

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF DECEMBER 31, 2018

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 12/31/18		
At Cost	\$ 33,314,369,869	\$ 138,110,554
At Market	\$ 33,047,508,675	\$ 133,443,056
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	6.00%	18.10%
United States Government and Agency Obligations	64.83%	49.00%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	28.84%	0.00%
Municipal Obligations	0.08%	2.74%
Corporate and Deposit Notes	0.25%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	30.16%
1-60 days	42.25%	0.00%
61 days-1 year	9.29%	48.26%
Over 1 year	48.46%	51.74%
Weighted Average Days to Maturity	529	

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SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at December 31, 2018:

<u>PSI</u>	<u>S&amp;P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	F1	28.84%
Corporate and Deposit Notes	A-1+	P-1	F1	0.12%
	AA-	A1	AA-	0.13%
Los Angeles County Securities	AA+	Aa1	AA	0.08%
Negotiable Certificates of Deposit	A-1	P-1	F1	5.70%
	AA-	Aa3	AA-	0.30%
U.S. Agency Securities	AA+	Aaa	AAA	60.06%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.45%
U.S. Treasury Bills	AA+	Aaa	AAA	4.32%
				100.00%

<u>SPI</u>				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	30.16%
Commercial Paper	-	-	-	0.00%
Corporate and Deposit Notes	-	-	-	0.00%
Mortgage Trust Deeds	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	2.74%
Negotiable Certificates of Deposit	A-1	P-1	F1+	18.10%
U.S. Agency Securities	AA+	Aaa	AAA	49.00%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bonds	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT  
DECEMBER 31, 2018

SCHEDULE B

TREASURER POOLED SURPLUS  
INVESTMENT PORTFOLIO

Investment Balance 12/31/18	\$ 33,314,369,869
Market Value at 12/31/18	\$ 33,047,508,675
Average Daily Balance	\$ 32,424,105,058
Gains and Losses:	
For the Month	\$ -
For the Past 12 Months	\$ -
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 58,919,906
Earnings for the Past 12 Months	\$ 568,085,213
Earnings Rate for the Month	2.13%