COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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KEITH KNOX
TREASURER AND TAX COLLECTOR

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

April 30, 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 MARCH 2020**

The Report of Investments for the month of March 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 March 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 MARCH 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 MARCH 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 MARCH 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 MARCH 31, 2020

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 3/31/20		
At Cost	$ 32,673,781,121	$ 117,986,464
At Market	$ 32,789,510,837	$ 121,975,565
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	9.49%	16.95%
United States Government and Agency Obligations	58.91%	43.74%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	31.05%	0.00%
Municipal Obligations	0.24%	2.98%
Corporate and Deposit Notes	0.31%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	36.33%
1-60 days	37.45%	0.00%
61 days-1 year	17.76%	52.80%
Over 1 year	44.79%	47.20%
Weighted Average Days to Maturity	713	

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

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at March 31, 2020:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1+	P-1	F1+	31.05%
Corporate and Deposit Notes	AA-	Aa3	A+	0.31%
Municipals:				
Los Angeles County Securities	AA+	Aa1	AA+	0.17%
State of California Municipal Bond	AA-	Aa2	AA	0.07%
Negotiable Certificates of Deposit	A-1	P-1	F1	9.49%
U.S. Agency Securities	AA+	Aaa	AAA	56.16%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.31%
U.S. Treasury Bills	AA+	Aaa	AAA	2.44%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	36.33%
Corporate and Deposit Notes	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	2.98%
Negotiable Certificates of Deposit	A-1+	P-1	F1+	16.95%
U.S. Agency Securities	AA+	Aaa	AAA	43.74%
				100.00%

POOLED SURPLUS EARNINGS REPORT
MARCH 31, 2020

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 3/31/20	$ 32,673,781,121
Market Value at 3/31/20	$ 32,789,510,837
Average Daily Balance	$ 31,597,035,872
Gains and Losses:	
For the Month	$ 308,971
For the Past 12 Months	$ 2,721,315
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 46,035,252
Earnings for the Past 12 Months	$ 624,619,662
Earnings Rate for the Month	1.71%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF MARCH 31, 2020

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	152,949,270.20	
Bank of the West - Concentration	$	76,671,105.37	(A)
Citibank - Concentration	$	(400.87)	
JP Morgan Chase - Concentration	$	138,607,889.35	(B)
Union Bank- Concentration	$	3,613,921.29	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	371,841,785.34	

(A) $75.00 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) $100.00 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR MARCH 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 March 2020

Total Deposits	$ 5,963,603,878.78
Total Disbursements	$ 5,611,497,019.71
Discretionary Funds Liquidity Withdrawal Ratio:	
As of March 31, 2020	1.43

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
April	$ 6,445,494,000.00	$ 9,409,400,000.00	$ 6,331,400,000.00	$ 9,523,494,000.00
May	$ 5,801,534,000.00	$ 3,677,200,000.00	$ 6,073,300,000.00	$ 12,928,928,000.00
June	$ 1,803,385,000.00	$ 4,422,200,000.00	$ 6,614,000,000.00	$ 12,540,513,000.00
July	$ 177,800,000.00	$ 3,596,600,000.00	$ 7,337,300,000.00	$ 8,977,613,000.00
August	$ 160,000,000.00	$ 3,118,700,000.00	$ 4,917,600,000.00	$ 7,338,713,000.00
September	$ 55,245,000.00	$ 4,170,400,000.00	$ 5,380,200,000.00	$ 6,184,158,000.00

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 March 2020, the Treasurer placed $241.23 million in the Bank of the West Money Market Plus Account and $159.91 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $75 million remained in the Bank of the West Money Market Plus Account and $100 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 MARCH 2020
COMPLIANCE REPORT

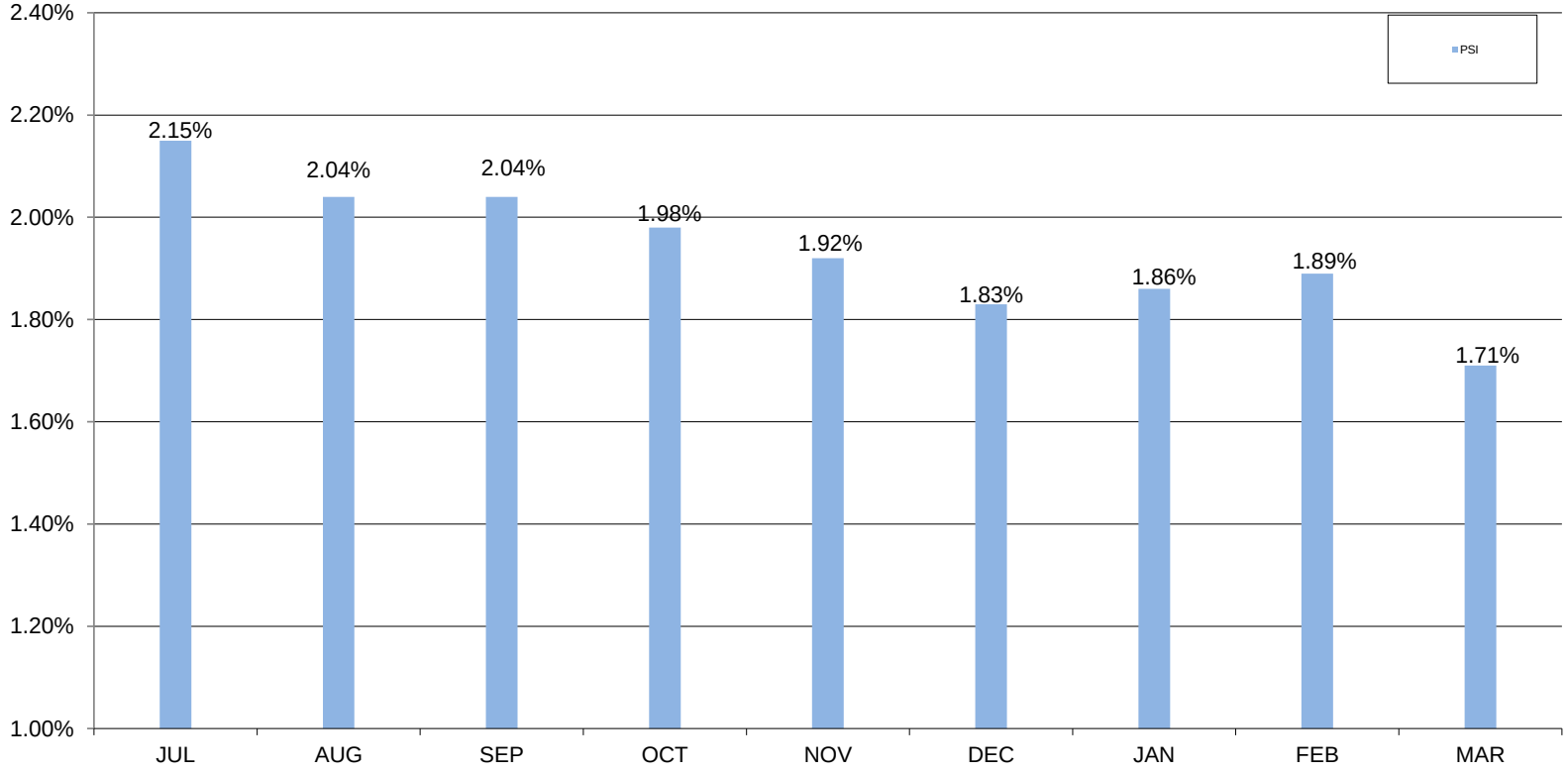
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of March 2020

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 3/31/2020
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
3/1/2020	$ 32,429,005,300.10	$ 119,062,417.31
3/2/2020	32,039,349,152.52	119,062,417.31
3/3/2020	32,001,927,271.88	119,062,417.31
3/4/2020	31,914,607,472.73	118,062,417.31
3/5/2020	31,383,283,002.90	118,062,417.31
3/6/2020	31,112,286,378.20	115,062,417.31
3/7/2020	31,087,286,378.20	115,062,417.31
3/8/2020	31,087,286,378.20	111,086,417.31
3/9/2020	31,070,742,616.90	111,086,417.31
3/10/2020	31,120,762,984.45	111,086,417.31
3/11/2020	31,419,833,360.06	101,086,417.31
3/12/2020	31,506,905,182.22	97,086,417.31
3/13/2020	31,267,377,017.19	97,086,417.31
3/14/2020	31,217,377,017.19	97,086,417.31
3/15/2020	31,167,378,041.58	97,086,417.31
3/16/2020	31,215,004,444.78	96,308,639.53
3/17/2020	31,325,263,247.12	96,308,639.53
3/18/2020	31,377,566,572.16	96,308,639.53
3/19/2020	31,342,617,029.24	96,308,639.53
3/20/2020	31,028,884,108.89	96,308,639.53
3/21/2020	30,978,884,108.89	96,308,639.53
3/22/2020	30,978,884,108.89	96,308,639.53
3/23/2020	31,003,341,556.81	118,586,417.31
3/24/2020	31,630,479,766.82	118,586,417.31
3/25/2020	31,668,324,676.80	118,586,417.31
3/26/2020	32,678,062,268.61	118,586,417.31
3/27/2020	32,750,757,781.06	118,586,417.31
3/28/2020	32,275,757,781.06	118,586,417.31
3/29/2020	31,965,757,781.06	118,586,417.31
3/30/2020	32,789,338,121.53	117,986,501.62
3/31/2020	32,673,781,121.41	117,986,463.93
	$ 31,597,035,871.92	**$ 109,237,633.00**

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



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 3/31/2020 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$32,022,151	$151,399
Gains (Losses) on Sales/Calls of Non-Trading Securities.	308,971	80
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	13,704,130	(33)
Total Revenues	$46,035,252	$151,446
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	2,735
	-	$2,735
NET INCOME	$46,035,252	$148,711

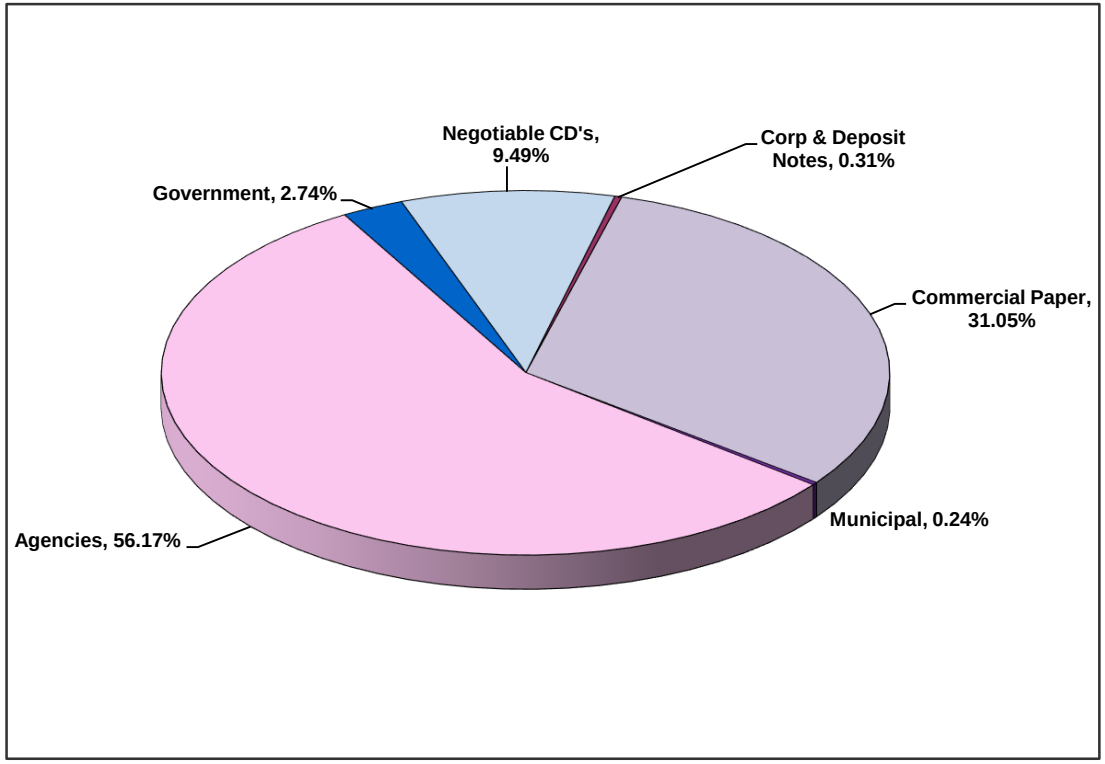
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	50.02%	
Los Angeles County and Related Entities	40.47%	
Consolidated Sanitation Districts		3.47%
Metropolitan Transportation Authority		0.89%
Miscellaneous Agencies Pooled Investments		2.05%
South Coast Air Quality Management District		2.68%
Miscellaneous		0.01%
Subtotal	90.49%	9.10%
County Bond Proceeds and Repayment Funds		0.41%
Grand Total	90.49%	9.51%

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



	In Thousands
Negotiable CD's	3,100,008
Corp & Deposit Notes	101,881
Bankers Acceptance	-
Commercial Paper	10,144,855
Municipal	79,842
Agencies	18,350,696
Other	-
Government	896,499
Total	$ 32,673,781

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	113251	FFCB D-N	03/26/20	01/15/21	0.34	50,000,000.00	49,860,694.44	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	113252	FFCB D-N	03/26/20	01/15/21	0.34	50,000,000.00	49,860,694.44	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	113253	FFCB D-N	03/26/20	01/15/21	0.34	16,000,000.00	15,955,422.22	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	113268	FFCB D-N	03/30/20	03/19/21	0.44	50,000,000.00	49,783,666.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113269	FFCB D-N	03/30/20	03/19/21	0.44	50,000,000.00	49,783,666.67	0.00	CITIBANK	LOOP CAP MKTS LLC
	FCDN TOTAL					**216,000,000.00**	**215,244,144.44**	**0.00**		
NTRD	112964	FFCB 2.07 (CALLABLE	03/02/20	03/02/27	2.07	25,000,000.00	25,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	112965	FFCB 2.07 (CALLABLE	03/02/20	03/02/27	2.07	25,000,000.00	25,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	113010	FFCB 1.82 (CALLABLE	03/04/20	09/04/26	1.82	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	113023	FFCB 1.67 (CALLABLE	03/03/20	06/03/24	1.67	31,000,000.00	31,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	113024	FFCB 1.50 (CALLABLE	03/09/20	09/09/22	1.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113032	FFCB 1.50 (CALLABLE	03/05/20	03/05/25	1.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113033	FFCB 1.50 (CALLABLE	03/05/20	03/05/25	1.50	28,900,000.00	28,900,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	113034	FFCB 1.50 (CALLABLE	03/05/20	03/05/25	1.50	25,000,000.00	25,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	113042	FFCB 1.24 (CALLABLE	03/10/20	03/10/23	1.24	50,000,000.00	50,000,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113056	FFCB 1.48 (CALLABLE	03/10/20	03/10/26	1.48	25,000,000.00	25,000,000.00	0.00	CITIBANK	STIFEL- NICOLAUS & CO INC
NTRD	113057	FFCB 1.48 (CALLABLE	03/10/20	03/10/26	1.48	25,000,000.00	25,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113058	FFCB 1.48 (CALLABLE	03/10/20	03/10/26	1.48	25,000,000.00	25,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113087	FFCB 1.125 (CALLABL	03/17/20	03/17/25	1.13	50,000,000.00	50,050,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113088	FFCB 1.125 (CALLABL	03/17/20	03/17/25	1.13	50,000,000.00	50,050,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113089	FFCB 1.125 (CALLABL	03/17/20	03/17/25	1.13	18,145,000.00	18,145,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113114	FFCB 1.64 (CALLABLE	03/13/20	03/03/25	1.64	50,000,000.00	50,308,800.00	22,777.78	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	113115	FFCB 1.64 (CALLABLE	03/13/20	03/03/25	1.64	2,240,000.00	2,253,834.24	1,020.44	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	113125	FFCB 1.05 (CALLABLE	03/12/20	03/12/24	1.05	20,800,000.00	20,810,400.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	113137	FFCB 1.00 (CALLABLE	03/17/20	03/17/27	1.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	113156	FFCB 0.92 NOTE	03/18/20	03/18/24	0.92	50,000,000.00	50,292,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113240	FFCB 0.55 (CALLABLE	03/26/20	03/26/21	0.55	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113241	FFCB 0.55 (CALLABLE	03/26/20	03/26/21	0.55	49,650,000.00	49,650,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113242	FFCB 1.30 CALLABLE)	03/26/20	03/26/25	1.30	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	113250	FFCB 1.05 (CALLABLE	03/26/20	03/16/23	1.05	50,000,000.00	50,000,000.00	14,583.33	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113264	FFCB 0.80	03/30/20	03/30/23	0.80	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	113265	FFCB 0.80	03/30/20	03/30/23	0.80	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	113266	FFCB 0.87 (CALLABLE	03/30/20	09/23/22	0.87	50,000,000.00	49,889,500.00	8,458.33	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	113267	FFCB 0.87 (CALLABLE	03/30/20	09/23/22	0.87	50,000,000.00	49,889,500.00	8,458.33	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	113277	FFCB 1.05 (CALLABLE	03/30/20	03/16/23	1.05	50,000,000.00	50,000,000.00	20,416.67	CITIBANK	PIPER SANDLER COMPANIES

