KEITH KNOX
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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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

May 29, 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 APRIL 2020**

The Report of Investments for the month of April 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 April 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 APRIL 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 APRIL 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 APRIL 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 APRIL 30, 2020

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 4/30/20		
At Cost	$ 38,327,203,327	$ 114,302,174
At Market	$ 38,441,610,969	$ 118,655,234
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	9.65%	17.50%
United States Government and Agency Obligations	64.00%	41.74%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	25.87%	0.00%
Municipal Obligations	0.21%	3.07%
Corporate and Deposit Notes	0.27%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	37.69%
1-60 days	33.76%	17.50%
61 days-1 year	33.71%	37.69%
Over 1 year	32.53%	44.81%
Weighted Average Days to Maturity	587	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF APRIL 30, 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 April 30, 2020:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-2	P-1	F1	25.87%
Corporate and Deposit Notes	A-1+	P-1	F1+	0.05%
	A+	Aa3	A+	0.22%
Municipals:				
Los Angeles County Securities	AA+	Aa2	AA	0.14%
State of California Municipal Bond	AA-	Aa2	AA	0.07%
Negotiable Certificates of Deposit	A-1	P-1	F1	9.65%
U.S. Agency Securities	AA+	Aaa	AAA	57.88%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.26%
U.S. Treasury Bills	AA+	Aaa	AAA	5.86%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	37.69%
Corporate and Deposit Notes	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	3.07%
Negotiable Certificates of Deposit	A-1+	P-1	F1+	17.50%
U.S. Agency Securities	AA+	Aaa	AAA	41.74%
U.S. Treasury Securities:				
U.S. Treasury Bills	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT
APRIL 30, 2020

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 4/30/20	$ 38,327,203,327
Market Value at 4/30/20	$ 38,441,610,969
Average Daily Balance	$ 35,292,686,475
Gains and Losses:	
For the Month	$ 146,113
For the Past 12 Months	$ 2,867,428
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 40,948,278
Earnings for the Past 12 Months	$ 602,722,826
Earnings Rate for the Month	1.40%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF APRIL 30, 2020

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	17,846,024.69	
Bank of the West - Concentration	$	186,554,924.20	(A)
Citibank - Concentration	$	1,528.74	
JP Morgan Chase - Concentration	$	245,938,027.89	(B)
Union Bank- Concentration	$	1,862,911.20	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	452,203,416.72	

(A) $182.35 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) $239.49 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 APRIL 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 April 2020

Total Deposits	$ 12,018,326,209.43
Total Disbursements	$ 6,065,897,587.48
Discretionary Funds Liquidity Withdrawal Ratio:	
As of April 30, 2020	1.10

Six-Month Cash Availability Projection:

Month	Maturities	Deposits	Disbursements	Available Cash
May	$ 8,725,630,000.00	$ 3,208,500,000.00	$ 6,390,900,000.00	$ 6,184,158,000.00
June	$ 4,219,171,000.00	$ 4,473,800,000.00	$ 6,800,800,000.00	$ 8,076,329,000.00
July	$ 1,925,238,000.00	$ 3,596,600,000.00	$ 7,337,300,000.00	$ 6,260,867,000.00
August	$ 1,370,060,000.00	$ 3,118,700,000.00	$ 4,917,600,000.00	$ 5,832,027,000.00
September	$ 1,657,974,000.00	$ 4,170,400,000.00	$ 5,380,200,000.00	$ 6,280,201,000.00
October	$ 3,588,037,000.00	$ 6,136,800,000.00	$ 5,436,100,000.00	$ 10,568,938,000.00

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 April 2020, the Treasurer placed $960.18 million in the Bank of the West Money Market Plus Account and $850.12 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $182.35 million remained in the Bank of the West Money Market Plus Account and $239.49 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 APRIL 2020
COMPLIANCE REPORT

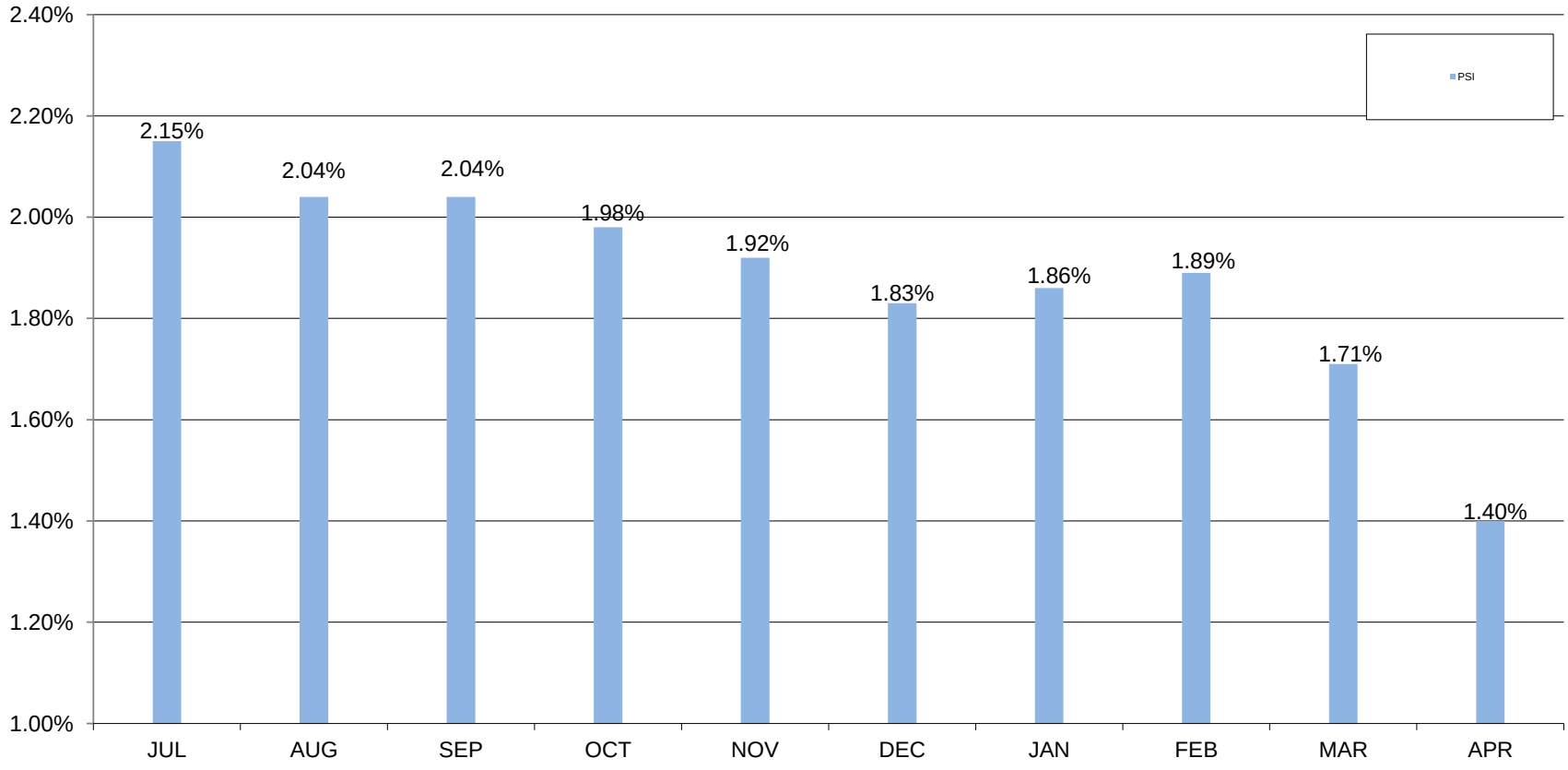
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of April 2020

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 4/30/2020
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
4/1/2020	$ 32,401,567,307.10	$ 117,986,463.93
4/2/2020	32,484,142,598.85	117,986,463.93
4/3/2020	33,268,436,469.26	117,986,463.93
4/4/2020	33,268,436,469.26	117,986,463.93
4/5/2020	33,268,436,469.26	117,986,463.93
4/6/2020	33,515,359,020.20	117,986,463.93
4/7/2020	34,425,061,930.29	117,986,463.93
4/8/2020	34,812,233,887.55	117,986,463.93
4/9/2020	35,132,350,948.49	117,986,463.93
4/10/2020	35,082,350,948.49	117,986,463.93
4/11/2020	35,057,350,948.49	117,986,463.93
4/12/2020	35,007,350,948.49	117,986,463.93
4/13/2020	35,326,070,791.70	117,986,463.93
4/14/2020	35,653,674,071.43	117,986,463.93
4/15/2020	35,793,260,779.00	118,202,210.07
4/16/2020	35,820,894,232.59	118,202,210.07
4/17/2020	35,985,855,391.56	118,202,210.07
4/18/2020	35,935,855,391.56	118,202,210.07
4/19/2020	35,910,855,391.56	118,202,210.07
4/20/2020	35,073,983,204.93	118,202,210.07
4/21/2020	35,112,381,059.57	118,202,210.07
4/22/2020	35,201,860,234.75	118,202,210.07
4/23/2020	35,123,434,109.43	118,202,210.07
4/24/2020	36,448,308,964.62	118,202,210.07
4/25/2020	36,448,308,964.62	118,202,210.07
4/26/2020	36,448,308,964.62	118,202,210.07
4/27/2020	36,874,354,953.84	118,202,210.07
4/28/2020	37,824,020,801.82	114,302,210.07
4/29/2020	37,748,885,680.44	114,302,210.07
4/30/2020	38,327,203,326.75	114,302,173.59
	$ 35,292,686,475.35	**$ 117,711,527.32**

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



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 4/30/2020 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$27,528,156	$166,583
Gains (Losses) on Sales/Calls of Non-Trading Securities.	146,113	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	13,274,009	(36)
Total Revenues	$40,948,278	$166,547
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	2,989
	-	$2,989
NET INCOME	$40,948,278	$163,558

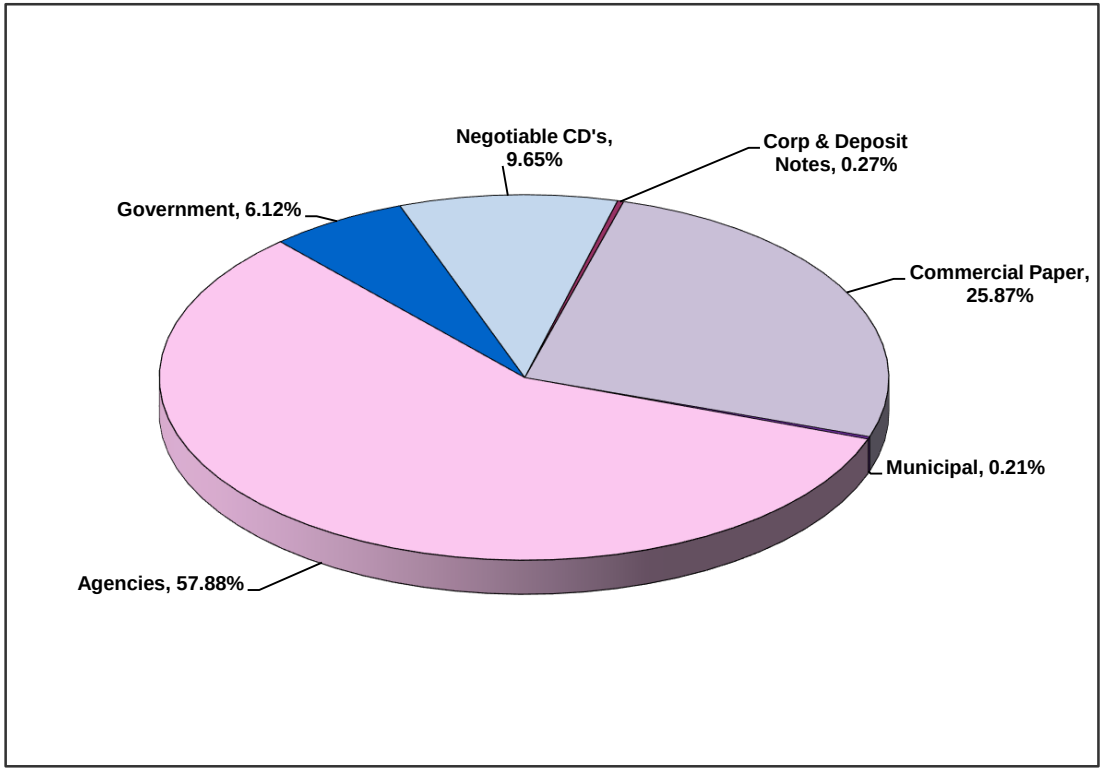
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of April 30, 2020
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	45.53%	
Los Angeles County and Related Entities	46.04%	
Consolidated Sanitation Districts		3.17%
Metropolitan Transportation Authority		0.67%
Miscellaneous Agencies Pooled Investments		1.64%
South Coast Air Quality Management District		2.57%
Miscellaneous		0.01%
Subtotal	91.57%	8.06%
County Bond Proceeds and Repayment Funds		0.37%
Grand Total	91.57%	8.43%

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



	In Thousands
Negotiable CD's	3,700,005
Corp & Deposit Notes	101,902
Bankers Acceptance	-
Commercial Paper	9,913,852
Municipal	79,807
Agencies	22,185,176
Other	-
Government	2,346,461
Total	$ 38,327,203

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: April 1, 2020 to April 30, 2020
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	113467	FFCB D-N	04/15/20	10/28/20	0.28	50,000,000.00	49,923,777.78	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113468	FFCB D-N	04/15/20	10/28/20	0.28	50,000,000.00	49,923,777.78	0.00	CITIBANK	PIPER SANDLER COMPANIES
	FCDN TOTAL					**100,000,000.00**	**99,847,555.56**	**0.00**		
NTRD	113328	FFCB 1.46 (CALLABLE	04/03/20	03/03/23	1.46	50,000,000.00	50,358,000.00	60,833.33	CITIBANK	LOOP CAP MKTS LLC
NTRD	113329	FFCB 1.46 (CALLABLE	04/03/20	03/03/23	1.46	50,000,000.00	50,358,000.00	60,833.33	CITIBANK	LOOP CAP MKTS LLC
NTRD	113338	FFCB 1.00 (CALLABLE	04/03/20	03/30/22	1.00	50,000,000.00	50,000,000.00	4,166.67	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	113350	FFCB 0.875 (CALLABL	04/08/20	04/08/24	0.88	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	113487	FFCB 1.33 (CALLABLE	04/21/20	04/21/27	1.33	25,000,000.00	25,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	113488	FFCB 1.33 (CALLABLE	04/21/20	04/21/27	1.33	25,000,000.00	25,000,000.00	0.00	CITIBANK	STIFEL- NICOLAUS & CO INC
NTRD	113557	FFCB 1.02	04/27/20	04/27/27	1.02	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	113558	FFCB 1.02	04/27/20	04/27/27	1.02	25,000,000.00	25,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	113599	FFCB 1.02	04/27/20	04/27/27	1.02	35,000,000.00	35,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	113652	FFCB 1.25 (CALLABLE	04/30/20	10/30/26	1.25	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	113653	FFCB 1.25 (CALLABLE	04/30/20	10/30/26	1.25	8,830,000.00	8,830,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
	FFCB TOTAL					**418,830,000.00**	**419,546,000.00**	**125,833.33**		
NTRD	**113541**	FHLB 1.20 (CALLABLE	04/27/20	04/27/27	1.20	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
	FHLB TOTAL					**50,000,000.00**	**50,000,000.00**	**0.00**		
NTRD	113335	FHLB D-N	04/01/20	02/01/21	0.22	50,000,000.00	49,906,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113336	FHLB D-N	04/01/20	02/01/21	0.22	50,000,000.00	49,906,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113339	FHLB D-N	04/03/20	03/01/21	0.24	50,000,000.00	49,889,333.33	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	113340	FHLB D-N	04/03/20	03/01/21	0.24	50,000,000.00	49,889,333.33	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	113341	FHLB D-N	04/01/20	10/01/20	0.18	50,000,000.00	49,954,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113342	FHLB D-N	04/01/20	10/01/20	0.18	20,527,000.00	20,508,217.80	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113351	FHLB D-N	04/02/20	09/01/20	0.14	50,000,000.00	49,970,444.44	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113352	FHLB D-N	04/02/20	09/01/20	0.14	50,000,000.00	49,970,444.44	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113353	FHLB D-N	04/02/20	09/02/20	0.14	50,000,000.00	49,970,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113354	FHLB D-N	04/02/20	09/02/20	0.14	7,974,000.00	7,969,255.47	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113357	FHLB D-N	04/03/20	09/08/20	0.14	50,000,000.00	49,969,277.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113358	FHLB D-N	04/03/20	09/08/20	0.14	50,000,000.00	49,969,277.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113359	FHLB D-N	04/03/20	09/03/20	0.14	50,000,000.00	49,970,250.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113360	FHLB D-N	04/03/20	09/03/20	0.14	50,000,000.00	49,970,250.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113361	FHLB D-N	04/03/20	09/03/20	0.14	50,000,000.00	49,970,250.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113362	FHLB D-N	04/03/20	09/03/20	0.14	50,000,000.00	49,970,250.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2020 to April 30, 2020
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	113378	FHLB D-N	04/06/20	09/29/20	0.17	50,000,000.00	49,958,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113379	FHLB D-N	04/06/20	09/29/20	0.17	50,000,000.00	49,958,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113386	FHLB D-N	04/07/20	11/10/20	0.19	50,000,000.00	49,942,736.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113387	FHLB D-N	04/07/20	11/10/20	0.19	50,000,000.00	49,942,736.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113388	FHLB D-N	04/07/20	11/12/20	0.19	50,000,000.00	49,942,208.33	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	113389	FHLB D-N	04/07/20	11/12/20	0.19	50,000,000.00	49,942,208.33	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	113390	FHLB D-N	04/08/20	09/29/20	0.17	50,000,000.00	49,958,916.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113391	FHLB D-N	04/08/20	09/29/20	0.17	50,000,000.00	49,958,916.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113392	FHLB D-N	04/08/20	11/10/20	0.19	50,000,000.00	49,943,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113393	FHLB D-N	04/08/20	11/10/20	0.19	50,000,000.00	49,943,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113395	FHLB D-N	04/07/20	10/13/20	0.17	50,000,000.00	49,955,375.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113396	FHLB D-N	04/07/20	10/13/20	0.17	50,000,000.00	49,955,375.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113397	FHLB D-N	04/07/20	10/15/20	0.17	50,000,000.00	49,954,902.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113398	FHLB D-N	04/07/20	10/15/20	0.17	50,000,000.00	49,954,902.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113399	FHLB D-N	04/07/20	10/21/20	0.18	50,000,000.00	49,950,750.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113400	FHLB D-N	04/07/20	10/21/20	0.18	50,000,000.00	49,950,750.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113401	FHLB D-N	04/07/20	10/21/20	0.18	50,000,000.00	49,950,750.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113402	FHLB D-N	04/07/20	10/21/20	0.18	50,000,000.00	49,950,750.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113413	FHLB D-N	04/08/20	10/19/20	0.18	50,000,000.00	49,951,500.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113414	FHLB D-N	04/08/20	10/19/20	0.18	50,000,000.00	49,951,500.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113420	FHLB D-N	04/08/20	07/20/20	0.20	50,000,000.00	49,971,388.89	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	113421	FHLB D-N	04/08/20	07/20/20	0.20	50,000,000.00	49,971,388.89	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	113422	FHLB D-N	04/08/20	07/21/20	0.20	50,000,000.00	49,971,111.11	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113423	FHLB D-N	04/08/20	07/21/20	0.20	50,000,000.00	49,971,111.11	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113428	FHLB D-N	04/09/20	08/14/20	0.18	50,000,000.00	49,969,131.94	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113429	FHLB D-N	04/09/20	08/14/20	0.18	50,000,000.00	49,969,131.94	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113430	FHLB D-N	04/09/20	09/15/20	0.19	50,000,000.00	49,958,041.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113431	FHLB D-N	04/09/20	09/15/20	0.19	50,000,000.00	49,958,041.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113434	FHLB D-N	04/09/20	07/14/20	0.22	50,000,000.00	49,970,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113435	FHLB D-N	04/09/20	07/14/20	0.22	50,000,000.00	49,970,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113436	FHLB D-N	04/09/20	09/11/20	0.25	50,000,000.00	49,946,180.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113437	FHLB D-N	04/09/20	09/11/20	0.25	50,000,000.00	49,946,180.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113441	FHLB D-N	04/13/20	10/26/20	0.23	50,000,000.00	49,937,388.89	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113442	FHLB D-N	04/13/20	10/26/20	0.23	50,000,000.00	49,937,388.89	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113443	FHLB D-N	04/13/20	09/24/20	0.26	50,000,000.00	49,940,777.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113444	FHLB D-N	04/13/20	09/24/20	0.26	50,000,000.00	49,940,777.78	0.00	CITIBANK	LOOP CAP MKTS LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2020 to April 30, 2020
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	113448	FHLB D-N	04/13/20	07/13/20	0.30	50,000,000.00	49,962,083.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113449	FHLB D-N	04/13/20	07/13/20	0.30	50,000,000.00	49,962,083.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113450	FHLB D-N	04/13/20	07/13/20	0.30	50,000,000.00	49,962,083.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113451	FHLB D-N	04/13/20	07/13/20	0.30	50,000,000.00	49,962,083.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113452	FHLB D-N	04/13/20	10/15/20	0.26	50,000,000.00	49,933,194.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113453	FHLB D-N	04/13/20	10/15/20	0.26	50,000,000.00	49,933,194.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113454	FHLB D-N	04/13/20	10/15/20	0.26	50,000,000.00	49,933,194.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113455	FHLB D-N	04/13/20	10/15/20	0.26	50,000,000.00	49,933,194.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113457	FHLB D-N	04/14/20	09/21/20	0.24	50,000,000.00	49,946,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113458	FHLB D-N	04/14/20	09/21/20	0.24	50,000,000.00	49,946,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113459	FHLB D-N	04/14/20	10/16/20	0.25	50,000,000.00	49,935,763.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113460	FHLB D-N	04/14/20	10/16/20	0.25	50,000,000.00	49,935,763.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113461	FHLB D-N	04/14/20	10/16/20	0.25	50,000,000.00	49,935,763.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113462	FHLB D-N	04/14/20	10/16/20	0.25	50,000,000.00	49,935,763.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113469	FHLB D-N	04/15/20	09/15/20	0.24	50,000,000.00	49,949,000.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113470	FHLB D-N	04/15/20	09/15/20	0.24	50,000,000.00	49,949,000.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113471	FHLB D-N	04/15/20	07/31/20	0.28	50,000,000.00	49,958,388.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113472	FHLB D-N	04/15/20	07/31/20	0.28	50,000,000.00	49,958,388.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113493	FHLB D-N	04/17/20	10/30/20	0.17	50,000,000.00	49,953,722.22	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113494	FHLB D-N	04/17/20	10/30/20	0.17	50,000,000.00	49,953,722.22	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113495	FHLB D-N	04/17/20	01/20/21	0.19	50,000,000.00	49,926,638.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113496	FHLB D-N	04/17/20	01/20/21	0.19	50,000,000.00	49,926,638.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113497	FHLB D-N	04/17/20	01/11/21	0.19	50,000,000.00	49,929,013.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113498	FHLB D-N	04/17/20	01/11/21	0.19	50,000,000.00	49,929,013.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113499	FHLB D-N	04/17/20	10/20/20	0.16	50,000,000.00	49,958,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113500	FHLB D-N	04/17/20	10/20/20	0.16	50,000,000.00	49,958,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113501	FHLB D-N	04/17/20	10/20/20	0.16	10,510,000.00	10,501,311.73	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113506	FHLB D-N	04/20/20	10/07/20	0.17	50,000,000.00	49,959,861.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113507	FHLB D-N	04/20/20	10/07/20	0.17	50,000,000.00	49,959,861.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113508	FHLB D-N	04/20/20	10/13/20	0.17	50,000,000.00	49,958,444.44	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	113509	FHLB D-N	04/20/20	10/13/20	0.17	50,000,000.00	49,958,444.44	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	113575	FHLB D-N	04/24/20	10/23/20	0.15	50,000,000.00	49,962,083.33	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	113576	FHLB D-N	04/24/20	10/23/20	0.15	7,000,000.00	6,994,691.67	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	113577	FHLB D-N	04/24/20	09/30/20	0.12	50,000,000.00	49,973,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113578	FHLB D-N	04/24/20	09/30/20	0.12	50,000,000.00	49,973,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113579	FHLB D-N	04/24/20	08/31/20	0.11	50,000,000.00	49,980,291.67	0.00	CITIBANK	PIPER SANDLER COMPANIES

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2020 to April 30, 2020
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	113580	FHLB D-N	04/24/20	08/31/20	0.11	50,000,000.00	49,980,291.67	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113581	FHLB D-N	04/24/20	10/27/20	0.14	50,000,000.00	49,963,833.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113582	FHLB D-N	04/24/20	10/27/20	0.14	50,000,000.00	49,963,833.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113583	FHLB D-N	04/24/20	08/26/20	0.12	50,000,000.00	49,979,333.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113584	FHLB D-N	04/24/20	08/26/20	0.12	50,000,000.00	49,979,333.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113585	FHLB D-N	04/24/20	08/26/20	0.12	50,000,000.00	49,979,333.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113586	FHLB D-N	04/24/20	08/26/20	0.12	50,000,000.00	49,979,333.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113587	FHLB D-N	04/24/20	07/31/20	0.11	50,000,000.00	49,985,027.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113588	FHLB D-N	04/24/20	07/31/20	0.11	22,413,000.00	22,406,288.55	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113605	FHLB D-N	04/27/20	10/26/20	0.14	50,000,000.00	49,964,611.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113606	FHLB D-N	04/27/20	10/26/20	0.14	50,000,000.00	49,964,611.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113607	FHLB D-N	04/27/20	04/27/21	0.20	50,000,000.00	49,898,611.11	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	113608	FHLB D-N	04/27/20	04/27/21	0.20	50,000,000.00	49,898,611.11	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	113609	FHLB D-N	04/27/20	09/30/20	0.13	50,000,000.00	49,971,833.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113610	FHLB D-N	04/27/20	09/30/20	0.13	50,000,000.00	49,971,833.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113611	FHLB D-N	04/27/20	10/30/20	0.13	50,000,000.00	49,966,416.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	113612	FHLB D-N	04/27/20	10/30/20	0.13	50,000,000.00	49,966,416.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	113615	FHLB D-N	04/27/20	10/28/20	0.14	50,000,000.00	49,964,222.22	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113616	FHLB D-N	04/27/20	10/28/20	0.14	50,000,000.00	49,964,222.22	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113624	FHLB D-N	04/28/20	09/28/20	0.13	50,000,000.00	49,972,375.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113625	FHLB D-N	04/28/20	09/28/20	0.13	50,000,000.00	49,972,375.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113626	FHLB D-N	04/27/20	10/15/20	0.14	50,000,000.00	49,967,937.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113627	FHLB D-N	04/27/20	10/15/20	0.14	50,000,000.00	49,967,937.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113628	FHLB D-N	04/27/20	10/15/20	0.14	50,000,000.00	49,967,937.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113629	FHLB D-N	04/27/20	10/15/20	0.14	50,000,000.00	49,967,937.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113632	FHLB D-N	04/28/20	09/29/20	0.12	50,000,000.00	49,974,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113633	FHLB D-N	04/28/20	09/29/20	0.12	50,000,000.00	49,974,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113634	FHLB D-N	04/28/20	09/30/20	0.12	50,000,000.00	49,974,166.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113635	FHLB D-N	04/28/20	09/30/20	0.12	50,000,000.00	49,974,166.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113636	FHLB D-N	04/28/20	08/31/20	0.11	50,000,000.00	49,980,902.78	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113637	FHLB D-N	04/28/20	08/31/20	0.11	50,000,000.00	49,980,902.78	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113650	FHLB D-N	04/29/20	11/30/20	0.16	50,000,000.00	49,953,715.28	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113651	FHLB D-N	04/29/20	11/30/20	0.16	50,000,000.00	49,953,715.28	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113661	FHLB D-N	04/30/20	10/28/20	0.14	50,000,000.00	49,964,805.56	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113662	FHLB D-N	04/30/20	10/28/20	0.14	50,000,000.00	49,964,805.56	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113663	FHLB D-N	04/30/20	08/21/20	0.12	50,000,000.00	49,981,166.67	0.00	CITIBANK	PIPER SANDLER COMPANIES

