	$ 9,336,400,000
(6)	2/17/2020	2/21/2020	$ 801,700,000	$ 5,401,900,000	$ 4,736,200,000	$ 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 $ 328,400,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chair

Member

Member

Dated: January 15, 2020
* Government Code

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 02/29/20
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 02/29/20
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
03/02/20	FEDERAL FARM CREDIT BK	112964	FFCB 2.07 (CALLABLE)	2.070	03/02/27	100.00	$25,000,000.00	$25,000,000.00	$0.00
03/02/20	FEDERAL FARM CREDIT BK	112965	FFCB 2.07 (CALLABLE)	2.070	03/02/27	100.00	$25,000,000.00	$25,000,000.00	$0.00
03/04/20	FEDERAL FARM CREDIT BK	113010	FFCB 1.82 (CALLABLE)	1.820	09/04/26	100.00	$50,000,000.00	$50,000,000.00	$0.00
03/03/20	FEDERAL FARM CREDIT BK	113023	FFCB 1.67 (CALLABLE)	1.670	06/03/24	100.00	$31,000,000.00	$31,000,000.00	$0.00
03/09/20	FEDERAL FARM CREDIT BK	113024	FFCB 1.50 (CALLABLE)	1.500	09/09/22	100.00	$50,000,000.00	$50,000,000.00	$0.00
03/02/20	ATLANTIC ASSET SEC LLC	113009	ATLANTIC ASSET SEC LLC CP	1.580	03/30/20	99.88	$50,000,000.00	$49,938,555.56	$0.00
03/02/20	SHEFFIELD RECEIVABLES CORP	113021	SHEFFIELD RECEIVABLES CORP CP	1.500	04/03/20	99.87	$50,000,000.00	$49,933,333.33	$0.00
03/02/20	MERCK & CO INC	113022	MERCH & CO INC CP	1.440	04/17/20	99.82	$50,000,000.00	$49,908,000.00	$0.00
					PSI Non-Trading Total		**$331,000,000.00**	**$330,779,888.89**	**$0.00**
						Totals	**$331,000,000.00**	**$330,779,888.89**	**$0.00**