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NTRD	113278	FFCB 0.87 (CALLABLE	03/30/20	09/23/23	0.87	42,330,000.00	42,257,488.71	7,160.83	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	113292	FFCB 1.53 (CALLABLE	03/30/20	02/10/22	1.53	50,000,000.00	50,355,500.00	106,250.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113293	FFCB 1.53 (CALLABLE	03/30/20	02/10/22	1.53	50,000,000.00	50,355,500.00	106,250.00	CITIBANK	LOOP CAP MKTS LLC
	FFCB TOTAL					**1,293,065,000.00**	**1,294,208,022.95**	**295,375.71**		
NTRD	113028	FHLB D-N	03/02/20	04/03/20	1.32	50,000,000.00	49,941,333.33	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	113029	FHLB D-N	03/02/20	04/03/20	1.32	50,000,000.00	49,941,333.33	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	113030	FHLB D-N	03/02/20	04/16/20	1.33	30,339,000.00	30,288,561.41	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113224	FHLB D-N	03/24/20	11/05/20	0.34	50,000,000.00	49,893,277.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113225	FHLB D-N	03/24/20	11/05/20	0.34	50,000,000.00	49,893,277.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113226	FHLB D-N	03/24/20	12/21/20	0.35	50,000,000.00	49,867,777.78	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113227	FHLB D-N	03/24/20	12/21/20	0.35	50,000,000.00	49,867,777.78	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113228	FHLB D-N	03/24/20	12/18/20	0.35	50,000,000.00	49,869,236.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113229	FHLB D-N	03/24/20	12/18/20	0.35	50,000,000.00	49,869,236.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113230	FHLB D-N	03/24/20	02/16/21	0.38	50,000,000.00	49,826,361.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113231	FHLB D-N	03/24/20	02/16/21	0.38	50,000,000.00	49,826,361.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113232	FHLB D-N	03/24/20	12/28/20	0.35	50,000,000.00	49,864,375.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113233	FHLB D-N	03/24/20	12/28/20	0.35	50,000,000.00	49,864,375.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113234	FHLB D-N	03/24/20	02/19/21	0.39	50,000,000.00	49,820,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113235	FHLB D-N	03/24/20	02/19/21	0.39	37,073,000.00	36,939,660.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113243	FHLB D-N	03/25/20	01/25/21	0.37	50,000,000.00	49,842,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113244	FHLB D-N	03/25/20	01/25/21	0.37	50,000,000.00	49,842,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113245	FHLB D-N	03/25/20	11/23/20	0.32	50,000,000.00	49,892,000.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	113246	FHLB D-N	03/25/20	11/23/20	0.32	50,000,000.00	49,892,000.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	113247	FHLB D-N	03/25/20	02/19/21	0.39	50,000,000.00	49,820,708.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113248	FHLB D-N	03/25/20	02/19/21	0.39	35,890,000.00	35,761,304.44	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113254	FHLB D-N	03/26/20	02/19/21	0.39	50,000,000.00	49,821,250.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113255	FHLB D-N	03/26/20	02/19/21	0.39	50,000,000.00	49,821,250.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113256	FHLB D-N	03/26/20	01/20/21	0.37	50,000,000.00	49,845,833.33	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113257	FHLB D-N	03/26/20	01/20/21	0.37	50,000,000.00	49,845,833.33	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113258	FHLB D-N	03/26/20	12/30/20	0.34	50,000,000.00	49,868,250.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	113259	FHLB D-N	03/26/20	12/30/20	0.34	50,000,000.00	49,868,250.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	113260	FHLB D-N	03/26/20	02/25/21	0.39	50,000,000.00	49,818,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113261	FHLB D-N	03/26/20	02/25/21	0.39	50,000,000.00	49,818,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113311	FHLB D-N	03/30/20	01/04/21	0.11	50,000,000.00	49,957,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113312	FHLB D-N	03/30/20	01/04/21	0.11	50,000,000.00	49,957,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	113313	FHLB D-N	03/30/20	01/04/21	0.11	50,000,000.00	49,957,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113314	FHLB D-N	03/30/20	01/04/21	0.11	50,000,000.00	49,957,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113315	FHLB D-N	03/30/20	01/08/21	0.11	50,000,000.00	49,956,611.11	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113316	FHLB D-N	03/30/20	01/08/21	0.11	50,000,000.00	49,956,611.11	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113317	FHLB D-N	03/30/20	01/08/21	0.11	50,000,000.00	49,956,611.11	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113318	FHLB D-N	03/30/20	01/08/21	0.11	50,000,000.00	49,956,611.11	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113330	FHLB D-N	03/31/20	02/02/21	0.22	50,000,000.00	49,905,888.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113331	FHLB D-N	03/31/20	02/02/21	0.22	50,000,000.00	49,905,888.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113332	FHLB D-N	03/31/20	03/02/21	0.24	49,979,000.00	49,867,047.04	0.00	CITIBANK	MISCHLER FINANCIAL
	FHLD TOTAL					**1,953,281,000.00**	**1,948,665,448.65**	**0.00**		
NTRD	113109	FHLMC 0.95 (CALLABL	03/12/20	03/12/25	0.95	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	113116	FHLMC 1.02 (CALLABL	03/13/20	03/11/25	1.02	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	113117	FHLMC 1.00 (CALLABL	03/13/20	03/17/26	1.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	113155	FHLMC 1.07 (CALLABL	03/17/20	03/17/25	1.07	25,000,000.00	25,000,000.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113157	FHLMC 1.00 (CALLABL	03/18/20	03/18/25	1.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	113289	FHLMC 1.15 (CALLABL	03/30/20	03/30/22	1.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113290	FHLMC 1.15 (CALLABL	03/30/20	03/30/22	1.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113291	FHLMC 1.25 (CALLABL	03/30/20	03/30/23	1.25	39,100,000.00	39,100,000.00	0.00	CITIBANK	SIEBERT WILLIAMS SHANK & CO. LLC
	FHLMC (S) TOTAL					**364,100,000.00**	**364,100,000.00**	**0.00**		
NTRD	113171	FHLMC 1.05 (CALLABL	03/18/20	03/18/25	1.05	25,000,000.00	25,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
	FHLMC (Q) TOTAL					**25,000,000.00**	**25,000,000.00**	**0.00**		
NTRD	113270	FNMA D-N	03/26/20	02/12/21	0.20	50,000,000.00	49,910,277.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113271	FNMA D-N	03/26/20	02/12/21	0.20	50,000,000.00	49,910,277.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113281	FNMA D-N	03/27/20	03/01/21	0.10	50,000,000.00	49,952,916.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	113282	FNMA D-N	03/27/20	03/01/21	0.10	50,000,000.00	49,952,916.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	113283	FNMA D-N	03/27/20	03/01/21	0.10	50,000,000.00	49,952,916.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	113284	FNMA D-N	03/27/20	03/01/21	0.10	50,000,000.00	49,952,916.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
	FNDA TOTAL					**300,000,000.00**	**299,632,222.24**	**0.00**		
NTRD	**113110**	FHLMC 2.00 (CALLABL	03/12/20	03/12/25	2.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
	MCPN TOTAL					**50,000,000.00**	**50,000,000.00**	**0.00**		

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NTRD	113009	ATLANTIC ASSET SEC	03/02/20	03/30/20	1.58	50,000,000.00	49,938,555.56	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	113021	SHEFFIELD RECEIVABL	03/02/20	04/03/20	1.50	50,000,000.00	49,933,333.33	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	113022	MERCK & CO INC CP	03/02/20	04/17/20	1.44	50,000,000.00	49,908,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113025	MERCK & CO INC CP	03/02/20	04/14/20	1.29	50,000,000.00	49,922,958.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113031	THUNDER BAY FUNDING	03/03/20	04/02/20	1.40	36,850,000.00	36,807,008.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113035	CANCARA ASSET SEC L	03/03/20	05/05/20	1.38	50,000,000.00	49,879,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113036	JUPITER SEC COMPANY	03/03/20	04/15/20	1.37	50,000,000.00	49,918,180.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113037	AUTOBAHN FUNDING CO	03/03/20	04/03/20	1.40	30,000,000.00	29,963,833.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113038	SHEFFIELD RECEIVABL	03/03/20	04/07/20	1.25	50,000,000.00	49,939,236.11	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	113039	CHARIOT FUNDING LLC	03/03/20	03/04/20	1.65	50,000,000.00	49,997,708.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113040	CHARIOT FUNDING LLC	03/03/20	03/04/20	1.65	8,378,000.00	8,377,616.01	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113041	THUNDER BAY FUNDING	03/05/20	05/07/20	1.27	25,000,000.00	24,944,437.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113043	REGENCY MARKETS NO.	03/04/20	04/08/20	1.14	50,000,000.00	49,944,583.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113044	REGENCY MARKETS NO.	03/04/20	04/08/20	1.14	50,000,000.00	49,944,583.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113045	CANCARA ASSET SEC L	03/04/20	06/04/20	1.10	50,000,000.00	49,859,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113046	MERCK & CO INC CP	03/04/20	04/13/20	1.04	50,000,000.00	49,942,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113047	REGENCY MARKETS NO.	03/04/20	04/08/20	1.15	46,147,000.00	46,095,405.09	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113048	LA FAYETTE ASSET SE	03/04/20	06/01/20	1.05	48,000,000.00	47,875,400.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113049	AUTOBAHN FUNDING CO	03/04/20	04/02/20	1.05	30,000,000.00	29,974,625.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113050	LA FAYETTE ASSET SE	03/04/20	03/05/20	1.20	29,417,000.00	29,416,019.43	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113051	CREDIT AGRICOLE CIB	03/04/20	03/05/20	1.08	50,000,000.00	49,998,500.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113052	CREDIT AGRICOLE CIB	03/04/20	03/05/20	1.08	34,116,000.00	34,114,976.52	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113059	UNILEVER CAPITAL CO	03/05/20	04/20/20	1.01	27,500,000.00	27,464,509.72	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113060	AUTOBAHN FUNDING CO	03/05/20	04/20/20	1.00	50,000,000.00	49,936,111.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113061	SHEFFIELD RECEIVABL	03/05/20	04/16/20	1.09	50,000,000.00	49,936,416.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113062	EMERSON ELECTRIC CO	03/05/20	05/20/20	1.02	50,000,000.00	49,892,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113064	CHARIOT FUNDING LLC	03/06/20	04/15/20	1.05	50,000,000.00	49,941,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113065	CRC FUNDING LLC CP	03/06/20	03/25/20	1.09	50,000,000.00	49,971,236.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113066	SHEFFIELD RECEIVABL	03/06/20	04/17/20	1.00	50,000,000.00	49,941,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113067	CHARIOT FUNDING LLC	03/06/20	03/19/20	1.05	50,000,000.00	49,981,041.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113068	AUTOBAHN FUNDING CO	03/06/20	04/15/20	0.95	50,000,000.00	49,947,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113069	CIESCO LLC CP	03/06/20	03/30/20	1.10	37,692,000.00	37,664,359.20	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113070	SHEFFIELD RECEIVABL	03/09/20	04/20/20	0.98	50,000,000.00	49,942,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113071	AUTOBAHN FUNDING CO	03/09/20	04/17/20	0.80	50,000,000.00	49,956,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113072	THUNDER BAY FUNDING	03/09/20	05/07/20	0.85	50,000,000.00	49,930,347.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113073	THUNDER BAY FUNDING	03/09/20	05/07/20	0.85	25,000,000.00	24,965,173.61	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC

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NTRD	113074	REGENCY MARKETS NO.	03/09/20	04/08/20	1.00	50,000,000.00	49,958,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113075	CAFCO LLC CP	03/09/20	03/30/20	1.09	35,500,000.00	35,477,427.92	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113076	ATLANTIC ASSET SEC	03/09/20	04/17/20	0.89	50,000,000.00	49,951,791.67	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113077	JUPITER SEC COMPANY	03/09/20	03/10/20	1.15	43,000,000.00	42,998,626.39	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113078	EMERSON ELECTRIC CO	03/09/20	06/08/20	0.94	9,146,000.00	9,124,268.09	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113079	CRC FUNDING LLC CP	03/10/20	04/30/20	0.85	50,000,000.00	49,939,791.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113080	CRC FUNDING LLC CP	03/10/20	04/30/20	0.85	50,000,000.00	49,939,791.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113081	OLD LINE FUNDING LL	03/11/20	05/12/20	0.83	40,000,000.00	39,942,822.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113082	THUNDER BAY FUNDING	03/11/20	04/15/20	0.77	50,000,000.00	49,962,569.44	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113083	THUNDER BAY FUNDING	03/11/20	04/15/20	0.77	25,000,000.00	24,981,284.72	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113084	PFIZER INC CP	03/11/20	06/04/20	0.94	24,300,000.00	24,246,067.50	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113085	UNILEVER CAPITAL CO	03/11/20	04/20/20	0.77	50,000,000.00	49,957,222.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113090	UNILEVER CAPITAL CO	03/10/20	04/20/20	0.97	50,000,000.00	49,944,763.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113091	CANCARA ASSET SEC L	03/10/20	05/08/20	0.91	50,000,000.00	49,925,430.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113092	CANCARA ASSET SEC L	03/10/20	05/08/20	0.91	30,000,000.00	29,955,258.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113093	SHEFFIELD RECEIVABL	03/10/20	04/21/20	0.97	50,000,000.00	49,943,416.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113094	CAFCO LLC CP	03/10/20	05/01/20	0.85	50,000,000.00	49,938,611.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113095	CIESCO LLC CP	03/10/20	05/01/20	0.85	45,405,000.00	45,349,252.75	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113096	CAFCO LLC CP	03/11/20	04/22/20	0.85	50,000,000.00	49,950,416.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113097	CRC FUNDING LLC CP	03/11/20	04/20/20	0.87	50,000,000.00	49,951,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113098	UNILEVER CAPITAL CO	03/11/20	04/27/20	0.94	50,000,000.00	49,938,638.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113099	UNILEVER CAPITAL CO	03/11/20	04/27/20	0.94	50,000,000.00	49,938,638.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113100	UNILEVER CAPITAL CO	03/11/20	04/20/20	0.96	25,000,000.00	24,973,333.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113101	CAFCO LLC CP	03/11/20	04/15/20	0.85	50,000,000.00	49,958,680.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113102	AUTOBAHN FUNDING CO	03/11/20	04/17/20	0.85	50,000,000.00	49,956,319.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113103	AUTOBAHN FUNDING CO	03/11/20	04/17/20	0.85	50,000,000.00	49,956,319.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113104	COCA COLA CO CP	03/11/20	04/22/20	0.97	30,000,000.00	29,966,050.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113105	CANCARA ASSET SEC L	03/11/20	05/05/20	0.91	50,000,000.00	49,930,486.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113106	CANCARA ASSET SEC L	03/11/20	05/05/20	0.91	50,000,000.00	49,930,486.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113107	CANCARA ASSET SEC L	03/11/20	05/05/20	0.91	35,000,000.00	34,951,340.28	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113118	CAFCO LLC CP	03/11/20	05/05/20	0.99	50,000,000.00	49,924,375.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113119	CRC FUNDING LLC CP	03/11/20	04/20/20	1.10	50,000,000.00	49,938,888.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113120	CIESCO LLC CP	03/11/20	04/23/20	1.10	50,000,000.00	49,934,305.56	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	113121	CIESCO LLC CP	03/11/20	04/23/20	1.10	25,000,000.00	24,967,152.78	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	113122	CAFCO LLC CP	03/11/20	04/21/20	1.10	50,000,000.00	49,937,361.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113123	SHEFFIELD RECEIVABL	03/11/20	04/24/20	1.10	50,000,000.00	49,932,777.78	0.00	CITIBANK	BARCLAYS CAP INC

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NTRD	113124	SHEFFIELD RECEIVABL	03/11/20	04/22/20	1.09	35,234,000.00	35,189,194.10	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113126	CRC FUNDING LLC CP	03/12/20	05/01/20	0.99	50,000,000.00	49,931,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113127	CANCARA ASSET SEC L	03/12/20	05/14/20	0.92	47,250,000.00	47,173,927.50	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113128	AUTOBAHN FUNDING CO	03/12/20	04/21/20	0.85	50,000,000.00	49,952,777.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113130	MERCK & CO INC CP	03/13/20	04/21/20	1.07	50,000,000.00	49,942,041.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113131	CIESCO LLC CP	03/13/20	04/23/20	1.10	25,000,000.00	24,968,680.56	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	113132	OLD LINE FUNDING LL	03/13/20	04/30/20	0.85	50,000,000.00	49,943,333.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113133	THUNDER BAY FUNDING	03/13/20	04/30/20	0.85	50,000,000.00	49,943,333.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113134	TOYOTA MOTOR CREDIT	03/13/20	05/05/20	1.00	50,000,000.00	49,926,388.89	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	113135	TOYOTA MOTOR CREDIT	03/13/20	05/05/20	1.00	50,000,000.00	49,926,388.89	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	113136	THUNDER BAY FUNDING	03/13/20	05/05/20	0.95	50,000,000.00	49,930,069.44	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113138	OLD LINE FUNDING LL	03/12/20	05/05/20	1.08	50,000,000.00	49,919,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113139	TOYOTA MOTOR CREDIT	03/12/20	05/07/20	1.10	50,000,000.00	49,914,444.44	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	113140	MERCK & CO INC CP	03/12/20	04/24/20	1.20	50,000,000.00	49,928,333.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113141	COCA COLA CO CP	03/12/20	05/13/20	1.19	50,000,000.00	49,897,527.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113142	COCA COLA CO CP	03/12/20	04/30/20	1.15	28,083,000.00	28,039,042.30	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113143	SHEFFIELD RECEIVABL	03/13/20	04/23/20	1.15	50,000,000.00	49,934,513.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113144	CRC FUNDING LLC CP	03/13/20	05/04/20	1.05	50,000,000.00	49,924,166.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113145	ATLANTIC ASSET SEC	03/13/20	04/23/20	1.10	50,000,000.00	49,937,361.11	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113146	CAFCO LLC CP	03/16/20	05/01/20	1.20	50,000,000.00	49,923,333.33	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	113147	LA FAYETTE ASSET SE	03/16/20	04/23/20	1.00	50,000,000.00	49,947,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113148	CIESCO LLC CP	03/16/20	05/04/20	1.20	50,000,000.00	49,918,333.33	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	113149	PFIZER INC CP	03/16/20	04/23/20	1.28	50,000,000.00	49,932,444.44	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	113150	MERCK & CO INC CP	03/16/20	04/24/20	1.16	50,000,000.00	49,937,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113151	MERCK & CO INC CP	03/16/20	04/24/20	1.16	50,000,000.00	49,937,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113152	ATLANTIC ASSET SEC	03/16/20	04/30/20	1.15	50,000,000.00	49,928,125.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113153	ATLANTIC ASSET SEC	03/16/20	04/30/20	1.15	50,000,000.00	49,928,125.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113158	OLD LINE FUNDING LL	03/13/20	05/20/20	1.25	50,000,000.00	49,881,944.44	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113159	ATLANTIC ASSET SEC	03/13/20	04/27/20	1.10	50,000,000.00	49,931,250.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113160	ATLANTIC ASSET SEC	03/13/20	05/01/20	1.10	50,000,000.00	49,925,138.89	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113161	JUPITER SEC COMPANY	03/13/20	04/24/20	1.30	25,000,000.00	24,962,083.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113162	UNILEVER CAPITAL CO	03/13/20	05/18/20	1.27	50,000,000.00	49,883,583.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113163	NESTLE CAPITAL CORP	03/13/20	04/30/20	1.19	50,000,000.00	49,920,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113164	LA FAYETTE ASSET SE	03/13/20	04/27/20	1.20	50,000,000.00	49,925,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113165	PEPSICO INC CP	03/13/20	04/30/20	1.20	47,094,000.00	47,018,649.60	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113167	THUNDER BAY FUNDING	03/16/20	05/20/20	1.25	50,000,000.00	49,887,152.78	0.00	CITIBANK	RBC CAP MKTS LLC