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2020 to April 30, 2020
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	113664	FHLB D-N	04/30/20	08/21/20	0.12	50,000,000.00	49,981,166.67	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113671	FHLB D-N	04/30/20	10/20/20	0.11	50,000,000.00	49,973,569.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113672	FHLB D-N	04/30/20	10/20/20	0.11	50,000,000.00	49,973,569.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113673	FHLB D-N	04/30/20	08/14/20	0.10	50,000,000.00	49,985,277.78	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113674	FHLB D-N	04/30/20	08/14/20	0.10	50,000,000.00	49,985,277.78	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113675	FHLB D-N	04/30/20	08/14/20	0.10	50,000,000.00	49,985,277.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113676	FHLB D-N	04/30/20	08/14/20	0.10	50,000,000.00	49,985,277.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113677	FHLB D-N	04/30/20	10/21/20	0.11	50,000,000.00	49,973,416.67	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113678	FHLB D-N	04/30/20	10/21/20	0.11	50,000,000.00	49,973,416.67	0.00	CITIBANK	MIZUHO SEC USA INC
	FHLD TOTAL					**6,468,424,000.00**	**6,462,948,737.43**	**0.00**		
NTRD	113529	FHLMC 1.02 (CALLABL	04/28/20	04/28/25	1.02	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113530	FHLMC 1.00 (CALLABL	04/28/20	04/28/26	1.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113531	FHLMC 0.95 (CALLABL	04/28/20	04/28/25	0.95	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNIONBANC INVEST SVCS-LLC
NTRD	113544	FHLMC 1.00 (CALLABL	04/28/20	10/28/25	1.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	113613	FHLMC 0.75 (CALLABL	04/27/20	04/27/23	0.75	50,000,000.00	50,062,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113618	FHLMC 0.50 (CALLABL	04/27/20	04/27/22	0.50	31,740,000.00	31,740,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	113621	FHLMC 0.60 (CALLABL	04/27/20	01/27/23	0.60	43,475,000.00	43,475,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
	FHLMC (S) TOTAL					**325,215,000.00**	**325,277,000.00**	**0.00**		
NTRD	**113603**	FHLMC D-N	04/27/20	08/31/20	0.13	50,000,000.00	49,978,125.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	113604	FHLMC D-N	04/27/20	08/31/20	0.13	50,000,000.00	49,978,125.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
	FHLMC D-N TOTAL					**100,000,000.00**	**99,956,250.00**	**0.00**		
NTRD	113346	FNMA D-N	04/02/20	02/12/21	0.20	50,000,000.00	49,912,222.22	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113347	FNMA D-N	04/02/20	02/12/21	0.20	50,000,000.00	49,912,222.22	0.00	CITIBANK	PIPER SANDLER COMPANIES
	FNDA TOTAL					**100,000,000.00**	**99,824,444.44**	**0.00**		
NTRD	113337	SHEFFIELD RECEIVABL	04/01/20	05/14/20	2.00	50,000,000.00	49,880,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113363	SHEFFIELD RECEIVABL	04/03/20	05/18/20	1.40	50,000,000.00	49,912,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113364	CRC FUNDING LLC CP	04/03/20	06/15/20	1.24	50,000,000.00	49,874,277.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113365	LA FAYETTE ASSET SE	04/03/20	06/01/20	1.34	39,576,000.00	39,489,086.71	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113366	CHARIOT FUNDING LLC	04/03/20	05/20/20	1.00	50,000,000.00	49,934,722.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113367	CHARIOT FUNDING LLC	04/03/20	05/20/20	1.00	50,000,000.00	49,934,722.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113368	AUTOBAHN FUNDING CO	04/03/20	05/07/20	0.95	50,000,000.00	49,955,138.89	0.00	CITIBANK	GREAT PACIFIC SEC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2020 to April 30, 2020
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	113369	AUTOBAHN FUNDING CO	04/03/20	05/07/20	0.95	25,000,000.00	24,977,569.44	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113380	SHEFFIELD RECEIVABL	04/06/20	05/20/20	1.00	50,000,000.00	49,938,888.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113381	LA FAYETTE ASSET SE	04/06/20	05/20/20	1.05	50,000,000.00	49,935,833.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113382	TOYOTA MOTOR CREDIT	04/06/20	05/12/20	1.44	50,000,000.00	49,928,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113394	OLD LINE FUNDING LL	04/08/20	05/15/20	1.10	50,000,000.00	49,943,472.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113403	MONT BLANC CAPITAL	04/07/20	05/19/20	1.00	50,000,000.00	49,941,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113404	LA FAYETTE ASSET SE	04/07/20	05/15/20	1.00	50,000,000.00	49,947,222.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113405	SHEFFIELD RECEIVABL	04/07/20	05/19/20	0.99	50,000,000.00	49,942,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113406	NATIXIS NY BRANCH C	04/07/20	06/08/20	1.10	50,000,000.00	49,905,277.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113407	NATIXIS NY BRANCH C	04/07/20	06/09/20	1.10	25,761,000.00	25,711,410.08	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113415	CAFCO LLC CP	04/08/20	05/20/20	1.00	50,000,000.00	49,941,666.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113424	CHARIOT FUNDING LLC	04/08/20	05/22/20	1.00	50,000,000.00	49,938,888.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113425	LA FAYETTE ASSET SE	04/08/20	06/09/20	1.19	50,000,000.00	49,897,527.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113426	LA FAYETTE ASSET SE	04/08/20	06/10/20	1.20	50,000,000.00	49,895,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113427	LA FAYETTE ASSET SE	04/08/20	06/10/20	1.20	6,773,000.00	6,758,776.70	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113438	JUPITER SEC COMPANY	04/09/20	05/20/20	1.00	50,000,000.00	49,943,055.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113439	SHEFFIELD RECEIVABL	04/09/20	05/13/20	0.94	41,596,000.00	41,559,072.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113463	CANCARA ASSET SEC L	04/14/20	05/19/20	0.60	45,000,000.00	44,973,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113464	NATIXIS NY BRANCH C	04/14/20	06/15/20	0.79	50,000,000.00	49,931,972.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113475	JUPITER SEC COMPANY	04/15/20	05/20/20	0.75	50,000,000.00	49,963,541.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113476	SHEFFIELD RECEIVABL	04/15/20	05/21/20	0.85	50,000,000.00	49,957,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113477	TOYOTA MOTOR CREDIT	04/15/20	07/16/20	1.38	50,000,000.00	49,823,666.67	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113478	JUPITER SEC COMPANY	04/15/20	06/15/20	1.00	50,000,000.00	49,915,277.78	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113479	CAFCO LLC CP	04/15/20	06/05/20	0.94	25,000,000.00	24,966,708.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113480	ING U.S. FUNDING LL	04/15/20	07/01/20	0.99	50,000,000.00	49,894,125.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113481	ING U.S. FUNDING LL	04/15/20	07/01/20	0.99	2,825,000.00	2,819,018.06	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113482	JUPITER SEC COMPANY	04/15/20	05/22/20	0.75	50,000,000.00	49,961,458.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113483	CHARIOT FUNDING LLC	04/15/20	06/01/20	0.89	50,000,000.00	49,941,902.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113484	NATIXIS NY BRANCH C	04/15/20	06/15/20	0.75	46,170,000.00	46,111,325.63	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113489	CHARIOT FUNDING LLC	04/16/20	06/16/20	0.98	50,000,000.00	49,916,972.22	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	113490	CHARIOT FUNDING LLC	04/16/20	05/21/20	0.75	50,000,000.00	49,963,541.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113491	CHARIOT FUNDING LLC	04/16/20	06/02/20	0.80	50,000,000.00	49,947,777.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113492	NATIXIS NY BRANCH C	04/16/20	06/17/20	0.75	39,293,000.00	39,242,246.54	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113502	CHARIOT FUNDING LLC	04/17/20	05/20/20	0.70	50,000,000.00	49,967,916.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113503	ATLANTIC ASSET SEC	04/17/20	05/21/20	0.51	50,000,000.00	49,975,916.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113504	TOYOTA MOTOR CREDIT	04/17/20	07/07/20	1.33	50,000,000.00	49,850,375.00	0.00	CITIBANK	PIPER SANDLER COMPANIES

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2020 to April 30, 2020
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	113505	CHARIOT FUNDING LLC	04/20/20	06/02/20	0.65	40,000,000.00	39,968,944.44	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113510	AUTOBAHN FUNDING CO	04/20/20	05/20/20	0.55	50,000,000.00	49,977,083.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113511	ATLANTIC ASSET SEC	04/20/20	05/26/20	0.52	50,000,000.00	49,974,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113512	AUTOBAHN FUNDING CO	04/20/20	05/20/20	0.55	50,000,000.00	49,977,083.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113513	TOYOTA MOTOR CREDIT	04/20/20	06/19/20	1.21	50,000,000.00	49,899,166.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113514	AUTOBAHN FUNDING CO	04/20/20	05/22/20	0.55	50,000,000.00	49,975,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113515	CHARIOT FUNDING LLC	04/20/20	06/22/20	0.85	35,325,000.00	35,272,454.06	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113516	CANCARA ASSET SEC L	04/21/20	05/21/20	0.50	50,000,000.00	49,979,166.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113517	CANCARA ASSET SEC L	04/21/20	05/21/20	0.50	22,500,000.00	22,490,625.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113519	CHARIOT FUNDING LLC	04/21/20	05/22/20	0.50	50,000,000.00	49,978,472.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113520	CAFCO LLC CP	04/21/20	06/18/20	0.60	50,000,000.00	49,951,666.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113521	CAFCO LLC CP	04/21/20	06/18/20	0.60	13,500,000.00	13,486,950.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113522	AUTOBAHN FUNDING CO	04/21/20	05/26/20	0.44	25,000,000.00	24,989,305.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113523	CHARIOT FUNDING LLC	04/21/20	05/26/20	0.50	50,000,000.00	49,975,694.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113524	CHARIOT FUNDING LLC	04/21/20	06/01/20	0.55	25,000,000.00	24,984,340.28	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113525	ING U.S. FUNDING LL	04/21/20	08/21/20	0.84	19,381,000.00	19,325,828.75	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113532	JUPITER SEC COMPANY	04/22/20	05/20/20	0.45	50,000,000.00	49,982,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113533	CHARIOT FUNDING LLC	04/22/20	05/27/20	0.44	50,000,000.00	49,978,611.11	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113534	TOYOTA MOTOR CREDIT	04/22/20	07/31/20	1.43	50,000,000.00	49,801,388.89	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	113535	CHARIOT FUNDING LLC	04/22/20	05/26/20	0.38	50,000,000.00	49,982,055.56	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	113536	ING U.S. FUNDING LL	04/22/20	08/07/20	0.75	50,000,000.00	49,888,541.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113537	HSBC USA INC CP	04/22/20	08/03/20	0.82	25,000,000.00	24,941,347.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113538	NATIXIS NY BRANCH C	04/22/20	06/22/20	0.55	50,000,000.00	49,953,402.78	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113540	JUPITER SEC COMPANY	04/22/20	05/20/20	0.45	50,000,000.00	49,982,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113542	OLD LINE FUNDING LL	04/27/20	06/01/20	0.37	50,000,000.00	49,982,013.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113543	OLD LINE FUNDING LL	04/27/20	06/01/20	0.37	10,000,000.00	9,996,402.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113545	JUPITER SEC COMPANY	04/23/20	05/26/20	0.30	50,000,000.00	49,986,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113546	TOYOTA MOTOR CREDIT	04/23/20	06/15/20	1.05	50,000,000.00	49,922,708.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113547	TOYOTA MOTOR CREDIT	04/23/20	06/15/20	1.05	50,000,000.00	49,922,708.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113548	CAFCO LLC CP	04/23/20	05/20/20	0.30	25,000,000.00	24,994,375.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113549	TOYOTA MOTOR CREDIT	04/23/20	06/19/20	1.12	50,000,000.00	49,911,333.33	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	113550	ATLANTIC ASSET SEC	04/23/20	08/20/20	0.65	45,679,000.00	45,580,853.59	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113561	THUNDER BAY FUNDING	04/27/20	05/26/20	0.27	40,000,000.00	39,991,300.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113565	JUPITER SEC COMPANY	04/24/20	05/29/20	0.25	50,000,000.00	49,987,847.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113566	TOYOTA MOTOR CREDIT	04/24/20	06/17/20	1.09	50,000,000.00	49,918,250.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	113567	CHARIOT FUNDING LLC	04/24/20	05/29/20	0.25	50,000,000.00	49,987,847.22	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2020 to April 30, 2020
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	113568	JUPITER SEC COMPANY	04/24/20	05/29/20	0.25	50,000,000.00	49,987,847.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113569	AUTOBAHN FUNDING CO	04/24/20	05/29/20	0.24	25,000,000.00	24,994,166.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113570	JUPITER SEC COMPANY	04/24/20	05/29/20	0.25	50,000,000.00	49,987,847.22	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113571	JUPITER SEC COMPANY	04/24/20	06/01/20	0.25	50,000,000.00	49,986,805.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113572	JUPITER SEC COMPANY	04/24/20	06/01/20	0.25	50,000,000.00	49,986,805.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113573	ING U.S. FUNDING LL	04/24/20	08/07/20	0.50	45,000,000.00	44,934,375.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113601	MONT BLANC CAPITAL	04/27/20	06/02/20	0.30	50,000,000.00	49,985,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113602	AUTOBAHN FUNDING CO	04/27/20	05/29/20	0.20	50,000,000.00	49,991,111.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113614	CHARIOT FUNDING LLC	04/27/20	05/29/20	0.24	50,000,000.00	49,989,333.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113617	JUPITER SEC COMPANY	04/27/20	06/03/20	0.24	50,000,000.00	49,987,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113619	ATLANTIC ASSET SEC	04/29/20	05/29/20	0.20	50,000,000.00	49,991,666.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113620	ATLANTIC ASSET SEC	04/29/20	05/29/20	0.20	25,000,000.00	24,995,833.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113622	ING U.S. FUNDING LL	04/27/20	08/25/20	0.54	50,000,000.00	49,910,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113630	ING U.S. FUNDING LL	04/27/20	08/19/20	0.49	25,000,000.00	24,961,208.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113638	JUPITER SEC COMPANY	04/28/20	05/22/20	0.20	50,000,000.00	49,993,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113639	JUPITER SEC COMPANY	04/28/20	05/22/20	0.20	50,000,000.00	49,993,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113640	CHARIOT FUNDING LLC	04/28/20	05/20/20	0.20	50,000,000.00	49,993,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113641	CHARIOT FUNDING LLC	04/28/20	05/20/20	0.20	50,000,000.00	49,993,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113642	CAFCO LLC CP	04/28/20	06/30/20	0.30	50,000,000.00	49,973,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113643	JUPITER SEC COMPANY	04/28/20	05/29/20	0.24	50,000,000.00	49,989,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113644	JUPITER SEC COMPANY	04/28/20	05/29/20	0.24	50,000,000.00	49,989,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113657	ATLANTIC ASSET SEC	04/29/20	06/01/20	0.18	50,000,000.00	49,991,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113658	JUPITER SEC COMPANY	04/29/20	05/29/20	0.25	50,000,000.00	49,989,583.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113659	CHARIOT FUNDING LLC	04/29/20	06/01/20	0.24	50,000,000.00	49,989,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113665	TOYOTA MOTOR CREDIT	04/30/20	06/09/20	0.90	50,000,000.00	49,950,000.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	113679	JUPITER SEC COMPANY	04/30/20	06/01/20	0.25	50,000,000.00	49,988,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113680	JUPITER SEC COMPANY	04/30/20	06/01/20	0.25	50,000,000.00	49,988,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113681	CIESCO LLC CP	04/30/20	06/29/20	0.25	50,000,000.00	49,979,166.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113682	ATLANTIC ASSET SEC	04/30/20	06/02/20	0.18	50,000,000.00	49,991,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113683	LA FAYETTE ASSET SE	04/30/20	06/03/20	0.20	34,388,000.00	34,381,504.49	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113684	ATLANTIC ASSET SEC	04/30/20	06/03/20	0.18	25,000,000.00	24,995,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113685	ING U.S. FUNDING LL	04/30/20	08/31/20	0.35	50,000,000.00	49,940,208.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
	CPD TOTAL					**4,952,767,000.00**	**4,947,913,833.58**	**0.00**		
NTRD	113348	UST BILL	04/03/20	10/01/20	0.14	50,000,000.00	49,964,805.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113349	UST BILL	04/03/20	10/01/20	0.14	50,000,000.00	49,964,805.56	0.00	CITIBANK	J.P. MORGAN SEC LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2020 to April 30, 2020
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	113370	UST BILL	04/03/20	10/01/20	0.13	50,000,000.00	49,967,319.44	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113371	UST BILL	04/03/20	10/01/20	0.13	50,000,000.00	49,967,319.44	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113408	UST BILL	04/07/20	10/08/20	0.16	50,000,000.00	49,960,388.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113409	UST BILL	04/07/20	10/08/20	0.16	50,000,000.00	49,960,388.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113410	UST BILL	04/07/20	10/08/20	0.16	50,000,000.00	49,960,388.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113411	UST BILL	04/07/20	10/08/20	0.16	50,000,000.00	49,960,388.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113416	UST BILL	04/08/20	10/08/20	0.16	50,000,000.00	49,959,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113417	UST BILL	04/08/20	10/08/20	0.16	50,000,000.00	49,959,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113473	UST BILL	04/16/20	10/15/20	0.22	50,000,000.00	49,945,147.22	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113474	UST BILL	04/16/20	10/15/20	0.22	50,000,000.00	49,945,147.22	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113552	UST BILL	04/27/20	10/22/20	0.13	50,000,000.00	49,967,861.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113553	UST BILL	04/27/20	10/22/20	0.13	50,000,000.00	49,967,861.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113554	UST BILL	04/27/20	10/22/20	0.13	50,000,000.00	49,967,861.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113555	UST BILL	04/27/20	10/22/20	0.13	50,000,000.00	49,967,861.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113556	UST BILL	04/27/20	10/22/20	0.13	50,000,000.00	49,967,861.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113589	UST BILL	04/24/20	07/23/20	0.10	50,000,000.00	49,987,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113590	UST BILL	04/24/20	07/23/20	0.10	50,000,000.00	49,987,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113591	UST BILL	04/24/20	07/23/20	0.10	50,000,000.00	49,987,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113592	UST BILL	04/24/20	07/23/20	0.10	50,000,000.00	49,987,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113593	UST BILL	04/24/20	07/23/20	0.10	50,000,000.00	49,987,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113594	UST BILL	04/24/20	07/23/20	0.10	50,000,000.00	49,987,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113595	UST BILL	04/24/20	10/22/20	0.12	50,000,000.00	49,969,833.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113596	UST BILL	04/24/20	10/22/20	0.12	50,000,000.00	49,969,833.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113597	UST BILL	04/24/20	10/22/20	0.12	50,000,000.00	49,969,833.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113598	UST BILL	04/24/20	10/22/20	0.12	50,000,000.00	49,969,833.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113645	UST BILL	04/28/20	11/05/20	0.13	50,000,000.00	49,966,840.28	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113646	UST BILL	04/28/20	11/05/20	0.13	50,000,000.00	49,966,840.28	0.00	CITIBANK	J.P. MORGAN SEC LLC
	US TBILL TOTAL					**1,450,000,000.00**	**1,449,092,086.09**	**0.00**		
NTRD	113485	MUFG UNION BANK NA	04/15/20	07/07/20	0.70	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	113486	MUFG UNION BANK NA	04/15/20	07/07/20	0.70	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	113559	MUFG UNION BANK NA	04/27/20	06/16/20	0.25	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	113560	MUFG UNION BANK NA	04/27/20	06/16/20	0.25	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	113343	BANK OF MONTREAL CH	04/01/20	06/01/20	1.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2020 to April 30, 2020
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	113355	NORDEA BANK ABP NY	04/02/20	06/30/20	1.19	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	113356	NORDEA BANK ABP NY	04/02/20	06/30/20	1.19	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	113372	ROYAL BANK OF CANAD	04/03/20	07/02/20	1.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113373	SVENSKA HANDELSBANK	04/03/20	07/01/20	1.28	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113374	CANADIAN IMP. BK OF	04/03/20	06/03/20	0.85	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113375	CREDIT AGRICOLE CIB	04/03/20	06/03/20	0.85	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	113376	NORDEA BANK ABP NY	04/03/20	06/01/20	0.90	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	113383	BANK OF MONTREAL CH	04/06/20	06/08/20	0.60	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113384	BANK OF NOVA SCOTIA	04/06/20	07/06/20	1.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113412	CREDIT AGRICOLE CIB	04/07/20	06/08/20	0.72	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	113440	BANK OF NOVA SCOTIA	04/09/20	07/08/20	1.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113465	CREDIT AGRICOLE CIB	04/14/20	07/10/20	0.93	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113518	CREDIT AGRICOLE CIB	04/21/20	07/15/20	0.68	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113526	DNB BANK ASA NY CD	04/21/20	06/22/20	0.32	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113527	DNB BANK ASA NY CD	04/21/20	07/20/20	0.51	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113528	NORDEA BANK ABP NY	04/21/20	07/15/20	0.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	113551	SVENSKA HANDELSBANK	04/24/20	07/27/20	0.38	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113574	DNB BANK ASA NY CD	04/24/20	06/30/20	0.22	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113623	DNB BANK ASA NY CD	04/28/20	07/27/20	0.30	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113647	SVENSKA HANDELSBANK	04/28/20	05/29/20	0.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113648	SVENSKA HANDELSBANK	04/28/20	05/29/20	0.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113654	DNB BANK ASA NY CD	04/30/20	05/29/20	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	113655	DNB BANK ASA NY CD	04/30/20	05/29/20	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	113666	NORDEA BANK ABP NY	04/30/20	05/29/20	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	113667	NORDEA BANK ABP NY	04/30/20	05/29/20	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
	YANK CDS TOTAL					**1,300,000,000.00**	**1,300,000,000.00**	**0.00**		
NTRD-PSI TOTAL						**15,465,236,000.00**	**15,454,405,907.10**	**125,833.33**		
		PSI TOTAL				**15,465,236,000.00**	**15,454,405,907.10**	**125,833.33**		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period: April 1, 2020 to April 30, 2020
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	106824	S OF C LAIF	04/15/20	12/31/20	0.00	198,532.99	198,532.99	0.00	LAIF - STATE OF CALIFORNIA	NONE
	COLLATERIZED TDS TOTAL					**198,532.99**	**198,532.99**	**0.00**		
	SCAQM TOTAL					**198,532.99**	**198,532.99**	**0.00**		
SLIM	106825	S OF C LAIF	04/15/20	12/31/20	0.00	17,007.69	17,007.69	0.00	LAIF - STATE OF CALIFORNIA	NONE
	COLLATERIZED TDS TOTAL					**17,007.69**	**17,007.69**	**0.00**		
	SLIM TOTAL					**17,007.69**	**17,007.69**	**0.00**		
WASIA	106826	S OF C LAIF	04/15/20	12/31/20	0.00	205.46	205.46	0.00	LAIF - STATE OF CALIFORNIA	NONE
	COLLATERIZED TDS TOTAL					**205.46**	**205.46**	**0.00**		
	WASIA TOTAL					**205.46**	**205.46**	**0.00**		
	SPI Total					**215,746.14**	**215,746.14**	**0.00**		

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2020 to April 30, 2020
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
04/01/20	NTRD	102633	FFCB 1.35 (CALL	CALL	23,165,000.00	23,164,586.84	8,686.88	413.16	23,173,686.88
04/01/20	NTRD	102653	FFCB 1.35 (CALL	CALL	32,080,000.00	32,079,427.45	12,030.00	572.55	32,092,030.00
04/01/20	NTRD	110253	FFCB 2.52 (CALL	CALL	25,000,000.00	25,000,000.00	8,750.00	0.00	25,008,750.00
04/01/20	NTRD	110254	FFCB 2.52 (CALL	CALL	25,000,000.00	25,000,000.00	8,750.00	0.00	25,008,750.00
04/01/20	NTRD	110255	FFCB 2.52 (CALL	CALL	25,000,000.00	25,000,000.00	8,750.00	0.00	25,008,750.00
04/02/20	NTRD	102926	FFCB 1.35 (CALL	CALL	25,000,000.00	24,992,676.26	140,625.00	7,323.74	25,140,625.00
04/03/20	NTRD	102708	FFCB 1.34 (CALL	CALL	50,000,000.00	49,996,036.97	316,388.89	3,963.03	50,316,388.89
04/03/20	NTRD	102809	FFCB 1.33 (CALL	CALL	25,000,000.00	25,000,000.00	145,006.94	0.00	25,145,006.94
04/03/20	NTRD	102814	FFCB 1.33 (CALL	CALL	25,000,000.00	24,998,237.50	145,006.94	1,762.50	25,145,006.94
04/06/20	NTRD	102087	FFCB 1.19 (CALL	CALL	27,800,000.00	27,797,202.87	76,272.39	2,797.13	27,876,272.39
04/08/20	NTRD	101934	FFCB 1.62 (CALL	CALL	50,000,000.00	50,000,000.00	256,500.00	0.00	50,256,500.00
04/08/20	NTRD	102407	FFCB 1.46 (CALL	CALL	25,000,000.00	24,996,501.91	37,513.89	3,498.09	25,037,513.89
04/08/20	NTRD	102431	FFCB 1.46 (CALL	CALL	25,000,000.00	24,992,633.85	37,513.89	7,366.15	25,037,513.89
04/08/20	NTRD	102475	FFCB 1.54 (CALL	CALL	25,000,000.00	25,000,000.00	32,083.33	0.00	25,032,083.33
04/08/20	NTRD	102476	FFCB 1.54 (CALL	CALL	25,000,000.00	25,000,000.00	32,083.33	0.00	25,032,083.33
04/08/20	NTRD	102477	FFCB 1.54 (CALL	CALL	25,000,000.00	25,000,000.00	32,083.33	0.00	25,032,083.33
04/08/20	NTRD	102479	FFCB 1.54 (CALL	CALL	25,000,000.00	25,000,000.00	32,083.33	0.00	25,032,083.33
04/08/20	NTRD	102514	FFCB 1.46 (CALL	CALL	25,000,000.00	24,992,961.44	37,513.89	7,038.56	25,037,513.89
04/08/20	NTRD	102522	FFCB 1.46 (CALL	CALL	11,175,000.00	11,168,693.65	16,768.71	6,306.35	11,191,768.71
04/08/20	NTRD	103109	FFCB 1.62 (CALL	CALL	39,040,000.00	38,976,462.91	200,275.20	63,537.09	39,240,275.20
04/09/20	NTRD	110419	FFCB 2.44 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/09/20	NTRD	110490	FFCB 2.44 (CALL	CALL	50,000,000.00	49,993,758.56	0.00	6,241.44	50,000,000.00
04/09/20	NTRD	110491	FFCB 2.44 (CALL	CALL	4,025,000.00	4,024,497.55	0.00	502.45	4,025,000.00
04/09/20	NTRD	110652	FFCB 2.44 (CALL	CALL	42,055,000.00	42,055,000.00	0.00	0.00	42,055,000.00
04/13/20	NTRD	101597	FFCB 1.55 (CALL	CALL	45,650,000.00	45,645,007.03	286,960.97	4,992.97	45,936,960.97
04/13/20	NTRD	101603	FFCB 1.55 (CALL	CALL	25,000,000.00	24,991,805.89	157,152.78	8,194.11	25,157,152.78
04/13/20	NTRD	102186	FFCB 1.50 (CALL	CALL	50,000,000.00	50,000,000.00	156,250.00	0.00	50,156,250.00
04/13/20	NTRD	102187	FFCB 1.50 (CALL	CALL	25,000,000.00	25,000,000.00	78,125.00	0.00	25,078,125.00
04/13/20	NTRD	102188	FFCB 1.50 (CALL	CALL	35,000,000.00	35,000,000.00	109,375.00	0.00	35,109,375.00

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2020 to April 30, 2020
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
04/17/20	NTRD	110462	FFCB 2.67 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/20/20	NTRD	102416	FFCB 1.44 (CALL	CALL	32,120,000.00	32,113,582.22	82,227.20	6,417.78	32,202,227.20
04/20/20	NTRD	102666	FFCB 1.42 (CALL	CALL	50,000,000.00	49,992,712.37	31,555.56	7,287.63	50,031,555.56
04/21/20	NTRD	112701	FFCB 2.03 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
04/21/20	NTRD	112702	FFCB 2.03 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
			FFCB TOTAL		**1,067,110,000.00**	**1,066,971,785.27**	**2,486,332.45**	**138,214.73**	**1,069,596,332.45**
04/15/20	NTRD	110344	FHLB 2.625 (CAL	CALL	12,800,000.00	12,800,000.00	0.00	0.00	12,800,000.00
04/17/20	NTRD	111785	FHLB 2.00 (CALL	CALL	20,000,000.00	20,000,000.00	0.00	0.00	20,000,000.00
04/17/20	NTRD	111786	FHLB 2.00 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/24/20	NTRD	102189	FHLB 1.50 (CALL	CALL	24,000,000.00	24,000,000.00	86,000.00	0.00	24,086,000.00
04/27/20	NTRD	102810	FHLB 1.55 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
04/28/20	NTRD	111914	FHLB 2.125 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
04/28/20	NTRD	111915	FHLB 2.125 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
04/29/20	NTRD	111819	FHLB 2.06 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
			FHLB TOTAL		**281,800,000.00**	**281,800,000.00**	**86,000.00**	**0.00**	**281,886,000.00**
04/01/20	NTRD	110357	FHLMC 2.70 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/07/20	NTRD	101229	FHLMC 1.525 (CA	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
04/07/20	NTRD	111764	FHLMC 2.10 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/09/20	NTRD	111772	FHLMC 2.07 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
04/09/20	NTRD	111798	FHLMC 2.05 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
04/10/20	NTRD	110376	FHLMC 2.75 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/10/20	NTRD	110443	FHLMC 2.78 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/13/20	NTRD	101157	FHLMC 1.55 (CAL	CALL	50,000,000.00	49,998,609.41	0.00	1,390.59	50,000,000.00
04/15/20	NTRD	110359	FHLMC 2.65 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/15/20	NTRD	110397	FHLMC 2.75 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/16/20	NTRD	111780	FHLMC 2.10 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
04/17/20	NTRD	110362	FHLMC 2.65 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2020 to April 30, 2020
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
04/21/20	NTRD	102700	FHLMC 1.56 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
04/21/20	NTRD	111787	FHLMC 2.00 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
04/22/20	NTRD	110445	FHLMC 2.75 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/24/20	NTRD	110544	FHLMC 2.80 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/24/20	NTRD	110593	FHLMC 2.80 (CAL	CALL	20,000,000.00	20,000,000.00	0.00	0.00	20,000,000.00
04/27/20	NTRD	102706	FHLMC 1.60 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
04/27/20	NTRD	102711	FHLMC 1.61 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/27/20	NTRD	102860	FHLMC 1.56 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
04/28/20	NTRD	111927	FHLMC 2.13 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
04/29/20	NTRD	111214	FHLMC 2.32 (CAL	CALL	25,000,000.00	25,000,000.00	145,000.00	0.00	25,145,000.00
04/29/20	NTRD	111830	FHLMC 2.08 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
04/29/20	NTRD	111831	FHLMC 2.12 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
04/29/20	NTRD	111832	FHLMC 2.10 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
04/29/20	NTRD	111833	FHLMC 2.10 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
04/29/20	NTRD	111834	FHLMC 2.08 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
04/29/20	NTRD	111844	FHLMC 2.10 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
			FHLMC TOTAL		**1,070,000,000.00**	**1,069,998,609.41**	**145,000.00**	**1,390.59**	**1,070,145,000.00**
04/12/20	NTRD	102669	FNMA 1.52 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/27/20	NTRD	102082	FNMA 1.50 (CALL	CALL	50,000,000.00	50,000,000.00	187,500.00	0.00	50,187,500.00
04/27/20	NTRD	102101	FNMA 1.45 (CALL	CALL	25,000,000.00	25,000,000.00	90,625.00	0.00	25,090,625.00
04/27/20	NTRD	102104	FNMA 1.53 (CALL	CALL	25,000,000.00	25,000,000.00	95,625.00	0.00	25,095,625.00
04/27/20	NTRD	102105	FNMA 1.48 (CALL	CALL	25,000,000.00	25,000,000.00	92,500.00	0.00	25,092,500.00
04/27/20	NTRD	102106	FNMA 1.53 (CALL	CALL	50,000,000.00	50,000,000.00	191,250.00	0.00	50,191,250.00
04/27/20	NTRD	102110	FNMA 1.53 (CALL	CALL	25,000,000.00	25,000,000.00	95,625.00	0.00	25,095,625.00
04/27/20	NTRD	102111	FNMA 1.48 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/27/20	NTRD	102112	FNMA 1.50 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/27/20	NTRD	102126	FNMA 1.55 (CALL	CALL	25,000,000.00	25,000,000.00	96,875.00	0.00	25,096,875.00
04/27/20	NTRD	102135	FNMA 1.58 (CALL	CALL	25,000,000.00	25,000,000.00	98,750.00	0.00	25,098,750.00
04/27/20	NTRD	102141	FNMA 1.60 (CALL	CALL	25,000,000.00	25,000,000.00	100,000.00	0.00	25,100,000.00