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NTRD	113168	MERCK & CO INC CP	03/16/20	04/27/20	1.21	50,000,000.00	49,929,416.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113172	CAFCO LLC CP	03/16/20	04/27/20	1.50	50,000,000.00	49,912,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113173	CRC FUNDING LLC CP	03/16/20	04/27/20	1.50	50,000,000.00	49,912,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113174	CIESCO LLC CP	03/16/20	05/20/20	1.55	50,000,000.00	49,860,069.44	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113175	PFIZER INC CP	03/16/20	05/05/20	1.50	50,000,000.00	49,895,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113176	OLD LINE FUNDING LL	03/16/20	05/01/20	1.60	50,000,000.00	49,897,777.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113177	PFIZER INC CP	03/16/20	04/30/20	1.85	50,000,000.00	49,884,375.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	113178	ATLANTIC ASSET SEC	03/16/20	03/17/20	1.50	2,410,000.00	2,409,899.58	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113179	LA FAYETTE ASSET SE	03/16/20	03/17/20	1.50	40,302,000.00	40,300,320.75	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113180	ATLANTIC ASSET SEC	03/17/20	05/04/20	1.50	50,000,000.00	49,900,000.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113181	CHARIOT FUNDING LLC	03/17/20	04/30/20	1.75	50,000,000.00	49,893,055.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113182	THUNDER BAY FUNDING	03/17/20	05/04/20	1.60	50,000,000.00	49,893,333.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113183	MERCK & CO INC CP	03/17/20	05/20/20	1.87	50,000,000.00	49,833,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113184	MERCK & CO INC CP	03/17/20	05/06/20	1.86	50,000,000.00	49,870,833.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113185	PFIZER INC CP	03/17/20	05/14/20	1.74	50,000,000.00	49,859,833.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113186	PROCTER & GAMBLE CO	03/17/20	06/26/20	1.60	50,000,000.00	49,775,555.56	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	113187	LA FAYETTE ASSET SE	03/17/20	05/01/20	1.80	35,852,000.00	35,771,333.00	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	113188	ATLANTIC ASSET SEC	03/17/20	05/04/20	1.75	50,000,000.00	49,883,333.33	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113189	CRC FUNDING LLC CP	03/17/20	05/20/20	1.75	50,000,000.00	49,844,444.44	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113191	OLD LINE FUNDING LL	03/19/20	05/18/20	2.00	50,000,000.00	49,833,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113192	OLD LINE FUNDING LL	03/19/20	05/18/20	2.00	50,000,000.00	49,833,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113194	EMERSON ELECTRIC CO	03/18/20	05/06/20	1.15	50,000,000.00	49,921,736.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113195	OLD LINE FUNDING LL	03/18/20	05/19/20	1.84	50,000,000.00	49,841,555.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113196	CAFCO LLC CP	03/18/20	05/07/20	1.95	50,000,000.00	49,864,583.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113197	CHARIOT FUNDING LLC	03/18/20	05/14/20	1.99	23,883,000.00	23,807,748.65	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113198	MONT BLANC CAPITAL	03/19/20	05/11/20	2.00	20,810,000.00	20,748,726.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113199	LA FAYETTE ASSET SE	03/19/20	05/05/20	2.00	50,000,000.00	49,869,444.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113200	LA FAYETTE ASSET SE	03/19/20	05/07/20	2.00	50,000,000.00	49,863,888.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113201	THUNDER BAY FUNDING	03/19/20	05/08/20	2.00	50,000,000.00	49,861,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113202	TOYOTA MOTOR CREDIT	03/19/20	05/04/20	2.20	44,987,000.00	44,860,536.54	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113204	LA FAYETTE ASSET SE	03/20/20	05/01/20	2.04	50,000,000.00	49,881,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113205	SHEFFIELD RECEIVABL	03/20/20	05/04/20	2.49	50,000,000.00	49,844,375.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113206	CHARIOT FUNDING LLC	03/20/20	05/14/20	2.30	47,365,000.00	47,198,564.65	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113207	THUNDER BAY FUNDING	03/23/20	05/01/20	2.30	50,000,000.00	49,875,416.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113208	OLD LINE FUNDING LL	03/24/20	05/04/20	2.40	50,000,000.00	49,863,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113209	ATLANTIC ASSET SEC	03/23/20	05/05/20	2.04	50,000,000.00	49,878,166.67	0.00	CITIBANK	LOOP CAP MKTS LLC

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NTRD	113210	OLD LINE FUNDING LL	03/23/20	05/13/20	2.50	50,000,000.00	49,822,916.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113211	ATLANTIC ASSET SEC	03/23/20	05/12/20	2.05	50,000,000.00	49,857,638.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113212	LA FAYETTE ASSET SE	03/23/20	05/04/20	2.05	50,000,000.00	49,880,416.67	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113213	CHARIOT FUNDING LLC	03/23/20	05/14/20	2.30	31,552,000.00	31,447,177.24	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113214	THUNDER BAY FUNDING	03/23/20	05/06/20	2.50	50,000,000.00	49,847,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113215	CHARIOT FUNDING LLC	03/23/20	05/05/20	2.20	50,000,000.00	49,868,611.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113216	THUNDER BAY FUNDING	03/23/20	05/11/20	2.49	50,000,000.00	49,830,541.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113217	THUNDER BAY FUNDING	03/23/20	05/20/20	2.78	50,000,000.00	49,776,055.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113218	JUPITER SEC COMPANY	03/23/20	05/08/20	2.20	50,000,000.00	49,859,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113219	JUPITER SEC COMPANY	03/23/20	05/08/20	2.20	29,303,000.00	29,220,626.01	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113220	THUNDER BAY FUNDING	03/24/20	05/20/20	2.78	50,000,000.00	49,779,916.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113221	EMERSON ELECTRIC CO	03/24/20	05/15/20	2.15	50,000,000.00	49,844,722.22	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113272	LA FAYETTE ASSET SE	03/26/20	05/12/20	2.10	50,000,000.00	49,862,916.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113273	ATLANTIC ASSET SEC	03/26/20	05/13/20	2.05	46,066,000.00	45,940,086.27	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113275	SHEFFIELD RECEIVABL	03/27/20	05/07/20	2.50	50,000,000.00	49,857,638.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113285	CANCARA ASSET SEC L	03/27/20	06/01/20	1.25	25,000,000.00	24,942,708.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113286	CIESCO LLC CP	03/27/20	06/03/20	1.00	37,839,000.00	37,767,526.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113294	SHEFFIELD RECEIVABL	03/30/20	05/15/20	2.30	50,000,000.00	49,853,055.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113295	SHEFFIELD RECEIVABL	03/30/20	05/15/20	2.30	50,000,000.00	49,853,055.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113296	LA FAYETTE ASSET SE	03/30/20	05/13/20	2.04	50,000,000.00	49,875,333.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113319	CHARIOT FUNDING LLC	03/30/20	05/05/20	1.60	50,000,000.00	49,920,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113320	LA FAYETTE ASSET SE	03/30/20	06/02/20	1.50	50,000,000.00	49,866,666.67	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113321	ATLANTIC ASSET SEC	03/30/20	05/15/20	1.44	50,000,000.00	49,908,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113322	ATLANTIC ASSET SEC	03/30/20	05/18/20	1.48	50,000,000.00	49,899,277.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113323	ATLANTIC ASSET SEC	03/30/20	05/11/20	1.45	50,000,000.00	49,915,416.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113324	LA FAYETTE ASSET SE	03/30/20	05/21/20	1.45	50,000,000.00	49,895,277.78	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113333	JUPITER SEC COMPANY	03/31/20	05/06/20	1.50	50,000,000.00	49,925,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113334	THUNDER BAY FUNDING	03/31/20	05/19/20	1.50	50,000,000.00	49,897,916.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
	CPD TOTAL					**7,838,481,000.00**	**7,824,440,801.13**	**0.00**		
NTRD	113297	UST BILL	03/30/20	03/25/21	0.11	50,000,000.00	49,943,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113298	UST BILL	03/30/20	03/25/21	0.11	50,000,000.00	49,943,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113299	UST BILL	03/30/20	03/25/21	0.11	50,000,000.00	49,943,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113300	UST BILL	03/30/20	03/25/21	0.11	50,000,000.00	49,943,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
	US TBILL TOTAL					**200,000,000.00**	**199,775,000.00**	**0.00**		

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NTRD	113129	SAN JOSE CA REDEV A	03/12/20	08/01/24	2.96	23,000,000.00	24,865,760.00	77,483.17	CITIBANK	MORGAN KEEGAN & CO
	CA MUNI BDS TOTAL					**23,000,000.00**	**24,865,760.00**	**77,483.17**		
NTRD	113111	MUFG UNION BANK NA	03/12/20	03/23/20	0.80	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	113112	MUFG UNION BANK NA	03/12/20	03/23/20	0.80	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	113222	MUFG UNION BANK NA	03/24/20	05/01/20	1.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	113223	MUFG UNION BANK NA	03/24/20	05/01/20	1.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	113301	MUFG UNION BANK NA	03/30/20	06/30/20	1.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	113302	MUFG UNION BANK NA	03/30/20	06/30/20	1.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**300,000,000.00**	**300,000,000.00**	**0.00**		
NTRD	113053	CANADIAN IMP. BK OF	03/04/20	04/15/20	0.96	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113054	BARCLAYS BANK PLC N	03/09/20	05/01/20	1.02	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	113055	BARCLAYS BANK PLC N	03/09/20	05/01/20	1.02	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	113086	CANADIAN IMP. BK OF	03/11/20	04/20/20	0.81	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113108	BANK OF MONTREAL CH	03/11/20	03/31/20	0.82	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113113	BARCLAYS BANK PLC N	03/12/20	06/01/20	0.98	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	113154	CREDIT SUISSE NY CD	03/16/20	05/01/20	1.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113166	BANK OF MONTREAL CH	03/13/20	05/06/20	1.20	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113169	BANK OF MONTREAL CH	03/16/20	05/06/20	1.20	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113170	UBS AG STAMFORD CT	03/16/20	06/15/20	1.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	113203	CANADIAN IMP. BK OF	03/19/20	04/30/20	1.55	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113236	BANK OF MONTREAL CH	03/24/20	05/07/20	1.27	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113237	CANADIAN IMP. BK OF	03/24/20	04/27/20	1.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113238	CREDIT SUISSE NY CD	03/25/20	05/08/20	1.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113239	CREDIT SUISSE NY CD	03/25/20	05/08/20	1.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113249	CANADIAN IMP. BK OF	03/25/20	05/06/20	1.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113262	UBS AG STAMFORD CT	03/26/20	06/26/20	1.80	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	113263	UBS AG STAMFORD CT	03/26/20	06/26/20	1.80	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	113274	BANK OF NOVA SCOTIA	03/26/20	06/15/20	1.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113276	NORDEA BANK ABP NY	03/27/20	06/30/20	1.36	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113279	ROYAL BANK OF CANAD	03/30/20	06/19/20	2.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113280	ROYAL BANK OF CANAD	03/30/20	06/19/20	2.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113287	SVENSKA HANDELSBANK	03/27/20	06/15/20	1.44	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113288	SVENSKA HANDELSBANK	03/27/20	06/15/20	1.44	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113303	UBS AG STAMFORD CT	03/30/20	06/30/20	1.65	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC

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NTRD	113304	UBS AG STAMFORD CT	03/30/20	06/30/20	1.65	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	113305	BARCLAYS BANK PLC N	03/30/20	06/30/20	1.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	113306	BARCLAYS BANK PLC N	03/30/20	06/30/20	1.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	113307	ROYAL BANK OF CANAD	03/30/20	06/30/20	1.90	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113308	ROYAL BANK OF CANAD	03/30/20	06/30/20	1.90	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113309	BANK OF NOVA SCOTIA	03/30/20	06/30/20	1.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113310	BANK OF NOVA SCOTIA	03/30/20	06/30/20	1.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113325	SVENSKA HANDELSBANK	03/30/20	06/30/20	1.42	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
	YANK CDS TOTAL					**1,650,000,000.00**	**1,650,000,000.00**	**0.00**		
NTRD-PSI TOTAL						**14,212,927,000.00**	**14,195,931,399.41**	**372,858.88**		
		PSI TOTAL				**14,212,927,000.00**	**14,195,931,399.41**	**372,858.88**		

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PHHPA	113193	FFCB 2.50 (CALLABLE	03/23/20	03/23/35	2.50	22,500,000.00	22,500,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
	FFCB TOTAL					**22,500,000.00**	**22,500,000.00**	**0.00**		
		SPI Total				**22,500,000.00**	**22,500,000.00**	**0.00**		

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03/02/20	NTRD	112556	FFCB 2.04 (CALL	CALL	50,000,000.00	49,915,558.80	17,000.00	84,441.20	50,017,000.00
03/02/20	NTRD	112557	FFCB 2.04 (CALL	CALL	5,722,000.00	5,712,336.55	1,945.48	9,663.45	5,723,945.48
03/10/20	NTRD	100680	FFCB 1.62 (CALL	CALL	50,000,000.00	49,990,575.35	51,750.00	9,424.65	50,051,750.00
03/10/20	NTRD	101858	FFCB 1.54 (CALL	CALL	9,000,000.00	9,000,000.00	33,110.00	0.00	9,033,110.00
03/11/20	NTRD	100817	FFCB 1.65 (CALL	CALL	12,390,000.00	12,388,795.58	5,678.75	1,204.42	12,395,678.75
03/11/20	NTRD	100818	FFCB 1.65 (CALL	CALL	19,410,000.00	19,408,113.22	8,896.25	1,886.78	19,418,896.25
03/11/20	NTRD	101277	FFCB 1.68 (CALL	CALL	25,000,000.00	24,994,564.62	173,833.33	5,435.38	25,173,833.33
03/11/20	NTRD	101324	FFCB 1.68 (CALL	CALL	33,600,000.00	33,594,146.24	233,632.00	5,853.76	33,833,632.00
03/11/20	NTRD	101325	FFCB 1.68 (CALL	CALL	35,500,000.00	35,490,336.32	246,843.33	9,663.68	35,746,843.33
03/11/20	NTRD	101349	FFCB 1.62 (CALL	CALL	50,000,000.00	49,991,128.14	317,250.00	8,871.86	50,317,250.00
03/11/20	NTRD	101354	FFCB 1.62 (CALL	CALL	25,000,000.00	24,994,455.09	158,625.00	5,544.91	25,158,625.00
03/11/20	NTRD	101356	FFCB 1.68 (CALL	CALL	26,440,000.00	26,434,232.58	183,846.13	5,767.42	26,623,846.13
03/11/20	NTRD	101400	FFCB 1.62 (CALL	CALL	30,000,000.00	29,991,345.22	190,350.00	8,654.78	30,190,350.00
03/11/20	NTRD	101448	FFCB 1.70 (CALL	CALL	25,000,000.00	24,994,277.10	151,111.11	5,722.90	25,151,111.11
03/11/20	NTRD	101449	FFCB 1.70 (CALL	CALL	25,000,000.00	24,994,277.10	151,111.11	5,722.90	25,151,111.11
03/11/20	NTRD	101454	FFCB 1.62 (CALL	CALL	20,710,000.00	20,698,440.56	131,404.95	11,559.44	20,841,404.95
03/11/20	NTRD	101459	FFCB 1.68 (CALL	CALL	25,000,000.00	24,990,244.59	182,000.00	9,755.41	25,182,000.00
03/11/20	NTRD	101608	FFCB 1.58 (CALL	CALL	25,000,000.00	24,993,825.61	26,333.33	6,174.39	25,026,333.33
03/11/20	NTRD	101609	FFCB 1.58 (CALL	CALL	25,000,000.00	24,994,711.66	26,333.33	5,288.34	25,026,333.33
03/11/20	NTRD	101611	FFCB 1.58 (CALL	CALL	25,000,000.00	24,994,714.74	26,333.33	5,285.26	25,026,333.33
03/11/20	NTRD	101618	FFCB 1.58 (CALL	CALL	30,000,000.00	29,993,772.61	31,600.00	6,227.39	30,031,600.00
03/11/20	NTRD	101840	FFCB 1.55 (CALL	CALL	25,000,000.00	25,000,000.00	86,111.11	0.00	25,086,111.11
03/11/20	NTRD	101847	FFCB 1.55 (CALL	CALL	33,000,000.00	32,994,268.73	113,666.67	5,731.27	33,113,666.67
03/11/20	NTRD	102215	FFCB 1.68 (CALL	CALL	28,075,000.00	28,074,602.26	32,754.17	397.74	28,107,754.17
03/12/20	NTRD	101152	FFCB 1.62 (CALL	CALL	50,000,000.00	50,000,000.00	337,500.00	0.00	50,337,500.00
03/12/20	NTRD	101156	FFCB 1.62 (CALL	CALL	25,000,000.00	25,000,000.00	168,750.00	0.00	25,168,750.00
03/12/20	NTRD	112248	FFCB 2.00 (CALL	CALL	50,000,000.00	50,000,000.00	277,777.78	0.00	50,277,777.78
03/13/20	NTRD	101408	FFCB 1.42 (CALL	CALL	25,000,000.00	25,000,000.00	134,111.11	0.00	25,134,111.11
03/13/20	NTRD	101410	FFCB 1.42 (CALL	CALL	10,900,000.00	10,900,000.00	58,472.44	0.00	10,958,472.44