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2020 to April 30, 2020
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
04/27/20	NTRD	102146	FNMA 1.57 (CALL	CALL	25,000,000.00	25,000,000.00	98,125.00	0.00	25,098,125.00
04/27/20	NTRD	102197	FNMA 1.55 (CALL	CALL	25,000,000.00	25,000,000.00	96,875.00	0.00	25,096,875.00
04/27/20	NTRD	102198	FNMA 1.55 (CALL	CALL	25,000,000.00	24,997,502.71	96,875.00	2,497.29	25,096,875.00
04/27/20	NTRD	102202	FNMA 1.60 (CALL	CALL	25,000,000.00	25,000,000.00	100,000.00	0.00	25,100,000.00
04/27/20	NTRD	102854	FNMA 1.53 (CALL	CALL	50,000,000.00	49,996,998.88	0.00	3,001.12	50,000,000.00
04/27/20	NTRD	102856	FNMA 1.56 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
04/27/20	NTRD	102857	FNMA 1.56 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
04/28/20	NTRD	101587	FNMA 1.65 (CALL	CALL	25,000,000.00	24,998,990.59	0.00	1,009.41	25,000,000.00
04/28/20	NTRD	102200	FNMA 1.55 (CALL	CALL	25,000,000.00	25,000,000.00	96,875.00	0.00	25,096,875.00
			FNMA TOTAL		**650,000,000.00**	**649,993,492.18**	**1,537,500.00**	**6,507.82**	**651,537,500.00**
04/06/20	NTRD	105672	FHLB 4.50 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/11/20	NTRD	105697	FHLMC 4.75 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/12/20	NTRD	105677	FHLB 4.50 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/18/20	NTRD	105794	FHLB 5.00 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/27/20	NTRD	102145	FHLMC 2.35 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
			MCPN TOTAL		**125,000,000.00**	**125,000,000.00**	**0.00**	**0.00**	**125,000,000.00**
04/15/20	NTRD	110472	FHLB 2.45 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/18/20	NTRD	104258	FHLMC 4.25 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/19/20	NTRD	104305	FHLMC 4.30 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
04/27/20	NTRD	103587	FHLMC 3.50 (CAL	CALL	50,000,000.00	50,000,000.00	187,500.00	0.00	50,187,500.00
04/28/20	NTRD	101320	FHLB 2.25 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
			MCSA TOTAL		**175,000,000.00**	**175,000,000.00**	**187,500.00**	**0.00**	**175,187,500.00**
PSI TOTAL					**3,368,910,000.00**	**3,368,763,886.86**	**4,442,332.45**	**146,113.14**	**3,373,352,332.45**

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Specific Purpose Investments
For the Period: April 1, 2020 to April 30, 2020
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
04/28/20	SANIT	102191	FNMA 1.52 (CALL	CALL	3,900,000.00	3,900,000.00	14,820.00	0.00	3,914,820.00
			FNMA TOTAL		**3,900,000.00**	**3,900,000.00**	**14,820.00**	**0.00**	**3,914,820.00**
SANITATION TOTAL					**3,900,000.00**	**3,900,000.00**	**14,820.00**	**0.00**	**3,914,820.00**
SPI TOTAL					**3,900,000.00**	**3,900,000.00**	**14,820.00**	**0.00**	**3,914,820.00**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of April 30, 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	3,700,005,431.10	3,704,295,500.00	$4,290,068.90	20,000,000.00	20,061,800.00	$61,800.00
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	9,913,851,815.07	9,917,099,703.51	$3,247,888.44	0.00	0.00	$0.00
Governments	2,346,460,704.10	2,351,293,500.00	$4,832,795.90	0.00	0.00	$0.00
Agencies	22,185,175,600.55	22,286,248,466.92	$101,072,866.37	47,709,611.55	52,000,871.75	$4,291,260.20
Municipals	79,807,564.12	79,000,040.00	($807,524.12)	3,510,000.00	3,510,000.00	$0.00
Corp. & Deposit Notes	101,902,211.83	103,673,758.80	$1,771,546.97	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	43,082,562.04	43,082,562.04	$0.00
TOTAL	$38,327,203,326.77	$38,441,610,969.23	$114,407,642.46	$114,302,173.59	$118,655,233.79	$4,353,060.20

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.14% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of April 30, 2020
Attachment IXa

There were no Market Pricing Exceptions

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2020 to April 30, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
113251	FFCB D-N	0.3400	01/15/21	50,000,000.00	49,877,694.44	49,946,000.00
113252	FFCB D-N	0.3400	01/15/21	50,000,000.00	49,877,694.44	49,946,000.00
113253	FFCB D-N	0.3400	01/15/21	16,000,000.00	15,960,862.22	15,982,720.00
113467	FFCB D-N	0.2800	10/28/20	50,000,000.00	49,930,000.00	49,967,500.00
113468	FFCB D-N	0.2800	10/28/20	50,000,000.00	49,930,000.00	49,967,500.00
FFCB DISC TOTAL				216,000,000.00	215,576,251.10	215,809,720.00
103222	FFCB 2.01	2.0100	12/08/21	50,000,000.00	50,000,000.00	51,370,000.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	35,503,140.00
110153	FFCB 2.55	2.5500	03/11/21	25,000,000.00	24,990,335.13	25,515,750.00
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	53,443,500.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,949,019.16	51,932,500.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,086,614.51	52,806,500.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,696,929.46	25,834,471.00
110842	FFCB 2.62 (CALLABLE	2.6200	05/28/24	25,000,000.00	25,000,000.00	25,042,500.00
110861	FFCB 2.36 (CALLABLE	2.3600	05/28/21	50,000,000.00	50,000,000.00	50,074,000.00
110862	FFCB 2.43 (CALLABLE	2.4300	06/03/22	50,000,000.00	49,986,076.64	50,084,500.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,236,011.48	53,614,500.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,084,964.13	19,301,220.00
110983	FFCB 2.40 (CALLALBL	2.4000	06/19/23	25,000,000.00	25,000,000.00	25,045,000.00
110997	FFCB 2.22 (CALLABLE	2.2200	06/21/24	23,500,000.00	23,500,000.00	23,896,915.00
110998	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,422,250.00
111012	FFCB 2.22 (CALLABLE	2.2200	06/21/24	13,000,000.00	13,000,000.00	13,219,570.00
111013	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,422,250.00
111239	FFCB 2.20 (CALLABLE	2.2000	07/24/23	25,000,000.00	25,000,000.00	25,067,000.00
111240	FFCB 2.20 (CALLABLE	2.2000	07/24/23	25,000,000.00	25,000,000.00	25,067,000.00
111255	FFCB 2.45 (CALLABLE	2.4500	07/23/25	29,664,000.00	29,664,000.00	29,763,374.40
111270	FFCB 2.24 (CALLALBL	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,085,250.00
111271	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,085,250.00
111272	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,085,250.00
111273	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,085,250.00
111353	FFCB 2.26 (CALLABLE	2.2600	08/12/25	20,200,000.00	20,200,000.00	20,267,064.00
111362	FFCB 2.12 (CALLABLE	2.1200	08/12/24	25,000,000.00	25,000,000.00	25,075,750.00
111374	FFCB 2.12 (CALLABLE	2.1200	08/12/24	9,500,000.00	9,500,000.00	9,528,785.00
111409	FFCB 2.17 (CALLABLE	2.1700	08/19/25	25,000,000.00	25,000,000.00	25,086,000.00
111410	FFCB 2.17 (CALLABLE	2.1700	08/19/25	25,000,000.00	25,000,000.00	25,086,000.00
111466	FFCB 2.06 (CALLABLE	2.0600	08/13/24	25,000,000.00	25,000,000.00	25,076,000.00
111475	FFCB 2.06 (CALLABLE	2.0600	08/13/24	32,000,000.00	32,000,000.00	32,097,280.00
111525	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,120,750.00
111526	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,120,750.00
111534	FFCB 2.06 (CALLABLE	2.0600	08/13/24	18,960,000.00	18,959,178.05	19,017,638.40
111573	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,120,750.00
111801	FFCB 2.23 (CALLABLE	2.2300	10/15/26	50,000,000.00	50,000,000.00	50,299,000.00
111881	FFCB 2.20 (CALLABLE	2.2000	10/22/25	18,460,000.00	18,451,578.45	18,567,991.00
111882	FFCB 2.20 (CALLABLE	2.2000	10/22/25	50,000,000.00	49,977,168.95	50,292,500.00
112003	FFCB 1.96 (CALLABLE	1.9600	09/16/24	15,640,000.00	15,640,000.00	15,712,256.80
112113	FFCB 2.00 (CALLABLE	2.0000	09/03/24	26,670,000.00	26,663,960.78	26,798,816.10
112139	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,116,750.00
112140	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,116,750.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2020 to April 30, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112141	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,116,750.00
112142	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,116,750.00
112143	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,116,750.00
112144	FFCB 2.05 (CALLABLE	2.0500	11/25/25	23,800,000.00	23,800,000.00	23,911,146.00
112173	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,233,500.00
112174	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,116,750.00
112186	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,233,500.00
112187	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,233,500.00
112222	FFCB 2.14 (CALLABLE	2.1400	11/27/26	25,000,000.00	25,000,000.00	25,122,750.00
112223	FFCB 2.14 (CALLABLE	2.1400	11/27/26	27,160,000.00	27,160,000.00	27,293,355.60
112249	FFCB 1.625	1.6250	12/03/24	50,000,000.00	49,944,926.10	52,172,500.00
112270	FFCB 1.95 (CALLABLE	1.9500	12/02/25	25,000,000.00	25,000,000.00	25,525,750.00
112377	FFCB 2.13 (CALLABLE	2.1300	12/09/26	50,000,000.00	49,929,223.71	50,375,500.00
112378	FFCB 2.13 (CALLABLE	2.1300	12/09/26	23,300,000.00	23,267,018.24	23,474,983.00
112418	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	51,093,500.00
112419	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	51,093,500.00
112538	FFCB 1.66	1.6600	12/27/22	50,000,000.00	49,986,724.45	51,654,000.00
112539	FFCB 1.625	1.6250	12/27/21	50,000,000.00	49,979,309.16	51,095,500.00
112558	FFCB 1.82	1.8200	12/18/25	36,274,000.00	36,256,909.85	38,281,403.16
112577	FFCB 2.10 (CALLABLE	2.1000	12/30/25	50,000,000.00	50,000,000.00	50,340,000.00
112596	FFCB 2.10 (CALLABLE	2.1000	12/30/25	50,000,000.00	50,000,000.00	50,340,000.00
112597	FFCB 2.10 (CALLABLE	2.1000	12/30/25	6,000,000.00	6,000,000.00	6,040,800.00
112604	FFCB 2.10 (CALLABLE	2.1000	12/30/25	40,000,000.00	40,000,000.00	40,272,000.00
112606	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,395,000.00
112607	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,395,000.00
112608	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,395,000.00
112609	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,395,000.00
112692	FFCB 2.03 (CALLABLE	2.0300	10/21/25	31,685,000.00	31,685,000.00	31,972,382.95
112734	FFCB 1.98 (CALLABLE	1.9800	01/27/26	50,000,000.00	50,000,000.00	50,947,500.00
112748	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,404,000.00
112749	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,404,000.00
112750	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,404,000.00
112780	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,995,691.09	30,568,500.00
112781	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,995,691.09	30,568,500.00
112797	FFCB 2.04 (CALLABLE	2.0400	02/03/27	25,000,000.00	25,000,000.00	25,005,250.00
112798	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,149,250.00
112799	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,149,250.00
112813	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,149,250.00
112964	FFCB 2.07 (CALLABLE	2.0700	03/02/27	25,000,000.00	25,000,000.00	25,066,500.00
112965	FFCB 2.07 (CALLABLE	2.0700	03/02/27	25,000,000.00	25,000,000.00	25,066,500.00
112980	FFCB 1.56 (CALLABLE	1.5600	02/28/22	50,000,000.00	50,000,000.00	50,005,500.00
113010	FFCB 1.82 (CALLABLE	1.8200	09/04/26	50,000,000.00	50,000,000.00	50,329,000.00
113023	FFCB 1.67 (CALLABLE	1.6700	06/03/24	31,000,000.00	31,000,000.00	31,016,430.00
113024	FFCB 1.50 (CALLABLE	1.5000	09/09/22	50,000,000.00	50,000,000.00	50,040,500.00
113032	FFCB 1.50 (CALLABLE	1.5000	03/05/25	50,000,000.00	50,000,000.00	50,086,500.00
113033	FFCB 1.50 (CALLABLE	1.5000	03/05/25	28,900,000.00	28,900,000.00	28,949,997.00
113034	FFCB 1.50 (CALLABLE	1.5000	03/05/25	25,000,000.00	25,000,000.00	25,043,250.00
113042	FFCB 1.24 (CALLABLE	1.2400	03/10/23	50,000,000.00	50,000,000.00	50,215,500.00
113056	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,019,250.00
113057	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,019,250.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2020 to April 30, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113058	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,019,250.00
113087	FFCB 1.125 (CALLABL	1.1250	03/17/25	50,000,000.00	50,048,767.80	50,116,500.00
113088	FFCB 1.125 (CALLABL	1.1250	03/17/25	50,000,000.00	50,048,767.80	50,116,500.00
113089	FFCB 1.125 (CALLABL	1.1250	03/17/25	18,145,000.00	18,145,000.00	18,187,277.85
113114	FFCB 1.64 (CALLABLE	1.6400	03/03/25	50,000,000.00	50,300,467.84	50,545,500.00
113115	FFCB 1.64 (CALLABLE	1.6400	03/03/25	2,240,000.00	2,253,460.96	2,264,438.40
113125	FFCB 1.05 (CALLABLE	1.0500	03/12/24	20,800,000.00	20,810,044.08	20,861,984.00
113137	FFCB 1.00 (CALLABLE	1.0000	03/17/27	50,000,000.00	50,000,000.00	50,110,000.00
113156	FFCB 0.92 NOTE	0.9200	03/18/24	50,000,000.00	50,283,690.97	50,691,000.00
113240	FFCB 0.55 (CALLABLE	0.5500	03/26/21	50,000,000.00	50,000,000.00	50,004,500.00
113241	FFCB 0.55 (CALLABLE	0.5500	03/26/21	49,650,000.00	49,650,000.00	49,654,468.50
113242	FFCB 1.30 CALLABLE)	1.3000	03/26/25	50,000,000.00	50,000,000.00	50,033,500.00
113250	FFCB 1.05 (CALLABLE	1.0500	03/16/23	50,000,000.00	50,000,000.00	50,004,500.00
113264	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,545,000.00
113265	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,545,000.00
113266	FFCB 0.87 (CALLABLE	0.8700	09/23/22	50,000,000.00	49,893,398.57	49,962,500.00
113267	FFCB 0.87 (CALLABLE	0.8700	09/23/22	50,000,000.00	49,893,398.57	49,962,500.00
113277	FFCB 1.05 (CALLABLE	1.0500	03/16/23	50,000,000.00	50,000,000.00	50,004,500.00
113278	FFCB 0.87 (CALLABLE	0.8700	09/23/22	42,330,000.00	42,260,002.63	42,298,252.50
113292	FFCB 1.53 (CALLABLE	1.5300	02/10/22	50,000,000.00	50,338,819.65	50,317,000.00
113293	FFCB 1.53 (CALLABLE	1.5300	02/10/22	50,000,000.00	50,338,819.65	50,317,000.00
113328	FFCB 1.46 (CALLABLE	1.4600	03/03/23	50,000,000.00	50,348,578.95	50,342,000.00
113329	FFCB 1.46 (CALLABLE	1.4600	03/03/23	50,000,000.00	50,348,578.95	50,342,000.00
113338	FFCB 1.00 (CALLABLE	1.0000	03/30/22	50,000,000.00	50,000,000.00	50,029,500.00
113350	FFCB 0.875 (CALLABL	0.8750	04/08/24	50,000,000.00	50,000,000.00	50,105,500.00
113487	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,003,250.00
113488	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,003,250.00
113557	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	50,002,000.00
113558	FFCB 1.02	1.0200	04/27/27	25,000,000.00	25,000,000.00	25,001,000.00
113599	FFCB 1.02	1.0200	04/27/27	35,000,000.00	35,000,000.00	35,001,400.00
113652	FFCB 1.25 (CALLABLE	1.2500	10/30/26	50,000,000.00	50,000,000.00	49,965,000.00
113653	FFCB 1.25 (CALLABLE	1.2500	10/30/26	8,830,000.00	8,830,000.00	8,823,819.00
FFCB TOTAL				**4,444,408,000.00**	**4,446,278,126.85**	**4,489,861,909.66**
103007	FHLB 1.625 (CALLABL	1.6250	11/26/21	50,000,000.00	50,000,000.00	50,043,500.00
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,928,826.10	51,282,000.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,928,826.10	51,282,000.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,964,413.04	25,641,000.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,952,445.06	51,282,000.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,952,445.06	51,282,000.00
109833	FHLB 2.94 (CALLABLE	2.9400	01/29/24	10,000,000.00	10,000,000.00	10,164,400.00
109859	FHLB 2.94 (CALLABLE	2.9400	01/29/24	15,000,000.00	14,991,571.73	15,246,600.00
110175	FHLB 2.375	2.3750	03/12/21	25,000,000.00	24,967,681.26	25,467,500.00
110690	FHLB 2.375	2.3750	03/12/21	50,000,000.00	50,035,205.87	50,935,000.00
110692	FHLB 2.55 (CALLABLE	2.5500	05/06/22	26,000,000.00	26,000,000.00	26,009,620.00
110719	FHLB 2.55 (CALLABLE	2.5500	05/06/22	47,000,000.00	47,000,000.00	47,017,390.00
110849	FHLB 2.25	2.2500	06/11/21	45,000,000.00	44,992,692.00	46,064,250.00
111058	FHLB 2.42 (CALLABLE	2.4200	12/26/24	21,000,000.00	21,000,000.00	21,046,830.00
111071	FHLB 2.20 (CALLABLE	2.2000	06/26/24	25,000,000.00	25,000,000.00	25,053,250.00
111072	FHLB 2.20 (CALLABLE	2.2000	06/26/24	29,000,000.00	29,000,000.00	29,061,770.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2020 to April 30, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111074	FHLB 2.18 (CALLABLE	2.1800	06/26/23	30,825,000.00	30,825,000.00	30,893,431.50
111845	FHLB 2.00 (CALLABLE	2.0000	10/29/24	50,000,000.00	50,000,000.00	50,345,000.00
111846	FHLB 2.00 (CALLABLE	2.0000	10/29/24	25,000,000.00	25,000,000.00	25,172,500.00
111892	FHLB 2.00 (CALLABLE	2.0000	10/21/24	50,000,000.00	50,000,000.00	50,328,500.00
111905	FHLB 2.11 (CALLABLE	2.1100	11/05/24	50,000,000.00	50,000,000.00	50,010,000.00
111958	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,341,500.00
111959	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,341,500.00
111986	FHLB 2.13 (CALLABLE	2.1300	11/08/24	50,000,000.00	50,000,000.00	50,016,500.00
112128	FHLB 2.08 (CALLABLE	2.0800	11/25/26	50,000,000.00	50,000,000.00	51,557,500.00
112145	FHLB 2.08 (CALLABLE	2.0800	11/25/26	40,950,000.00	40,950,000.00	42,225,592.50
112225	FHLB 2.08 (CALLABLE	2.0800	12/09/25	50,000,000.00	50,000,000.00	50,385,500.00
112226	FHLB 2.08 (CALLABLE	2.0800	12/09/25	25,000,000.00	25,000,000.00	25,192,750.00
112264	FHLB 2.02 (CALLABLE	2.0200	12/04/24	50,000,000.00	50,000,000.00	50,067,000.00
112296	FHLB 2.30 (CALLABLE	2.3000	12/09/26	50,000,000.00	50,000,000.00	50,071,000.00
112297	FHLB 2.30 (CALLABLE	2.3000	12/09/26	47,000,000.00	47,000,000.00	47,066,740.00
112330	FHLB 2.07 (CALLABLE	2.0700	12/11/25	50,000,000.00	50,000,000.00	50,072,500.00
112331	FHLB 2.07 (CALLABLE	2.0700	12/11/25	25,000,000.00	25,000,000.00	25,036,250.00
112332	FHLB 2.02 (CALLABLE	2.0200	12/16/26	50,000,000.00	50,000,000.00	51,775,500.00
112333	FHLB 2.14 (CALLABLE	2.1400	12/17/26	50,000,000.00	50,000,000.00	50,376,500.00
112334	FHLB 2.14 (CALLABLE	2.1400	12/17/26	26,265,000.00	26,265,000.00	26,462,775.45
112335	FHLB 2.00 (CALLABLE	2.0000	12/19/24	50,000,000.00	50,000,000.00	50,091,500.00
112382	FHLB 2.09 (CALLABLE	2.0900	12/26/25	50,000,000.00	50,000,000.00	50,104,000.00
112383	FHLB 2.09 (CALLABLE	2.0900	12/26/25	50,000,000.00	50,000,000.00	50,104,000.00
112399	FHLB 2.05 (CALLABLE	2.0500	12/16/24	41,215,000.00	41,215,000.00	41,287,950.55
112400	FHLB 2.20 (CALLABLE	2.2000	12/18/26	25,000,000.00	25,000,000.00	25,198,750.00
112416	FHLB 2.00 (CALLABLE	2.0000	12/11/24	50,000,000.00	50,000,000.00	50,236,500.00
112471	FHLB 2.00 (CALLABLE	2.0000	12/11/24	17,155,000.00	17,147,063.10	17,236,143.15
112486	FHLB 2.09 (CALLABLE	2.0900	12/23/26	40,000,000.00	40,000,000.00	41,410,800.00
112510	FHLB 2.20 (CALLABLE	2.2000	12/23/26	50,000,000.00	50,000,000.00	50,361,000.00
112637	FHLB 1.875	1.8750	12/09/22	50,000,000.00	50,287,700.66	52,057,000.00
112712	FHLB 1.92 (CALLABLE	1.9200	01/22/25	47,000,000.00	47,000,000.00	47,434,280.00
112735	FHLB 1.94 (CALLABLE	1.9400	01/28/25	50,000,000.00	50,000,000.00	50,432,500.00
112751	FHLB 1.76 (CALLABLE	1.7600	01/29/24	50,000,000.00	50,000,000.00	50,457,000.00
112752	FHLB 1.76 (CALLABLE	1.7600	01/29/24	5,000,000.00	5,000,000.00	5,045,700.00
112753	FHLB 2.10 (CALLABLE	2.1000	01/29/27	50,000,000.00	50,000,000.00	50,439,000.00
112754	FHLB 2.10 (CALLABLE	2.1000	01/29/27	15,000,000.00	15,000,000.00	15,131,700.00
113541	FHLB 1.20 (CALLABLE	1.2000	04/27/27	50,000,000.00	50,000,000.00	49,938,000.00
FHLB TOTAL				**2,128,410,000.00**	**2,128,403,869.98**	**2,151,583,473.15**
113224	FHLB D-N	0.3400	11/05/20	50,000,000.00	49,911,222.23	49,963,500.00
113225	FHLB D-N	0.3400	11/05/20	50,000,000.00	49,911,222.23	49,963,500.00
113226	FHLB D-N	0.3500	12/21/20	50,000,000.00	49,886,250.00	49,954,500.00
113227	FHLB D-N	0.3500	12/21/20	50,000,000.00	49,886,250.00	49,954,500.00
113228	FHLB D-N	0.3500	12/18/20	50,000,000.00	49,887,708.33	49,955,000.00
113229	FHLB D-N	0.3500	12/18/20	50,000,000.00	49,887,708.33	49,955,000.00
113230	FHLB D-N	0.3800	02/16/21	50,000,000.00	49,846,416.66	49,939,500.00
113231	FHLB D-N	0.3800	02/16/21	50,000,000.00	49,846,416.66	49,939,500.00
113232	FHLB D-N	0.3500	12/28/20	50,000,000.00	49,882,847.22	49,953,000.00
113233	FHLB D-N	0.3500	12/28/20	50,000,000.00	49,882,847.22	49,953,000.00
113234	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,840,750.00	49,939,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2020 to April 30, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113235	FHLB D-N	0.3900	02/19/21	37,073,000.00	36,954,922.50	37,027,770.94
113243	FHLB D-N	0.3700	01/25/21	50,000,000.00	49,861,763.89	49,944,000.00
113244	FHLB D-N	0.3700	01/25/21	50,000,000.00	49,861,763.89	49,944,000.00
113245	FHLB D-N	0.3200	11/23/20	50,000,000.00	49,908,444.44	49,960,000.00
113246	FHLB D-N	0.3200	11/23/20	50,000,000.00	49,908,444.44	49,960,000.00
113247	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,840,750.00	49,939,000.00
113248	FHLB D-N	0.3900	02/19/21	35,890,000.00	35,775,690.35	35,846,214.20
113254	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,840,750.00	49,939,000.00
113255	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,840,750.00	49,939,000.00
113256	FHLB D-N	0.3700	01/20/21	50,000,000.00	49,864,333.33	49,945,000.00
113257	FHLB D-N	0.3700	01/20/21	50,000,000.00	49,864,333.33	49,945,000.00
113258	FHLB D-N	0.3400	12/30/20	50,000,000.00	49,885,250.00	49,953,000.00
113259	FHLB D-N	0.3400	12/30/20	50,000,000.00	49,885,250.00	49,953,000.00
113260	FHLB D-N	0.3900	02/25/21	50,000,000.00	49,837,500.00	49,937,500.00
113261	FHLB D-N	0.3900	02/25/21	50,000,000.00	49,837,500.00	49,937,500.00
113311	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,962,111.11	49,948,500.00
113312	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,962,111.11	49,948,500.00
113313	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,962,111.11	49,948,500.00
113314	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,962,111.11	49,948,500.00
113315	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,961,500.00	49,947,500.00
113316	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,961,500.00	49,947,500.00
113317	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,961,500.00	49,947,500.00
113318	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,961,500.00	49,947,500.00
113330	FHLB D-N	0.2200	02/02/21	50,000,000.00	49,915,361.12	49,942,500.00
113331	FHLB D-N	0.2200	02/02/21	50,000,000.00	49,915,361.12	49,942,500.00
113332	FHLB D-N	0.2400	03/02/21	49,979,000.00	49,877,376.03	49,911,028.56
113335	FHLB D-N	0.2200	02/01/21	50,000,000.00	49,915,666.67	49,942,500.00
113336	FHLB D-N	0.2200	02/01/21	50,000,000.00	49,915,666.67	49,942,500.00
113339	FHLB D-N	0.2400	03/01/21	50,000,000.00	49,898,666.66	49,932,500.00
113340	FHLB D-N	0.2400	03/01/21	50,000,000.00	49,898,666.66	49,932,500.00
113341	FHLB D-N	0.1800	10/01/20	50,000,000.00	49,961,750.00	49,972,500.00
113342	FHLB D-N	0.1800	10/01/20	20,527,000.00	20,511,296.85	20,515,710.15
113351	FHLB D-N	0.1400	09/01/20	50,000,000.00	49,976,083.33	49,978,000.00
113352	FHLB D-N	0.1400	09/01/20	50,000,000.00	49,976,083.33	49,978,000.00
113353	FHLB D-N	0.1400	09/02/20	50,000,000.00	49,975,888.89	49,977,500.00
113354	FHLB D-N	0.1400	09/02/20	7,974,000.00	7,970,154.76	7,970,411.70
113357	FHLB D-N	0.1400	09/08/20	50,000,000.00	49,974,722.22	49,976,500.00
113358	FHLB D-N	0.1400	09/08/20	50,000,000.00	49,974,722.22	49,976,500.00
113359	FHLB D-N	0.1400	09/03/20	50,000,000.00	49,975,694.44	49,977,500.00
113360	FHLB D-N	0.1400	09/03/20	50,000,000.00	49,975,694.44	49,977,500.00
113361	FHLB D-N	0.1400	09/03/20	50,000,000.00	49,975,694.44	49,977,500.00
113362	FHLB D-N	0.1400	09/03/20	50,000,000.00	49,975,694.44	49,977,500.00
113378	FHLB D-N	0.1700	09/29/20	50,000,000.00	49,964,347.22	49,973,000.00
113379	FHLB D-N	0.1700	09/29/20	50,000,000.00	49,964,347.22	49,973,000.00
113386	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,949,069.44	49,962,500.00
113387	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,949,069.44	49,962,500.00
113388	FHLB D-N	0.1900	11/12/20	50,000,000.00	49,948,541.66	49,962,000.00
113389	FHLB D-N	0.1900	11/12/20	50,000,000.00	49,948,541.66	49,962,000.00
113390	FHLB D-N	0.1700	09/29/20	50,000,000.00	49,964,347.23	49,973,000.00
113391	FHLB D-N	0.1700	09/29/20	50,000,000.00	49,964,347.23	49,973,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2020 to April 30, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113392	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,949,069.44	49,962,500.00
113393	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,949,069.44	49,962,500.00
113395	FHLB D-N	0.1700	10/13/20	50,000,000.00	49,961,041.67	49,970,000.00
113396	FHLB D-N	0.1700	10/13/20	50,000,000.00	49,961,041.67	49,970,000.00
113397	FHLB D-N	0.1700	10/15/20	50,000,000.00	49,960,569.45	49,970,000.00
113398	FHLB D-N	0.1700	10/15/20	50,000,000.00	49,960,569.45	49,970,000.00
113399	FHLB D-N	0.1800	10/21/20	50,000,000.00	49,956,750.00	49,969,000.00
113400	FHLB D-N	0.1800	10/21/20	50,000,000.00	49,956,750.00	49,969,000.00
113401	FHLB D-N	0.1800	10/21/20	50,000,000.00	49,956,750.00	49,969,000.00
113402	FHLB D-N	0.1800	10/21/20	50,000,000.00	49,956,750.00	49,969,000.00
113413	FHLB D-N	0.1800	10/19/20	50,000,000.00	49,957,250.00	49,969,000.00
113414	FHLB D-N	0.1800	10/19/20	50,000,000.00	49,957,250.00	49,969,000.00
113420	FHLB D-N	0.2000	07/20/20	50,000,000.00	49,977,777.78	49,986,500.00
113421	FHLB D-N	0.2000	07/20/20	50,000,000.00	49,977,777.78	49,986,500.00
113422	FHLB D-N	0.2000	07/21/20	50,000,000.00	49,977,500.00	49,986,500.00
113423	FHLB D-N	0.2000	07/21/20	50,000,000.00	49,977,500.00	49,986,500.00
113428	FHLB D-N	0.1750	08/14/20	50,000,000.00	49,974,479.16	49,982,500.00
113429	FHLB D-N	0.1750	08/14/20	50,000,000.00	49,974,479.16	49,982,500.00
113430	FHLB D-N	0.1900	09/15/20	50,000,000.00	49,963,847.23	49,975,500.00
113431	FHLB D-N	0.1900	09/15/20	50,000,000.00	49,963,847.23	49,975,500.00
113434	FHLB D-N	0.2200	07/14/20	50,000,000.00	49,977,388.89	49,987,500.00
113435	FHLB D-N	0.2200	07/14/20	50,000,000.00	49,977,388.89	49,987,500.00
113436	FHLB D-N	0.2500	09/11/20	50,000,000.00	49,953,819.45	49,976,000.00
113437	FHLB D-N	0.2500	09/11/20	50,000,000.00	49,953,819.45	49,976,000.00
113441	FHLB D-N	0.2300	10/26/20	50,000,000.00	49,943,138.89	49,968,000.00
113442	FHLB D-N	0.2300	10/26/20	50,000,000.00	49,943,138.89	49,968,000.00
113443	FHLB D-N	0.2600	09/24/20	50,000,000.00	49,947,277.78	49,973,500.00
113444	FHLB D-N	0.2600	09/24/20	50,000,000.00	49,947,277.78	49,973,500.00
113448	FHLB D-N	0.3000	07/13/20	50,000,000.00	49,969,583.33	49,988,000.00
113449	FHLB D-N	0.3000	07/13/20	50,000,000.00	49,969,583.33	49,988,000.00
113450	FHLB D-N	0.3000	07/13/20	50,000,000.00	49,969,583.33	49,988,000.00
113451	FHLB D-N	0.3000	07/13/20	50,000,000.00	49,969,583.33	49,988,000.00
113452	FHLB D-N	0.2600	10/15/20	50,000,000.00	49,939,694.44	49,970,000.00
113453	FHLB D-N	0.2600	10/15/20	50,000,000.00	49,939,694.44	49,970,000.00
113454	FHLB D-N	0.2600	10/15/20	50,000,000.00	49,939,694.44	49,970,000.00
113455	FHLB D-N	0.2600	10/15/20	50,000,000.00	49,939,694.44	49,970,000.00
113457	FHLB D-N	0.2400	09/21/20	50,000,000.00	49,952,333.34	49,974,000.00
113458	FHLB D-N	0.2400	09/21/20	50,000,000.00	49,952,333.34	49,974,000.00
113459	FHLB D-N	0.2500	10/16/20	50,000,000.00	49,941,666.67	49,969,500.00
113460	FHLB D-N	0.2500	10/16/20	50,000,000.00	49,941,666.67	49,969,500.00
113461	FHLB D-N	0.2500	10/16/20	50,000,000.00	49,941,666.67	49,969,500.00
113462	FHLB D-N	0.2500	10/16/20	50,000,000.00	49,941,666.67	49,969,500.00
113469	FHLB D-N	0.2400	09/15/20	50,000,000.00	49,954,333.33	49,975,500.00
113470	FHLB D-N	0.2400	09/15/20	50,000,000.00	49,954,333.33	49,975,500.00
113471	FHLB D-N	0.2800	07/31/20	50,000,000.00	49,964,611.11	49,985,000.00
113472	FHLB D-N	0.2800	07/31/20	50,000,000.00	49,964,611.11	49,985,000.00
113493	FHLB D-N	0.1700	10/30/20	50,000,000.00	49,957,027.78	49,967,000.00
113494	FHLB D-N	0.1700	10/30/20	50,000,000.00	49,957,027.78	49,967,000.00
113495	FHLB D-N	0.1900	01/20/21	50,000,000.00	49,930,333.33	49,945,000.00
113496	FHLB D-N	0.1900	01/20/21	50,000,000.00	49,930,333.33	49,945,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2020 to April 30, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113497	FHLB D-N	0.1900	01/11/21	50,000,000.00	49,932,708.33	49,947,000.00
113498	FHLB D-N	0.1900	01/11/21	50,000,000.00	49,932,708.33	49,947,000.00
113499	FHLB D-N	0.1600	10/20/20	50,000,000.00	49,961,777.78	49,969,000.00
113500	FHLB D-N	0.1600	10/20/20	50,000,000.00	49,961,777.78	49,969,000.00
113501	FHLB D-N	0.1600	10/20/20	10,510,000.00	10,501,965.69	10,503,483.80
113506	FHLB D-N	0.1700	10/07/20	50,000,000.00	49,962,458.33	49,971,500.00
113507	FHLB D-N	0.1700	10/07/20	50,000,000.00	49,962,458.33	49,971,500.00
113508	FHLB D-N	0.1700	10/13/20	50,000,000.00	49,961,041.66	49,970,000.00
113509	FHLB D-N	0.1700	10/13/20	50,000,000.00	49,961,041.66	49,970,000.00
113575	FHLB D-N	0.1500	10/23/20	50,000,000.00	49,963,541.66	49,968,500.00
113576	FHLB D-N	0.1500	10/23/20	7,000,000.00	6,994,895.84	6,995,590.00
113577	FHLB D-N	0.1200	09/30/20	50,000,000.00	49,974,666.67	49,972,500.00
113578	FHLB D-N	0.1200	09/30/20	50,000,000.00	49,974,666.67	49,972,500.00
113579	FHLB D-N	0.1100	08/31/20	50,000,000.00	49,981,361.11	49,979,500.00
113580	FHLB D-N	0.1100	08/31/20	50,000,000.00	49,981,361.11	49,979,500.00
113581	FHLB D-N	0.1400	10/27/20	50,000,000.00	49,965,194.44	49,967,500.00
113582	FHLB D-N	0.1400	10/27/20	50,000,000.00	49,965,194.44	49,967,500.00
113583	FHLB D-N	0.1200	08/26/20	50,000,000.00	49,980,500.00	49,980,500.00
113584	FHLB D-N	0.1200	08/26/20	50,000,000.00	49,980,500.00	49,980,500.00
113585	FHLB D-N	0.1200	08/26/20	50,000,000.00	49,980,500.00	49,980,500.00
113586	FHLB D-N	0.1200	08/26/20	50,000,000.00	49,980,500.00	49,980,500.00
113587	FHLB D-N	0.1100	07/31/20	50,000,000.00	49,986,097.22	49,985,000.00
113588	FHLB D-N	0.1100	07/31/20	22,413,000.00	22,406,767.94	22,406,276.10
113605	FHLB D-N	0.1400	10/26/20	50,000,000.00	49,965,388.89	49,968,000.00
113606	FHLB D-N	0.1400	10/26/20	50,000,000.00	49,965,388.89	49,968,000.00
113607	FHLB D-N	0.2000	04/27/21	50,000,000.00	49,899,722.22	49,920,000.00
113608	FHLB D-N	0.2000	04/27/21	50,000,000.00	49,899,722.22	49,920,000.00
113609	FHLB D-N	0.1300	09/30/20	50,000,000.00	49,972,555.55	49,972,500.00
113610	FHLB D-N	0.1300	09/30/20	50,000,000.00	49,972,555.55	49,972,500.00
113611	FHLB D-N	0.1300	10/30/20	50,000,000.00	49,967,138.89	49,967,000.00
113612	FHLB D-N	0.1300	10/30/20	50,000,000.00	49,967,138.89	49,967,000.00
113615	FHLB D-N	0.1400	10/28/20	50,000,000.00	49,965,000.00	49,967,500.00
113616	FHLB D-N	0.1400	10/28/20	50,000,000.00	49,965,000.00	49,967,500.00
113624	FHLB D-N	0.1300	09/28/20	50,000,000.00	49,972,916.67	49,973,000.00
113625	FHLB D-N	0.1300	09/28/20	50,000,000.00	49,972,916.67	49,973,000.00
113626	FHLB D-N	0.1350	10/15/20	50,000,000.00	49,968,687.50	49,970,000.00
113627	FHLB D-N	0.1350	10/15/20	50,000,000.00	49,968,687.50	49,970,000.00
113628	FHLB D-N	0.1350	10/15/20	50,000,000.00	49,968,687.50	49,970,000.00
113629	FHLB D-N	0.1350	10/15/20	50,000,000.00	49,968,687.50	49,970,000.00
113632	FHLB D-N	0.1200	09/29/20	50,000,000.00	49,974,833.33	49,973,000.00
113633	FHLB D-N	0.1200	09/29/20	50,000,000.00	49,974,833.33	49,973,000.00
113634	FHLB D-N	0.1200	09/30/20	50,000,000.00	49,974,666.67	49,972,500.00
113635	FHLB D-N	0.1200	09/30/20	50,000,000.00	49,974,666.67	49,972,500.00
113636	FHLB D-N	0.1100	08/31/20	50,000,000.00	49,981,361.11	49,979,500.00
113637	FHLB D-N	0.1100	08/31/20	50,000,000.00	49,981,361.11	49,979,500.00
113650	FHLB D-N	0.1550	11/30/20	50,000,000.00	49,954,145.84	49,958,500.00
113651	FHLB D-N	0.1550	11/30/20	50,000,000.00	49,954,145.84	49,958,500.00
113661	FHLB D-N	0.1400	10/28/20	50,000,000.00	49,965,000.00	49,967,500.00
113662	FHLB D-N	0.1400	10/28/20	50,000,000.00	49,965,000.00	49,967,500.00
113663	FHLB D-N	0.1200	08/21/20	50,000,000.00	49,981,333.34	49,981,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2020 to April 30, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113664	FHLB D-N	0.1200	08/21/20	50,000,000.00	49,981,333.34	49,981,500.00
113669	FHLB D-N	0.4400	03/19/21	50,000,000.00	49,803,222.23	49,928,500.00
113670	FHLB D-N	0.4400	03/19/21	50,000,000.00	49,803,222.23	49,928,500.00
113671	FHLB D-N	0.1100	10/20/20	50,000,000.00	49,973,722.22	49,969,000.00
113672	FHLB D-N	0.1100	10/20/20	50,000,000.00	49,973,722.22	49,969,000.00
113673	FHLB D-N	0.1000	08/14/20	50,000,000.00	49,985,416.67	49,982,500.00
113674	FHLB D-N	0.1000	08/14/20	50,000,000.00	49,985,416.67	49,982,500.00
113675	FHLB D-N	0.1000	08/14/20	50,000,000.00	49,985,416.67	49,982,500.00
113676	FHLB D-N	0.1000	08/14/20	50,000,000.00	49,985,416.67	49,982,500.00
113677	FHLB D-N	0.1100	10/21/20	50,000,000.00	49,973,569.45	49,969,000.00
113678	FHLB D-N	0.1100	10/21/20	50,000,000.00	49,973,569.45	49,969,000.00
FHLB DISC TOTAL				**8,391,366,000.00**	**8,382,098,014.39**	**8,385,538,985.45**
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/20	25,000,000.00	25,000,000.00	25,016,500.00
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/20	18,000,000.00	18,000,000.00	18,014,400.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/20	25,000,000.00	24,999,458.11	25,030,500.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/20	25,000,000.00	25,000,000.00	25,027,000.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/20	25,000,000.00	25,000,000.00	25,033,750.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/20	25,000,000.00	25,000,000.00	25,019,500.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/20	10,000,000.00	10,000,000.00	10,013,500.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/20	25,000,000.00	25,000,000.00	25,019,500.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/20	25,000,000.00	25,000,000.00	25,028,500.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/21	50,000,000.00	50,000,000.00	50,036,500.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/21	50,000,000.00	50,000,000.00	50,041,000.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/21	25,000,000.00	25,000,000.00	25,037,750.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/21	25,000,000.00	25,000,000.00	25,044,000.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/21	25,000,000.00	25,000,000.00	25,043,500.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/21	50,000,000.00	50,000,000.00	50,043,000.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/21	25,000,000.00	24,998,017.11	25,022,250.00
110594	FHLMC 2.60 (CALLABL	2.6000	05/03/24	50,000,000.00	50,000,000.00	50,998,000.00
110670	FHLMC 2.44 (CALLABL	2.4400	05/07/21	25,000,000.00	25,000,000.00	25,009,000.00
110671	FHLMC 2.44 (CALLABL	2.4400	05/07/21	25,000,000.00	25,000,000.00	25,009,000.00
110672	FHLMC 2.65 (CALLABL	2.6500	05/13/24	25,000,000.00	25,000,000.00	25,274,000.00
110712	FHLMC 2.675 (CALLAB	2.6750	05/22/23	25,000,000.00	25,000,000.00	25,030,250.00
110713	FHLMC 2.65 (CALLABL	2.6500	05/23/24	25,000,000.00	25,000,000.00	25,287,250.00
110796	FHLMC 2.44 (CALLABL	2.4400	05/28/24	50,000,000.00	50,000,000.00	50,977,500.00
110811	FHLMC 2.45 (CALLABL	2.4500	05/24/24	50,000,000.00	50,000,000.00	50,520,500.00
110837	FHLMC 2.45 (CALLABL	2.4500	05/28/24	25,000,000.00	25,000,000.00	25,492,500.00
110914	FHLMC 2.40 (CALLABL	2.4000	06/10/22	50,000,000.00	50,000,000.00	50,111,000.00
110915	FHLMC 2.40 (CALLABL	2.4000	06/10/22	50,000,000.00	50,000,000.00	50,111,000.00
110975	FHLMC 2.40 (CALLABL	2.4000	06/17/24	25,000,000.00	25,000,000.00	25,050,000.00
111032	FHLMC 2.20 (CALLABL	2.2000	06/25/24	25,000,000.00	25,000,000.00	25,061,000.00
111043	FHLMC 2.25 (CALLABL	2.2500	07/01/24	25,000,000.00	25,000,000.00	25,069,750.00
111044	FHLMC 2.25 (CALLABL	2.2500	07/10/24	25,000,000.00	25,000,000.00	25,080,000.00
111086	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,126,000.00
111089	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,126,000.00
111091	FHLMC 2.25 (CALLABL	2.2500	06/26/24	50,000,000.00	50,000,000.00	50,128,000.00
111092	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,114,000.00
111093	FHLMC 2.20 (CALLABL	2.2000	07/08/24	25,000,000.00	25,000,000.00	25,075,250.00
111168	FHLMC 2.30 (CALLABL	2.3000	07/15/24	25,000,000.00	25,000,000.00	25,088,250.00

Los Angeles County Treasurer
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Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111169	FHLMC 2.30 (CALLABL	2.3000	07/15/24	25,000,000.00	25,000,000.00	25,088,250.00
111213	FHLMC 2.26 (CALLABL	2.2600	07/29/24	25,000,000.00	25,000,000.00	25,102,250.00
111215	FHLMC 2.31 (CALLABL	2.3100	07/29/24	25,000,000.00	25,000,000.00	25,105,750.00
111256	FHLMC 2.20 (CALLABL	2.2000	07/29/25	50,000,000.00	50,000,000.00	50,556,000.00
111269	FHLMC 2.27 (CALLABL	2.2700	07/29/24	25,000,000.00	25,000,000.00	25,102,750.00
111283	FHLMC 2.25 (CALLABL	2.2500	08/05/24	25,000,000.00	25,000,000.00	25,098,750.00
111284	FHLMC 2.25 (CALLABL	2.2500	08/14/24	25,000,000.00	25,000,000.00	25,108,250.00
111307	FHLMC 2.30 (CALLABL	2.3000	08/14/24	25,000,000.00	25,000,000.00	25,122,250.00
111467	FHLMC 2.01 (CALLABL	2.0100	08/28/24	50,000,000.00	50,000,000.00	50,082,000.00
111627	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,152,750.00
111628	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,152,750.00
111643	FHLMC 2.12 (CALLABL	2.1200	09/24/24	50,000,000.00	50,000,000.00	50,302,500.00
111644	FHLMC 2.12 (CALLABL	2.1200	09/25/24	50,000,000.00	50,000,000.00	50,304,000.00
111670	FHLMC 2.08 (CALLABL	2.0800	09/25/24	50,000,000.00	50,000,000.00	50,296,000.00
111736	FHLMC 2.15 (CALLABL	2.1500	09/25/24	25,000,000.00	25,000,000.00	25,155,000.00
111744	FHLMC 2.05 (CALLABL	2.0500	10/02/24	25,000,000.00	25,000,000.00	25,151,750.00
111745	FHLMC 2.05 (CALLABL	2.0500	10/15/24	25,000,000.00	25,000,000.00	25,164,250.00
111820	FHLMC 2.00 (CALLABL	2.0000	04/29/26	50,000,000.00	50,000,000.00	50,251,500.00
111883	FHLMC 2.01 (CALLABL	2.0100	10/28/24	50,000,000.00	50,000,000.00	50,344,000.00
111971	FHLMC 2.02 (CALLABL	2.0200	11/13/24	50,000,000.00	50,000,000.00	50,377,500.00
111987	FHLMC 2.05 (CALLABL	2.0500	11/18/24	50,000,000.00	50,000,000.00	50,393,500.00
111988	FHLMC 2.13 (CALLABL	2.1300	11/14/24	50,000,000.00	50,000,000.00	50,030,000.00
112038	FHLMC 2.05 (CALLABL	2.0500	11/08/24	50,000,000.00	50,000,000.00	50,016,000.00
112039	FHLMC 2.05 (CALLABL	2.0500	11/08/24	50,000,000.00	50,000,000.00	50,016,000.00
112040	FHLMC 2.05 (CALLABL	2.0500	11/08/24	50,000,000.00	49,977,394.63	50,016,000.00
112053	FHLMC 2.00 (CALLABL	2.0000	11/19/24	50,000,000.00	50,000,000.00	50,382,500.00
112072	FHLMC 2.06 (CALLABL	2.0600	11/26/24	50,000,000.00	50,000,000.00	50,053,000.00
112073	FHLMC 2.06 (CALLABL	2.0600	11/26/24	25,000,000.00	25,000,000.00	25,026,500.00
112074	FHLMC 2.00 (CALLABL	2.0000	11/25/24	50,000,000.00	50,000,000.00	50,393,500.00
112075	FHLMC 2.01 (CALLABL	2.0100	11/25/24	50,000,000.00	50,000,000.00	50,397,500.00
112200	FHLMC 2.01 (CALLABL	2.0100	11/26/24	50,000,000.00	50,000,000.00	50,050,500.00
112224	FHLMC 2.00 (CALLABL	2.0000	12/04/24	50,000,000.00	50,000,000.00	50,066,000.00
112239	FHLMC 2.02 (CALLABL	2.0200	12/04/24	50,000,000.00	50,000,000.00	50,067,000.00
112241	FHLMC 2.01 (CALLABL	2.0100	12/04/24	50,000,000.00	50,000,000.00	50,066,500.00
112242	FHLMC 2.01 (CALLABL	2.0100	12/04/24	50,000,000.00	50,000,000.00	50,066,500.00
112250	FHLMC 2.03 (CALLABL	2.0300	12/04/24	50,000,000.00	50,000,000.00	50,067,000.00
112265	FHLMC 2.04 (CALLABL	2.0400	12/16/24	50,000,000.00	50,000,000.00	50,091,500.00
112365	FHLMC 2.08 (CALLABL	2.0800	12/30/26	50,000,000.00	50,000,000.00	50,433,000.00
112381	FHLMC 2.00 (CALLABL	2.0000	06/19/24	50,000,000.00	50,000,000.00	50,095,000.00
112398	FHLMC 2.05 (CALLABL	2.0500	12/12/24	50,000,000.00	50,000,000.00	50,079,500.00
112401	FHLMC 2.05 (CALLABL	2.0500	12/26/24	50,000,000.00	50,000,000.00	50,106,000.00
112420	FHLMC 2.00 (CALLABL	2.0000	12/23/25	50,000,000.00	50,000,000.00	50,433,000.00
112421	FHLMC 2.00 (CALLABL	2.0000	12/23/25	50,000,000.00	50,000,000.00	50,433,000.00
112422	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	51,060,500.00
112423	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	51,060,500.00
112439	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	51,059,000.00
112453	FHLMC 2.00 (CALLABL	2.0000	06/24/24	50,000,000.00	50,000,000.00	50,099,500.00
112500	FHLMC 2.15 (CALLABL	2.1500	12/23/26	50,000,000.00	50,000,000.00	50,444,500.00
112501	FHLMC 2.16 (CALLABL	2.1600	12/23/26	50,000,000.00	50,000,000.00	50,439,500.00
112511	FHLMC 2.08 (CALLABL	2.0800	12/24/24	50,000,000.00	50,000,000.00	50,105,500.00

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Attachment X

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112512	FHLMC 2.08 (CALLABL	2.0800	12/24/24	50,000,000.00	50,000,000.00	50,105,500.00
112522	FHLMC 2.01 (CALLABL	2.0100	12/24/24	50,000,000.00	50,000,000.00	50,450,500.00
112525	FHLMC 2.025 (CALLAB	2.0250	06/26/24	50,000,000.00	50,000,000.00	50,108,500.00
112526	FHLMC 2.07 (CALLABL	2.0700	12/24/24	50,000,000.00	50,000,000.00	50,105,000.00
112545	FHLMC 2.00 (CALLABL	2.0000	09/30/24	50,000,000.00	50,000,000.00	50,279,000.00
112648	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,470,500.00
112649	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,470,500.00
112650	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,470,500.00
112703	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,127,500.00
112704	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,127,500.00
112705	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,127,500.00
112706	FHLMC 2.03 (CALLABL	2.0300	07/21/25	50,000,000.00	50,000,000.00	50,145,500.00
112901	FHLMC 1.50	1.5000	02/12/25	25,000,000.00	24,981,562.20	26,109,000.00
112981	FHLMC 1.55 (CALLABL	1.5500	08/26/21	50,000,000.00	50,000,000.00	50,021,000.00
112990	FHLMC 1.625 (CALLAB	1.6250	02/28/24	25,000,000.00	25,000,000.00	25,049,750.00
113109	FHLMC 0.95 (CALLABL	0.9500	03/12/25	50,000,000.00	50,000,000.00	50,085,000.00
113116	FHLMC 1.02 (CALLABL	1.0200	03/11/25	50,000,000.00	50,000,000.00	50,035,500.00
113117	FHLMC 1.00 (CALLABL	1.0000	03/17/26	50,000,000.00	50,000,000.00	50,086,500.00
113155	FHLMC 1.07 (CALLABL	1.0700	03/17/25	25,000,000.00	25,000,000.00	25,019,000.00
113157	FHLMC 1.00 (CALLABL	1.0000	03/18/25	50,000,000.00	50,000,000.00	50,176,500.00
113289	FHLMC 1.15 (CALLABL	1.1500	03/30/22	50,000,000.00	50,000,000.00	50,005,500.00
113290	FHLMC 1.15 (CALLABL	1.1500	03/30/22	50,000,000.00	50,000,000.00	50,005,500.00
113291	FHLMC 1.25 (CALLABL	1.2500	03/30/23	39,100,000.00	39,100,000.00	39,105,474.00
113529	FHLMC 1.02 (CALLABL	1.0200	04/28/25	50,000,000.00	50,000,000.00	49,991,500.00
113530	FHLMC 1.00 (CALLABL	1.0000	04/28/26	50,000,000.00	50,000,000.00	49,996,000.00
113531	FHLMC 0.95 (CALLABL	0.9500	04/28/25	50,000,000.00	50,000,000.00	49,991,500.00
113544	FHLMC 1.00 (CALLABL	1.0000	10/28/25	50,000,000.00	50,000,000.00	50,005,000.00
113613	FHLMC 0.75 (CALLABL	0.7500	04/27/23	50,000,000.00	50,061,773.52	50,074,000.00
113618	FHLMC 0.50 (CALLABL	0.5000	04/27/22	31,740,000.00	31,740,000.00	31,744,126.20
113621	FHLMC 0.60 (CALLABL	0.6000	01/27/23	43,475,000.00	43,475,000.00	43,482,825.50
FHLMC Fxd-(S) TOTAL				**4,767,315,000.00**	**4,767,333,205.57**	**4,789,247,325.70**
111849	FHLMC 2.07 (CALLABL	2.0700	04/29/25	50,000,000.00	50,000,000.00	50,147,500.00
112240	FHLMC 2.05 (CALLABL	2.0500	12/02/25	50,000,000.00	50,000,000.00	50,213,000.00
113171	FHLMC 1.05 (CALLABL	1.0500	03/18/25	25,000,000.00	25,000,000.00	25,063,500.00
FHLMC Fxd-(Q) TOTAL				**125,000,000.00**	**125,000,000.00**	**125,424,000.00**
113603	FHLMC D-N	0.1250	08/31/20	50,000,000.00	49,978,819.44	49,979,500.00
113604	FHLMC D-N	0.1250	08/31/20	50,000,000.00	49,978,819.44	49,979,500.00
FHLMC DISC TOTAL				**100,000,000.00**	**99,957,638.88**	**99,959,000.00**
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/20	25,000,000.00	25,000,000.00	25,022,750.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/20	25,000,000.00	25,000,000.00	25,018,250.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/20	25,000,000.00	25,000,000.00	25,036,750.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/20	25,000,000.00	25,000,000.00	25,034,000.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/20	25,000,000.00	25,000,000.00	25,005,750.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/21	50,000,000.00	50,000,000.00	50,040,000.00
102292	FNMA 1.55 (CALLABLE	1.5500	08/17/21	46,212,000.00	46,209,007.36	46,238,802.96
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/21	25,000,000.00	25,000,000.00	25,021,000.00
103242	FNMA 1.50	1.5000	11/30/20	50,000,000.00	49,944,409.34	50,387,500.00