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03/13/20	NTRD	101411	FFCB 1.42 (CALL	CALL	25,000,000.00	25,000,000.00	134,111.11	0.00	25,134,111.11
03/13/20	NTRD	101412	FFCB 1.42 (CALL	CALL	25,000,000.00	25,000,000.00	134,111.11	0.00	25,134,111.11
03/13/20	NTRD	101413	FFCB 1.42 (CALL	CALL	25,000,000.00	25,000,000.00	134,111.11	0.00	25,134,111.11
03/13/20	NTRD	101475	FFCB 1.47 (CALL	CALL	50,000,000.00	50,000,000.00	263,375.00	0.00	50,263,375.00
03/13/20	NTRD	101476	FFCB 1.47 (CALL	CALL	25,000,000.00	25,000,000.00	131,687.50	0.00	25,131,687.50
03/13/20	NTRD	101477	FFCB 1.47 (CALL	CALL	25,000,000.00	25,000,000.00	131,687.50	0.00	25,131,687.50
03/13/20	NTRD	101553	FFCB 1.47 (CALL	CALL	40,000,000.00	40,000,000.00	42,466.67	0.00	40,042,466.67
03/13/20	NTRD	101567	FFCB 1.47 (CALL	CALL	27,000,000.00	26,998,896.55	28,665.00	1,103.45	27,028,665.00
03/13/20	NTRD	101571	FFCB 1.47 (CALL	CALL	25,000,000.00	24,997,471.01	26,541.67	2,528.99	25,026,541.67
03/13/20	NTRD	101573	FFCB 1.47 (CALL	CALL	30,000,000.00	29,996,783.11	31,850.00	3,216.89	30,031,850.00
03/13/20	NTRD	101750	FFCB 1.52 (CALL	CALL	25,000,000.00	25,000,000.00	100,277.78	0.00	25,100,277.78
03/13/20	NTRD	101922	FFCB 1.47 (CALL	CALL	50,000,000.00	50,000,000.00	151,083.33	0.00	50,151,083.33
03/13/20	NTRD	101924	FFCB 1.42 (CALL	CALL	25,000,000.00	25,000,000.00	72,972.22	0.00	25,072,972.22
03/13/20	NTRD	101927	FFCB 1.42 (CALL	CALL	25,000,000.00	25,000,000.00	72,972.22	0.00	25,072,972.22
03/13/20	NTRD	101935	FFCB 1.47 (CALL	CALL	25,000,000.00	25,000,000.00	75,541.67	0.00	25,075,541.67
03/13/20	NTRD	101937	FFCB 1.42 (CALL	CALL	17,730,000.00	17,730,000.00	51,751.90	0.00	17,781,751.90
03/13/20	NTRD	101939	FFCB 1.42 (CALL	CALL	25,000,000.00	25,000,000.00	72,972.22	0.00	25,072,972.22
03/16/20	NTRD	101295	FFCB 1.40 (CALL	CALL	25,000,000.00	25,000,000.00	148,750.00	0.00	25,148,750.00
03/16/20	NTRD	101296	FFCB 1.40 (CALL	CALL	25,000,000.00	25,000,000.00	148,750.00	0.00	25,148,750.00
03/16/20	NTRD	101300	FFCB 1.40 (CALL	CALL	50,000,000.00	50,000,000.00	297,500.00	0.00	50,297,500.00
03/16/20	NTRD	101424	FFCB 1.40 (CALL	CALL	46,645,000.00	46,643,197.29	277,537.75	1,802.71	46,922,537.75
03/16/20	NTRD	102756	FFCB 1.54 (CALL	CALL	43,000,000.00	42,979,678.11	283,274.44	20,321.89	43,283,274.44
03/16/20	NTRD	102806	FFCB 1.52 (CALL	CALL	50,000,000.00	50,000,000.00	297,666.67	0.00	50,297,666.67
03/16/20	NTRD	102831	FFCB 1.52 (CALL	CALL	50,000,000.00	49,996,778.05	297,666.67	3,221.95	50,297,666.67
03/16/20	NTRD	102832	FFCB 1.52 (CALL	CALL	22,765,000.00	22,763,533.04	135,527.63	1,466.96	22,900,527.63
03/16/20	NTRD	102850	FFCB 1.54 (CALL	CALL	50,000,000.00	50,000,000.00	329,388.89	0.00	50,329,388.89
03/16/20	NTRD	102851	FFCB 1.54 (CALL	CALL	2,275,000.00	2,275,000.00	14,987.19	0.00	2,289,987.19
03/16/20	NTRD	103115	FFCB 1.66 (CALL	CALL	25,000,000.00	24,968,947.53	127,958.33	31,052.47	25,127,958.33
03/17/20	NTRD	101154	FFCB 1.40 (CALL	CALL	50,000,000.00	50,000,000.00	311,111.11	0.00	50,311,111.11

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03/17/20	NTRD	101159	FFCB 1.40 (CALL	CALL	50,000,000.00	49,999,640.66	311,111.11	359.34	50,311,111.11
03/17/20	NTRD	101210	FFCB 1.40 (CALL	CALL	50,000,000.00	50,000,000.00	311,111.11	0.00	50,311,111.11
03/18/20	NTRD	110182	FFCB 2.65 (CALL	CALL	21,500,000.00	21,500,000.00	0.00	0.00	21,500,000.00
			FFCB TOTAL		**1,870,662,000.00**	**1,870,378,648.02**	**8,506,649.62**	**283,351.98**	**1,879,168,649.62**
03/03/20	NTRD	111502	FHLB 2.20 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
03/09/20	NTRD	100765	FHLB 1.69 (CALL	CALL	6,000,000.00	5,999,650.65	3,661.67	349.35	6,003,661.67
03/09/20	NTRD	100766	FHLB 1.69 (CALL	CALL	1,200,000.00	1,199,930.15	732.33	69.85	1,200,732.33
03/09/20	NTRD	102039	FHLB 1.625 (CAL	PCAL	32,758,620.70	32,758,620.70	224,760.54	0.00	32,983,381.24
03/12/20	NTRD	101261	FHLB 1.55 (CALL	CALL	25,000,000.00	25,000,000.00	146,388.89	0.00	25,146,388.89
03/12/20	NTRD	101316	FHLB 1.55 (CALL	CALL	50,000,000.00	49,996,530.75	292,777.78	3,469.25	50,292,777.78
03/12/20	NTRD	101892	FHLB 1.45 (CALL	CALL	31,200,000.00	31,200,000.00	109,330.00	0.00	31,309,330.00
03/12/20	NTRD	101994	FHLB 1.50 (CALL	CALL	25,000,000.00	25,000,000.00	75,000.00	0.00	25,075,000.00
03/12/20	NTRD	102008	FHLB 1.50 (CALL	CALL	29,000,000.00	29,000,000.00	87,000.00	0.00	29,087,000.00
03/12/20	NTRD	102013	FHLB 1.50 (CALL	CALL	16,950,000.00	16,950,000.00	50,850.00	0.00	17,000,850.00
03/12/20	NTRD	102075	FHLB 1.44 (CALL	CALL	29,695,000.00	29,692,991.58	62,953.40	2,008.42	29,757,953.40
03/12/20	NTRD	102651	FHLB 1.47 (CALL	CALL	41,500,000.00	41,500,000.00	274,522.50	0.00	41,774,522.50
03/13/20	NTRD	102427	FHLB 1.55 (CALL	CALL	25,000,000.00	24,992,647.86	12,916.67	7,352.14	25,012,916.67
03/13/20	NTRD	102821	FHLB 1.55 (CALL	CALL	17,500,000.00	17,500,000.00	103,225.69	0.00	17,603,225.69
03/16/20	NTRD	102039	FHLB 1.625 (CAL	CALL	17,241,379.30	17,241,379.30	123,742.82	0.00	17,365,122.12
03/19/20	NTRD	102841	FHLB 1.375 (CAL	CALL	25,000,000.00	25,000,000.00	136,545.14	0.00	25,136,545.14
03/19/20	NTRD	102843	FHLB 1.375 (CAL	CALL	25,000,000.00	25,000,000.00	136,545.14	0.00	25,136,545.14
03/21/20	NTRD	102455	FHLB 1.56 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
03/25/20	NTRD	110199	FHLB 2.65 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
03/30/20	NTRD	101232	FHLB 1.70 (CALL	CALL	34,500,000.00	34,497,037.46	250,891.67	2,962.54	34,750,891.67
03/30/20	NTRD	101329	FHLB 1.70 (CALL	CALL	25,000,000.00	25,000,000.00	181,805.56	0.00	25,181,805.56
			FHLB TOTAL		**532,545,000.00**	**532,528,788.45**	**2,273,649.80**	**16,211.55**	**534,818,649.80**
03/14/20	NTRD	102433	FHLMC 1.46 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
03/14/20	NTRD	102449	FHLMC 1.45 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00

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03/21/20	NTRD	102448	FHLMC 1.43 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
03/27/20	NTRD	110165	FHLMC 2.95 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
03/28/20	NTRD	102625	FHLMC 1.50 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
03/28/20	NTRD	102627	FHLMC 1.50 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
03/28/20	NTRD	102628	FHLMC 1.50 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
03/28/20	NTRD	102629	FHLMC 1.50 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
03/28/20	NTRD	102630	FHLMC 1.50 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
03/28/20	NTRD	102631	FHLMC 1.50 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
03/29/20	NTRD	101921	FHLMC 1.47 (CAL	CALL	25,000,000.00	25,000,000.00	91,875.00	0.00	25,091,875.00
03/30/20	NTRD	102001	FHLMC 1.33 (CAL	CALL	50,000,000.00	50,000,000.00	166,250.00	0.00	50,166,250.00
03/30/20	NTRD	102002	FHLMC 1.33 (CAL	CALL	50,000,000.00	50,000,000.00	166,250.00	0.00	50,166,250.00
03/30/20	NTRD	102006	FHLMC 1.33 (CAL	CALL	25,000,000.00	25,000,000.00	83,125.00	0.00	25,083,125.00
03/30/20	NTRD	102007	FHLMC 1.33 (CAL	CALL	50,000,000.00	50,000,000.00	166,250.00	0.00	50,166,250.00
03/30/20	NTRD	102011	FHLMC 1.33 (CAL	CALL	50,000,000.00	50,000,000.00	166,250.00	0.00	50,166,250.00
03/30/20	NTRD	102012	FHLMC 1.28 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
03/30/20	NTRD	102014	FHLMC 1.32 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
03/30/20	NTRD	102015	FHLMC 1.33 (CAL	CALL	50,000,000.00	50,000,000.00	166,250.00	0.00	50,166,250.00
03/30/20	NTRD	102016	FHLMC 1.33 (CAL	CALL	50,000,000.00	50,000,000.00	166,250.00	0.00	50,166,250.00
			FHLMC TOTAL		**850,000,000.00**	**850,000,000.00**	**1,172,500.00**	**0.00**	**851,172,500.00**
03/02/20	NTRD	101620	FNMA 1.71 (CALL	CALL	25,000,000.00	25,000,000.00	106,875.00	0.00	25,106,875.00
03/02/20	NTRD	101633	FNMA 1.625 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
03/07/20	NTRD	101686	FNMA 1.70 (CALL	CALL	25,000,000.00	25,000,000.00	106,250.00	0.00	25,106,250.00
03/13/20	NTRD	102178	FNMA 1.625 (CAL	CALL	25,000,000.00	25,000,000.00	51,909.72	0.00	25,051,909.72
03/15/20	NTRD	102573	FNMA 1.45 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
03/28/20	NTRD	102603	FNMA 1.55 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
03/28/20	NTRD	102604	FNMA 1.55 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
03/29/20	NTRD	101952	FNMA 1.53 (CALL	CALL	50,000,000.00	50,000,000.00	191,250.00	0.00	50,191,250.00
03/29/20	NTRD	101953	FNMA 1.48 (CALL	CALL	25,000,000.00	25,000,000.00	92,500.00	0.00	25,092,500.00
03/29/20	NTRD	101954	FNMA 1.48 (CALL	CALL	25,000,000.00	25,000,000.00	92,500.00	0.00	25,092,500.00

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03/29/20	NTRD	101956	FNMA 1.50 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
03/29/20	NTRD	101959	FNMA 1.50 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
03/29/20	NTRD	102626	FNMA 1.50 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
03/30/20	NTRD	101928	FNMA 1.45 (CALL	CALL	50,000,000.00	50,000,000.00	181,250.00	0.00	50,181,250.00
03/30/20	NTRD	101942	FNMA 1.46 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
03/30/20	NTRD	101970	FNMA 1.625 (CAL	CALL	5,000,000.00	5,000,000.00	20,312.50	0.00	5,020,312.50
03/30/20	NTRD	102537	FNMA 1.625 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
03/30/20	NTRD	102648	FNMA 1.50 (CALL	CALL	35,000,000.00	34,998,947.70	0.00	1,052.30	35,000,000.00
03/30/20	NTRD	102650	FNMA 1.51 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
03/30/20	NTRD	102652	FNMA 1.51 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
03/30/20	NTRD	102847	FNMA 1.51 (CALL	CALL	50,000,000.00	49,996,337.93	0.00	3,662.07	50,000,000.00
03/30/20	NTRD	102848	FNMA 1.51 (CALL	CALL	50,000,000.00	49,996,337.93	0.00	3,662.07	50,000,000.00
03/30/20	NTRD	102849	FNMA 1.51 (CALL	CALL	14,070,000.00	14,068,969.52	0.00	1,030.48	14,070,000.00
			FNMA TOTAL		**779,070,000.00**	**779,060,593.08**	**842,847.22**	**9,406.92**	**779,912,847.22**
03/13/20	NTRD	106261	FHLB 5.75 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
03/25/20	NTRD	98776	FHLB 7.50 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
03/28/20	NTRD	104057	FHLMC 4.125 (CA	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
03/29/20	NTRD	101960	FHLMC 2.75 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
03/29/20	NTRD	101961	FHLMC 2.75 (CAL	CALL	10,000,000.00	10,000,000.00	0.00	0.00	10,000,000.00
03/30/20	NTRD	98775	FHLB 8.50 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
			MCPN TOTAL		**160,000,000.00**	**160,000,000.00**	**0.00**	**0.00**	**160,000,000.00**
03/28/20	NTRD	103327	FHLB 2.875 (CAL	CALL	50,000,000.00	50,000,000.00	175,000.00	0.00	50,175,000.00
03/28/20	NTRD	104067	FHLMC 4.25 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
03/30/20	NTRD	103325	FHLB 3.25 (CALL	CALL	50,000,000.00	50,000,000.00	187,500.00	0.00	50,187,500.00
			MCSA TOTAL		**125,000,000.00**	**125,000,000.00**	**362,500.00**	**0.00**	**125,362,500.00**
PSI TOTAL					**4,317,277,000.00**	**4,316,968,029.55**	**13,158,146.64**	**308,970.45**	**4,330,435,146.64**

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03/04/20	PHHPA	101370	FHLB 3.125 (CAL	PCAL	1,000,000.00	1,000,000.00	10,937.50	0.00	1,010,937.50
03/06/20	PHHPA	101841	FHLB 3.00 (CALL	PCAL	3,000,000.00	3,000,000.00	20,000.00	0.00	3,020,000.00
03/11/20	PHHPA	102043	FHLB 2.875 (CAL	CALL	10,000,000.00	10,000,000.00	39,930.56	0.00	10,039,930.56
03/12/20	PHHPA	101370	FHLB 3.125 (CAL	CALL	4,000,000.00	4,000,000.00	46,527.78	0.00	4,046,527.78
03/16/20	PHHPA	101841	FHLB 3.00 (CALL	PCAL	777,777.78	777,777.78	5,833.33	0.00	783,611.11
03/23/20	PHHPA	101841	FHLB 3.00 (CALL	CALL	222,222.22	222,222.22	1,796.30	0.00	224,018.52
03/30/20	SANIT	102192	FHLB 1.50 (CALL	CALL	600,000.00	599,920.46	1,575.00	79.54	601,575.00
			FHLB TOTAL		**19,600,000.00**	**19,599,920.46**	**126,600.47**	**79.54**	**19,726,600.47**
03/08/20	PHHPA	102369	FHLMC 2.75 (CAL	CALL	3,976,000.00	3,976,000.00	0.00	0.00	3,976,000.00
			FHLMC TOTAL		**3,976,000.00**	**3,976,000.00**	**0.00**	**0.00**	**3,976,000.00**
PHHA TOTAL					**23,576,000.00**	**23,575,920.46**	**126,600.47**	**79.54**	**23,702,600.47**
SPI TOTAL					**23,576,000.00**	**23,575,920.46**	**126,600.47**	**79.54**	**23,702,600.47**

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

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	3,100,008,246.29	3,101,046,500.00	$1,038,253.71	20,000,000.00	20,031,800.00	$31,800.00
Euro CD's	0.00	$0.00	$0.00	0.00	0.00	$0.00
Bankers Acceptances	0.00	$0.00	$0.00	0.00	0.00	$0.00
Commercial Paper	10,144,855,136.12	10,144,877,578.20	$22,442.08	0.00	0.00	$0.00
Governments	896,498,761.76	901,943,000.00	$5,444,238.24	0.00	0.00	$0.00
Agencies	18,350,695,662.50	18,459,096,408.43	$108,400,745.93	51,609,648.03	55,566,949.25	$3,957,301.22
Municipals	79,842,481.65	78,980,720.00	($861,761.65)	3,510,000.00	3,510,000.00	$0.00
Corp. & Deposit Notes	101,880,833.09	103,566,630.40	$1,685,797.31	0.00	0.00	$0.00
Repurchase Agreements	0.00	0.00	$0.00	0.00	0.00	$0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	$0.00
Other	0.00	0.00	0.00	42,866,815.90	42,866,815.90	$0.00
TOTAL	$32,673,781,121.41	$32,789,510,837.03	$115,729,715.62	$117,986,463.93	$121,975,565.15	$3,989,101.22