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103247	FNMA 1.50	1.5000	06/22/20	50,000,000.00	49,993,615.45	50,098,000.00
103248	FNMA 1.50	1.5000	06/22/20	50,000,000.00	49,993,615.45	50,098,000.00
103249	FNMA 1.50	1.5000	06/22/20	25,000,000.00	24,996,807.73	25,049,000.00
103255	FNMA 1.375	1.3750	02/26/21	50,000,000.00	49,837,803.09	50,481,000.00
111904	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,297,000.00
112004	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,044,983.55	50,297,000.00
FNMA TOTAL				**571,212,000.00**	**571,020,241.97**	**573,124,802.96**
113270	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,920,277.78	49,940,000.00
113271	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,920,277.78	49,940,000.00
113281	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,957,777.78	49,932,500.00
113282	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,957,777.78	49,932,500.00
113283	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,957,777.78	49,932,500.00
113284	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,957,777.78	49,932,500.00
113346	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,920,277.78	49,940,000.00
113347	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,920,277.78	49,940,000.00
FNMA DISC TOTAL				**400,000,000.00**	**399,512,222.24**	**399,490,000.00**
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/20	25,000,000.00	25,000,000.00	25,016,000.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/20	25,000,000.00	25,000,000.00	25,016,000.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/21	25,000,000.00	25,000,000.00	25,015,750.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/21	25,000,000.00	24,996,029.57	25,023,000.00
104739	FHLMC 4.25 (CALLABL	1.5000	05/24/22	25,000,000.00	25,000,000.00	25,020,750.00
104788	FHLMC 4.65 (CALLABL	1.5000	05/24/22	25,000,000.00	25,000,000.00	25,020,250.00
111434	FHLMC 3.00 (CALLABL	2.2500	08/28/24	25,000,000.00	25,000,000.00	25,122,500.00
111435	FHLMC 3.00 (CALLABL	2.2500	08/28/24	25,000,000.00	25,000,000.00	25,122,500.00
111545	FHLMC 2.625 (CALLAB	2.2500	09/04/24	50,000,000.00	50,000,000.00	50,258,500.00
111584	FHLMC 2.80 (CALLABL	2.2500	09/10/24	25,000,000.00	25,000,000.00	25,149,250.00
111599	FHLMC 3.125 (CALLAB	2.2500	09/11/24	25,000,000.00	25,000,000.00	25,156,750.00
111600	FHLMC 3.125 (CALLAB	2.2500	09/23/24	25,000,000.00	25,000,000.00	25,171,500.00
111601	FHLMC 3.00 (CALLABL	2.2500	09/23/24	25,000,000.00	25,000,000.00	25,166,750.00
111609	FHLMC 3.25 (CALLABL	2.3750	09/25/24	25,000,000.00	25,000,000.00	25,180,000.00
111610	FHLMC 3.25 (CALLABL	2.3750	09/25/24	25,000,000.00	25,000,000.00	25,183,750.00
111635	FHLMC 3.50 (CALLABL	2.4750	09/25/24	25,000,000.00	25,000,000.00	25,196,250.00
111773	FHLMC 3.00 (CALLABL	2.1250	10/09/24	50,000,000.00	50,000,000.00	50,143,000.00
111799	FHLMC 3.05 (CALLABL	2.1000	10/09/24	50,000,000.00	50,000,000.00	50,137,500.00
111860	FHLMC 3.375 (CALLAB	2.2500	10/29/24	50,000,000.00	50,000,000.00	50,409,000.00
111895	FHLMC 3.75 (CALLABL	2.3750	04/28/25	50,000,000.00	50,000,000.00	50,424,500.00
112076	FHLMC 3.70 (CALLABL	2.7500	05/23/25	50,000,000.00	50,000,000.00	50,525,500.00
112384	FHLMC 2.75 (CALLABL	2.2500	09/09/24	50,000,000.00	50,000,000.00	50,276,500.00
112424	FHLMC 2.75 (CALLABL	2.2500	09/11/24	25,000,000.00	25,000,000.00	25,148,250.00
113110	FHLMC 2.00 (CALLABL	2.0000	03/12/25	50,000,000.00	50,000,000.00	50,083,000.00
MCPN TOTAL				**800,000,000.00**	**799,996,029.57**	**803,966,750.00**
102917	FHLB 2.125 (CALLABL	1.2500	11/10/21	25,000,000.00	25,000,000.00	25,005,250.00
103056	FHLB 3.00 (CALLABLE	1.2500	12/02/21	25,000,000.00	25,000,000.00	25,019,000.00
104658	FHLMC 4.25 (CALLABL	1.5000	05/16/22	25,000,000.00	25,000,000.00	25,012,750.00
110758	FHLMC 2.75 (CALLABL	2.7500	05/28/24	50,000,000.00	50,000,000.00	51,081,000.00
110785	FHLMC 3.00 (CALLABL	2.5000	05/28/24	25,000,000.00	25,000,000.00	25,490,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2020 to April 30, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110943	FHLMC 3.125 (CALLAB	2.5000	06/25/24	50,000,000.00	50,000,000.00	50,139,500.00
112251	FHLMC 3.50 (CALLABL	2.2500	12/04/24	50,000,000.00	50,000,000.00	50,495,000.00
MCSA TOTAL				**250,000,000.00**	**250,000,000.00**	**252,242,500.00**
111996	ING U.S. FUNDING LL	1.8000	05/05/20	35,765,000.00	35,757,847.00	35,763,927.05
112015	OLD LINE FUNDING LL	1.8400	05/06/20	50,000,000.00	49,987,222.22	49,998,500.00
112666	MONT BLANC CAPITAL	1.7700	05/06/20	17,192,000.00	17,187,773.63	17,191,484.24
112809	CIESCO LLC CP	1.6500	05/01/20	4,974,000.00	4,974,000.00	4,973,950.26
112817	CIESCO LLC CP	1.6600	05/01/20	13,516,000.00	13,516,000.00	13,515,864.84
112821	CANCARA ASSET SEC L	1.6900	05/01/20	50,000,000.00	50,000,000.00	49,999,500.00
112837	PFIZER INC CP	1.6200	05/05/20	9,336,000.00	9,334,319.52	9,335,906.64
112856	CIESCO LLC CP	1.6300	05/05/20	39,650,000.00	39,642,818.94	39,648,810.50
112862	CIESCO LLC CP	1.6600	05/06/20	12,688,000.00	12,685,074.71	12,687,619.36
112873	CIESCO LLC CP	1.6600	05/07/20	38,000,000.00	37,989,486.67	37,998,860.00
112877	MONT BLANC CAPITAL	1.6500	05/14/20	46,015,000.00	45,987,582.73	46,012,239.10
112879	THUNDER BAY FUNDING	1.6400	05/11/20	30,000,000.00	29,986,333.34	29,998,800.00
112883	CIESCO LLC CP	1.6600	05/06/20	5,736,000.00	5,734,677.53	5,735,827.92
112884	CIESCO LLC CP	1.6600	05/06/20	10,226,000.00	10,223,642.34	10,225,693.22
112885	MONT BLANC CAPITAL	1.6600	05/13/20	25,000,000.00	24,986,166.67	24,998,500.00
112889	CIESCO LLC CP	1.6400	05/15/20	35,142,000.00	35,119,587.21	35,139,540.06
112900	CIESCO LLC CP	1.6500	05/13/20	12,821,000.00	12,813,948.45	12,820,230.74
112916	CANCARA ASSET SEC L	1.6400	05/18/20	50,000,000.00	49,961,277.78	49,996,000.00
112922	MONT BLANC CAPITAL	1.6200	06/11/20	42,744,000.00	42,665,137.32	42,725,620.08
112925	PFIZER INC CP	1.6000	05/20/20	50,000,000.00	49,957,777.78	49,995,500.00
112931	PFIZER INC CP	1.6000	05/20/20	50,000,000.00	49,957,777.78	49,995,500.00
112951	THUNDER BAY FUNDING	1.6300	05/15/20	50,000,000.00	49,968,305.56	49,997,500.00
112952	THUNDER BAY FUNDING	1.6300	05/15/20	25,000,000.00	24,984,152.78	24,998,750.00
112961	THUNDER BAY FUNDING	1.6300	05/22/20	45,000,000.00	44,957,212.50	44,993,700.00
112972	CRC FUNDING LLC CP	1.5700	06/04/20	46,356,000.00	46,287,264.36	46,339,775.40
113035	CANCARA ASSET SEC L	1.3800	05/05/20	50,000,000.00	49,992,333.33	49,998,500.00
113041	THUNDER BAY FUNDING	1.2700	05/07/20	25,000,000.00	24,994,708.33	24,999,250.00
113045	CANCARA ASSET SEC L	1.1000	06/04/20	50,000,000.00	49,948,055.55	49,985,000.00
113048	LA FAYETTE ASSET SE	1.0500	06/01/20	48,000,000.00	47,956,600.00	47,985,120.00
113062	EMERSON ELECTRIC CO	1.0200	05/20/20	50,000,000.00	49,973,083.33	49,982,500.00
113072	THUNDER BAY FUNDING	0.8500	05/07/20	50,000,000.00	49,992,916.67	49,998,500.00
113073	THUNDER BAY FUNDING	0.8500	05/07/20	25,000,000.00	24,996,458.33	24,999,250.00
113078	EMERSON ELECTRIC CO	0.9400	06/08/20	9,146,000.00	9,136,925.14	9,137,311.30
113081	OLD LINE FUNDING LL	0.8300	05/12/20	40,000,000.00	39,989,855.56	39,998,400.00
113084	PFIZER INC CP	0.9400	06/04/20	24,300,000.00	24,278,427.00	24,294,168.00
113091	CANCARA ASSET SEC L	0.9100	05/08/20	50,000,000.00	49,991,152.78	49,998,000.00
113092	CANCARA ASSET SEC L	0.9100	05/08/20	30,000,000.00	29,994,691.67	29,998,800.00
113094	CAFCO LLC CP	0.8500	05/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113095	CIESCO LLC CP	0.8500	05/01/20	45,405,000.00	45,405,000.00	45,404,545.95
113105	CANCARA ASSET SEC L	0.9100	05/05/20	50,000,000.00	49,994,944.44	49,998,500.00
113106	CANCARA ASSET SEC L	0.9100	05/05/20	50,000,000.00	49,994,944.44	49,998,500.00
113107	CANCARA ASSET SEC L	0.9100	05/05/20	35,000,000.00	34,996,461.11	34,998,950.00
113118	CAFCO LLC CP	0.9900	05/05/20	50,000,000.00	49,994,500.00	49,998,000.00
113126	CRC FUNDING LLC CP	0.9900	05/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113127	CANCARA ASSET SEC L	0.9200	05/14/20	47,250,000.00	47,234,302.50	47,248,110.00
113134	TOYOTA MOTOR CREDIT	1.0000	05/05/20	50,000,000.00	49,994,444.44	49,997,000.00

Los Angeles County Treasurer
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For the Period: April 1, 2020 to April 30, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113135	TOYOTA MOTOR CREDIT	1.0000	05/05/20	50,000,000.00	49,994,444.44	49,997,000.00
113136	THUNDER BAY FUNDING	0.9500	05/05/20	50,000,000.00	49,994,722.22	49,998,500.00
113138	OLD LINE FUNDING LL	1.0800	05/05/20	50,000,000.00	49,994,000.00	49,999,000.00
113139	TOYOTA MOTOR CREDIT	1.1000	05/07/20	50,000,000.00	49,990,833.33	49,995,000.00
113141	COCA COLA CO CP	1.1900	05/13/20	50,000,000.00	49,980,166.67	49,997,500.00
113144	CRC FUNDING LLC CP	1.0500	05/04/20	50,000,000.00	49,995,625.00	49,999,000.00
113146	CAFCO LLC CP	1.2000	05/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113148	CIESCO LLC CP	1.2000	05/04/20	50,000,000.00	49,995,000.00	49,999,000.00
113158	OLD LINE FUNDING LL	1.2500	05/20/20	50,000,000.00	49,967,013.89	49,993,500.00
113160	ATLANTIC ASSET SEC	1.1000	05/01/20	50,000,000.00	50,000,000.00	50,000,000.00
113162	UNILEVER CAPITAL CO	1.2700	05/18/20	50,000,000.00	49,970,013.89	49,996,500.00
113167	THUNDER BAY FUNDING	1.2500	05/20/20	50,000,000.00	49,967,013.89	49,994,500.00
113174	CIESCO LLC CP	1.5500	05/20/20	50,000,000.00	49,959,097.22	49,993,500.00
113175	PFIZER INC CP	1.5000	05/05/20	50,000,000.00	49,991,666.67	49,999,500.00
113176	OLD LINE FUNDING LL	1.6000	05/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113180	ATLANTIC ASSET SEC	1.5000	05/04/20	50,000,000.00	49,993,750.00	50,000,000.00
113182	THUNDER BAY FUNDING	1.6000	05/04/20	50,000,000.00	49,993,333.33	49,999,000.00
113183	MERCK & CO INC CP	1.8700	05/20/20	50,000,000.00	49,950,652.78	49,980,000.00
113184	MERCK & CO INC CP	1.8600	05/06/20	50,000,000.00	49,987,083.33	49,997,500.00
113185	PFIZER INC CP	1.7400	05/14/20	50,000,000.00	49,968,583.33	49,998,000.00
113186	PROCTER & GAMBLE CO	1.6000	06/26/20	50,000,000.00	49,875,555.56	49,978,000.00
113187	LA FAYETTE ASSET SE	1.8000	05/01/20	35,852,000.00	35,852,000.00	35,851,641.48
113188	ATLANTIC ASSET SEC	1.7500	05/04/20	50,000,000.00	49,992,708.33	50,000,000.00
113189	CRC FUNDING LLC CP	1.7500	05/20/20	50,000,000.00	49,953,819.44	49,993,500.00
113191	OLD LINE FUNDING LL	2.0000	05/18/20	50,000,000.00	49,952,777.78	49,996,000.00
113192	OLD LINE FUNDING LL	2.0000	05/18/20	50,000,000.00	49,952,777.78	49,996,000.00
113194	EMERSON ELECTRIC CO	1.1500	05/06/20	50,000,000.00	49,992,013.89	49,997,500.00
113195	OLD LINE FUNDING LL	1.8400	05/19/20	50,000,000.00	49,954,000.00	49,995,000.00
113196	CAFCO LLC CP	1.9500	05/07/20	50,000,000.00	49,983,750.00	49,997,500.00
113197	CHARIOT FUNDING LLC	1.9900	05/14/20	23,883,000.00	23,865,837.41	23,881,805.85
113198	MONT BLANC CAPITAL	2.0000	05/11/20	20,810,000.00	20,798,438.89	20,808,959.50
113199	LA FAYETTE ASSET SE	2.0000	05/05/20	50,000,000.00	49,988,888.89	49,998,500.00
113200	LA FAYETTE ASSET SE	2.0000	05/07/20	50,000,000.00	49,983,333.33	49,998,500.00
113201	THUNDER BAY FUNDING	2.0000	05/08/20	50,000,000.00	49,980,555.56	49,998,000.00
113202	TOYOTA MOTOR CREDIT	2.2000	05/04/20	44,987,000.00	44,978,752.38	44,984,750.65
113204	LA FAYETTE ASSET SE	2.0400	05/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113205	SHEFFIELD RECEIVABL	2.4900	05/04/20	50,000,000.00	49,989,625.00	49,999,000.00
113206	CHARIOT FUNDING LLC	2.3000	05/14/20	47,365,000.00	47,325,660.74	47,362,631.75
113207	THUNDER BAY FUNDING	2.3000	05/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113208	OLD LINE FUNDING LL	2.4000	05/04/20	50,000,000.00	49,990,000.00	49,999,000.00
113209	ATLANTIC ASSET SEC	2.0400	05/05/20	50,000,000.00	49,988,666.67	49,999,500.00
113210	OLD LINE FUNDING LL	2.5000	05/13/20	50,000,000.00	49,958,333.33	49,998,000.00
113211	ATLANTIC ASSET SEC	2.0500	05/12/20	50,000,000.00	49,968,680.56	49,992,500.00
113212	LA FAYETTE ASSET SE	2.0500	05/04/20	50,000,000.00	49,991,458.33	49,999,000.00
113213	CHARIOT FUNDING LLC	2.3000	05/14/20	31,552,000.00	31,525,794.31	31,550,422.40
113214	THUNDER BAY FUNDING	2.5000	05/06/20	50,000,000.00	49,982,638.89	49,998,500.00
113215	CHARIOT FUNDING LLC	2.2000	05/05/20	50,000,000.00	49,987,777.78	49,998,500.00
113216	THUNDER BAY FUNDING	2.4900	05/11/20	50,000,000.00	49,965,416.67	49,998,000.00
113217	THUNDER BAY FUNDING	2.7800	05/20/20	50,000,000.00	49,926,638.89	49,994,500.00
113218	JUPITER SEC COMPANY	2.2000	05/08/20	50,000,000.00	49,978,611.11	49,998,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2020 to April 30, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113219	JUPITER SEC COMPANY	2.2000	05/08/20	29,303,000.00	29,290,464.83	29,301,827.88
113220	THUNDER BAY FUNDING	2.7800	05/20/20	50,000,000.00	49,926,638.89	49,994,500.00
113221	EMERSON ELECTRIC CO	2.1500	05/15/20	50,000,000.00	49,958,194.44	49,992,000.00
113272	LA FAYETTE ASSET SE	2.1000	05/12/20	50,000,000.00	49,967,916.67	49,997,500.00
113273	ATLANTIC ASSET SEC	2.0500	05/13/20	46,066,000.00	46,034,521.57	46,057,708.12
113275	SHEFFIELD RECEIVABL	2.5000	05/07/20	50,000,000.00	49,979,166.67	49,998,500.00
113285	CANCARA ASSET SEC L	1.2500	06/01/20	25,000,000.00	24,973,090.28	24,993,250.00
113286	CIESCO LLC CP	1.0000	06/03/20	37,839,000.00	37,804,314.25	37,826,134.74
113294	SHEFFIELD RECEIVABL	2.3000	05/15/20	50,000,000.00	49,955,277.78	49,996,500.00
113295	SHEFFIELD RECEIVABL	2.3000	05/15/20	50,000,000.00	49,955,277.78	49,996,500.00
113296	LA FAYETTE ASSET SE	2.0400	05/13/20	50,000,000.00	49,966,000.00	49,997,000.00
113319	CHARIOT FUNDING LLC	1.6000	05/05/20	50,000,000.00	49,991,111.11	49,998,500.00
113320	LA FAYETTE ASSET SE	1.5000	06/02/20	50,000,000.00	49,933,333.34	49,983,500.00
113321	ATLANTIC ASSET SEC	1.4400	05/15/20	50,000,000.00	49,972,000.00	49,987,500.00
113322	ATLANTIC ASSET SEC	1.4800	05/18/20	50,000,000.00	49,965,055.56	49,989,500.00
113323	ATLANTIC ASSET SEC	1.4500	05/11/20	50,000,000.00	49,979,861.11	49,994,000.00
113324	LA FAYETTE ASSET SE	1.4500	05/21/20	50,000,000.00	49,959,722.22	49,992,500.00
113333	JUPITER SEC COMPANY	1.5000	05/06/20	50,000,000.00	49,989,583.33	49,998,500.00
113334	THUNDER BAY FUNDING	1.5000	05/19/20	50,000,000.00	49,962,500.00	49,995,000.00
113337	SHEFFIELD RECEIVABL	2.0000	05/14/20	50,000,000.00	49,963,888.89	49,997,000.00
113363	SHEFFIELD RECEIVABL	1.4000	05/18/20	50,000,000.00	49,966,944.44	49,995,000.00
113364	CRC FUNDING LLC CP	1.2400	06/15/20	50,000,000.00	49,922,500.00	49,976,000.00
113365	LA FAYETTE ASSET SE	1.3400	06/01/20	39,576,000.00	39,530,333.70	39,563,731.44
113366	CHARIOT FUNDING LLC	1.0000	05/20/20	50,000,000.00	49,973,611.11	49,995,000.00
113367	CHARIOT FUNDING LLC	1.0000	05/20/20	50,000,000.00	49,973,611.11	49,995,000.00
113368	AUTOBAHN FUNDING CO	0.9500	05/07/20	50,000,000.00	49,992,083.33	49,998,500.00
113369	AUTOBAHN FUNDING CO	0.9500	05/07/20	25,000,000.00	24,996,041.67	24,999,250.00
113380	SHEFFIELD RECEIVABL	1.0000	05/20/20	50,000,000.00	49,973,611.11	49,993,500.00
113381	LA FAYETTE ASSET SE	1.0500	05/20/20	50,000,000.00	49,972,291.67	49,993,500.00
113382	TOYOTA MOTOR CREDIT	1.4400	05/12/20	50,000,000.00	49,978,000.00	49,988,000.00
113394	OLD LINE FUNDING LL	1.1000	05/15/20	50,000,000.00	49,978,611.11	49,998,000.00
113403	MONT BLANC CAPITAL	1.0000	05/19/20	50,000,000.00	49,975,000.00	49,994,000.00
113404	LA FAYETTE ASSET SE	1.0000	05/15/20	50,000,000.00	49,980,555.55	49,996,500.00
113405	SHEFFIELD RECEIVABL	0.9900	05/19/20	50,000,000.00	49,975,250.00	49,994,000.00
113406	NATIXIS NY BRANCH C	1.1000	06/08/20	50,000,000.00	49,941,944.45	49,989,500.00
113407	NATIXIS NY BRANCH C	1.1000	06/09/20	25,761,000.00	25,730,301.48	25,755,590.19
113415	CAFCO LLC CP	1.0000	05/20/20	50,000,000.00	49,973,611.11	49,995,000.00
113424	CHARIOT FUNDING LLC	1.0000	05/22/20	50,000,000.00	49,970,833.33	49,993,500.00
113425	LA FAYETTE ASSET SE	1.1900	06/09/20	50,000,000.00	49,935,541.67	49,979,500.00
113426	LA FAYETTE ASSET SE	1.2000	06/10/20	50,000,000.00	49,933,333.33	49,979,000.00
113427	LA FAYETTE ASSET SE	1.2000	06/10/20	6,773,000.00	6,763,969.33	6,770,155.34
113438	JUPITER SEC COMPANY	1.0000	05/20/20	50,000,000.00	49,973,611.11	49,993,500.00
113439	SHEFFIELD RECEIVABL	0.9400	05/13/20	41,596,000.00	41,582,966.59	41,593,504.24
113463	CANCARA ASSET SEC L	0.6000	05/19/20	45,000,000.00	44,986,500.00	44,995,950.00
113464	NATIXIS NY BRANCH C	0.7900	06/15/20	50,000,000.00	49,950,625.00	49,986,500.00
113475	JUPITER SEC COMPANY	0.7500	05/20/20	50,000,000.00	49,980,208.34	49,993,500.00
113476	SHEFFIELD RECEIVABL	0.8500	05/21/20	50,000,000.00	49,976,388.89	49,992,500.00
113477	TOYOTA MOTOR CREDIT	1.3800	07/16/20	50,000,000.00	49,854,333.34	49,876,500.00
113478	JUPITER SEC COMPANY	1.0000	06/15/20	50,000,000.00	49,937,500.00	49,976,000.00
113479	CAFCO LLC CP	0.9400	06/05/20	25,000,000.00	24,977,152.78	24,993,250.00

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113480	ING U.S. FUNDING LL	0.9900	07/01/20	50,000,000.00	49,916,125.00	49,974,500.00
113481	ING U.S. FUNDING LL	0.9900	07/01/20	2,825,000.00	2,820,261.06	2,823,559.25
113482	JUPITER SEC COMPANY	0.7500	05/22/20	50,000,000.00	49,978,125.00	49,992,000.00
113483	CHARIOT FUNDING LLC	0.8900	06/01/20	50,000,000.00	49,961,680.56	49,986,500.00
113484	NATIXIS NY BRANCH C	0.7500	06/15/20	46,170,000.00	46,126,715.63	46,157,534.10
113489	CHARIOT FUNDING LLC	0.9800	06/16/20	50,000,000.00	49,937,388.89	49,978,500.00
113490	CHARIOT FUNDING LLC	0.7500	05/21/20	50,000,000.00	49,979,166.67	49,994,000.00
113491	CHARIOT FUNDING LLC	0.8000	06/02/20	50,000,000.00	49,964,444.45	49,986,000.00
113492	NATIXIS NY BRANCH C	0.7500	06/17/20	39,293,000.00	39,254,525.60	39,281,605.03
113502	CHARIOT FUNDING LLC	0.7000	05/20/20	50,000,000.00	49,981,527.78	49,995,000.00
113503	ATLANTIC ASSET SEC	0.5100	05/21/20	50,000,000.00	49,985,833.34	49,992,500.00
113504	TOYOTA MOTOR CREDIT	1.3300	07/07/20	50,000,000.00	49,876,236.11	49,894,000.00
113505	CHARIOT FUNDING LLC	0.6500	06/02/20	40,000,000.00	39,976,888.89	39,988,800.00
113510	AUTOBAHN FUNDING CO	0.5500	05/20/20	50,000,000.00	49,985,486.11	49,993,500.00
113511	ATLANTIC ASSET SEC	0.5200	05/26/20	50,000,000.00	49,981,944.44	49,989,000.00
113512	AUTOBAHN FUNDING CO	0.5500	05/20/20	50,000,000.00	49,985,486.11	49,993,500.00
113513	TOYOTA MOTOR CREDIT	1.2100	06/19/20	50,000,000.00	49,917,652.78	49,926,000.00
113514	AUTOBAHN FUNDING CO	0.5500	05/22/20	50,000,000.00	49,983,958.34	49,992,000.00
113515	CHARIOT FUNDING LLC	0.8500	06/22/20	35,325,000.00	35,281,628.75	35,307,337.50
113516	CANCARA ASSET SEC L	0.5000	05/21/20	50,000,000.00	49,986,111.11	49,994,000.00
113517	CANCARA ASSET SEC L	0.5000	05/21/20	22,500,000.00	22,493,750.00	22,497,300.00
113519	CHARIOT FUNDING LLC	0.5000	05/22/20	50,000,000.00	49,985,416.67	49,993,500.00
113520	CAFCO LLC CP	0.6000	06/18/20	50,000,000.00	49,960,000.00	49,979,500.00
113521	CAFCO LLC CP	0.6000	06/18/20	13,500,000.00	13,489,200.00	13,494,465.00
113522	AUTOBAHN FUNDING CO	0.4400	05/26/20	25,000,000.00	24,992,361.11	24,994,500.00
113523	CHARIOT FUNDING LLC	0.5000	05/26/20	50,000,000.00	49,982,638.89	49,990,500.00
113524	CHARIOT FUNDING LLC	0.5500	06/01/20	25,000,000.00	24,988,159.72	24,993,250.00
113525	ING U.S. FUNDING LL	0.8400	08/21/20	19,381,000.00	19,330,350.98	19,355,998.51
113532	JUPITER SEC COMPANY	0.4500	05/20/20	50,000,000.00	49,988,125.00	49,993,500.00
113533	CHARIOT FUNDING LLC	0.4400	05/27/20	50,000,000.00	49,984,111.11	49,990,000.00
113534	TOYOTA MOTOR CREDIT	1.4300	07/31/20	50,000,000.00	49,819,263.89	49,846,500.00
113535	CHARIOT FUNDING LLC	0.3800	05/26/20	50,000,000.00	49,986,805.56	49,990,500.00
113536	ING U.S. FUNDING LL	0.7500	08/07/20	50,000,000.00	49,897,916.67	49,953,000.00
113537	HSBC USA INC CP	0.8200	08/03/20	25,000,000.00	24,946,472.22	24,972,000.00
113538	NATIXIS NY BRANCH C	0.5500	06/22/20	50,000,000.00	49,960,277.78	49,982,500.00
113540	JUPITER SEC COMPANY	0.4500	05/20/20	50,000,000.00	49,988,125.00	49,993,500.00
113542	OLD LINE FUNDING LL	0.3700	06/01/20	50,000,000.00	49,984,069.45	49,988,000.00
113543	OLD LINE FUNDING LL	0.3700	06/01/20	10,000,000.00	9,996,813.89	9,997,600.00
113545	JUPITER SEC COMPANY	0.3000	05/26/20	50,000,000.00	49,989,583.33	49,989,000.00
113546	TOYOTA MOTOR CREDIT	1.0500	06/15/20	50,000,000.00	49,934,375.00	49,933,000.00
113547	TOYOTA MOTOR CREDIT	1.0500	06/15/20	50,000,000.00	49,934,375.00	49,933,000.00
113548	CAFCO LLC CP	0.3000	05/20/20	25,000,000.00	24,996,041.67	24,997,500.00
113549	TOYOTA MOTOR CREDIT	1.1200	06/19/20	50,000,000.00	49,923,777.77	49,926,000.00
113550	ATLANTIC ASSET SEC	0.6500	08/20/20	45,679,000.00	45,587,451.67	45,596,777.80
113561	THUNDER BAY FUNDING	0.2700	05/26/20	40,000,000.00	39,992,500.00	39,992,400.00
113565	JUPITER SEC COMPANY	0.2500	05/29/20	50,000,000.00	49,990,277.78	49,986,500.00
113566	TOYOTA MOTOR CREDIT	1.0900	06/17/20	50,000,000.00	49,928,847.22	49,929,500.00
113567	CHARIOT FUNDING LLC	0.2500	05/29/20	50,000,000.00	49,990,277.78	49,988,500.00
113568	JUPITER SEC COMPANY	0.2500	05/29/20	50,000,000.00	49,990,277.78	49,986,500.00
113569	AUTOBAHN FUNDING CO	0.2400	05/29/20	25,000,000.00	24,995,333.34	24,993,250.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2020 to April 30, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113570	JUPITER SEC COMPANY	0.2500	05/29/20	50,000,000.00	49,990,277.78	49,986,500.00
113571	JUPITER SEC COMPANY	0.2500	06/01/20	50,000,000.00	49,989,236.11	49,984,500.00
113572	JUPITER SEC COMPANY	0.2500	06/01/20	50,000,000.00	49,989,236.11	49,984,500.00
113573	ING U.S. FUNDING LL	0.5000	08/07/20	45,000,000.00	44,938,750.00	44,957,700.00
113601	MONT BLANC CAPITAL	0.3000	06/02/20	50,000,000.00	49,986,666.67	49,983,500.00
113602	AUTOBAHN FUNDING CO	0.2000	05/29/20	50,000,000.00	49,992,222.22	49,986,500.00
113614	CHARIOT FUNDING LLC	0.2400	05/29/20	50,000,000.00	49,990,666.66	49,988,500.00
113617	JUPITER SEC COMPANY	0.2400	06/03/20	50,000,000.00	49,989,000.00	49,983,000.00
113619	ATLANTIC ASSET SEC	0.2000	05/29/20	50,000,000.00	49,992,222.23	49,986,500.00
113620	ATLANTIC ASSET SEC	0.2000	05/29/20	25,000,000.00	24,996,111.11	24,993,250.00
113622	ING U.S. FUNDING LL	0.5400	08/25/20	50,000,000.00	49,913,000.00	49,930,000.00
113630	ING U.S. FUNDING LL	0.4900	08/19/20	25,000,000.00	24,962,569.44	24,969,000.00
113638	JUPITER SEC COMPANY	0.2000	05/22/20	50,000,000.00	49,994,166.66	49,992,000.00
113639	JUPITER SEC COMPANY	0.2000	05/22/20	50,000,000.00	49,994,166.66	49,992,000.00
113640	CHARIOT FUNDING LLC	0.2000	05/20/20	50,000,000.00	49,994,722.22	49,995,000.00
113641	CHARIOT FUNDING LLC	0.2000	05/20/20	50,000,000.00	49,994,722.22	49,995,000.00
113642	CAFCO LLC CP	0.3000	06/30/20	50,000,000.00	49,975,000.00	49,974,500.00
113643	JUPITER SEC COMPANY	0.2400	05/29/20	50,000,000.00	49,990,666.67	49,986,500.00
113644	JUPITER SEC COMPANY	0.2400	05/29/20	50,000,000.00	49,990,666.67	49,986,500.00
113657	ATLANTIC ASSET SEC	0.1800	06/01/20	50,000,000.00	49,992,250.00	49,984,500.00
113658	JUPITER SEC COMPANY	0.2500	05/29/20	50,000,000.00	49,990,277.77	49,986,500.00
113659	CHARIOT FUNDING LLC	0.2400	06/01/20	50,000,000.00	49,989,666.67	49,986,500.00
113665	TOYOTA MOTOR CREDIT	0.9000	06/09/20	50,000,000.00	49,951,250.00	49,943,500.00
113679	JUPITER SEC COMPANY	0.2500	06/01/20	50,000,000.00	49,989,236.11	49,984,500.00
113680	JUPITER SEC COMPANY	0.2500	06/01/20	50,000,000.00	49,989,236.11	49,984,500.00
113681	CIESCO LLC CP	0.2500	06/29/20	50,000,000.00	49,979,513.89	49,967,000.00
113682	ATLANTIC ASSET SEC	0.1800	06/02/20	50,000,000.00	49,992,000.00	49,983,500.00
113683	LA FAYETTE ASSET SE	0.2000	06/03/20	34,388,000.00	34,381,695.53	34,376,308.08
113684	ATLANTIC ASSET SEC	0.1800	06/03/20	25,000,000.00	24,995,875.00	24,991,500.00
113685	ING U.S. FUNDING LL	0.3500	08/31/20	50,000,000.00	49,940,694.44	49,924,500.00
CPD TOTAL				**9,919,686,000.00**	**9,913,851,815.07**	**9,917,099,703.51**
108158	AU & NZ BANKING GRP	2.2500	11/09/20	19,660,000.00	19,573,041.31	19,801,158.80
BNOT3 TOTAL				**19,660,000.00**	**19,573,041.31**	**19,801,158.80**
109674	TOYOTA MOTOR CREDIT	3.0500	01/08/21	10,000,000.00	9,997,931.61	10,112,700.00
110109	JOHNSON & JOHNSON C	2.2500	03/03/22	22,500,000.00	22,331,238.91	23,153,400.00
CNFX TOTAL				**32,500,000.00**	**32,329,170.52**	**33,266,100.00**
112997	JPM CHASE BK CO NOT	1.5000	02/28/23	50,000,000.00	50,000,000.00	50,606,500.00
CORP BK NT TOTAL				**50,000,000.00**	**50,000,000.00**	**50,606,500.00**
112380	USTN 1.625	1.6250	11/15/22	50,000,000.00	49,956,023.88	51,761,500.00
US TNOTES TOTAL				**50,000,000.00**	**49,956,023.88**	**51,761,500.00**
112287	UST BILL	1.5550	11/05/20	50,000,000.00	49,593,972.23	49,969,500.00
112288	UST BILL	1.5550	11/05/20	50,000,000.00	49,593,972.23	49,969,500.00
112289	UST BILL	1.5550	11/05/20	50,000,000.00	49,593,972.23	49,969,500.00
112290	UST BILL	1.5550	11/05/20	50,000,000.00	49,593,972.23	49,969,500.00
112298	UST BILL	1.5525	05/28/20	50,000,000.00	49,941,781.25	49,998,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2020 to April 30, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112299	UST BILL	1.5525	05/28/20	50,000,000.00	49,941,781.25	49,998,000.00
112300	UST BILL	1.5525	05/28/20	50,000,000.00	49,941,781.25	49,998,000.00
112301	UST BILL	1.5525	05/28/20	50,000,000.00	49,941,781.25	49,998,000.00
112564	UST BILL	1.5375	06/25/20	50,000,000.00	49,882,552.08	49,995,000.00
112565	UST BILL	1.5375	06/25/20	50,000,000.00	49,882,552.08	49,995,000.00
112769	UST BILL	1.5175	07/23/20	50,000,000.00	49,825,065.98	49,990,000.00
112770	UST BILL	1.5175	07/23/20	50,000,000.00	49,825,065.98	49,990,000.00
113297	UST BILL	0.1125	03/25/21	50,000,000.00	49,948,750.00	49,936,000.00
113298	UST BILL	0.1125	03/25/21	50,000,000.00	49,948,750.00	49,936,000.00
113299	UST BILL	0.1125	03/25/21	50,000,000.00	49,948,750.00	49,936,000.00
113300	UST BILL	0.1125	03/25/21	50,000,000.00	49,948,750.00	49,936,000.00
113348	UST BILL	0.1400	10/01/20	50,000,000.00	49,970,250.00	49,977,000.00
113349	UST BILL	0.1400	10/01/20	50,000,000.00	49,970,250.00	49,977,000.00
113370	UST BILL	0.1300	10/01/20	50,000,000.00	49,972,375.00	49,977,000.00
113371	UST BILL	0.1300	10/01/20	50,000,000.00	49,972,375.00	49,977,000.00
113408	UST BILL	0.1550	10/08/20	50,000,000.00	49,965,555.56	49,976,500.00
113409	UST BILL	0.1550	10/08/20	50,000,000.00	49,965,555.56	49,976,500.00
113410	UST BILL	0.1550	10/08/20	50,000,000.00	49,965,555.56	49,976,500.00
113411	UST BILL	0.1550	10/08/20	50,000,000.00	49,965,555.56	49,976,500.00
113416	UST BILL	0.1600	10/08/20	50,000,000.00	49,964,444.44	49,976,500.00
113417	UST BILL	0.1600	10/08/20	50,000,000.00	49,964,444.44	49,976,500.00
113473	UST BILL	0.2170	10/15/20	50,000,000.00	49,949,668.05	49,974,000.00
113474	UST BILL	0.2170	10/15/20	50,000,000.00	49,949,668.05	49,974,000.00
113552	UST BILL	0.1300	10/22/20	50,000,000.00	49,968,583.33	49,972,500.00
113553	UST BILL	0.1300	10/22/20	50,000,000.00	49,968,583.33	49,972,500.00
113554	UST BILL	0.1300	10/22/20	50,000,000.00	49,968,583.33	49,972,500.00
113555	UST BILL	0.1300	10/22/20	50,000,000.00	49,968,583.33	49,972,500.00
113556	UST BILL	0.1300	10/22/20	50,000,000.00	49,968,583.33	49,972,500.00
113589	UST BILL	0.1000	07/23/20	50,000,000.00	49,988,472.22	49,990,000.00
113590	UST BILL	0.1000	07/23/20	50,000,000.00	49,988,472.22	49,990,000.00
113591	UST BILL	0.1000	07/23/20	50,000,000.00	49,988,472.22	49,990,000.00
113592	UST BILL	0.1000	07/23/20	50,000,000.00	49,988,472.22	49,990,000.00
113593	UST BILL	0.1000	07/23/20	50,000,000.00	49,988,472.22	49,990,000.00
113594	UST BILL	0.1000	07/23/20	50,000,000.00	49,988,472.22	49,990,000.00
113595	UST BILL	0.1200	10/22/20	50,000,000.00	49,971,000.00	49,972,500.00
113596	UST BILL	0.1200	10/22/20	50,000,000.00	49,971,000.00	49,972,500.00
113597	UST BILL	0.1200	10/22/20	50,000,000.00	49,971,000.00	49,972,500.00
113598	UST BILL	0.1200	10/22/20	50,000,000.00	49,971,000.00	49,972,500.00
113645	UST BILL	0.1250	11/05/20	50,000,000.00	49,967,361.11	49,969,500.00
113646	UST BILL	0.1250	11/05/20	50,000,000.00	49,967,361.11	49,969,500.00
US TBILLS TOTAL				**2,250,000,000.00**	**2,246,521,419.45**	**2,248,930,500.00**
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

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2020 to April 30, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
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**
113129	SAN JOSE CA REDEV A	2.9580	08/01/24	23,000,000.00	24,807,564.12	24,000,040.00
CA MUNI BDN TOTAL				**23,000,000.00**	**24,807,564.12**	**24,000,040.00**
113222	MUFG UNION BANK NA	1.5000	05/01/20	50,000,000.00	50,000,000.00	50,002,000.00
113223	MUFG UNION BANK NA	1.5000	05/01/20	50,000,000.00	50,000,000.00	50,002,000.00
113301	MUFG UNION BANK NA	1.0000	06/30/20	50,000,000.00	50,000,000.00	50,056,500.00
113302	MUFG UNION BANK NA	1.0000	06/30/20	50,000,000.00	50,000,000.00	50,056,500.00
113485	MUFG UNION BANK NA	0.7000	07/07/20	50,000,000.00	50,000,000.00	50,042,000.00
113486	MUFG UNION BANK NA	0.7000	07/07/20	50,000,000.00	50,000,000.00	50,042,000.00
113559	MUFG UNION BANK NA	0.2500	06/16/20	50,000,000.00	50,000,000.00	49,996,000.00
113560	MUFG UNION BANK NA	0.2500	06/16/20	50,000,000.00	50,000,000.00	49,996,000.00
NEG CDS TOTAL				**400,000,000.00**	**400,000,000.00**	**400,193,000.00**
112036	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,002,522.89	50,336,500.00
112037	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,002,522.89	50,336,500.00
112126	BANK OF NOVA SCOTIA	1.8400	05/15/20	50,000,000.00	50,000,192.66	50,035,500.00
112127	BANK OF NOVA SCOTIA	1.8400	05/15/20	50,000,000.00	50,000,192.66	50,035,500.00
112307	WESTPAC BANKING COR	1.8600	06/01/20	50,000,000.00	50,000,000.00	50,074,500.00
112375	ROYAL BANK OF CANAD	1.8200	05/15/20	50,000,000.00	50,000,000.00	50,035,000.00
112376	ROYAL BANK OF CANAD	1.8200	05/15/20	50,000,000.00	50,000,000.00	50,035,000.00
112452	ROYAL BANK OF CANAD	1.8200	06/15/20	50,000,000.00	50,000,000.00	50,098,500.00
112710	SOCIETE GENERALE NY	1.7600	07/15/20	50,000,000.00	50,000,000.00	50,158,000.00
112849	BANK OF MONTREAL CH	1.6200	05/01/20	50,000,000.00	50,000,000.00	50,002,000.00
112946	UBS AG STAMFORD CT	1.6200	02/12/21	50,000,000.00	50,000,000.00	50,190,000.00
112960	UBS AG STAMFORD CT	1.6000	08/20/20	50,000,000.00	50,000,000.00	50,167,000.00
113054	BARCLAYS BANK PLC N	1.0200	05/01/20	50,000,000.00	50,000,000.00	50,001,000.00
113055	BARCLAYS BANK PLC N	1.0200	05/01/20	50,000,000.00	50,000,000.00	50,001,000.00
113113	BARCLAYS BANK PLC N	0.9800	06/01/20	50,000,000.00	50,000,000.00	50,016,500.00
113154	CREDIT SUISSE NY CD	1.0500	05/01/20	50,000,000.00	50,000,000.00	50,001,500.00
113166	BANK OF MONTREAL CH	1.2000	05/06/20	50,000,000.00	50,000,000.00	50,009,000.00
113169	BANK OF MONTREAL CH	1.2000	05/06/20	50,000,000.00	50,000,000.00	50,009,000.00
113170	UBS AG STAMFORD CT	1.1500	06/15/20	50,000,000.00	50,000,000.00	50,053,000.00
113236	BANK OF MONTREAL CH	1.2700	05/07/20	50,000,000.00	50,000,000.00	50,011,000.00
113238	CREDIT SUISSE NY CD	1.5000	05/08/20	50,000,000.00	50,000,000.00	50,015,000.00
113239	CREDIT SUISSE NY CD	1.5000	05/08/20	50,000,000.00	50,000,000.00	50,015,000.00
113249	CANADIAN IMP. BK OF	1.1000	05/06/20	50,000,000.00	50,000,000.00	50,008,500.00
113262	UBS AG STAMFORD CT	1.8000	06/26/20	50,000,000.00	50,000,000.00	50,114,500.00
113263	UBS AG STAMFORD CT	1.8000	06/26/20	50,000,000.00	50,000,000.00	50,114,500.00
113274	BANK OF NOVA SCOTIA	1.1000	06/15/20	50,000,000.00	50,000,000.00	50,057,000.00
113276	NORDEA BANK ABP NY	1.3600	06/30/20	50,000,000.00	50,000,000.00	50,101,500.00
113279	ROYAL BANK OF CANAD	2.0700	06/19/20	50,000,000.00	50,000,000.00	50,123,000.00
113280	ROYAL BANK OF CANAD	2.0700	06/19/20	50,000,000.00	50,000,000.00	50,123,000.00
113287	SVENSKA HANDELSBANK	1.4400	06/15/20	50,000,000.00	50,000,000.00	50,077,000.00
113288	SVENSKA HANDELSBANK	1.4400	06/15/20	50,000,000.00	50,000,000.00	50,077,000.00
113303	UBS AG STAMFORD CT	1.6500	06/30/20	50,000,000.00	50,000,000.00	50,109,000.00
113304	UBS AG STAMFORD CT	1.6500	06/30/20	50,000,000.00	50,000,000.00	50,109,000.00
113305	BARCLAYS BANK PLC N	1.0000	06/30/20	50,000,000.00	50,000,000.00	50,028,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2020 to April 30, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113306	BARCLAYS BANK PLC N	1.0000	06/30/20	50,000,000.00	50,000,000.00	50,028,500.00
113307	ROYAL BANK OF CANAD	1.9000	06/30/20	50,000,000.00	50,000,000.00	50,130,500.00
113308	ROYAL BANK OF CANAD	1.9000	06/30/20	50,000,000.00	50,000,000.00	50,130,500.00
113309	BANK OF NOVA SCOTIA	1.1500	06/30/20	50,000,000.00	50,000,000.00	50,079,500.00
113310	BANK OF NOVA SCOTIA	1.1500	06/30/20	50,000,000.00	50,000,000.00	50,079,500.00
113325	SVENSKA HANDELSBANK	1.4200	06/30/20	50,000,000.00	50,000,000.00	50,098,000.00
113343	BANK OF MONTREAL CH	1.0500	06/01/20	50,000,000.00	50,000,000.00	50,038,500.00
113355	NORDEA BANK ABP NY	1.1900	06/30/20	50,000,000.00	50,000,000.00	50,087,000.00
113356	NORDEA BANK ABP NY	1.1900	06/30/20	50,000,000.00	50,000,000.00	50,087,000.00
113372	ROYAL BANK OF CANAD	1.0900	07/02/20	50,000,000.00	50,000,000.00	50,065,000.00
113373	SVENSKA HANDELSBANK	1.2800	07/01/20	50,000,000.00	50,000,000.00	50,087,500.00
113374	CANADIAN IMP. BK OF	0.8500	06/03/20	50,000,000.00	50,000,000.00	50,031,500.00
113375	CREDIT AGRICOLE CIB	0.8500	06/03/20	50,000,000.00	50,000,000.00	50,032,500.00
113376	NORDEA BANK ABP NY	0.9000	06/01/20	50,000,000.00	50,000,000.00	50,033,500.00
113383	BANK OF MONTREAL CH	0.6000	06/08/20	50,000,000.00	50,000,000.00	50,022,000.00
113384	BANK OF NOVA SCOTIA	1.1500	07/06/20	50,000,000.00	50,000,000.00	50,086,500.00
113412	CREDIT AGRICOLE CIB	0.7200	06/08/20	50,000,000.00	50,000,000.00	50,029,000.00
113440	BANK OF NOVA SCOTIA	1.0500	07/08/20	50,000,000.00	50,000,000.00	50,079,000.00
113465	CREDIT AGRICOLE CIB	0.9300	07/10/20	50,000,000.00	50,000,000.00	50,064,000.00
113518	CREDIT AGRICOLE CIB	0.6800	07/15/20	50,000,000.00	50,000,000.00	50,042,000.00
113526	DNB BANK ASA NY CD	0.3200	06/22/20	50,000,000.00	50,000,000.00	50,013,000.00
113527	DNB BANK ASA NY CD	0.5100	07/20/20	50,000,000.00	50,000,000.00	50,032,000.00
113528	NORDEA BANK ABP NY	0.5000	07/15/20	50,000,000.00	50,000,000.00	50,031,500.00
113551	SVENSKA HANDELSBANK	0.3800	07/27/20	50,000,000.00	50,000,000.00	50,009,000.00
113574	DNB BANK ASA NY CD	0.2200	06/30/20	50,000,000.00	50,000,000.00	50,005,500.00
113623	DNB BANK ASA NY CD	0.3000	07/27/20	50,000,000.00	50,000,000.00	50,005,500.00
113647	SVENSKA HANDELSBANK	0.1500	05/29/20	50,000,000.00	50,000,000.00	49,998,000.00
113648	SVENSKA HANDELSBANK	0.1500	05/29/20	50,000,000.00	50,000,000.00	49,998,000.00
113654	DNB BANK ASA NY CD	0.1000	05/29/20	50,000,000.00	50,000,000.00	50,000,000.00
113655	DNB BANK ASA NY CD	0.1000	05/29/20	50,000,000.00	50,000,000.00	50,000,000.00
113666	NORDEA BANK ABP NY	0.0900	05/29/20	50,000,000.00	50,000,000.00	50,000,000.00
113667	NORDEA BANK ABP NY	0.0900	05/29/20	50,000,000.00	50,000,000.00	50,000,000.00
YANKEE CDS TOTAL				**3,300,000,000.00**	**3,300,005,431.10**	**3,304,102,500.00**
NTRD TOTAL				**38,293,557,000.00**	**38,277,220,066.00**	**38,391,009,469.23**
	NTRD HISTORICAL COST TOTAL				**38,257,488,691.67**	
TRADE-PSI TRADING						
102351	USTN 1.125	1.1250	07/31/21	50,000,000.00	49,983,260.77	50,601,500.00
UST NOTE TOTAL				**50,000,000.00**	**49,983,260.77**	**50,601,500.00**
TRADE TOTAL				**50,000,000.00**	**49,983,260.77**	**50,601,500.00**
	TRADE HISTORICAL COST TOTAL				**49,933,593.75**	
PSI TOTAL				**38,343,557,000.00**	**38,327,203,326.77**	**38,441,610,969.23**
	PSI HISTORICAL COST TOTAL				**38,307,422,285.42**	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2020 to April 30, 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	8,904,350.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	11,250,990.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**20,155,340.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**20,155,340.00**
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	1,493,916.87	1,500,105.00
111582	FFCB 3.08 (CALLABLE	3.0800	08/12/39	5,000,000.00	5,014,509.64	5,010,950.00
112832	FFCB 3.27 (CALLABLE	3.2700	07/29/39	325,000.00	326,618.65	326,199.25
113193	FFCB 2.50 (CALLABLE	2.5000	03/23/35	22,500,000.00	22,500,000.00	22,632,075.00
FFCB TOTAL				**29,325,000.00**	**29,335,045.16**	**29,469,329.25**
102496	FHLB 2.82 (CALLABLE	2.8200	09/13/41	2,200,000.00	2,200,000.00	2,200,198.00
112863	FHLB 2.90 (CALLABLE	2.9000	02/10/45	175,000.00	174,566.39	176,004.50
FHLB TOTAL				**2,375,000.00**	**2,374,566.39**	**2,376,202.50**
PHHPA TOTAL				**31,700,000.00**	**31,709,611.55**	**31,845,531.75**
SCP61 - SCAQMD-GENERAL FUND						
111109	TORONTO DOMINION BA	2.0700	06/29/20	5,000,000.00	5,000,000.00	5,015,450.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,015,450.00**
SCP61-SCAGMD GENERAL FUND TOTAL				**5,000,000.00**	**5,000,000.00**	**5,015,450.00**
SCP6F - SCAQMD - MOBILE SOURCE AIR						
111111	TORONTO DOMINION BA	2.0700	06/29/20	5,000,000.00	5,000,000.00	5,015,450.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,015,450.00**
SCP6F-SCAQMD MOBILE SOURCE AIR TOTAL				**5,000,000.00**	**5,000,000.00**	**5,015,450.00**
SCP6G-SCAQMD-INVESTMENT						
111110	TORONTO DOMINION BA	2.0700	06/29/20	10,000,000.00	10,000,000.00	10,030,900.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**10,030,900.00**
SCP6G-SCAQMD INVESTMENT TOTAL				**10,000,000.00**	**10,000,000.00**	**10,030,900.00**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/20	39,645,184.52	39,645,184.52	39,645,184.52
COLLATERIZED TDS TOTAL				**39,645,184.52**	**39,645,184.52**	**39,645,184.52**
SCAQM TOTAL				**39,645,184.52**	**39,645,184.52**	**39,645,184.52**

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2020 to April 30, 2020
Fund: Specific Purpose Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/20	3,396,348.04	3,396,348.04	3,396,348.04
COLLATERIZED TDS TOTAL				**3,396,348.04**	**3,396,348.04**	**3,396,348.04**
SLIM TOTAL				**3,396,348.04**	**3,396,348.04**	**3,396,348.04**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/20	41,029.48	41,029.48	41,029.48
COLLATERIZED TDS TOTAL				**41,029.48**	**41,029.48**	**41,029.48**
WASIA TOTAL				**41,029.48**	**41,029.48**	**41,029.48**
SPI TOTAL				**114,292,562.04**	**114,302,173.59**	**118,655,233.79**
	SPI HISTORICAL TOTAL				**114,301,262.54**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/2020
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 04/30/2020
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	54,194,197.36
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	314,180.02
05/17/00	C.I. 2658M	420,578.75
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$54,930,917.28

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/2020
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	3,815,167.14
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,053,875.35
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	200,527,351.54
02/09/93	DISNEY PROJECT 1993	8,003,880.64
03/21/12	DISNEY PROJECT, 2012	4,191,916.97
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	52,282,233.15
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	22,205,844.12
	U.S. BANK - TRUSTEE TOTAL	$292,090,361.02

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/2020
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,495,059.96
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,441,401.17
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,543,099.94
08/29/19	LEASE REVENUE BONDS (2019 SERIES E-1 & E-2)	19,314.89
	ZIONS BANK - TRUSTEE TOTAL	$22,498,875.96

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/2020
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	303,653.44
	TREASURER TOTAL	$303,653.44

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 04/30/20
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
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				**55,000,000.00**	**55,000,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 04/30/2020
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 4/30/20
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	3,700,005,431.10	51.00	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	9,913,851,815.07	24.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	2,296,477,443.33	169.00	DAYS	49,983,260.77	457.00	DAYS
AGENCIES	22,185,175,600.55	970.00	DAYS	0.00	0.00	DAYS
MUNICIPALS	79,807,564.12	708.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	101,902,211.83	717.00	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	$38,277,220,066.00	587.00	DAYS	$49,983,260.77	457.00	DAYS

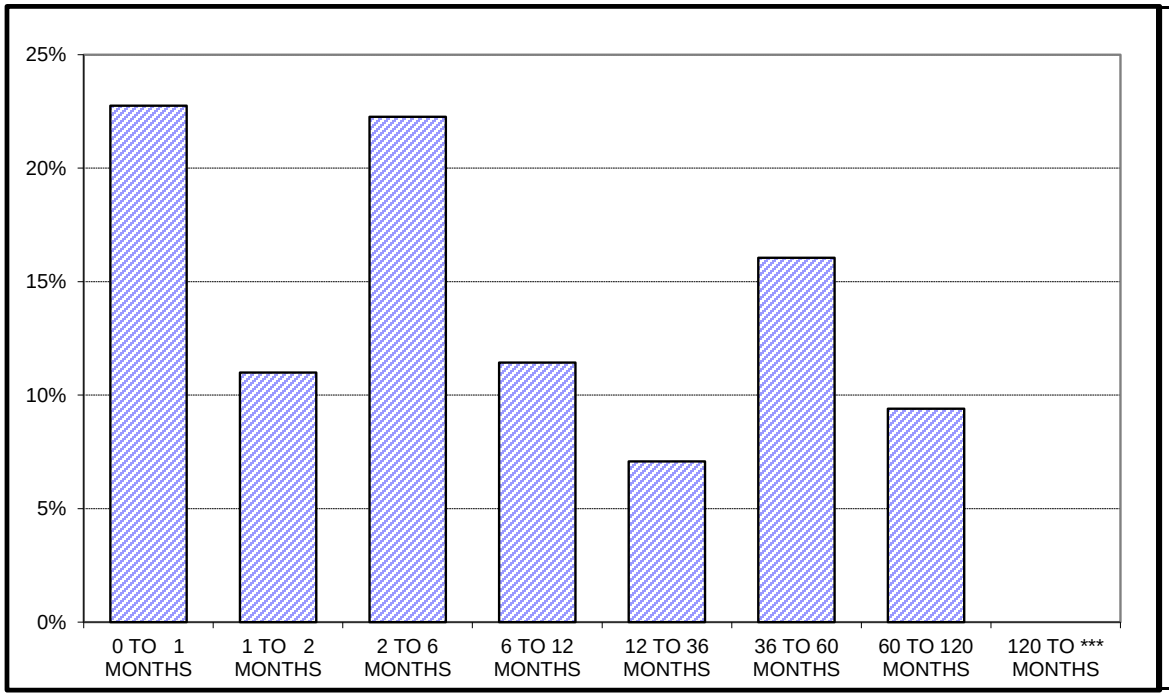
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 04/30/20
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	05/01/20-05/31/20	$8,722,623,312.45	22.76
1 TO 2 MONTHS	06/01/20-06/30/20	$4,216,941,730.91	11.00
2 TO 3 MONTHS	07/01/20-07/31/20	$1,923,932,938.72	5.02
3 TO 4 MONTHS	08/01/20-08/31/20	$1,369,175,038.53	3.57
4 TO 5 MONTHS	09/01/20-09/30/20	$1,656,890,321.45	4.32
5 TO 6 MONTHS	10/01/20-10/31/20	$3,585,201,897.25	9.35
6 TO 12 MONTHS	11/01/20-04/30/21	$4,384,737,457.27	11.44
12 TO 24 MONTHS	05/01/21-04/30/22	$1,459,634,149.54	3.81
24 TO 36 MONTHS	05/01/22-04/30/23	$1,253,243,205.44	3.27
36 TO 48 MONTHS	05/01/23-04/30/24	$406,996,921.29	1.06
48 TO 60 MONTHS	05/01/24-04/30/25	$5,743,399,072.54	14.99
60 TO 120 MONTHS	05/01/25-04/30/30	$3,604,427,281.38	9.41
120 TO *** MONTHS	05/01/30-	$0.00	0.00
Portfolio Total:		**$38,327,203,326.77**	**100.00**
ESUSD			
120 TO *** MONTHS	05/01/30-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	**100.00**
GF			
60 TO 120 MONTHS	05/01/25-04/30/30	$3,510,000.00	100.00
Portfolio Total:		**$3,510,000.00**	**100.00**
PHHPA			
120 TO *** MONTHS	05/01/30-	$31,709,611.55	100.00
Portfolio Total:		**$31,709,611.55**	**100.00**
SCP61			
1 TO 2 MONTHS	06/01/20-06/30/20	$5,000,000.00	100.00
Portfolio Total:		**$5,000,000.00**	**100.00**
SCP6F			
1 TO 2 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 04/30/20
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP6G			
1 TO 2 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	11/01/20-04/30/21	$39,645,184.52	100.00
Portfolio Total:		**$39,645,184.52**	**100.00**
SLIM			
6 TO 12 MONTHS	11/01/20-04/30/21	$3,396,348.04	100.00
Portfolio Total:		**$3,396,348.04**	**100.00**
WASIA			
6 TO 12 MONTHS	11/01/20-04/30/21	$41,029.48	100.00
Portfolio Total:		**$41,029.48**	**100.00**

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 8,722,623	22.76%
1 TO 2 MONTHS	4,216,942	11.00%
2 TO 6 MONTHS	8,535,200	22.27%
6 TO 12 MONTHS	4,384,737	11.44%
12 TO 36 MONTHS	2,712,877	7.08%
36 TO 60 MONTHS	6,150,396	16.05%
60 TO 120 MONTHS	3,604,427	9.40%
120 TO *** MONTHS	-	0.00%
	$ 38,327,203	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 March 2020 with March 2019
(Dollars In Thousands)

	March 2020	March 2019	Change
Average Daily Portfolio ($)	**98,535,446**	**87,480,865**	**+11,054,581**
Accrued Earnings ($)	**149,182**	**180,998**	**-31,816**
Effective Yield (%)	**1.787**	**2.436**	**-0.649**
Average Life-Month End (In Days)	**208**	**179**	**+29**
Total Security Transactions			
Amount ($)	**27,855,199**	**34,169,726**	**-6,314,527**
Number	**558**	**687**	**-129**
Total Time Deposit Transactions			
Amount ($)	**2,278,000**	**1,765,500**	**+512,500**
Number	**72**	**70**	**+2**
Average Workday Investment Activity ($)	**1,434,914**	**1,711,201**	**-276,287**
Prescribed Demand Account Balances For Services ($)	**327,100**	**262,500**	**+64,600**

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

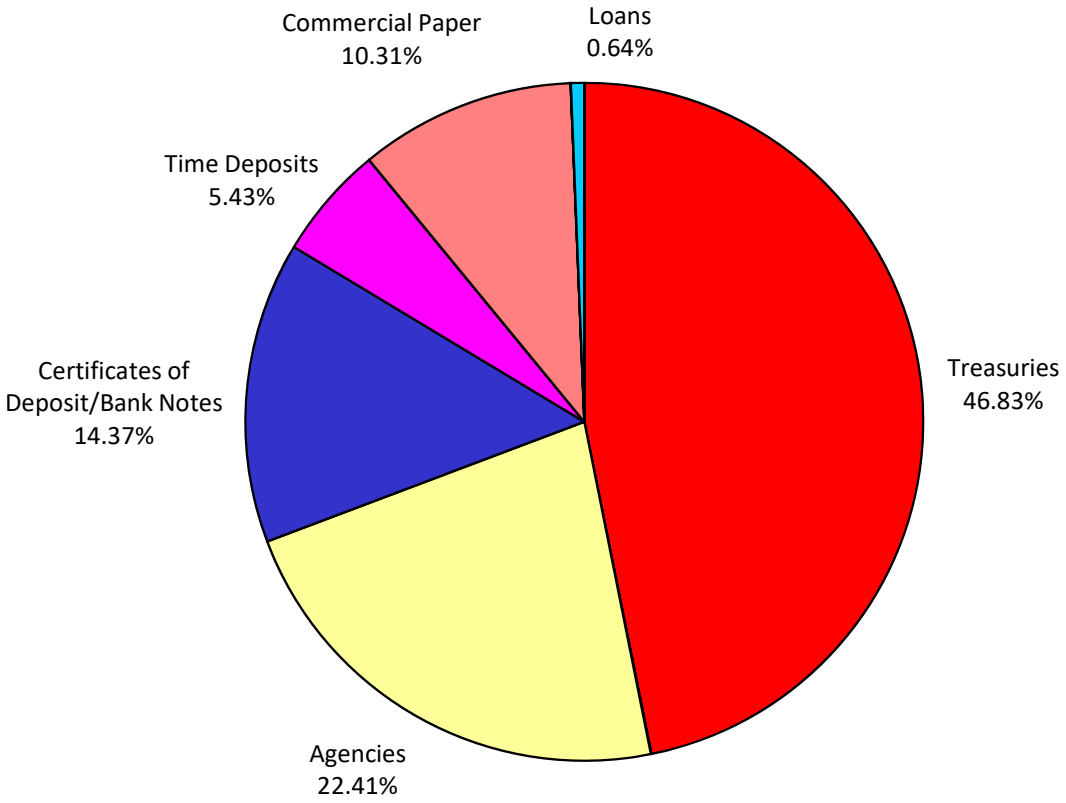
(Dollars In Thousands)