Market Pricing Policies and Source:

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

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Market Pricing Exceptions
As of March 31, 2020
Attachment IXa

There were no Market Pricing Exceptions

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: March 1, 2020 to March 31, 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	49,863,527.77	49,936,000.00
113252	FFCB D-N	0.3400	01/15/21	50,000,000.00	49,863,527.77	49,936,000.00
113253	FFCB D-N	0.3400	01/15/21	16,000,000.00	15,956,328.89	15,979,520.00
113268	FFCB D-N	0.4400	03/19/21	50,000,000.00	49,784,888.89	49,917,000.00
113269	FFCB D-N	0.4400	03/19/21	50,000,000.00	49,784,888.89	49,917,000.00
FCDN TOTAL				216,000,000.00	215,253,162.21	215,685,520.00
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/21	45,650,000.00	45,644,856.87	45,653,195.50
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/21	25,000,000.00	24,991,559.45	25,001,750.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/21	50,000,000.00	50,000,000.00	50,006,000.00
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/20	27,800,000.00	27,797,060.16	27,801,668.00
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/21	50,000,000.00	50,000,000.00	50,006,000.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/21	25,000,000.00	25,000,000.00	25,003,000.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/21	35,000,000.00	35,000,000.00	35,004,200.00
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/21	25,000,000.00	24,996,453.99	25,003,000.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/21	32,120,000.00	32,113,329.76	32,120,000.00
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/21	25,000,000.00	24,992,532.94	25,003,000.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	25,003,250.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	25,003,250.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	25,003,250.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	25,003,250.00
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/21	25,000,000.00	24,992,865.02	25,003,000.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/21	11,175,000.00	11,168,607.26	11,176,341.00
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/20	23,165,000.00	23,164,512.81	23,165,000.00
102653	FFCB 1.35 (CALLABLE	1.3500	09/21/20	32,080,000.00	32,079,324.86	32,080,000.00
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/21	50,000,000.00	49,992,452.10	50,005,500.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/20	50,000,000.00	49,995,995.90	50,007,000.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/20	25,000,000.00	25,000,000.00	25,003,500.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/20	25,000,000.00	24,998,220.39	25,003,500.00
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/20	25,000,000.00	24,992,642.04	25,000,750.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/21	39,040,000.00	38,975,433.37	39,044,684.80
103222	FFCB 2.01	2.0100	12/08/21	50,000,000.00	50,000,000.00	51,342,000.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	35,400,120.00
110153	FFCB 2.55	2.5500	03/11/21	25,000,000.00	24,989,411.74	25,532,000.00
110253	FFCB 2.52 (CALLABLE	2.5200	03/26/21	25,000,000.00	25,000,000.00	25,000,000.00
110254	FFCB 2.52 (CALLABLE	2.5200	03/26/21	25,000,000.00	25,000,000.00	25,000,000.00
110255	FFCB 2.52 (CALLABLE	2.5200	03/26/21	25,000,000.00	25,000,000.00	25,000,000.00
110419	FFCB 2.44 (CALLABLE	2.4400	04/09/21	25,000,000.00	25,000,000.00	25,011,750.00
110462	FFCB 2.67 (CALLABLE	2.6700	04/17/23	25,000,000.00	25,000,000.00	25,023,000.00
110490	FFCB 2.44 (CALLABLE	2.4400	04/09/21	50,000,000.00	49,993,621.76	50,023,500.00
110491	FFCB 2.44 (CALLABLE	2.4400	04/09/21	4,025,000.00	4,024,486.54	4,026,891.75
110652	FFCB 2.44 (CALLABLE	2.4400	04/09/21	42,055,000.00	42,055,000.00	42,074,765.85
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	53,428,000.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,946,966.24	51,770,000.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,088,957.55	52,672,000.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,696,831.05	25,567,217.00
110842	FFCB 2.62 (CALLABLE	2.6200	05/28/24	25,000,000.00	25,000,000.00	25,085,500.00
110861	FFCB 2.36 (CALLABLE	2.3600	05/28/21	50,000,000.00	50,000,000.00	50,148,000.00
110862	FFCB 2.43 (CALLABLE	2.4300	06/03/22	50,000,000.00	49,985,529.19	50,156,000.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,240,492.71	53,683,000.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,086,577.37	19,325,880.00
110983	FFCB 2.40 (CALLALBL	2.4000	06/19/23	25,000,000.00	25,000,000.00	25,068,750.00
110997	FFCB 2.22 (CALLABLE	2.2200	06/21/24	23,500,000.00	23,500,000.00	23,915,715.00
110998	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,442,250.00
111012	FFCB 2.22 (CALLABLE	2.2200	06/21/24	13,000,000.00	13,000,000.00	13,229,970.00
111013	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,442,250.00
111239	FFCB 2.20 (CALLABLE	2.2000	07/24/23	25,000,000.00	25,000,000.00	25,085,750.00
111240	FFCB 2.20 (CALLABLE	2.2000	07/24/23	25,000,000.00	25,000,000.00	25,085,750.00
111255	FFCB 2.45 (CALLABLE	2.4500	07/23/25	29,664,000.00	29,664,000.00	29,795,114.88
111270	FFCB 2.24 (CALLALBL	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,110,250.00
111271	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,110,250.00
111272	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,110,250.00
111273	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,110,250.00
111353	FFCB 2.26 (CALLABLE	2.2600	08/12/25	20,200,000.00	20,200,000.00	20,284,032.00
111362	FFCB 2.12 (CALLABLE	2.1200	08/12/24	25,000,000.00	25,000,000.00	25,094,500.00
111374	FFCB 2.12 (CALLABLE	2.1200	08/12/24	9,500,000.00	9,500,000.00	9,535,910.00
111409	FFCB 2.17 (CALLABLE	2.1700	08/19/25	25,000,000.00	25,000,000.00	25,106,000.00
111410	FFCB 2.17 (CALLABLE	2.1700	08/19/25	25,000,000.00	25,000,000.00	25,106,000.00
111466	FFCB 2.06 (CALLABLE	2.0600	08/13/24	25,000,000.00	25,000,000.00	25,094,750.00
111475	FFCB 2.06 (CALLABLE	2.0600	08/13/24	32,000,000.00	32,000,000.00	32,121,280.00
111525	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,131,250.00
111526	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,131,250.00
111534	FFCB 2.06 (CALLABLE	2.0600	08/13/24	18,960,000.00	18,959,162.29	19,031,858.40
111573	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,131,250.00
111801	FFCB 2.23 (CALLABLE	2.2300	10/15/26	50,000,000.00	50,000,000.00	50,305,000.00
111881	FFCB 2.20 (CALLABLE	2.2000	10/22/25	18,460,000.00	18,451,452.13	18,582,943.60
111882	FFCB 2.20 (CALLABLE	2.2000	10/22/25	50,000,000.00	49,976,826.48	50,333,000.00
112003	FFCB 1.96 (CALLABLE	1.9600	09/16/24	15,640,000.00	15,640,000.00	15,732,432.40
112113	FFCB 2.00 (CALLABLE	2.0000	09/03/24	26,670,000.00	26,663,846.55	26,810,017.50
112139	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,159,750.00
112140	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,159,750.00
112141	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,159,750.00
112142	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,159,750.00
112143	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,159,750.00
112144	FFCB 2.05 (CALLABLE	2.0500	11/25/25	23,800,000.00	23,800,000.00	23,952,082.00
112173	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,319,500.00
112174	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,159,750.00
112186	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,319,500.00
112187	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,319,500.00
112222	FFCB 2.14 (CALLABLE	2.1400	11/27/26	25,000,000.00	25,000,000.00	25,195,750.00
112223	FFCB 2.14 (CALLABLE	2.1400	11/27/26	27,160,000.00	27,160,000.00	27,372,662.80
112249	FFCB 1.625	1.6250	12/03/24	50,000,000.00	49,943,940.88	52,295,500.00
112270	FFCB 1.95 (CALLABLE	1.9500	12/02/25	25,000,000.00	25,000,000.00	25,539,000.00
112377	FFCB 2.13 (CALLABLE	2.1300	12/09/26	50,000,000.00	49,928,343.77	50,414,000.00
112378	FFCB 2.13 (CALLABLE	2.1300	12/09/26	23,300,000.00	23,266,608.19	23,492,924.00
112418	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	51,120,000.00
112419	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	51,120,000.00
112538	FFCB 1.66	1.6600	12/27/22	50,000,000.00	49,986,313.87	51,138,500.00
112539	FFCB 1.625	1.6250	12/27/21	50,000,000.00	49,978,283.17	51,072,500.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112558	FFCB 1.82	1.8200	12/18/25	36,274,000.00	36,256,660.60	38,590,094.90
112577	FFCB 2.10 (CALLABLE	2.1000	12/30/25	50,000,000.00	50,000,000.00	50,369,000.00
112596	FFCB 2.10 (CALLABLE	2.1000	12/30/25	50,000,000.00	50,000,000.00	50,369,000.00
112597	FFCB 2.10 (CALLABLE	2.1000	12/30/25	6,000,000.00	6,000,000.00	6,044,280.00
112604	FFCB 2.10 (CALLABLE	2.1000	12/30/25	40,000,000.00	40,000,000.00	40,295,200.00
112606	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,427,500.00
112607	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,427,500.00
112608	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,427,500.00
112609	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,427,500.00
112692	FFCB 2.03 (CALLABLE	2.0300	10/21/25	31,685,000.00	31,685,000.00	31,996,146.70
112701	FFCB 2.03 (CALLABLE	2.0300	04/21/25	50,000,000.00	50,000,000.00	50,003,500.00
112702	FFCB 2.03 (CALLABLE	2.0300	04/21/25	50,000,000.00	50,000,000.00	50,003,500.00
112734	FFCB 1.98 (CALLABLE	1.9800	01/27/26	50,000,000.00	50,000,000.00	51,146,000.00
112748	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,434,000.00
112749	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,434,000.00
112750	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,434,000.00
112780	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,995,629.45	30,687,600.00
112781	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,995,629.45	30,687,600.00
112797	FFCB 2.04 (CALLABLE	2.0400	02/03/27	25,000,000.00	25,000,000.00	24,963,500.00
112798	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,158,250.00
112799	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,158,250.00
112813	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,158,250.00
112964	FFCB 2.07 (CALLABLE	2.0700	03/02/27	25,000,000.00	25,000,000.00	25,077,500.00
112965	FFCB 2.07 (CALLABLE	2.0700	03/02/27	25,000,000.00	25,000,000.00	25,077,500.00
112980	FFCB 1.56 (CALLABLE	1.5600	02/28/22	50,000,000.00	50,000,000.00	50,008,000.00
113010	FFCB 1.82 (CALLABLE	1.8200	09/04/26	50,000,000.00	50,000,000.00	50,343,500.00
113023	FFCB 1.67 (CALLABLE	1.6700	06/03/24	31,000,000.00	31,000,000.00	31,029,140.00
113024	FFCB 1.50 (CALLABLE	1.5000	09/09/22	50,000,000.00	50,000,000.00	50,070,500.00
113032	FFCB 1.50 (CALLABLE	1.5000	03/05/25	50,000,000.00	50,000,000.00	50,080,500.00
113033	FFCB 1.50 (CALLABLE	1.5000	03/05/25	28,900,000.00	28,900,000.00	28,946,529.00
113034	FFCB 1.50 (CALLABLE	1.5000	03/05/25	25,000,000.00	25,000,000.00	25,040,250.00
113042	FFCB 1.24 (CALLABLE	1.2400	03/10/23	50,000,000.00	50,000,000.00	50,208,000.00
113056	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,013,750.00
113057	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,013,750.00
113058	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,013,750.00
113087	FFCB 1.125 (CALLABL	1.1250	03/17/25	50,000,000.00	50,049,589.27	50,111,500.00
113088	FFCB 1.125 (CALLABL	1.1250	03/17/25	50,000,000.00	50,049,589.27	50,111,500.00
113089	FFCB 1.125 (CALLABL	1.1250	03/17/25	18,145,000.00	18,145,000.00	18,185,463.35
113114	FFCB 1.64 (CALLABLE	1.6400	03/03/25	50,000,000.00	50,305,569.16	50,304,000.00
113115	FFCB 1.64 (CALLABLE	1.6400	03/03/25	2,240,000.00	2,253,689.50	2,253,619.20
113125	FFCB 1.05 (CALLABLE	1.0500	03/12/24	20,800,000.00	20,810,257.63	20,847,216.00
113137	FFCB 1.00 (CALLABLE	1.0000	03/17/27	50,000,000.00	50,000,000.00	50,064,000.00
113156	FFCB 0.92 NOTE	0.9200	03/18/24	50,000,000.00	50,289,697.13	50,590,000.00
113240	FFCB 0.55 (CALLABLE	0.5500	03/26/21	50,000,000.00	50,000,000.00	50,003,500.00
113241	FFCB 0.55 (CALLABLE	0.5500	03/26/21	49,650,000.00	49,650,000.00	49,653,475.50
113242	FFCB 1.30 CALLABLE)	1.3000	03/26/25	50,000,000.00	50,000,000.00	50,021,500.00
113250	FFCB 1.05 (CALLABLE	1.0500	03/16/23	50,000,000.00	50,000,000.00	49,946,500.00
113264	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,118,500.00
113265	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,118,500.00
113266	FFCB 0.87 (CALLABLE	0.8700	09/23/22	50,000,000.00	49,889,743.66	49,916,500.00