March 31, 2020

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	12,823,872	13.07	-1.80
Bonds	0	0.00	0
Notes	33,121,401	33.76	-0.14
Strips	0	0.00	0
Total Government	45,945,273	46.83	-1.94
Agency Debentures	4,269,736	4.35	-0.29
Certificates of Deposit	13,600,000	13.86	-0.44
Bank Notes	500,000	0.51	0
Repurchases	0	0.00	0
Agency Discount Notes	17,515,361	17.85	+0.87
Time Deposits	5,331,990	5.43	+0.41
GNMAs	0	0.00	0
Commercial Paper	10,115,069	10.31	+1.39
Remics	18,063	0.02	0
Corporate Bonds	0	0.00	0
AB 55 Loans	624,194	0.64	0
GF Loans	0	0.00	0
Other	200,000	0.20	-0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	98,119,686	100.00	

INVESTMENT ACTIVITY	March 2020		February 2020	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	558	27,855,199	588	29,308,795
Other	2	2,681	14	464,414
Time Deposits	72	2,278,000	54	1,565,230
Total	632	30,135,880	656	31,338,439
PMIA Monthly Average Effective Yield (%)		1.787	1.912	
Year to Date Yield Last Day of Month (%)		2.125	2.156	

Pooled Money Investment Account
Portfolio Composition
$98.1 billion
03/31/20



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 (%)
03/02/20	**REDEMPTIONS**								
	CD	US BANK	1.970	03/02/20	1.970	50,000	168	459,666.67	2.003
	CD	US BANK	1.970	03/02/20	1.970	50,000	168	459,666.67	2.003
	CD	US BANK	1.970	03/02/20	1.970	50,000	168	459,666.67	2.003
	CD	US BANK	1.970	03/02/20	1.970	50,000	168	459,666.67	2.003
	CP	MUFG BK		03/02/20	1.590	50,000	20	44,166.67	1.618
	CP	MUFG BK		03/02/20	1.590	50,000	20	44,166.67	1.618
	CP	MUFG BK		03/02/20	1.590	50,000	20	44,166.67	1.618
	CP	NATIXIS NY		03/02/20	1.590	50,000	27	59,625.00	1.618
	CP	NATIXIS NY		03/02/20	1.590	50,000	27	59,625.00	1.618
	CP	CAFCO		03/02/20	1.850	50,000	91	233,819.44	1.890
	CP	BNP NY		03/02/20	1.860	50,000	118	304,833.33	1.903
	CP	BNP NY		03/02/20	1.860	50,000	118	304,833.33	1.903
	CP	CGMI		03/02/20	1.950	50,000	138	373,750.00	1.997
	CP	SCOTIA NY		03/02/20	2.000	50,000	174	483,333.33	2.053
	CP	SCOTIA NY		03/02/20	2.000	50,000	174	483,333.33	2.053
	CP	JPM LLC		03/02/20	1.940	50,000	179	482,305.56	1.992
	CP	JPM LLC		03/02/20	1.940	50,000	179	482,305.56	1.992
	DN	FHLMC		03/02/20	1.810	50,000	157	394,680.56	1.855
	DN	FHLMC		03/02/20	1.820	50,000	159	401,916.67	1.865
	DN	FHLMC		03/02/20	1.820	50,000	159	401,916.67	1.865
	DN	FHLMC		03/02/20	1.800	50,000	161	402,500.00	1.845
	DN	FHLMC		03/02/20	1.800	50,000	161	402,500.00	1.845
	DN	FHLMC		03/02/20	1.820	50,000	166	419,611.11	1.866
	DN	FHLMC		03/02/20	1.820	50,000	166	419,611.11	1.866
	DN	FHLMC		03/02/20	1.820	50,000	167	422,138.89	1.866
	DN	FHLMC		03/02/20	1.820	50,000	167	422,138.89	1.866
	DN	FHLMC		03/02/20	1.820	50,000	168	424,666.67	1.866
	DN	FHLMC		03/02/20	1.820	50,000	168	424,666.67	1.866
	DN	FHLMC		03/02/20	2.240	50,000	277	861,777.78	2.317
	DN	FHLMC		03/02/20	2.240	50,000	277	861,777.78	2.317
	YCD	SUMITOMO	1.600	03/02/20	1.600	50,000	20	44,444.44	1.627
	YCD	SUMITOMO	1.600	03/02/20	1.600	50,000	20	44,444.44	1.627
	YCD	KBC	1.600	03/02/20	1.600	50,000	28	62,222.22	1.627
	YCD	KBC	1.600	03/02/20	1.600	50,000	28	62,222.22	1.627
	YCD	SUMITOMO	1.770	03/02/20	1.770	50,000	60	147,500.00	1.799
	YCD	SUMITOMO	1.770	03/02/20	1.770	50,000	60	147,500.00	1.799
	YCD	SOC GEN	1.770	03/02/20	1.770	50,000	82	201,583.33	1.799
	YCD	SOC GEN	1.770	03/02/20	1.770	50,000	82	201,583.33	1.799
	YCD	MUFG BK	1.870	03/02/20	1.870	50,000	84	218,166.67	1.901
	YCD	MUFG BK	1.870	03/02/20	1.870	50,000	84	218,166.67	1.901
	YCD	MONTREAL	1.860	03/02/20	1.860	50,000	91	235,083.33	1.891
	YCD	MONTREAL	1.860	03/02/20	1.860	50,000	91	235,083.33	1.891
	YCD	SCOTIA	1.920	03/02/20	1.920	50,000	151	402,666.67	1.952
	YCD	SCOTIA	1.920	03/02/20	1.920	50,000	151	402,666.67	1.952
	YCD	SCOTIA	1.920	03/02/20	1.920	50,000	151	402,666.67	1.952
	YCD	SCOTIA	1.920	03/02/20	1.920	50,000	151	402,666.67	1.952

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/02/20	**PURCHASES**								
	CP	BNP NY		03/03/20	1.580	50,000			
	CP	BNP NY		03/03/20	1.580	50,000			
	CP	BNP NY		03/03/20	1.580	50,000			
	CP	CR AG NY		03/06/20	1.570	50,000			
	CP	CR AG NY		03/06/20	1.570	50,000			
	CP	GOTHAM		03/09/20	1.590	50,000			
	CP	SOC GEN NY		03/11/20	1.550	50,000			
	CP	SOC GEN NY		03/11/20	1.550	50,000			
	CP	MUFG BK		03/30/20	1.430	50,000			
	CP	MUFG BK		03/30/20	1.430	50,000			
	CP	JPM LLC		04/01/20	1.400	50,000			
	CP	JPM LLC		04/01/20	1.400	50,000			
	DN	FHLB		03/25/20	1.400	50,000			
	DN	FHLB		03/25/20	1.400	50,000			
	DN	IBRD		05/06/20	1.310	50,000			
	DN	IBRD		05/06/20	1.310	50,000			
	YCD	DNB	1.540	03/09/20	1.540	50,000			
	YCD	DNB	1.540	03/09/20	1.540	50,000			
	YCD	SUMITOMO	1.400	04/01/20	1.400	50,000			
	YCD	SUMITOMO	1.400	04/01/20	1.400	50,000			
	YCD	TORONTO	1.400	04/06/20	1.400	50,000			
	YCD	TORONTO	1.400	04/06/20	1.400	50,000			
03/03/20	**REDEMPTIONS**								
	CP	BNP NY		03/03/20	1.580	50,000	1	2,194.44	1.602
	CP	BNP NY		03/03/20	1.580	50,000	1	2,194.44	1.602
	CP	BNP NY		03/03/20	1.580	50,000	1	2,194.44	1.602
	DN	FNMA		03/03/20	1.540	50,000	77	164,694.44	1.571
	DN	FNMA		03/03/20	1.540	50,000	77	164,694.44	1.571
	DN	FNMA		03/03/20	1.545	50,000	81	173,812.50	1.576
	DN	FNMA		03/03/20	1.545	50,000	81	173,812.50	1.576
	TR	BILL		03/03/20	1.515	50,000	28	58,916.67	1.542
	TR	BILL		03/03/20	1.515	50,000	28	58,916.67	1.542
	TR	BILL		03/03/20	1.515	50,000	28	58,916.67	1.542
	TR	BILL		03/03/20	1.515	50,000	28	58,916.67	1.542
03/03/20	**PURCHASES**								
	CP	RABO NY		03/04/20	1.580	50,000			
	CP	RABO NY		03/04/20	1.580	50,000			
	CP	RABO NY		03/04/20	1.580	50,000			
	TR	BILL		04/28/20	1.050	50,000			
	TR	BILL		04/28/20	1.050	50,000			
03/04/20	**REDEMPTIONS**								
	CP	RABO NY		03/04/20	1.580	50,000	1	2,194.44	1.602
	CP	RABO NY		03/04/20	1.580	50,000	1	2,194.44	1.602
	CP	RABO NY		03/04/20	1.580	50,000	1	2,194.44	1.602

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/04/20	**PURCHASES**								
	CP	RABO NY		03/06/20	1.080	50,000			
	CP	RABO NY		03/06/20	1.080	50,000			
	CP	PEPSICO		03/13/20	1.080	50,000			
	CP	GOTHAM		04/08/20	1.140	50,000			
	CP	GOTHAM		04/08/20	1.140	50,000			
	CP	LIBERTY		05/04/20	1.050	50,000			
	CP	NATIXIS NY		05/05/20	1.050	50,000			
	CP	NATIXIS NY		05/05/20	1.050	50,000			
	CP	MUFG BK		06/01/20	1.010	50,000			
	CP	MUFG BK		06/01/20	1.010	50,000			
	DN	FHLB		04/13/20	1.010	50,000			
	DN	FHLB		04/13/20	1.010	50,000			
	DN	FHLB		04/13/20	1.010	50,000			
	DN	FHLB		04/13/20	1.010	50,000			
	YCD	KBC	1.090	03/11/20	1.090	50,000			
	YCD	KBC	1.090	03/11/20	1.090	50,000			
	YCD	MONTREAL	1.100	03/11/20	1.100	50,000			
	YCD	MONTREAL	1.100	03/11/20	1.100	50,000			
03/05/20	**NO REDEMPTIONS**								
03/05/20	**PURCHASES**								
	CD	BOWEST	0.870	09/01/20	0.870	50,000			
	CD	BOWEST	0.870	09/01/20	0.870	50,000			
	CD	US BANK	0.900	10/01/20	0.900	50,000			
	CD	US BANK	0.900	10/01/20	0.900	50,000			
	CP	MUFG BK		03/27/20	1.060	50,000			
	CP	MUFG BK		03/27/20	1.060	50,000			
	DN	IBRD		04/13/20	1.000	50,000			
	DN	IBRD		04/13/20	1.000	50,000			
	DN	IBRD		09/01/20	0.570	50,000			
	DN	IBRD		09/01/20	0.570	50,000			
	TR	BILL		08/27/20	0.530	50,000			
	TR	BILL		08/27/20	0.530	50,000			
	TR	BILL		08/27/20	0.530	50,000			
	TR	BILL		08/27/20	0.530	50,000			
	TR	BILL		08/27/20	0.531	50,000			
	TR	BILL		08/27/20	0.531	50,000			
	YCD	DNB	0.950	03/27/20	0.950	50,000			
	YCD	DNB	0.950	03/27/20	0.950	50,000			
	YCD	MONTREAL	0.950	03/30/20	0.950	50,000			
	YCD	MONTREAL	0.950	03/30/20	0.950	50,000			
	YCD	SUMITOMO	0.990	03/30/20	0.990	50,000			
	YCD	SUMITOMO	0.990	03/30/20	0.990	50,000			
	YCD	LLOYDS	0.860	10/01/20	0.860	50,000			
	YCD	LLOYDS	0.860	10/01/20	0.860	50,000			
03/06/20	**REDEMPTIONS**								
	CP	RABO NY		03/06/20	1.080	50,000	2	3,000.00	1.095
	CP	RABO NY		03/06/20	1.080	50,000	2	3,000.00	1.095

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/06/20	**REDEMPTIONS (Continued)**								
	CP	CR AG NY		03/06/20	1.570	50,000	4	8,722.22	1.592
	CP	CR AG NY		03/06/20	1.570	50,000	4	8,722.22	1.592
	YCD	NORINCHUK	1.570	03/06/20	1.570	50,000	8	17,444.44	1.596
	YCD	NORINCHUK	1.570	03/06/20	1.570	50,000	8	17,444.44	1.596
	YCD	NATIXIS	1.580	03/06/20	1.580	50,000	11	24,138.89	1.606
	YCD	NATIXIS	1.580	03/06/20	1.580	50,000	11	24,138.89	1.606
	YCD	SUMITOMO	1.570	03/06/20	1.570	50,000	14	30,527.78	1.596
	YCD	SUMITOMO	1.570	03/06/20	1.570	50,000	14	30,527.78	1.596
	YCD	KBC	1.580	03/06/20	1.580	50,000	14	30,722.22	1.606
	YCD	KBC	1.580	03/06/20	1.580	50,000	14	30,722.22	1.606
03/06/20	**PURCHASES**								
	CD	CITIBANK	0.800	08/25/20	0.800	50,000			
	CD	CITIBANK	0.800	08/25/20	0.800	50,000			
	CD	CITIBANK	0.800	09/01/20	0.800	50,000			
	CD	CITIBANK	0.800	09/01/20	0.800	50,000			
	CP	BNP NY		03/10/20	1.000	50,000			
	CP	BNP NY		03/10/20	1.000	50,000			
	CP	RABO NY		03/27/20	0.890	50,000			
	CP	RABO NY		03/27/20	0.890	50,000			
	YCD	SUMITOMO	0.920	03/25/20	0.920	50,000			
	YCD	SUMITOMO	0.920	03/25/20	0.920	50,000			
03/09/20	**REDEMPTIONS**								
	CP	GOTHAM		03/09/20	1.590	50,000	7	15,458.33	1.613
	CP	SOC GEN NY		03/09/20	1.620	50,000	32	72,000.00	1.649
	CP	SOC GEN NY		03/09/20	1.620	50,000	32	72,000.00	1.649
	CP	THUNDER		03/09/20	1.840	25,000	115	146,944.44	1.882
	CP	THUNDER		03/09/20	1.840	50,000	115	293,888.89	1.882
	DN	FHLB		03/09/20	1.560	50,000	108	234,000.00	1.593
	DN	FHLB		03/09/20	1.560	50,000	108	234,000.00	1.593
	YCD	DNB	1.540	03/09/20	1.540	50,000	7	14,972.22	1.561
	YCD	DNB	1.540	03/09/20	1.540	50,000	7	14,972.22	1.561
	YCD	KBC	1.600	03/09/20	1.600	50,000	33	73,333.33	1.627
	YCD	KBC	1.600	03/09/20	1.600	50,000	33	73,333.33	1.627
	YCD	RB CANADA	1.890	03/09/20	1.890	50,000	87	228,375.00	1.922
	YCD	RB CANADA	1.890	03/09/20	1.890	50,000	87	228,375.00	1.922
	YCD	BNP	1.850	03/09/20	1.850	50,000	118	303,194.44	1.881
	YCD	BNP	1.850	03/09/20	1.850	50,000	118	303,194.44	1.881
03/09/20	**PURCHASES**								
	CP	CR AG NY		04/13/20	0.720	50,000			
	CP	COCA COLA		06/10/20	0.880	50,000			
	YCD	CB AUS	0.870	06/08/20	0.870	50,000			
	YCD	CB AUS	0.870	06/08/20	0.870	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/10/20	**REDEMPTIONS**								
	CP	BNP NY		03/10/20	1.000	50,000	4	5,555.56	1.014
	CP	BNP NY		03/10/20	1.000	50,000	4	5,555.56	1.014
	TR	BILL		03/10/20	1.480	50,000	12	24,666.67	1.505
	TR	BILL		03/10/20	1.480	50,000	12	24,666.67	1.505
	TR	BILL		03/10/20	1.555	50,000	20	43,194.44	1.582
	TR	BILL		03/10/20	1.555	50,000	20	43,194.44	1.582
	TR	BILL		03/10/20	1.533	50,000	27	57,468.75	1.560
	TR	BILL		03/10/20	1.533	50,000	27	57,468.75	1.560
	TR	BILL		03/10/20	1.510	50,000	54	113,250.00	1.539
	TR	BILL		03/10/20	1.510	50,000	54	113,250.00	1.539
	TR	BILL		03/10/20	1.520	50,000	56	118,222.22	1.549
	TR	BILL		03/10/20	1.520	50,000	56	118,222.22	1.549
	TR	BILL		03/10/20	1.520	50,000	56	118,222.22	1.549
	YCD	SUMITOMO	1.700	03/10/20	1.700	50,000	62	146,388.89	1.728
	YCD	SUMITOMO	1.700	03/10/20	1.700	50,000	62	146,388.89	1.728
	YCD	SUMITOMO	1.800	03/10/20	1.800	50,000	84	210,000.00	1.830
	YCD	SUMITOMO	1.800	03/10/20	1.800	50,000	84	210,000.00	1.830
03/10/20	**PURCHASES**								
	CP	MUFG BK		04/08/20	0.870	50,000			
	CP	MUFG BK		04/08/20	0.870	50,000			
	CP	OLD LINE		07/01/20	0.710	50,000			
	CP	THUNDER		07/01/20	0.710	50,000			
	CP	COCA COLA		09/22/20	0.720	50,000			
	DN	IBRD		04/13/20	0.500	50,000			
	DN	IBRD		04/13/20	0.500	50,000			
	YCD	BARCLAYS	1.000	06/08/20	1.000	50,000			
	YCD	BARCLAYS	1.000	06/08/20	1.000	50,000			
	YCD	RB CANADA	0.730	07/01/20	0.730	50,000			
	YCD	RB CANADA	0.730	07/01/20	0.730	50,000			
03/11/20	**REDEMPTIONS**								
	CP	SOC GEN NY		03/11/20	1.550	50,000	9	19,375.00	1.572
	CP	SOC GEN NY		03/11/20	1.550	50,000	9	19,375.00	1.572
	CP	MUFG BK		03/11/20	1.820	50,000	71	179,472.22	1.857
	CP	MUFG BK		03/11/20	1.820	50,000	71	179,472.22	1.857
	DN	FHLB		03/11/20	1.560	50,000	110	238,333.33	1.594
	DN	FHLB		03/11/20	1.560	50,000	110	238,333.33	1.594
	YCD	KBC	1.090	03/11/20	1.090	50,000	7	10,597.22	1.105
	YCD	KBC	1.090	03/11/20	1.090	50,000	7	10,597.22	1.105
	YCD	MONTREAL	1.100	03/11/20	1.100	50,000	7	10,694.44	1.115
	YCD	MONTREAL	1.100	03/11/20	1.100	50,000	7	10,694.44	1.115
	YCD	NORINCHUK	1.680	03/11/20	1.680	50,000	49	114,333.33	1.708
	YCD	NORINCHUK	1.680	03/11/20	1.680	50,000	49	114,333.33	1.708
	YCD	FORTIS	1.820	03/11/20	1.820	50,000	117	295,750.00	1.850
	YCD	FORTIS	1.820	03/11/20	1.820	50,000	117	295,750.00	1.850

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/11/20	**PURCHASES**								
	CD	CITIBANK	0.800	09/09/20	0.800	50,000			
03/12/20	**REDEMPTIONS**								
	TR	BILL		03/12/20	1.545	50,000	16	34,333.33	1.572
	TR	BILL		03/12/20	1.545	50,000	16	34,333.33	1.572
03/12/20	**PURCHASES**								
	CP	BMW US		04/13/20	1.120	50,000			
	CP	CRC		05/27/20	1.000	50,000			
	CP	COCA COLA		07/10/20	0.780	50,000			
	CP	NATIXIS NY		07/10/20	1.000	50,000			
	CP	NATIXIS NY		07/10/20	1.000	50,000			
	CP	TOYOTA		08/03/20	1.250	50,000			
	CP	TOYOTA		08/03/20	1.250	50,000			
	CP	TOYOTA		08/03/20	1.250	50,000			
	CP	SCOTIA NY		09/01/20	0.800	50,000			
	CP	SCOTIA NY		09/01/20	0.800	50,000			
	CP	COCA COLA		09/22/20	1.100	50,000			
	CP	COCA COLA		09/22/20	1.100	50,000			
	CP	DISNEY		09/28/20	0.870	50,000			
	YCD	CB AUS	1.100	09/01/20	1.100	50,000			
	YCD	CB AUS	1.100	09/01/20	1.100	50,000			
	YCD	CIBC	1.050	09/14/20	1.050	50,000			
	YCD	CIBC	1.050	09/14/20	1.050	50,000			
	YCD	CR SUISSE	1.040	09/28/20	1.040	50,000			
	YCD	CR SUISSE	1.040	09/28/20	1.040	50,000			
	YCD	TORONTO	1.100	09/28/20	1.100	50,000			
	YCD	TORONTO	1.100	09/28/20	1.100	50,000			
	YCD	CIC	1.250	09/28/20	1.250	50,000			
	YCD	CIC	1.250	09/28/20	1.250	50,000			
03/13/20	**REDEMPTIONS**								
	CP	PEPSICO		03/13/20	1.080	50,000	9	13,500.00	1.095
	CP	CR AG NY		03/13/20	1.580	50,000	15	32,916.67	1.607
	CP	CR AG NY		03/13/20	1.580	50,000	15	32,916.67	1.607
	DEB	FHLB	4.125	03/13/20	2.106	50,000	268	626,560.00	2.108
	YCD FR	WESTPAC	2.643	03/13/20	2.643	50,000	365	1,231,001.51	2.462
	YCD FR	WESTPAC	2.643	03/13/20	2.643	50,000	365	1,231,001.51	2.462
03/13/20	**PURCHASES**								
	CP	PEPSICO		05/11/20	1.200	50,000			
	CP	VERSAILLES		08/07/20	1.250	50,000			
	CP	VERSAILLES		08/07/20	1.250	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/15/20	**REDEMPTIONS**								
	TR	NOTE	1.625	03/15/20	2.451	50,000	334	1,112,941.58	2.457
	TR	NOTE	1.625	03/15/20	2.451	50,000	334	1,112,941.58	2.457
	TR	NOTE	1.625	03/15/20	2.451	50,000	334	1,112,941.58	2.457
	TR	NOTE	1.625	03/15/20	2.451	50,000	334	1,112,941.58	2.457
	TR	NOTE	1.625	03/15/20	2.451	50,000	334	1,112,941.58	2.457
	TR	NOTE	1.625	03/15/20	2.451	50,000	334	1,112,941.58	2.457
	TR	NOTE	1.625	03/15/20	2.562	50,000	423	1,471,685.08	2.574
	TR	NOTE	1.625	03/15/20	2.562	50,000	423	1,471,685.08	2.574
	TR	NOTE	1.625	03/15/20	2.562	50,000	423	1,471,685.08	2.574
	TR	NOTE	1.625	03/15/20	2.562	50,000	423	1,471,685.08	2.574
	TR	NOTE	1.625	03/15/20	2.562	50,000	423	1,471,685.08	2.574
	TR	NOTE	1.625	03/15/20	2.476	50,000	690	2,315,726.90	2.496
	TR	NOTE	1.625	03/15/20	2.476	50,000	690	2,315,726.90	2.496
	TR	NOTE	1.625	03/15/20	2.476	50,000	690	2,315,726.90	2.496
	TR	NOTE	1.625	03/15/20	2.476	50,000	690	2,315,726.90	2.496
	TR	NOTE	1.625	03/15/20	2.436	50,000	697	2,301,885.19	2.454
	TR	NOTE	1.625	03/15/20	2.436	50,000	697	2,301,885.19	2.454
	TR	NOTE	1.625	03/15/20	2.436	50,000	697	2,301,885.19	2.454
	TR	NOTE	1.625	03/15/20	2.436	50,000	697	2,301,885.19	2.454
03/16/20	**REDEMPTIONS**								
	CD	MUFG UNION	1.650	03/16/20	1.650	50,000	59	135,208.33	1.678
	CD	MUFG UNION	1.650	03/16/20	1.650	50,000	59	135,208.33	1.678
	CP	NATIXIS NY		03/16/20	1.710	50,000	55	130,625.00	1.743
	CP	NATIXIS NY		03/16/20	1.710	50,000	55	130,625.00	1.743
	CP	NATIXIS NY		03/16/20	1.710	50,000	55	130,625.00	1.743
	CP	LIBERTY		03/16/20	1.900	50,000	88	232,222.22	1.941
	CP	MUFG BK		03/16/20	1.860	50,000	91	235,083.33	1.900
	CP	MUFG BK		03/16/20	1.860	50,000	91	235,083.33	1.900
	CP	CHARIOT		03/16/20	1.850	50,000	103	264,652.78	1.891
	CP	MIZUHO NY		03/16/20	1.840	50,000	104	265,777.78	1.881
	CP	MIZUHO NY		03/16/20	1.840	50,000	104	265,777.78	1.881
	CP	MIZUHO NY		03/16/20	1.840	50,000	104	265,777.78	1.881
	DN	FHLB		03/16/20	1.525	50,000	67	141,909.72	1.555
	DN	FHLB		03/16/20	1.525	50,000	67	141,909.72	1.555
	DN	FHLB		03/16/20	1.585	50,000	81	178,312.50	1.617
	DN	FHLB		03/16/20	1.585	50,000	81	178,312.50	1.617
	DN	FHLB		03/16/20	1.570	50,000	90	196,250.00	1.602
	DN	FHLB		03/16/20	1.570	50,000	90	196,250.00	1.602
	DN	FHLB		03/16/20	1.570	50,000	90	196,250.00	1.602
	DN	FHLB		03/16/20	1.570	50,000	90	196,250.00	1.602
	YCD	DNB	1.600	03/16/20	1.600	50,000	62	137,777.78	1.627
	YCD	DNB	1.600	03/16/20	1.600	50,000	62	137,777.78	1.627