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113267	FFCB 0.87 (CALLABLE	0.8700	09/23/22	50,000,000.00	49,889,743.66	49,916,500.00
113277	FFCB 1.05 (CALLABLE	1.0500	03/16/23	50,000,000.00	50,000,000.00	49,946,500.00
113278	FFCB 0.87 (CALLABLE	0.8700	09/23/23	42,330,000.00	42,257,602.72	42,259,308.90
113292	FFCB 1.53 (CALLABLE	1.5300	02/10/22	50,000,000.00	50,354,457.48	50,334,000.00
113293	FFCB 1.53 (CALLABLE	1.5300	02/10/22	50,000,000.00	50,354,457.48	50,334,000.00
FFCB TOTAL				**5,092,688,000.00**	**5,093,754,814.86**	**5,137,642,580.03**
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/21	24,000,000.00	24,000,000.00	24,002,640.00
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/21	50,000,000.00	50,000,000.00	50,040,000.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/21	50,000,000.00	50,000,000.00	50,089,000.00
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,925,125.55	51,194,000.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,925,125.55	51,194,000.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,962,562.77	25,597,000.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,949,972.53	51,194,000.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,949,972.53	51,194,000.00
109833	FHLB 2.94 (CALLABLE	2.9400	01/29/24	10,000,000.00	10,000,000.00	10,179,500.00
109859	FHLB 2.94 (CALLABLE	2.9400	01/29/24	15,000,000.00	14,991,386.90	15,269,250.00
110175	FHLB 2.375	2.3750	03/12/21	25,000,000.00	24,964,603.28	25,482,500.00
110344	FHLB 2.625 (CALLABL	2.6250	04/15/24	12,800,000.00	12,800,000.00	12,809,344.00
110690	FHLB 2.375	2.3750	03/12/21	50,000,000.00	50,038,558.81	50,965,000.00
110692	FHLB 2.55 (CALLABLE	2.5500	05/06/22	26,000,000.00	26,000,000.00	26,051,220.00
110719	FHLB 2.55 (CALLABLE	2.5500	05/06/22	47,000,000.00	47,000,000.00	47,092,590.00
110849	FHLB 2.25	2.2500	06/11/21	45,000,000.00	44,992,152.00	45,991,350.00
111058	FHLB 2.42 (CALLABLE	2.4200	12/26/24	21,000,000.00	21,000,000.00	21,069,720.00
111071	FHLB 2.20 (CALLABLE	2.2000	06/26/24	25,000,000.00	25,000,000.00	25,079,000.00
111072	FHLB 2.20 (CALLABLE	2.2000	06/26/24	29,000,000.00	29,000,000.00	29,091,640.00
111074	FHLB 2.18 (CALLABLE	2.1800	06/26/23	30,825,000.00	30,825,000.00	30,925,181.25
111785	FHLB 2.00 (CALLABLE	2.0000	10/17/24	20,000,000.00	20,000,000.00	20,010,800.00
111786	FHLB 2.00 (CALLABLE	2.0000	10/17/24	25,000,000.00	25,000,000.00	25,013,500.00
111819	FHLB 2.06 (CALLABLE	2.0600	10/29/24	50,000,000.00	50,000,000.00	50,057,000.00
111845	FHLB 2.00 (CALLABLE	2.0000	10/29/24	50,000,000.00	50,000,000.00	50,391,500.00
111846	FHLB 2.00 (CALLABLE	2.0000	10/29/24	25,000,000.00	25,000,000.00	25,195,750.00
111892	FHLB 2.00 (CALLABLE	2.0000	10/21/24	50,000,000.00	50,000,000.00	50,375,500.00
111905	FHLB 2.11 (CALLABLE	2.1100	11/05/24	50,000,000.00	50,000,000.00	50,070,500.00
111914	FHLB 2.125 (CALLABL	2.1250	10/28/24	50,000,000.00	50,000,000.00	50,057,000.00
111915	FHLB 2.125 (CALLABL	2.1250	10/28/24	50,000,000.00	50,000,000.00	50,057,000.00
111958	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,387,500.00
111959	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,387,500.00
111986	FHLB 2.13 (CALLABLE	2.1300	11/08/24	50,000,000.00	50,000,000.00	50,078,000.00
112128	FHLB 2.08 (CALLABLE	2.0800	11/25/26	50,000,000.00	50,000,000.00	51,564,000.00
112145	FHLB 2.08 (CALLABLE	2.0800	11/25/26	40,950,000.00	40,950,000.00	42,230,916.00
112225	FHLB 2.08 (CALLABLE	2.0800	12/09/25	50,000,000.00	50,000,000.00	50,425,500.00
112226	FHLB 2.08 (CALLABLE	2.0800	12/09/25	25,000,000.00	25,000,000.00	25,212,750.00
112264	FHLB 2.02 (CALLABLE	2.0200	12/04/24	50,000,000.00	50,000,000.00	50,121,500.00
112296	FHLB 2.30 (CALLABLE	2.3000	12/09/26	50,000,000.00	50,000,000.00	50,121,500.00
112297	FHLB 2.30 (CALLABLE	2.3000	12/09/26	47,000,000.00	47,000,000.00	47,114,210.00
112330	FHLB 2.07 (CALLABLE	2.0700	12/11/25	50,000,000.00	50,000,000.00	50,121,000.00
112331	FHLB 2.07 (CALLABLE	2.0700	12/11/25	25,000,000.00	25,000,000.00	25,060,500.00
112332	FHLB 2.02 (CALLABLE	2.0200	12/16/26	50,000,000.00	50,000,000.00	51,785,500.00
112333	FHLB 2.14 (CALLABLE	2.1400	12/17/26	50,000,000.00	50,000,000.00	50,413,500.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112334	FHLB 2.14 (CALLABLE	2.1400	12/17/26	26,265,000.00	26,265,000.00	26,482,211.55
112335	FHLB 2.00 (CALLABLE	2.0000	12/19/24	50,000,000.00	50,000,000.00	50,142,500.00
112382	FHLB 2.09 (CALLABLE	2.0900	12/26/25	50,000,000.00	50,000,000.00	50,154,000.00
112383	FHLB 2.09 (CALLABLE	2.0900	12/26/25	50,000,000.00	50,000,000.00	50,154,000.00
112399	FHLB 2.05 (CALLABLE	2.0500	12/16/24	41,215,000.00	41,215,000.00	41,331,226.30
112400	FHLB 2.20 (CALLABLE	2.2000	12/18/26	25,000,000.00	25,000,000.00	25,218,250.00
112416	FHLB 2.00 (CALLABLE	2.0000	12/11/24	50,000,000.00	50,000,000.00	50,281,500.00
112471	FHLB 2.00 (CALLABLE	2.0000	12/11/24	17,155,000.00	17,146,921.79	17,251,582.65
112486	FHLB 2.09 (CALLABLE	2.0900	12/23/26	40,000,000.00	40,000,000.00	41,418,400.00
112510	FHLB 2.20 (CALLABLE	2.2000	12/23/26	50,000,000.00	50,000,000.00	50,394,500.00
112637	FHLB 1.875	1.8750	12/09/22	50,000,000.00	50,296,766.86	51,756,500.00
112712	FHLB 1.92 (CALLABLE	1.9200	01/22/25	47,000,000.00	47,000,000.00	47,470,470.00
112735	FHLB 1.94 (CALLABLE	1.9400	01/28/25	50,000,000.00	50,000,000.00	50,466,500.00
112751	FHLB 1.76 (CALLABLE	1.7600	01/29/24	50,000,000.00	50,000,000.00	50,493,000.00
112752	FHLB 1.76 (CALLABLE	1.7600	01/29/24	5,000,000.00	5,000,000.00	5,049,300.00
112753	FHLB 2.10 (CALLABLE	2.1000	01/29/27	50,000,000.00	50,000,000.00	50,467,000.00
112754	FHLB 2.10 (CALLABLE	2.1000	01/29/27	15,000,000.00	15,000,000.00	15,140,100.00
FHLB TOTAL				**2,360,210,000.00**	**2,360,198,148.57**	**2,384,434,401.75**
112984	FHLB D-N	1.5650	04/03/20	50,000,000.00	49,995,652.78	50,000,000.00
112991	FHLB D-N	1.5600	04/02/20	49,923,000.00	49,920,836.67	49,923,000.00
113028	FHLB D-N	1.3200	04/03/20	50,000,000.00	49,996,333.33	50,000,000.00
113029	FHLB D-N	1.3200	04/03/20	50,000,000.00	49,996,333.33	50,000,000.00
113030	FHLB D-N	1.3300	04/16/20	30,339,000.00	30,322,187.14	30,338,089.83
113224	FHLB D-N	0.3400	11/05/20	50,000,000.00	49,897,055.56	49,957,500.00
113225	FHLB D-N	0.3400	11/05/20	50,000,000.00	49,897,055.56	49,957,500.00
113226	FHLB D-N	0.3500	12/21/20	50,000,000.00	49,871,666.67	49,945,000.00
113227	FHLB D-N	0.3500	12/21/20	50,000,000.00	49,871,666.67	49,945,000.00
113228	FHLB D-N	0.3500	12/18/20	50,000,000.00	49,873,125.00	49,945,500.00
113229	FHLB D-N	0.3500	12/18/20	50,000,000.00	49,873,125.00	49,945,500.00
113230	FHLB D-N	0.3800	02/16/21	50,000,000.00	49,830,583.33	49,928,500.00
113231	FHLB D-N	0.3800	02/16/21	50,000,000.00	49,830,583.33	49,928,500.00
113232	FHLB D-N	0.3500	12/28/20	50,000,000.00	49,868,263.89	49,943,500.00
113233	FHLB D-N	0.3500	12/28/20	50,000,000.00	49,868,263.89	49,943,500.00
113234	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,824,500.00	49,928,000.00
113235	FHLB D-N	0.3900	02/19/21	37,073,000.00	36,942,873.77	37,019,614.88
113243	FHLB D-N	0.3700	01/25/21	50,000,000.00	49,846,347.22	49,933,500.00
113244	FHLB D-N	0.3700	01/25/21	50,000,000.00	49,846,347.22	49,933,500.00
113245	FHLB D-N	0.3200	11/23/20	50,000,000.00	49,895,111.11	49,954,000.00
113246	FHLB D-N	0.3200	11/23/20	50,000,000.00	49,895,111.11	49,954,000.00
113247	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,824,500.00	49,928,000.00
113248	FHLB D-N	0.3900	02/19/21	35,890,000.00	35,764,026.10	35,838,318.40
113254	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,824,500.00	49,928,000.00
113255	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,824,500.00	49,928,000.00
113256	FHLB D-N	0.3700	01/20/21	50,000,000.00	49,848,916.66	49,934,500.00
113257	FHLB D-N	0.3700	01/20/21	50,000,000.00	49,848,916.66	49,934,500.00
113258	FHLB D-N	0.3400	12/30/20	50,000,000.00	49,871,083.33	49,943,000.00
113259	FHLB D-N	0.3400	12/30/20	50,000,000.00	49,871,083.33	49,943,000.00
113260	FHLB D-N	0.3900	02/25/21	50,000,000.00	49,821,250.00	49,926,500.00
113261	FHLB D-N	0.3900	02/25/21	50,000,000.00	49,821,250.00	49,926,500.00

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113311	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,957,527.78	49,938,000.00
113312	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,957,527.78	49,938,000.00
113313	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,957,527.78	49,938,000.00
113314	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,957,527.78	49,938,000.00
113315	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,956,916.67	49,937,500.00
113316	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,956,916.67	49,937,500.00
113317	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,956,916.67	49,937,500.00
113318	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,956,916.67	49,937,500.00
113330	FHLB D-N	0.2200	02/02/21	50,000,000.00	49,906,194.45	49,932,000.00
113331	FHLB D-N	0.2200	02/02/21	50,000,000.00	49,906,194.45	49,932,000.00
113332	FHLB D-N	0.2400	03/02/21	49,979,000.00	49,867,380.23	49,900,033.18
FHLB DISC TOTAL				**2,053,204,000.00**	**2,048,820,595.59**	**2,050,920,056.29**
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/20	50,000,000.00	49,998,518.22	50,023,500.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/20	50,000,000.00	50,000,000.00	50,006,500.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/20	50,000,000.00	50,000,000.00	50,012,000.00
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/20	25,000,000.00	25,000,000.00	25,039,000.00
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/20	18,000,000.00	18,000,000.00	18,026,100.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/20	25,000,000.00	24,999,317.97	25,058,250.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/20	25,000,000.00	25,000,000.00	25,048,750.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/20	25,000,000.00	25,000,000.00	25,061,000.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/20	25,000,000.00	25,000,000.00	25,040,000.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/20	10,000,000.00	10,000,000.00	10,024,400.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/20	25,000,000.00	25,000,000.00	25,040,250.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/20	25,000,000.00	25,000,000.00	25,053,750.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/21	50,000,000.00	50,000,000.00	50,074,500.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/21	50,000,000.00	50,000,000.00	50,089,500.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/21	25,000,000.00	25,000,000.00	25,059,500.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/21	25,000,000.00	25,000,000.00	25,066,250.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/21	25,000,000.00	25,000,000.00	25,065,500.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/21	50,000,000.00	50,000,000.00	50,031,000.00
102706	FHLMC 1.60 (CALLABL	1.6000	10/27/21	50,000,000.00	50,000,000.00	50,041,000.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/21	25,000,000.00	25,000,000.00	25,020,750.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/21	50,000,000.00	50,000,000.00	50,039,500.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/21	50,000,000.00	50,000,000.00	50,088,000.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/21	25,000,000.00	24,997,914.37	25,041,250.00
110357	FHLMC 2.70 (CALLABL	2.7000	04/01/24	25,000,000.00	25,000,000.00	25,000,000.00
110359	FHLMC 2.65 (CALLABL	2.6500	04/15/24	25,000,000.00	25,000,000.00	25,020,750.00
110362	FHLMC 2.65 (CALLABL	2.6500	04/17/24	25,000,000.00	25,000,000.00	25,023,750.00
110376	FHLMC 2.75 (CALLABL	2.7500	04/10/24	25,000,000.00	25,000,000.00	25,014,250.00
110397	FHLMC 2.75 (CALLABL	2.7500	04/15/24	25,000,000.00	25,000,000.00	25,021,750.00
110443	FHLMC 2.78 (CALLABL	2.7800	04/10/24	25,000,000.00	25,000,000.00	25,014,500.00
110445	FHLMC 2.75 (CALLABL	2.7500	04/22/24	25,000,000.00	25,000,000.00	25,032,250.00
110544	FHLMC 2.80 (CALLABL	2.8000	04/24/24	25,000,000.00	25,000,000.00	25,036,000.00
110593	FHLMC 2.80 (CALLABL	2.8000	04/24/24	20,000,000.00	20,000,000.00	20,028,800.00
110594	FHLMC 2.60 (CALLABL	2.6000	05/03/24	50,000,000.00	50,000,000.00	51,060,000.00
110670	FHLMC 2.44 (CALLABL	2.4400	05/07/21	25,000,000.00	25,000,000.00	25,044,250.00
110671	FHLMC 2.44 (CALLABL	2.4400	05/07/21	25,000,000.00	25,000,000.00	25,044,250.00
110672	FHLMC 2.65 (CALLABL	2.6500	05/13/24	25,000,000.00	25,000,000.00	25,310,250.00
110712	FHLMC 2.675 (CALLAB	2.6750	05/22/23	25,000,000.00	25,000,000.00	25,069,500.00

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110713	FHLMC 2.65 (CALLABL	2.6500	05/23/24	25,000,000.00	25,000,000.00	25,323,000.00
110796	FHLMC 2.44 (CALLABL	2.4400	05/28/24	50,000,000.00	50,000,000.00	51,032,000.00
110811	FHLMC 2.45 (CALLABL	2.4500	05/24/24	50,000,000.00	50,000,000.00	50,584,500.00
110837	FHLMC 2.45 (CALLABL	2.4500	05/28/24	25,000,000.00	25,000,000.00	25,519,750.00
110914	FHLMC 2.40 (CALLABL	2.4000	06/10/22	50,000,000.00	50,000,000.00	50,176,500.00
110915	FHLMC 2.40 (CALLABL	2.4000	06/10/22	50,000,000.00	50,000,000.00	50,176,500.00
110975	FHLMC 2.40 (CALLABL	2.4000	06/17/24	25,000,000.00	25,000,000.00	25,079,250.00
111032	FHLMC 2.20 (CALLABL	2.2000	06/25/24	25,000,000.00	25,000,000.00	25,091,500.00
111043	FHLMC 2.25 (CALLABL	2.2500	07/01/24	25,000,000.00	25,000,000.00	25,101,250.00
111044	FHLMC 2.25 (CALLABL	2.2500	07/10/24	25,000,000.00	25,000,000.00	25,111,250.00
111086	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,188,000.00
111089	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,188,000.00
111091	FHLMC 2.25 (CALLABL	2.2500	06/26/24	50,000,000.00	50,000,000.00	50,191,000.00
111092	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,187,500.00
111093	FHLMC 2.20 (CALLABL	2.2000	07/08/24	25,000,000.00	25,000,000.00	25,105,250.00
111168	FHLMC 2.30 (CALLABL	2.3000	07/15/24	25,000,000.00	25,000,000.00	25,120,250.00
111169	FHLMC 2.30 (CALLABL	2.3000	07/15/24	25,000,000.00	25,000,000.00	25,120,250.00
111213	FHLMC 2.26 (CALLABL	2.2600	07/29/24	25,000,000.00	25,000,000.00	25,133,000.00
111214	FHLMC 2.32 (CALLABL	2.3200	07/29/24	25,000,000.00	25,000,000.00	25,033,750.00
111215	FHLMC 2.31 (CALLABL	2.3100	07/29/24	25,000,000.00	25,000,000.00	25,137,500.00
111256	FHLMC 2.20 (CALLABL	2.2000	07/29/25	50,000,000.00	50,000,000.00	50,603,000.00
111269	FHLMC 2.27 (CALLABL	2.2700	07/29/24	25,000,000.00	25,000,000.00	25,133,750.00
111283	FHLMC 2.25 (CALLABL	2.2500	08/05/24	25,000,000.00	25,000,000.00	25,126,500.00
111284	FHLMC 2.25 (CALLABL	2.2500	08/14/24	25,000,000.00	25,000,000.00	25,135,500.00
111307	FHLMC 2.30 (CALLABL	2.3000	08/14/24	25,000,000.00	25,000,000.00	25,153,250.00
111467	FHLMC 2.01 (CALLABL	2.0100	08/28/24	50,000,000.00	50,000,000.00	50,096,000.00
111627	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,179,250.00
111628	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,179,500.00
111643	FHLMC 2.12 (CALLABL	2.1200	09/24/24	50,000,000.00	50,000,000.00	50,355,500.00
111644	FHLMC 2.12 (CALLABL	2.1200	09/25/24	50,000,000.00	50,000,000.00	50,357,500.00
111670	FHLMC 2.08 (CALLABL	2.0800	09/25/24	50,000,000.00	50,000,000.00	50,347,500.00
111736	FHLMC 2.15 (CALLABL	2.1500	09/25/24	25,000,000.00	25,000,000.00	25,182,250.00
111744	FHLMC 2.05 (CALLABL	2.0500	10/02/24	25,000,000.00	25,000,000.00	25,177,000.00
111745	FHLMC 2.05 (CALLABL	2.0500	10/15/24	25,000,000.00	25,000,000.00	25,189,000.00
111764	FHLMC 2.10 (CALLABL	2.1000	10/07/24	25,000,000.00	25,000,000.00	25,006,750.00
111772	FHLMC 2.07 (CALLABL	2.0700	04/09/25	50,000,000.00	50,000,000.00	50,011,500.00
111780	FHLMC 2.10 (CALLABL	2.1000	10/16/25	50,000,000.00	50,000,000.00	50,021,000.00
111787	FHLMC 2.00 (CALLABL	2.0000	10/21/24	50,000,000.00	50,000,000.00	50,039,000.00
111798	FHLMC 2.05 (CALLABL	2.0500	10/09/24	50,000,000.00	50,000,000.00	50,017,000.00
111820	FHLMC 2.00 (CALLABL	2.0000	04/29/26	50,000,000.00	50,000,000.00	50,283,000.00
111830	FHLMC 2.08 (CALLABL	2.0800	04/29/25	50,000,000.00	50,000,000.00	50,046,000.00
111831	FHLMC 2.12 (CALLABL	2.1200	04/29/25	50,000,000.00	50,000,000.00	50,046,000.00
111832	FHLMC 2.10 (CALLABL	2.1000	10/29/24	50,000,000.00	50,000,000.00	50,058,500.00
111833	FHLMC 2.10 (CALLABL	2.1000	10/29/24	50,000,000.00	50,000,000.00	50,058,500.00
111834	FHLMC 2.08 (CALLABL	2.0800	04/29/25	50,000,000.00	50,000,000.00	50,046,000.00
111844	FHLMC 2.10 (CALLABL	2.1000	10/29/24	25,000,000.00	25,000,000.00	25,029,250.00
111883	FHLMC 2.01 (CALLABL	2.0100	10/28/24	50,000,000.00	50,000,000.00	50,391,000.00
111927	FHLMC 2.13 (CALLABL	2.1300	10/28/24	50,000,000.00	50,000,000.00	50,057,500.00
111971	FHLMC 2.02 (CALLABL	2.0200	11/13/24	50,000,000.00	50,000,000.00	50,424,000.00
111987	FHLMC 2.05 (CALLABL	2.0500	11/18/24	50,000,000.00	50,000,000.00	50,441,000.00