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/16/20	**PURCHASES**								
	CP	SOC GEN NY		04/13/20	0.940	50,000			
	CP	SOC GEN NY		04/13/20	0.940	50,000			
	CP	BMW US		04/13/20	1.350	50,000			
	CP	VERSAILLES		04/13/20	1.400	50,000			
	CP	3M CO		04/13/20	1.420	50,000			
	CP	MUFG BK		05/18/20	1.250	50,000			
	CP	MUFG BK		05/18/20	1.250	50,000			
	CP	DISNEY		07/17/20	1.500	50,000			
	CP	APPLE		07/27/20	1.100	50,000			
	CP	CAFCO		09/22/20	1.500	50,000			
	CP	DISNEY		09/28/20	1.120	50,000			
	CP	TOYOTA		09/28/20	1.300	50,000			
	CP	APPLE		10/30/20	1.100	50,000			
	DN	IBRD		07/13/20	0.600	50,000			
	DN	IBRD		07/13/20	0.600	50,000			
	DN	FHLB		07/27/20	0.500	50,000			
	DN	FHLB		07/27/20	0.500	50,000			
	DN	FHLB		07/27/20	0.500	50,000			
	DN	FHLB		07/27/20	0.500	50,000			
	DN	IBRD		07/27/20	0.560	50,000			
	DN	IBRD		07/27/20	0.560	50,000			
	DN	FHLB		09/11/20	0.520	50,000			
	DN	FHLB		09/11/20	0.520	50,000			
	DN	FHLB		09/14/20	0.520	50,000			
	DN	FHLB		09/14/20	0.520	50,000			
	DN	IBRD		09/22/20	0.530	50,000			
	DN	IBRD		09/22/20	0.530	50,000			
	DN	FHLB		10/01/20	0.520	50,000			
	DN	FHLB		10/01/20	0.520	50,000			
	TR	BILL		08/27/20	0.230	50,000			
	TR	BILL		08/27/20	0.230	50,000			
	TR	BILL		08/27/20	0.230	50,000			
	YCD	SCOTIA	1.150	09/22/20	1.150	50,000			
	YCD	SCOTIA	1.150	09/22/20	1.150	50,000			
	YCD	RB CANADA	1.260	09/22/20	1.260	50,000			
	YCD	RB CANADA	1.260	09/22/20	1.260	50,000			
	YCD	MONTREAL	1.250	09/28/20	1.250	50,000			
	YCD	MONTREAL	1.250	09/28/20	1.250	50,000			
03/17/20	**NO REDEMPTIONS**								
03/17/20	**PURCHASES**								
	CP	CR AG NY		06/08/20	1.000	50,000			
	CP	CR AG NY		06/08/20	1.000	50,000			
	DN	IBRD		06/23/20	0.830	50,000			
	DN	IBRD		06/23/20	0.830	50,000			
03/18/20	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/18/20	**PURCHASES**								
	CD	US BANK	0.450	06/08/20	0.450	50,000			
	CD	US BANK	0.450	06/08/20	0.450	50,000			
	CP	BNP NY		07/10/20	0.790	50,000			
	CP	BNP NY		07/10/20	0.790	50,000			
	DN	IBRD		06/08/20	0.800	50,000			
	DN	IBRD		06/08/20	0.800	50,000			
	DN	IBRD		07/24/20	0.650	50,000			
	DN	IBRD		07/24/20	0.650	50,000			
	DN	IBRD		07/24/20	0.650	50,000			
	DN	IBRD		09/01/20	0.570	50,000			
	DN	IBRD		09/01/20	0.570	50,000			
	DN	FNMA		10/22/20	0.200	50,000			
	DN	FNMA		10/22/20	0.200	50,000			
	YCD	CR AG CIB	0.900	07/13/20	0.900	50,000			
	YCD	CR AG CIB	0.900	07/13/20	0.900	50,000			
	YCD	RB CANADA	1.350	07/27/20	1.350	50,000			
	YCD	RB CANADA	1.350	07/27/20	1.350	50,000			
	YCD	ANZ	0.900	09/28/20	0.900	50,000			
	YCD	ANZ	0.900	09/28/20	0.900	50,000			
03/19/20	**REDEMPTIONS**								
	DEB-CL	IBRD	2.080	03/19/20	2.080	50,000	182	520,000.00	2.091
03/19/20	**PURCHASES**								
	CD	US BANK	0.350	04/10/20	0.350	50,000			
	CD	US BANK	0.350	04/10/20	0.350	50,000			
	CD	US BANK	0.350	04/10/20	0.350	50,000			
	CD	US BANK	0.350	04/10/20	0.350	50,000			
	CD	MUFG UNION	0.650	09/01/20	0.650	50,000			
	CD	MUFG UNION	0.650	09/01/20	0.650	50,000			
	CP	AM HONDA		04/13/20	1.750	50,000			
	CP	AM HONDA		04/13/20	1.750	50,000			
	CP	JPM LLC		05/18/20	1.650	50,000			
	CP	JPM LLC		05/18/20	1.650	50,000			
	CP	3M CO		05/18/20	1.800	50,000			
	CP	THUNDER		05/18/20	2.000	50,000			
	CP	THUNDER		05/18/20	2.000	50,000			
	CP	PROCTER		06/08/20	1.550	50,000			
	CP	PROCTER		06/08/20	1.550	50,000			
	CP	PEPSICO		07/27/20	1.570	50,000			
	CP	PEPSICO		07/27/20	1.570	50,000			
	CP	COCA COLA		08/04/20	1.600	50,000			
	CP	CIBC HLD		09/28/20	1.510	50,000			
	CP	CIBC HLD		09/28/20	1.510	50,000			
	DN	IBRD		07/17/20	0.750	50,000			
	DN	IBRD		07/17/20	0.750	50,000			
	DN	IBRD		10/01/20	0.600	50,000			
	DN	IBRD		10/01/20	0.600	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/19/20	**PURCHASES (Continued)**								
	TR	BILL		02/25/21	0.165	50,000			
	TR	BILL		02/25/21	0.165	50,000			
	TR	BILL		02/25/21	0.165	50,000			
	TR	BILL		02/25/21	0.165	50,000			
	TR	NOTE	2.625	07/15/21	0.456	50,000			
	TR	NOTE	2.625	07/15/21	0.456	50,000			
	TR	NOTE	2.625	07/15/21	0.456	50,000			
	TR	NOTE	2.625	07/15/21	0.456	50,000			
	TR	NOTE	1.125	02/28/22	0.470	50,000			
	TR	NOTE	1.125	02/28/22	0.470	50,000			
	TR	NOTE	1.125	02/28/22	0.470	50,000			
	TR	NOTE	1.125	02/28/22	0.470	50,000			
	TR	NOTE	1.125	02/28/22	0.476	50,000			
	TR	NOTE	1.125	02/28/22	0.476	50,000			
	TR	NOTE	1.125	02/28/22	0.476	50,000			
	TR	NOTE	1.125	02/28/22	0.476	50,000			
	TR	NOTE	1.125	02/28/22	0.520	50,000			
	TR	NOTE	1.125	02/28/22	0.520	50,000			
	TR	NOTE	1.125	02/28/22	0.520	50,000			
	TR	NOTE	1.125	02/28/22	0.520	50,000			
	TR	NOTE	0.500	03/15/23	0.577	50,000			
	TR	NOTE	0.500	03/15/23	0.577	50,000			
	TR	NOTE	0.500	03/15/23	0.577	50,000			
	TR	NOTE	0.500	03/15/23	0.577	50,000			
	YCD	FORTIS	0.850	07/17/20	0.850	50,000			
	YCD	FORTIS	0.850	07/17/20	0.850	50,000			
	YCD	NATIXIS	1.000	07/27/20	1.000	50,000			
	YCD	NATIXIS	1.000	07/27/20	1.000	50,000			
	YCD	BARCLAYS	1.000	09/01/20	1.000	50,000			
	YCD	BARCLAYS	1.000	09/01/20	1.000	50,000			
	YCD	TORONTO	2.500	10/01/20	2.500	50,000			
	YCD	TORONTO	2.500	10/01/20	2.500	50,000			
03/20/20	**NO REDEMPTIONS**								
03/20/20	**PURCHASES**								
	CP	JPM LLC		04/03/20	1.750	50,000			
	CP	JPM LLC		04/03/20	1.750	50,000			
	CP	CR AG NY		04/16/20	0.850	50,000			
	CP	CR AG NY		04/16/20	0.850	50,000			
03/23/20	**REDEMPTIONS**								
	CP	NATIXIS NY		03/23/20	1.590	50,000	32	70,666.67	1.619
	CP	NATIXIS NY		03/23/20	1.590	50,000	32	70,666.67	1.619
	CP	CHARIOT		03/23/20	1.690	50,000	60	140,833.33	1.723
	YCD	SUMI TRUST	1.590	03/23/20	1.590	50,000	32	70,666.67	1.617
	YCD	SUMI TRUST	1.590	03/23/20	1.590	50,000	32	70,666.67	1.617
	YCD	KBC	1.600	03/23/20	1.600	50,000	33	73,333.33	1.627
	YCD	KBC	1.600	03/23/20	1.600	50,000	33	73,333.33	1.627

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/23/20	**PURCHASES**								
	CP	GOTHAM		04/01/20	2.150	50,000			
	CP	GOTHAM		04/01/20	2.150	50,000			
	CP	BMW US		04/28/20	1.650	50,000			
	CP	APPLE		07/27/20	1.070	50,000			
	CP	APPLE		07/27/20	1.070	50,000			
	DN	FNMA		03/01/21	0.280	50,000			
	DN	FNMA		03/01/21	0.280	50,000			
	YCD	NORDEA ABP	0.900	04/16/20	0.900	50,000			
	YCD	NORDEA ABP	0.900	04/16/20	0.900	50,000			
	YCD	SE BANKEN	1.100	09/28/20	1.100	50,000			
	YCD	SE BANKEN	1.100	09/28/20	1.100	50,000			
03/24/20	**REDEMPTIONS**								
	CP	NATIXIS NY		03/24/20	1.730	50,000	68	163,388.89	1.765
	CP	NATIXIS NY		03/24/20	1.730	50,000	68	163,388.89	1.765
	CP	LIBERTY		03/24/20	1.900	50,000	92	242,777.78	1.941
	CP	DISNEY		03/24/20	1.930	50,000	190	509,305.56	1.982
	CP	DISNEY		03/24/20	1.930	50,000	190	509,305.56	1.982
	TR	BILL		03/24/20	1.515	50,000	54	113,625.00	1.544
	TR	BILL		03/24/20	1.515	50,000	54	113,625.00	1.544
	TR	BILL		03/24/20	1.515	50,000	54	113,625.00	1.544
	TR	BILL		03/24/20	1.515	50,000	54	113,625.00	1.544
	TR	BILL		03/24/20	1.515	50,000	54	113,625.00	1.544
	TR	BILL		03/24/20	1.515	50,000	54	113,625.00	1.544
	TR	BILL		03/24/20	1.515	50,000	54	113,625.00	1.544
	TR	BILL		03/24/20	1.515	50,000	54	113,625.00	1.544
	YCD	MIZUHO	1.870	03/24/20	1.870	50,000	96	249,333.33	1.901
	YCD	MIZUHO	1.870	03/24/20	1.870	50,000	96	249,333.33	1.901
	YCD	FORTIS	1.820	03/24/20	1.820	50,000	124	313,444.44	1.850
	YCD	FORTIS	1.820	03/24/20	1.820	50,000	124	313,444.44	1.850
	YCD	LLOYDS	2.020	03/24/20	2.020	50,000	159	446,083.33	2.054
	YCD	LLOYDS	2.020	03/24/20	2.020	50,000	159	446,083.33	2.054
03/24/20	**PURCHASES**								
	CP	NATIXIS NY		08/04/20	1.050	50,000			
	CP	NATIXIS NY		08/04/20	1.050	50,000			
	DN	IBRD		08/03/20	0.250	50,000			
	DN	IBRD		08/03/20	0.250	50,000			
	DN	FHLB		01/04/21	0.300	50,000			
	DN	FHLB		01/04/21	0.300	50,000			
	DN	FHLB		02/26/21	0.390	50,000			
	DN	FHLB		02/26/21	0.390	50,000			
	YCD	MONTREAL	1.000	04/16/20	1.000	50,000			
	YCD	MONTREAL	1.000	04/16/20	1.000	50,000			
	YCD	BNP	1.000	07/06/20	1.000	50,000			
	YCD	BNP	1.000	07/06/20	1.000	50,000			
	YCD	CB AUS	1.150	09/22/20	1.150	50,000			
	YCD	CB AUS	1.150	09/22/20	1.150	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/25/20	**REDEMPTIONS**								
	CD	US BANK	1.830	03/25/20	1.830	50,000	93	236,375.00	1.861
	CD	US BANK	1.830	03/25/20	1.830	50,000	93	236,375.00	1.861
	CP	CR AG NY		03/25/20	1.580	50,000	63	138,250.00	1.611
	CP	CR AG NY		03/25/20	1.580	50,000	63	138,250.00	1.611
	CP	MUFG BK		03/25/20	1.740	50,000	68	164,333.33	1.775
	CP	MUFG BK		03/25/20	1.740	50,000	68	164,333.33	1.775
	DN	FHLB		03/25/20	1.400	50,000	23	44,722.22	1.421
	DN	FHLB		03/25/20	1.400	50,000	23	44,722.22	1.421
	DN	FHLB		03/25/20	1.560	50,000	103	223,166.67	1.593
	DN	FHLB		03/25/20	1.560	50,000	103	223,166.67	1.593
	YCD	SUMITOMO	0.920	03/25/20	0.920	50,000	19	24,277.78	0.933
	YCD	SUMITOMO	0.920	03/25/20	0.920	50,000	19	24,277.78	0.933
	YCD	SUMI TRUST	1.600	03/25/20	1.600	50,000	35	77,777.78	1.627
	YCD	SUMI TRUST	1.600	03/25/20	1.600	50,000	35	77,777.78	1.627
	YCD	BNP	1.890	03/25/20	1.890	50,000	147	385,875.00	1.922
	YCD	BNP	1.890	03/25/20	1.890	50,000	147	385,875.00	1.922
	YCD	FORTIS	1.900	03/25/20	1.900	50,000	148	390,555.56	1.932
	YCD	FORTIS	1.900	03/25/20	1.900	50,000	148	390,555.56	1.932
03/25/20	**PURCHASES**								
	CP	PROCTER		07/10/20	2.050	50,000			
	CP	PROCTER		07/10/20	2.050	50,000			
	DN	FHLB		02/26/21	0.390	50,000			
	YCD	NORINCHUK	0.500	04/01/20	0.500	50,000			
	YCD	NORINCHUK	0.500	04/01/20	0.500	50,000			
03/26/20	**REDEMPTIONS**								
	TR	BILL		03/26/20	1.785	50,000	178	441,291.67	1.831
	TR	BILL		03/26/20	1.785	50,000	178	441,291.67	1.831
	TR	BILL		03/26/20	1.815	50,000	182	458,791.67	1.862
	TR	BILL		03/26/20	1.815	50,000	182	458,791.67	1.862
	TR	BILL		03/26/20	1.826	50,000	182	461,572.22	1.874
	TR	BILL		03/26/20	1.826	50,000	182	461,572.22	1.874
	TR	BILL		03/26/20	1.826	50,000	182	461,572.22	1.874
	TR	BILL		03/26/20	1.826	50,000	182	461,572.22	1.874
	TR	BILL		03/26/20	1.826	50,000	182	461,572.22	1.874
	TR	BILL		03/26/20	2.360	50,000	344	1,127,555.56	2.455
	TR	BILL		03/26/20	2.360	50,000	344	1,127,555.56	2.455
	TR	BILL		03/26/20	2.360	50,000	344	1,127,555.56	2.455
	TR	BILL		03/26/20	2.360	50,000	344	1,127,555.56	2.455
	TR	BILL		03/26/20	2.360	50,000	344	1,127,555.56	2.455
	TR	BILL		03/26/20	2.360	50,000	344	1,127,555.56	2.455
	TR	BILL		03/26/20	2.350	50,000	345	1,126,041.67	2.444
	TR	BILL		03/26/20	2.350	50,000	345	1,126,041.67	2.444
	TR	BILL		03/26/20	2.350	50,000	345	1,126,041.67	2.444
	TR	BILL		03/26/20	2.353	50,000	346	1,130,506.94	2.447
	TR	BILL		03/26/20	2.353	50,000	346	1,130,506.94	2.447
	TR	BILL		03/26/20	2.353	50,000	346	1,130,506.94	2.447
	TR	BILL		03/26/20	2.353	50,000	346	1,130,506.94	2.447

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/26/20	**REDEMPTIONS (Continued)**								
	TR	BILL		03/26/20	2.350	50,000	349	1,139,097.22	2.445
	TR	BILL		03/26/20	2.350	50,000	349	1,139,097.22	2.445
	TR	BILL		03/26/20	2.350	50,000	349	1,139,097.22	2.445
	TR	BILL		03/26/20	2.350	50,000	349	1,139,097.22	2.445
03/26/20	**PURCHASES**								
	TR	BILL		03/25/21	0.196	50,000			
	TR	BILL		03/25/21	0.196	50,000			
03/27/20	**REDEMPTIONS**								
	CP	RABO NY		03/27/20	0.890	50,000	21	25,958.33	0.903
	CP	RABO NY		03/27/20	0.890	50,000	21	25,958.33	0.903
	CP	MUFG BK		03/27/20	1.060	50,000	22	32,388.89	1.075
	CP	MUFG BK		03/27/20	1.060	50,000	22	32,388.89	1.075
	CP	SOC GEN NY		03/27/20	1.530	50,000	29	61,625.00	1.557
	CP	SOC GEN NY		03/27/20	1.530	50,000	29	61,625.00	1.557
	CP	DISNEY		03/27/20	1.560	50,000	37	80,166.67	1.589
	CP	CR AG NY		03/27/20	1.580	50,000	60	131,666.67	1.611
	CP	BNP NY		03/27/20	1.840	50,000	99	253,000.00	1.880
	CP	BNP NY		03/27/20	1.840	50,000	99	253,000.00	1.880
	CP	SCOTIA NY		03/27/20	1.870	50,000	102	264,916.67	1.911
	CP	SCOTIA NY		03/27/20	1.870	50,000	102	264,916.67	1.911
	YCD	DNB	0.950	03/27/20	0.950	50,000	22	29,027.78	0.963
	YCD	DNB	0.950	03/27/20	0.950	50,000	22	29,027.78	0.963
	YCD	KBC	1.600	03/27/20	1.600	50,000	36	80,000.00	1.627
	YCD	KBC	1.600	03/27/20	1.600	50,000	36	80,000.00	1.627
	YCD	NORINCHUK	1.800	03/27/20	1.800	50,000	81	202,500.00	1.830
	YCD	NORINCHUK	1.800	03/27/20	1.800	50,000	81	202,500.00	1.830
	YCD	CR AG CIB	1.860	03/27/20	1.860	50,000	92	237,666.67	1.891
	YCD	CR AG CIB	1.860	03/27/20	1.860	50,000	92	237,666.67	1.891
	YCD	NAT AUB	1.750	03/27/20	1.750	50,000	95	230,902.78	1.779
	YCD	NAT AUB	1.750	03/27/20	1.750	50,000	95	230,902.78	1.779
	YCD	NORDEA ABP	1.750	03/27/20	1.750	50,000	98	238,194.44	1.779
	YCD	NORDEA ABP	1.750	03/27/20	1.750	50,000	98	238,194.44	1.779
	YCD	NORINCHUK	1.950	03/27/20	1.950	50,000	99	268,125.00	1.983
	YCD	NORINCHUK	1.950	03/27/20	1.950	50,000	99	268,125.00	1.983
	YCD	MIZUHO	1.850	03/27/20	1.850	50,000	102	262,083.33	1.881
	YCD	MIZUHO	1.850	03/27/20	1.850	50,000	102	262,083.33	1.881
03/27/20	**PURCHASES**								
	CP	MUFG BK		04/16/20	0.870	50,000			
	CP	MUFG BK		04/16/20	0.870	50,000			
	CP	JPM LLC		04/27/20	1.500	50,000			
	CP	JPM LLC		04/27/20	1.500	50,000			
	YCD	LLOYDS	1.700	09/22/20	1.700	50,000			
	YCD	LLOYDS	1.700	09/22/20	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 (%)
03/30/20	**REDEMPTIONS**								
	CP	MUFG BK		03/30/20	1.430	50,000	28	55,611.11	1.451
	CP	MUFG BK		03/30/20	1.430	50,000	28	55,611.11	1.451
	CP	UPS		03/30/20	1.540	50,000	35	74,861.11	1.568
	DEB	FHLB	2.375	03/30/20	2.434	50,000	335	1,115,741.67	2.439
	DEB	FHLB	2.375	03/30/20	2.434	50,000	335	1,115,741.67	2.439
	DEB	IBRD	1.375	03/30/20	2.230	50,000	791	2,391,493.06	2.254
	DN	IBRD		03/30/20	1.530	50,000	76	161,500.00	1.561
	DN	IBRD		03/30/20	1.530	50,000	76	161,500.00	1.561
	YCD	MONTREAL	0.950	03/30/20	0.950	50,000	25	32,986.11	0.963
	YCD	MONTREAL	0.950	03/30/20	0.950	50,000	25	32,986.11	0.963
	YCD	SUMITOMO	0.990	03/30/20	0.990	50,000	25	34,375.00	1.004
	YCD	SUMITOMO	0.990	03/30/20	0.990	50,000	25	34,375.00	1.004
03/30/20	**NO PURCHASES**								

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	03/18/20	0.220	15,000,000.00	06/17/20
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	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
Pacific Western Bank	02/19/20	1.540	50,000,000.00	08/19/20
CERRITOS				
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	06/17/20
Northern California National Bank	03/18/20	0.240	5,000,000.00	06/17/20
Tri Counties Bank	12/04/19	1.590	15,000,000.00	06/03/20
Tri Counties Bank	03/04/20	1.180	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	11/13/19	1.570	125,000,000.00	05/13/20
Cathay Bank	02/26/20	1.470	50,000,000.00	08/26/20
Cathay Bank	02/28/20	1.440	50,000,000.00	08/26/20
FOLSOM				
SAFE Credit Union	01/08/20	1.520	20,000,000.00	04/08/20
SAFE Credit Union	02/21/20	1.540	5,000,000.00	08/21/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
GARDEN GROVE				
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
US Metro Bank	02/13/20	1.520	5,000,000.00	08/13/20
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	02/06/20	1.620	25,000,000.00	05/07/20
IRVINE				
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
Banc of California, NA	03/05/20	0.920	50,000,000.00	09/03/20
Banc of California, NA	03/12/20	0.450	100,000,000.00	09/10/20
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
CommerceWest Bank	03/06/20	0.780	5,000,000.00	06/05/20
Commercial Bank of California	01/23/20	1.580	1,000,000.00	04/23/20
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
First Foundation Bank	02/27/20	1.470	47,000,000.00	08/27/20
First Foundation Bank	03/12/20	0.440	50,000,000.00	09/10/20
Opus Bank	10/25/19	1.640	10,000,000.00	04/24/20
Pacific Enterprise Bank	11/21/19	1.580	25,000,000.00	05/21/20
Pacific Premier Bank	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
Pacific Premier Bank	02/13/20	1.570	10,000,000.00	05/14/20
Pacific Premier Bank	03/05/20	0.970	25,000,000.00	06/04/20
Pacific Premier Bank	03/12/20	0.420	100,000,000.00	06/11/20
LIVERMORE				
UNCLE Credit Union	02/07/20	1.570	1,000,000.00	08/07/20
UNCLE Credit Union	02/13/20	1.540	3,750,000.00	08/07/20

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	01/09/20	1.550	135,000,000.00	04/09/20
Bank of Hope	03/06/20	0.800	75,000,000.00	06/05/20
Bank of Hope	02/19/20	1.560	90,000,000.00	08/19/20
Commonwealth Business Bank	11/07/19	1.590	5,000,000.00	05/07/20
Commonwealth Business Bank	03/12/20	0.440	12,000,000.00	06/11/20
Commonwealth Business Bank	06/23/20	0.050	8,000,000.00	06/24/20
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	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
Manufacturers Bank	02/06/20	1.570	35,000,000.00	08/06/20
Manufacturers Bank	03/05/20	0.900	50,000,000.00	09/03/20
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	01/09/20	1.530	30,000,000.00	04/09/20
Pacific City Bank	02/05/20	1.550	40,000,000.00	05/06/20
Pacific City Bank	03/18/20	0.220	20,000,000.00	06/17/20
Preferred Bank	03/16/20	0.270	50,000,000.00	06/17/20
Preferred Bank	03/16/20	0.270	50,000,000.00	09/16/20
State Bank of India (California)	02/05/20	1.550	20,000,000.00	05/06/20
State Bank of India (California)	03/25/20	0.040	30,000,000.00	09/23/20
MONTEREY				
1st Capital Bank	03/05/20	0.900	1,000,000.00	09/03/20
OAKLAND				
Beneficial State Bank	01/10/20	1.570	5,000,000.00	07/10/20
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
California Bank of Commerce	03/19/20	0.310	5,000,000.00	09/17/20
Community Bank of the Bay	11/22/19	1.580	5,000,000.00	05/22/20
Metropolitan Bank	02/20/20	1.530	1,000,000.00	08/20/20
Metropolitan Bank	03/05/20	0.880	2,000,000.00	09/03/20
PALOS VERDES ESTATES				
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
Malaga Bank	03/11/20	0.400	20,000,000.00	09/09/20
Malaga Bank	03/20/20	0.170	28,000,000.00	09/18/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA				
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
American Plus Bank, NA	02/14/20	1.540	8,740,000.00	08/14/20
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	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
Wescom Central Credit Union	02/13/20	1.600	50,000,000.00	05/14/20
Wescom Central Credit Union	03/12/20	0.450	50,000,000.00	06/11/20
Wescom Central Credit Union	03/20/20	0.070	25,000,000.00	06/19/20
PORTERVILLE				
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
Bank of the Sierra	02/14/20	1.560	20,000,000.00	08/14/20
RANCHO CORDOVA				
American River Bank	02/13/20	1.560	6,500,000.00	05/28/20
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
American River Bank	02/12/20	1.560	3,000,000.00	08/12/20
American River Bank	03/05/20	0.910	7,500,000.00	09/03/20
REDDING				
Cornerstone Community Bank	10/23/19	1.620	9,000,000.00	04/22/20
Cornerstone Community Bank	02/14/20	1.540	8,500,000.00	08/14/20
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	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
Provident Credit Union	03/06/20	0.720	20,000,000.00	09/04/20
Provident Credit Union	03/11/20	0.420	20,000,000.00	09/09/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
RICHMOND				
Mechanics Bank	03/05/20	1.010	1,000,000.00	06/04/20
RIVERSIDE				
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
Provident Savings Bank	03/11/20	0.430	5,000,000.00	09/09/20
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
Five Star Bank	02/12/20	1.530	15,000,000.00	08/12/20
ROSEMEAD				
Pacific Alliance Bank	10/09/19	1.690	4,000,000.00	04/08/20
SACRAMENTO				
Golden 1 Credit Union	03/11/20	0.410	75,000,000.00	06/10/20
Golden 1 Credit Union	03/19/20	0.300	75,000,000.00	09/17/20
SAN DIEGO				
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
Axos Bank	02/06/20	1.570	50,000,000.00	05/07/20
Axos Bank	03/04/20	1.180	25,000,000.00	06/03/20
Axos Bank	03/11/20	0.390	75,000,000.00	06/10/20
Bank of Southern California	10/23/19	1.640	14,500,000.00	04/22/20
California Coast Credit Union	01/16/20	1.560	25,000,000.00	04/16/20
California Coast Credit Union	03/04/20	1.180	25,000,000.00	06/03/20
California Coast Credit Union	02/13/20	1.520	25,000,000.00	08/13/20
California Coast Credit Union	02/19/20	1.540	50,000,000.00	08/19/20
California Coast Credit Union	03/20/20	0.170	25,000,000.00	09/18/20
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 Diego County Credit Union	02/12/20	1.510	75,000,000.00	08/12/20
SAN FRANCISCO				
Bank of the Orient	01/15/20	1.580	35,000,000.00	04/15/20
Bank of San Francisco	12/13/19	1.550	10,000,000.00	06/12/20
Bank of San Francisco	03/27/20	0.070	10,000,000.00	09/25/20
Beacon Business Bank	01/17/20	1.580	2,000,000.00	04/17/20
Beacon Business Bank	03/13/20	0.410	3,000,000.00	06/12/20
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN JOSE				
Meriwest Credit Union	10/17/19	1.660	55,000,000.00	04/16/20
Meriwest Credit Union	10/25/19	1.620	5,000,000.00	04/24/20
Technology Credit Union	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
Technology Credit Union	02/20/20	1.530	50,000,000.00	08/20/20
Technology Credit Union	03/05/20	0.880	50,000,000.00	09/03/20
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				
Luther Burbank Savings	03/23/20	0.060	125,000,000.00	06/24/20
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
Poppy Bank	03/13/20	0.420	23,000,000.00	09/11/20
VACAVILLE				
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
Travis Credit Union	02/14/20	1.560	50,000,000.00	08/14/20
VISALIA				
Suncrest Bank	02/20/20	1.550	1,000,000.00	08/20/20
WATSONVILLE				
Santa Cruz County Bank	01/10/20	1.520	10,000,000.00	04/10/20
Santa Cruz County Bank	02/13/20	1.570	10,000,000.00	05/14/20
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 MARCH 2020			**5,331,990,000.00**	

BANK DEMAND DEPOSITS
MARCH 2020
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 424,670	$ 895,000	$ 3,400,508
2	447,613	870,000	2,688,935
3	464,372	920,000	2,520,377
4	410,995	960,000	3,507,402
5	443,057	670,000	3,307,956
6	552,854	805,000	4,390,059
7	552,854	805,000	4,390,059
8	552,854	805,000	4,390,059
9	438,324	781,000	4,740,125
10	512,988	760,000	2,590,752
11	400,832	840,000	3,312,362
12	404,968	860,000	2,720,774
13	421,050	885,000	4,491,702
14	421,050	885,000	4,491,702
15	421,050	885,000	4,491,702
16	423,946	915,000	2,902,688
17	393,584	875,000	2,569,059
18	459,351	745,000	2,909,957
19	509,578	775,000	3,148,933
20	412,634	710,000	3,424,181
21	412,634	710,000	3,424,181
22	412,634	710,000	3,424,181
23	457,489	820,000	2,738,381
24	418,274	805,000	2,593,698
25	454,160	935,000	3,270,504
26	524,619	1,235,000	4,000,052
27	415,234	1,035,000	3,601,819
28	415,234	1,035,000	3,601,819
29	415,234	1,035,000	3,601,819
30	425,740	615,000	3,009,980
31	570,830	1,110,000	3,010,629
AVERAGE DOLLAR DAYS	$451,313 a/	$861,000 b/	

a/ The prescribed bank balance for March was $465,433. This consisted of $327,102 in compensating balances for services, balances for uncollected funds of $139,462 and a deduction of $1,131 for March delayed deposit credit.

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

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on March 18, 2020, has determined and designated the amount of money available for deposit and investment as of March 6, 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 $ 327,100,000

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)	3/16/2020	3/20/2020	$ (796,200,000)	$ (8,486,400,000)	$ 4,899,000,000	$ (3,587,400,000)
(2)	3/23/2020	3/27/2020	$ (3,373,300,000)	$ (11,859,700,000)	$ 4,899,000,000	$ (6,960,700,000)
(3)	3/30/2020	4/3/2020	$ (5,174,100,000)	$ (17,033,800,000)	$ 4,899,000,000	$ (12,134,800,000)
(4)	4/6/2020	4/10/2020	$ (1,211,800,000)	$ (18,245,600,000)	$ 4,899,000,000	$ (13,346,600,000)
(5)	4/13/2020	4/17/2020	$ 11,113,700,000	$ (7,131,900,000)	$ 4,899,000,000	$ (2,232,900,000)

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 $ 327,100,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

Dated: March 18, 2020
* Government Code

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 04/30/20
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	$39,645,184.52
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,396,348.04
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	41,029.48
	LAIF TOTAL	$43,082,562.04

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 04/30/20
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
05/06/20	FEDERAL FARM CREDIT BK	113656	FFCB 0.68 (CALLABLE	0.680	05/06/24	100.00	$50,000,000.00	$50,000,000.00	$0.00
05/01/20	FEDERAL FARM CREDIT BK	113687	FFCB 1.02	1.020	04/27/27	100.34	$20,925,000.00	$20,995,517.25	$2,371.50
05/05/20	FEDERAL FARM CREDIT BK	113691	FFCB 1.00 (CALLABLE	1.000	05/05/26	100.00	$45,725,000.00	$45,725,000.00	$0.00
05/04/20	FEDERAL HOME LOAN BK	113600	FHLB 1.20 (CALLABLE	1.200	05/04/27	100.00	$50,000,000.00	$50,000,000.00	$0.00
05/04/20	FEDERAL HOME LOAN MTG	113668	FHLMC 1.05 (CALLABL	1.050	05/04/27	100.00	$50,000,000.00	$50,000,000.00	$0.00
05/01/20	CANCARA ASSET SEC LLC	113688	CANCARA ASSET SEC L	0.280	06/30/20	99.95	$50,000,000.00	$49,976,666.67	$0.00
05/01/20	BARCLAYS BK PLC	113689	BARCLAYS BANK PLC N	0.500	08/05/20	100.00	$50,000,000.00	$50,000,000.00	$0.00
05/01/20	BARCLAYS BK PLC	113690	BARCLAYS BANK PLC N	0.500	08/05/20	100.00	$50,000,000.00	$50,000,000.00	$0.00
					PSI Non-Trading Total		**$366,650,000.00**	**$366,697,183.92**	**$2,371.50**
						Totals	**$366,650,000.00**	**$366,697,183.92**	**$2,371.50**