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For the Period: March 1, 2020 to March 31, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111988	FHLMC 2.13 (CALLABL	2.1300	11/14/24	50,000,000.00	50,000,000.00	50,090,500.00
112038	FHLMC 2.05 (CALLABL	2.0500	11/08/24	50,000,000.00	50,000,000.00	50,074,000.00
112039	FHLMC 2.05 (CALLABL	2.0500	11/08/24	50,000,000.00	50,000,000.00	50,074,000.00
112040	FHLMC 2.05 (CALLABL	2.0500	11/08/24	50,000,000.00	49,976,984.12	50,074,000.00
112053	FHLMC 2.00 (CALLABL	2.0000	11/19/24	50,000,000.00	50,000,000.00	50,428,000.00
112072	FHLMC 2.06 (CALLABL	2.0600	11/26/24	50,000,000.00	50,000,000.00	50,110,000.00
112073	FHLMC 2.06 (CALLABL	2.0600	11/26/24	25,000,000.00	25,000,000.00	25,055,000.00
112074	FHLMC 2.00 (CALLABL	2.0000	11/25/24	50,000,000.00	50,000,000.00	50,438,500.00
112075	FHLMC 2.01 (CALLABL	2.0100	11/25/24	50,000,000.00	50,000,000.00	50,443,500.00
112200	FHLMC 2.01 (CALLABL	2.0100	11/26/24	50,000,000.00	50,000,000.00	50,105,000.00
112224	FHLMC 2.00 (CALLABL	2.0000	12/04/24	50,000,000.00	50,000,000.00	50,120,000.00
112239	FHLMC 2.02 (CALLABL	2.0200	12/04/24	50,000,000.00	50,000,000.00	50,122,000.00
112241	FHLMC 2.01 (CALLABL	2.0100	12/04/24	50,000,000.00	50,000,000.00	50,121,000.00
112242	FHLMC 2.01 (CALLABL	2.0100	12/04/24	50,000,000.00	50,000,000.00	50,121,000.00
112250	FHLMC 2.03 (CALLABL	2.0300	12/04/24	50,000,000.00	50,000,000.00	50,122,000.00
112265	FHLMC 2.04 (CALLABL	2.0400	12/16/24	50,000,000.00	50,000,000.00	50,146,000.00
112365	FHLMC 2.08 (CALLABL	2.0800	12/30/26	50,000,000.00	50,000,000.00	50,473,500.00
112381	FHLMC 2.00 (CALLABL	2.0000	06/19/24	50,000,000.00	50,000,000.00	50,148,000.00
112398	FHLMC 2.05 (CALLABL	2.0500	12/12/24	50,000,000.00	50,000,000.00	50,131,500.00
112401	FHLMC 2.05 (CALLABL	2.0500	12/26/24	50,000,000.00	50,000,000.00	50,157,500.00
112420	FHLMC 2.00 (CALLABL	2.0000	12/23/25	50,000,000.00	50,000,000.00	50,475,500.00
112421	FHLMC 2.00 (CALLABL	2.0000	12/23/25	50,000,000.00	50,000,000.00	50,475,500.00
112422	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	51,085,000.00
112423	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	51,085,000.00
112439	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	51,083,000.00
112453	FHLMC 2.00 (CALLABL	2.0000	06/24/24	50,000,000.00	50,000,000.00	50,150,000.00
112500	FHLMC 2.15 (CALLABL	2.1500	12/23/26	50,000,000.00	50,000,000.00	50,488,000.00
112501	FHLMC 2.16 (CALLABL	2.1600	12/23/26	50,000,000.00	50,000,000.00	50,482,500.00
112511	FHLMC 2.08 (CALLABL	2.0800	12/24/24	50,000,000.00	50,000,000.00	50,158,500.00
112512	FHLMC 2.08 (CALLABL	2.0800	12/24/24	50,000,000.00	50,000,000.00	50,158,500.00
112522	FHLMC 2.01 (CALLABL	2.0100	12/24/24	50,000,000.00	50,000,000.00	50,495,000.00
112525	FHLMC 2.025 (CALLAB	2.0250	06/26/24	50,000,000.00	50,000,000.00	50,161,500.00
112526	FHLMC 2.07 (CALLABL	2.0700	12/24/24	50,000,000.00	50,000,000.00	50,158,000.00
112545	FHLMC 2.00 (CALLABL	2.0000	09/30/24	50,000,000.00	50,000,000.00	50,325,500.00
112648	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,509,000.00
112649	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,509,000.00
112650	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,509,000.00
112703	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,181,500.00
112704	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,181,500.00
112705	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,181,500.00
112706	FHLMC 2.03 (CALLABL	2.0300	07/21/25	50,000,000.00	50,000,000.00	50,193,000.00
112901	FHLMC 1.50	1.5000	02/12/25	25,000,000.00	24,981,245.76	26,087,250.00
112981	FHLMC 1.55 (CALLABL	1.5500	08/26/21	50,000,000.00	50,000,000.00	50,041,500.00
112990	FHLMC 1.625 (CALLAB	1.6250	02/28/24	25,000,000.00	25,000,000.00	25,059,000.00
113109	FHLMC 0.95 (CALLABL	0.9500	03/12/25	50,000,000.00	50,000,000.00	50,078,000.00
113116	FHLMC 1.02 (CALLABL	1.0200	03/11/25	50,000,000.00	50,000,000.00	50,036,500.00
113117	FHLMC 1.00 (CALLABL	1.0000	03/17/26	50,000,000.00	50,000,000.00	50,079,000.00
113155	FHLMC 1.07 (CALLABL	1.0700	03/17/25	25,000,000.00	25,000,000.00	25,019,500.00
113157	FHLMC 1.00 (CALLABL	1.0000	03/18/25	50,000,000.00	50,000,000.00	50,177,500.00
113289	FHLMC 1.15 (CALLABL	1.1500	03/30/22	50,000,000.00	50,000,000.00	50,004,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: March 1, 2020 to March 31, 2020
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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113290	FHLMC 1.15 (CALLABL	1.1500	03/30/22	50,000,000.00	50,000,000.00	50,004,000.00
113291	FHLMC 1.25 (CALLABL	1.2500	03/30/23	39,100,000.00	39,100,000.00	39,102,346.00
FHLMC Fxd-(S) TOTAL				**5,562,100,000.00**	**5,562,053,980.44**	**5,588,851,646.00**
111849	FHLMC 2.07 (CALLABL	2.0700	04/29/25	50,000,000.00	50,000,000.00	50,190,000.00
112240	FHLMC 2.05 (CALLABL	2.0500	12/02/25	50,000,000.00	50,000,000.00	50,257,000.00
113171	FHLMC 1.05 (CALLABL	1.0500	03/18/25	25,000,000.00	25,000,000.00	25,066,000.00
FHLMC Fxd-(Q) TOTAL				**125,000,000.00**	**125,000,000.00**	**125,513,000.00**
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/20	25,000,000.00	25,000,000.00	25,054,000.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/20	25,000,000.00	25,000,000.00	25,042,250.00
101336	FNMA 1.45 (CALLABLE	1.4500	04/27/20	50,000,000.00	50,000,000.00	50,044,000.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/20	25,000,000.00	25,000,000.00	25,066,500.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/21	25,000,000.00	24,998,915.92	24,999,250.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/20	25,000,000.00	25,000,000.00	25,059,250.00
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/21	50,000,000.00	50,000,000.00	49,859,500.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/21	25,000,000.00	25,000,000.00	25,020,750.00
102104	FNMA 1.53 (CALLABLE	1.5300	07/27/21	25,000,000.00	25,000,000.00	25,021,250.00
102105	FNMA 1.48 (CALLABLE	1.4800	04/27/21	25,000,000.00	25,000,000.00	25,020,000.00
102106	FNMA 1.53 (CALLABLE	1.5300	07/27/21	50,000,000.00	50,000,000.00	50,042,500.00
102110	FNMA 1.53 (CALLABLE	1.5300	07/27/21	25,000,000.00	25,000,000.00	25,021,500.00
102111	FNMA 1.48 (CALLABLE	1.4800	04/27/21	25,000,000.00	25,000,000.00	25,019,750.00
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/21	25,000,000.00	25,000,000.00	25,020,250.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/21	25,000,000.00	25,000,000.00	25,021,750.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/21	25,000,000.00	25,000,000.00	25,022,250.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/21	25,000,000.00	25,000,000.00	25,022,750.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/21	25,000,000.00	25,000,000.00	25,022,250.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/20	25,000,000.00	25,000,000.00	25,029,500.00
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/21	25,000,000.00	25,000,000.00	25,021,750.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/21	25,000,000.00	24,997,360.32	25,021,750.00
102200	FNMA 1.55 (CALLABLE	1.5500	07/28/21	25,000,000.00	25,000,000.00	25,022,250.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/21	25,000,000.00	25,000,000.00	25,022,500.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/21	50,000,000.00	50,000,000.00	50,084,000.00
102292	FNMA 1.55 (CALLABLE	1.5500	08/17/21	46,212,000.00	46,208,817.55	46,282,704.36
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/21	25,000,000.00	25,000,000.00	25,045,000.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/21	25,000,000.00	25,000,000.00	25,009,000.00
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/21	50,000,000.00	49,996,856.49	50,041,500.00
102856	FNMA 1.56 (CALLABLE	1.5600	10/27/21	50,000,000.00	50,000,000.00	50,043,000.00
102857	FNMA 1.56 (CALLABLE	1.5600	10/27/21	50,000,000.00	50,000,000.00	50,043,000.00
103242	FNMA 1.50	1.5000	11/30/20	50,000,000.00	49,936,579.67	50,337,000.00
103247	FNMA 1.50	1.5000	06/22/20	50,000,000.00	49,989,932.05	50,140,500.00
103248	FNMA 1.50	1.5000	06/22/20	50,000,000.00	49,989,932.05	50,140,500.00
103249	FNMA 1.50	1.5000	06/22/20	25,000,000.00	24,994,966.03	25,070,250.00
103255	FNMA 1.375	1.3750	02/26/21	50,000,000.00	49,821,637.29	50,475,000.00
111904	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,336,000.00
112004	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,045,805.92	50,336,000.00
FNMA TOTAL				1,271,212,000.00	1,270,980,803.29	1,273,880,954.36
113270	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,911,944.45	49,929,500.00
113271	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,911,944.45	49,929,500.00

Los Angeles County Treasurer
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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113281	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,953,611.11	49,921,000.00
113282	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,953,611.11	49,921,000.00
113283	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,953,611.11	49,921,000.00
113284	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,953,611.11	49,921,000.00
FNMD TOTAL				300,000,000.00	299,638,333.34	299,543,000.00
98069	FHLB 7.50 (CALLABLE	1.2500	04/02/20	25,000,000.00	25,000,000.00	25,000,500.00
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/20	25,000,000.00	25,000,000.00	25,034,250.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/20	25,000,000.00	25,000,000.00	25,034,250.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/21	25,000,000.00	25,000,000.00	25,009,500.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/21	25,000,000.00	25,000,000.00	25,028,500.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/21	25,000,000.00	24,995,824.20	25,042,500.00
104739	FHLMC 4.25 (CALLABL	1.5000	05/24/22	25,000,000.00	25,000,000.00	25,044,750.00
104788	FHLMC 4.65 (CALLABL	1.5000	05/24/22	25,000,000.00	25,000,000.00	25,043,500.00
105672	FHLB 4.50 (CALLABLE	1.5000	10/06/22	25,000,000.00	25,000,000.00	25,004,750.00
105677	FHLB 4.50 (CALLABLE	1.5000	10/12/22	25,000,000.00	25,000,000.00	25,009,250.00
105697	FHLMC 4.75 (CALLABL	1.5000	10/11/22	25,000,000.00	25,000,000.00	25,009,250.00
105794	FHLB 5.00 (CALLABLE	1.5000	10/18/22	25,000,000.00	25,000,000.00	25,014,000.00
111434	FHLMC 3.00 (CALLABL	2.2500	08/28/24	25,000,000.00	25,000,000.00	25,153,000.00
111435	FHLMC 3.00 (CALLABL	2.2500	08/28/24	25,000,000.00	25,000,000.00	25,153,250.00
111545	FHLMC 2.625 (CALLAB	2.2500	09/04/24	50,000,000.00	50,000,000.00	50,316,000.00
111584	FHLMC 2.80 (CALLABL	2.2500	09/10/24	25,000,000.00	25,000,000.00	25,180,750.00
111599	FHLMC 3.125 (CALLAB	2.2500	09/11/24	25,000,000.00	25,000,000.00	25,189,500.00
111600	FHLMC 3.125 (CALLAB	2.2500	09/23/24	25,000,000.00	25,000,000.00	25,204,250.00
111601	FHLMC 3.00 (CALLABL	2.2500	09/23/24	25,000,000.00	25,000,000.00	25,198,250.00
111609	FHLMC 3.25 (CALLABL	2.3750	09/25/24	25,000,000.00	25,000,000.00	25,213,750.00
111610	FHLMC 3.25 (CALLABL	2.3750	09/25/24	25,000,000.00	25,000,000.00	25,218,250.00
111635	FHLMC 3.50 (CALLABL	2.4750	09/25/24	25,000,000.00	25,000,000.00	25,233,250.00
111773	FHLMC 3.00 (CALLABL	2.2500	10/09/24	50,000,000.00	50,000,000.00	50,200,000.00
111799	FHLMC 3.05 (CALLABL	2.2500	10/09/24	50,000,000.00	50,000,000.00	50,193,000.00
111860	FHLMC 3.375 (CALLAB	2.8750	10/29/24	50,000,000.00	50,000,000.00	50,494,000.00
111895	FHLMC 3.75 (CALLABL	2.7500	04/28/25	50,000,000.00	50,000,000.00	50,505,000.00
112076	FHLMC 3.70 (CALLABL	2.7500	05/23/25	50,000,000.00	50,000,000.00	50,610,500.00
112384	FHLMC 2.75 (CALLABL	2.2500	09/09/24	50,000,000.00	50,000,000.00	50,335,000.00
112424	FHLMC 2.75 (CALLABL	2.2500	09/11/24	25,000,000.00	25,000,000.00	25,179,250.00
113110	FHLMC 2.00 (CALLABL	2.0000	03/12/25	50,000,000.00	50,000,000.00	50,137,000.00
MCPN TOTAL				**950,000,000.00**	**949,995,824.20**	**954,989,000.00**
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/21	50,000,000.00	50,000,000.00	50,029,000.00
102917	FHLB 2.125 (CALLABL	1.2500	11/10/21	25,000,000.00	25,000,000.00	25,019,750.00
103056	FHLB 3.00 (CALLABLE	1.2500	12/02/21	25,000,000.00	25,000,000.00	25,034,500.00
103587	FHLMC 3.50 (CALLABL	1.5000	01/27/22	50,000,000.00	50,000,000.00	50,031,500.00
104258	FHLMC 4.25 (CALLABL	1.5000	04/18/22	25,000,000.00	25,000,000.00	25,014,750.00
104305	FHLMC 4.30 (CALLABL	1.5500	04/19/22	25,000,000.00	25,000,000.00	25,015,250.00
104658	FHLMC 4.25 (CALLABL	1.5000	05/16/22	25,000,000.00	25,000,000.00	25,035,250.00
110472	FHLB 2.45 (CALLABLE	2.4500	04/15/24	25,000,000.00	25,000,000.00	25,018,750.00
110758	FHLMC 2.75 (CALLABL	2.7500	05/28/24	50,000,000.00	50,000,000.00	51,152,500.00
110785	FHLMC 3.00 (CALLABL	2.5000	05/28/24	25,000,000.00	25,000,000.00	25,519,500.00
110943	FHLMC 3.125 (CALLAB	2.5000	06/25/24	50,000,000.00	50,000,000.00	50,209,500.00
112251	FHLMC 3.50 (CALLABL	2.2500	12/04/24	50,000,000.00	50,000,000.00	50,556,000.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
MCSA TOTAL				**425,000,000.00**	**425,000,000.00**	**427,636,250.00**
111996	ING U.S. FUNDING LL	1.8000	05/05/20	35,765,000.00	35,704,199.50	35,722,797.30
112006	OLD LINE FUNDING LL	1.8200	04/08/20	47,500,000.00	47,483,190.28	47,488,125.00
112015	OLD LINE FUNDING LL	1.8400	05/06/20	50,000,000.00	49,910,555.55	49,928,500.00
112666	MONT BLANC CAPITAL	1.7700	05/06/20	17,192,000.00	17,162,415.43	17,166,040.08
112672	ATLANTIC ASSET SEC	1.7000	04/01/20	37,126,000.00	37,126,000.00	37,125,628.74
112681	CRC FUNDING LLC CP	1.7300	04/20/20	50,000,000.00	49,954,347.22	49,957,000.00
112685	CAFCO LLC CP	1.7300	04/20/20	50,000,000.00	49,954,347.22	49,967,500.00
112686	THUNDER BAY FUNDING	1.7100	04/15/20	30,750,000.00	30,729,551.25	30,730,627.50
112716	MONT BLANC CAPITAL	1.7300	04/20/20	25,000,000.00	24,977,173.61	24,978,500.00
112718	CIESCO LLC CP	1.6800	04/21/20	44,634,000.00	44,592,341.60	44,593,383.06
112731	CAFCO LLC CP	1.7200	04/20/20	14,695,000.00	14,681,660.21	14,685,448.25
112738	PFIZER INC CP	1.6200	04/16/20	50,000,000.00	49,966,250.00	49,974,500.00
112743	CAFCO LLC CP	1.6700	04/21/20	38,404,000.00	38,368,369.62	38,377,885.28
112757	CAFCO LLC CP	1.6800	04/21/20	8,645,000.00	8,636,931.33	8,639,121.40
112766	CAFCO LLC CP	1.6700	04/23/20	49,000,000.00	48,949,992.78	48,963,250.00
112767	CIESCO LLC CP	1.6600	04/22/20	50,000,000.00	49,951,583.33	49,952,500.00
112768	PFIZER INC CP	1.6000	04/22/20	50,000,000.00	49,953,333.33	49,963,500.00
112771	OLD LINE FUNDING LL	1.6700	04/03/20	50,000,000.00	49,995,361.11	49,996,500.00
112775	PFIZER INC CP	1.6100	04/20/20	50,000,000.00	49,957,513.89	49,968,000.00
112776	CAFCO LLC CP	1.6800	04/21/20	25,301,000.00	25,277,385.73	25,283,795.32
112778	MONT BLANC CAPITAL	1.6900	04/02/20	28,373,000.00	28,371,668.05	28,371,581.35
112785	CIESCO LLC CP	1.6600	04/22/20	32,996,000.00	32,964,048.87	32,964,653.80
112788	PFIZER INC CP	1.6100	04/20/20	50,000,000.00	49,957,513.89	49,968,000.00
112789	PFIZER INC CP	1.6100	04/20/20	35,000,000.00	34,970,259.72	34,977,600.00
112790	OLD LINE FUNDING LL	1.6600	04/27/20	50,000,000.00	49,940,055.56	49,946,000.00
112809	CIESCO LLC CP	1.6500	05/01/20	4,974,000.00	4,967,160.75	4,967,533.80
112817	CIESCO LLC CP	1.6600	05/01/20	13,516,000.00	13,497,302.87	13,498,429.20
112821	CANCARA ASSET SEC L	1.6900	05/01/20	50,000,000.00	49,929,583.34	49,937,000.00
112836	PFIZER INC CP	1.6300	04/27/20	25,750,000.00	25,719,686.53	25,722,190.00
112837	PFIZER INC CP	1.6200	05/05/20	9,336,000.00	9,321,715.92	9,321,529.20
112856	CIESCO LLC CP	1.6300	05/05/20	39,650,000.00	39,588,961.03	39,591,714.50
112860	THUNDER BAY FUNDING	1.6300	04/27/20	7,000,000.00	6,991,759.44	6,992,230.00
112861	CIESCO LLC CP	1.6600	04/22/20	12,004,000.00	11,992,376.13	11,992,596.20
112862	CIESCO LLC CP	1.6600	05/06/20	12,688,000.00	12,667,522.98	12,668,841.12
112873	CIESCO LLC CP	1.6600	05/07/20	38,000,000.00	37,936,920.00	37,941,100.00
112877	MONT BLANC CAPITAL	1.6500	05/14/20	46,015,000.00	45,924,312.11	45,930,332.40
112879	THUNDER BAY FUNDING	1.6400	05/11/20	30,000,000.00	29,945,333.34	29,949,900.00
112883	CIESCO LLC CP	1.6600	05/06/20	5,736,000.00	5,726,742.73	5,727,338.64
112884	CIESCO LLC CP	1.6600	05/06/20	10,226,000.00	10,209,496.37	10,210,558.74
112885	MONT BLANC CAPITAL	1.6600	05/13/20	25,000,000.00	24,951,583.33	24,955,000.00
112889	CIESCO LLC CP	1.6400	05/15/20	35,142,000.00	35,071,559.81	35,075,581.62
112893	THUNDER BAY FUNDING	1.6200	04/20/20	40,000,000.00	39,965,800.00	39,966,400.00
112894	THUNDER BAY FUNDING	1.6200	04/15/20	42,000,000.00	41,973,540.00	41,973,540.00
112896	LA FAYETTE ASSET SE	1.6200	04/15/20	48,121,000.00	48,090,683.77	48,089,721.35
112900	CIESCO LLC CP	1.6500	05/13/20	12,821,000.00	12,796,319.57	12,797,922.20
112916	CANCARA ASSET SEC L	1.6400	05/18/20	50,000,000.00	49,892,944.44	49,901,500.00
112922	MONT BLANC CAPITAL	1.6200	06/11/20	42,744,000.00	42,607,432.92	42,607,646.64

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112923	EMERSON ELECTRIC CO	1.5600	04/16/20	31,115,000.00	31,094,775.25	31,098,820.20
112925	PFIZER INC CP	1.6000	05/20/20	50,000,000.00	49,891,111.11	49,887,000.00
112931	PFIZER INC CP	1.6000	05/20/20	50,000,000.00	49,891,111.11	49,887,000.00
112937	EMERSON ELECTRIC CO	1.5600	04/20/20	50,000,000.00	49,958,833.33	49,967,500.00
112938	EMERSON ELECTRIC CO	1.5600	04/20/20	13,000,000.00	12,989,296.67	12,991,550.00
112951	THUNDER BAY FUNDING	1.6300	05/15/20	50,000,000.00	49,900,388.89	49,908,000.00
112952	THUNDER BAY FUNDING	1.6300	05/15/20	25,000,000.00	24,950,194.45	24,954,000.00
112953	UNILEVER CAPITAL CO	1.5700	04/14/20	50,000,000.00	49,971,652.78	49,979,500.00
112954	UNILEVER CAPITAL CO	1.5700	04/14/20	2,000,000.00	1,998,866.11	1,999,180.00
112956	TOYOTA MOTOR CREDIT	1.6200	04/20/20	50,000,000.00	49,957,250.00	49,969,500.00
112961	THUNDER BAY FUNDING	1.6300	05/22/20	45,000,000.00	44,896,087.50	44,902,350.00
112972	CRC FUNDING LLC CP	1.5700	06/04/20	46,356,000.00	46,226,615.26	46,222,494.72
112975	OLD LINE FUNDING LL	1.6000	04/15/20	50,000,000.00	49,968,888.89	49,969,000.00
112976	OLD LINE FUNDING LL	1.5900	04/16/20	50,000,000.00	49,966,875.00	49,967,000.00
112977	OLD LINE FUNDING LL	1.6000	04/01/20	50,000,000.00	50,000,000.00	49,999,000.00
112987	CHARIOT FUNDING LLC	1.5900	04/01/20	50,000,000.00	50,000,000.00	49,996,500.00
112992	JUPITER SEC COMPANY	1.6000	04/03/20	50,000,000.00	49,995,555.56	49,996,000.00
112993	JUPITER SEC COMPANY	1.5900	04/01/20	50,000,000.00	50,000,000.00	49,998,500.00
112994	MERCK & CO INC CP	1.5600	04/03/20	50,000,000.00	49,995,666.67	50,000,000.00
112996	SHEFFIELD RECEIVABL	1.5800	04/01/20	50,000,000.00	50,000,000.00	49,999,000.00
113001	PEPSICO INC CP	1.5500	04/24/20	30,000,000.00	29,970,291.67	29,976,600.00
113002	PEPSICO INC CP	1.5500	04/27/20	25,910,000.00	25,880,995.19	25,887,199.20
113006	CIESCO LLC CP	1.5500	04/01/20	50,000,000.00	50,000,000.00	49,998,500.00
113007	CIESCO LLC CP	1.5500	04/30/20	50,000,000.00	49,937,569.44	49,937,000.00
113012	OLD LINE FUNDING LL	1.4500	04/07/20	40,000,000.00	39,990,333.33	39,991,600.00
113013	MERCK & CO INC CP	1.4400	04/15/20	50,000,000.00	49,972,000.00	49,968,000.00
113014	CIESCO LLC CP	1.4400	04/30/20	25,000,000.00	24,971,000.00	24,968,500.00
113015	SHEFFIELD RECEIVABL	1.5000	04/02/20	50,000,000.00	49,997,916.67	49,998,000.00
113016	ATLANTIC ASSET SEC	1.4500	04/02/20	30,000,000.00	29,998,791.67	29,999,400.00
113017	CANCARA ASSET SEC L	1.5500	04/14/20	15,000,000.00	14,991,604.17	14,991,750.00
113021	SHEFFIELD RECEIVABL	1.5000	04/03/20	50,000,000.00	49,995,833.33	49,997,000.00
113022	MERCK & CO INC CP	1.4400	04/17/20	50,000,000.00	49,968,000.00	49,962,000.00
113025	MERCK & CO INC CP	1.2900	04/14/20	50,000,000.00	49,976,708.33	49,972,500.00
113031	THUNDER BAY FUNDING	1.4000	04/02/20	36,850,000.00	36,848,566.94	36,848,157.50
113035	CANCARA ASSET SEC L	1.3800	05/05/20	50,000,000.00	49,934,833.33	49,929,000.00
113036	JUPITER SEC COMPANY	1.3700	04/15/20	50,000,000.00	49,973,361.11	49,967,500.00
113037	AUTOBAHN FUNDING CO	1.4000	04/03/20	30,000,000.00	29,997,666.67	29,997,600.00
113038	SHEFFIELD RECEIVABL	1.2500	04/07/20	50,000,000.00	49,989,583.33	49,990,500.00
113041	THUNDER BAY FUNDING	1.2700	05/07/20	25,000,000.00	24,968,250.00	24,962,250.00
113043	REGENCY MARKETS NO.	1.1400	04/08/20	50,000,000.00	49,988,916.67	49,987,000.00
113044	REGENCY MARKETS NO.	1.1400	04/08/20	50,000,000.00	49,988,916.67	49,987,000.00
113045	CANCARA ASSET SEC L	1.1000	06/04/20	50,000,000.00	49,902,222.22	49,859,500.00
113046	MERCK & CO INC CP	1.0400	04/13/20	50,000,000.00	49,982,666.67	49,977,000.00
113047	REGENCY MARKETS NO.	1.1500	04/08/20	46,147,000.00	46,136,681.02	46,135,001.78
113048	LA FAYETTE ASSET SE	1.0500	06/01/20	48,000,000.00	47,914,600.00	47,868,000.00
113049	AUTOBAHN FUNDING CO	1.0500	04/02/20	30,000,000.00	29,999,125.00	29,998,500.00
113059	UNILEVER CAPITAL CO	1.0100	04/20/20	27,500,000.00	27,485,340.97	27,482,400.00
113060	AUTOBAHN FUNDING CO	1.0000	04/20/20	50,000,000.00	49,973,611.11	49,957,000.00
113061	SHEFFIELD RECEIVABL	1.0900	04/16/20	50,000,000.00	49,977,291.67	49,965,000.00
113062	EMERSON ELECTRIC CO	1.0200	05/20/20	50,000,000.00	49,930,583.33	49,917,000.00

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113064	CHARIOT FUNDING LLC	1.0500	04/15/20	50,000,000.00	49,979,583.33	49,968,500.00
113066	SHEFFIELD RECEIVABL	1.0000	04/17/20	50,000,000.00	49,977,777.78	49,963,000.00
113068	AUTOBAHN FUNDING CO	0.9500	04/15/20	50,000,000.00	49,981,527.78	49,967,500.00
113070	SHEFFIELD RECEIVABL	0.9800	04/20/20	50,000,000.00	49,974,138.89	49,957,000.00
113071	AUTOBAHN FUNDING CO	0.8000	04/17/20	50,000,000.00	49,982,222.22	49,963,500.00
113072	THUNDER BAY FUNDING	0.8500	05/07/20	50,000,000.00	49,957,500.00	49,924,500.00
113073	THUNDER BAY FUNDING	0.8500	05/07/20	25,000,000.00	24,978,750.00	24,962,250.00
113074	REGENCY MARKETS NO.	1.0000	04/08/20	50,000,000.00	49,990,277.78	49,987,000.00
113076	ATLANTIC ASSET SEC	0.8900	04/17/20	50,000,000.00	49,980,222.22	49,956,000.00
113078	EMERSON ELECTRIC CO	0.9400	06/08/20	9,146,000.00	9,129,760.77	9,123,683.76
113079	CRC FUNDING LLC CP	0.8500	04/30/20	50,000,000.00	49,965,763.89	49,937,000.00
113080	CRC FUNDING LLC CP	0.8500	04/30/20	50,000,000.00	49,965,763.89	49,937,000.00
113081	OLD LINE FUNDING LL	0.8300	05/12/20	40,000,000.00	39,962,188.89	39,933,200.00
113082	THUNDER BAY FUNDING	0.7700	04/15/20	50,000,000.00	49,985,027.78	49,968,500.00
113083	THUNDER BAY FUNDING	0.7700	04/15/20	25,000,000.00	24,992,513.89	24,984,250.00
113084	PFIZER INC CP	0.9400	06/04/20	24,300,000.00	24,259,392.00	24,226,371.00
113085	UNILEVER CAPITAL CO	0.7700	04/20/20	50,000,000.00	49,979,680.55	49,968,000.00
113090	UNILEVER CAPITAL CO	0.9700	04/20/20	50,000,000.00	49,974,402.78	49,968,000.00
113091	CANCARA ASSET SEC L	0.9100	05/08/20	50,000,000.00	49,953,236.11	49,923,000.00
113092	CANCARA ASSET SEC L	0.9100	05/08/20	30,000,000.00	29,971,941.66	29,953,800.00
113093	SHEFFIELD RECEIVABL	0.9700	04/21/20	50,000,000.00	49,973,055.56	49,954,500.00
113094	CAFCO LLC CP	0.8500	05/01/20	50,000,000.00	49,964,583.33	49,948,000.00
113095	CIESCO LLC CP	0.8500	05/01/20	45,405,000.00	45,372,838.13	45,345,973.50
113096	CAFCO LLC CP	0.8500	04/22/20	50,000,000.00	49,975,208.34	49,964,000.00
113097	CRC FUNDING LLC CP	0.8700	04/20/20	50,000,000.00	49,977,041.67	49,957,000.00
113098	UNILEVER CAPITAL CO	0.9400	04/27/20	50,000,000.00	49,966,055.56	49,956,500.00
113099	UNILEVER CAPITAL CO	0.9400	04/27/20	50,000,000.00	49,966,055.56	49,956,500.00
113100	UNILEVER CAPITAL CO	0.9600	04/20/20	25,000,000.00	24,987,333.33	24,984,000.00
113101	CAFCO LLC CP	0.8500	04/15/20	50,000,000.00	49,983,472.22	49,976,000.00
113102	AUTOBAHN FUNDING CO	0.8500	04/17/20	50,000,000.00	49,981,111.11	49,963,500.00
113103	AUTOBAHN FUNDING CO	0.8500	04/17/20	50,000,000.00	49,981,111.11	49,963,500.00
113104	COCA COLA CO CP	0.9700	04/22/20	30,000,000.00	29,983,025.00	29,979,000.00
113105	CANCARA ASSET SEC L	0.9100	05/05/20	50,000,000.00	49,957,027.78	49,929,000.00
113106	CANCARA ASSET SEC L	0.9100	05/05/20	50,000,000.00	49,957,027.78	49,929,000.00
113107	CANCARA ASSET SEC L	0.9100	05/05/20	35,000,000.00	34,969,919.45	34,950,300.00
113118	CAFCO LLC CP	0.9900	05/05/20	50,000,000.00	49,953,250.00	49,941,000.00
113119	CRC FUNDING LLC CP	1.1000	04/20/20	50,000,000.00	49,970,972.22	49,957,000.00
113120	CIESCO LLC CP	1.1000	04/23/20	50,000,000.00	49,966,388.89	49,950,500.00
113121	CIESCO LLC CP	1.1000	04/23/20	25,000,000.00	24,983,194.45	24,975,250.00
113122	CAFCO LLC CP	1.1000	04/21/20	50,000,000.00	49,969,444.44	49,966,000.00
113123	SHEFFIELD RECEIVABL	1.1000	04/24/20	50,000,000.00	49,964,861.11	49,946,500.00
113124	SHEFFIELD RECEIVABL	1.0900	04/22/20	35,234,000.00	35,211,597.05	35,200,175.36
113126	CRC FUNDING LLC CP	0.9900	05/01/20	50,000,000.00	49,958,750.00	49,935,000.00
113127	CANCARA ASSET SEC L	0.9200	05/14/20	47,250,000.00	47,198,077.50	47,165,895.00
113128	AUTOBAHN FUNDING CO	0.8500	04/21/20	50,000,000.00	49,976,388.89	49,954,500.00
113130	MERCK & CO INC CP	1.0700	04/21/20	50,000,000.00	49,970,277.78	49,949,000.00
113131	CIESCO LLC CP	1.1000	04/23/20	25,000,000.00	24,983,194.45	24,975,250.00
113132	OLD LINE FUNDING LL	0.8500	04/30/20	50,000,000.00	49,965,763.89	49,940,500.00
113133	THUNDER BAY FUNDING	0.8500	04/30/20	50,000,000.00	49,965,763.89	49,938,500.00
113134	TOYOTA MOTOR CREDIT	1.0000	05/05/20	50,000,000.00	49,952,777.78	49,940,000.00

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113135	TOYOTA MOTOR CREDIT	1.0000	05/05/20	50,000,000.00	49,952,777.78	49,940,000.00
113136	THUNDER BAY FUNDING	0.9500	05/05/20	50,000,000.00	49,955,138.89	49,928,500.00
113138	OLD LINE FUNDING LL	1.0800	05/05/20	50,000,000.00	49,949,000.00	49,930,500.00
113139	TOYOTA MOTOR CREDIT	1.1000	05/07/20	50,000,000.00	49,945,000.00	49,936,000.00
113140	MERCK & CO INC CP	1.2000	04/24/20	50,000,000.00	49,961,666.66	49,941,500.00
113141	COCA COLA CO CP	1.1900	05/13/20	50,000,000.00	49,930,583.33	49,915,500.00
113142	COCA COLA CO CP	1.1500	04/30/20	28,083,000.00	28,056,984.22	28,055,478.66
113143	SHEFFIELD RECEIVABL	1.1500	04/23/20	50,000,000.00	49,964,861.11	49,949,000.00
113144	CRC FUNDING LLC CP	1.0500	05/04/20	50,000,000.00	49,951,875.00	49,928,500.00
113145	ATLANTIC ASSET SEC	1.1000	04/23/20	50,000,000.00	49,966,388.89	49,950,500.00
113146	CAFCO LLC CP	1.2000	05/01/20	50,000,000.00	49,950,000.00	49,948,000.00
113147	LA FAYETTE ASSET SE	1.0000	04/23/20	50,000,000.00	49,969,444.44	49,950,500.00
113148	CIESCO LLC CP	1.2000	05/04/20	50,000,000.00	49,945,000.00	49,928,500.00
113149	PFIZER INC CP	1.2800	04/23/20	50,000,000.00	49,960,888.89	49,960,000.00
113150	MERCK & CO INC CP	1.1600	04/24/20	50,000,000.00	49,962,944.45	49,941,500.00
113151	MERCK & CO INC CP	1.1600	04/24/20	50,000,000.00	49,962,944.45	49,941,500.00
113152	ATLANTIC ASSET SEC	1.1500	04/30/20	50,000,000.00	49,953,680.56	49,937,000.00
113153	ATLANTIC ASSET SEC	1.1500	04/30/20	50,000,000.00	49,953,680.56	49,937,000.00
113158	OLD LINE FUNDING LL	1.2500	05/20/20	50,000,000.00	49,914,930.55	49,898,500.00
113159	ATLANTIC ASSET SEC	1.1000	04/27/20	50,000,000.00	49,960,277.78	49,943,000.00
113160	ATLANTIC ASSET SEC	1.1000	05/01/20	50,000,000.00	49,954,166.67	49,935,000.00
113161	JUPITER SEC COMPANY	1.3000	04/24/20	25,000,000.00	24,979,236.11	24,974,250.00
113162	UNILEVER CAPITAL CO	1.2700	05/18/20	50,000,000.00	49,917,097.22	49,916,500.00
113163	NESTLE CAPITAL CORP	1.1900	04/30/20	50,000,000.00	49,952,069.45	49,953,500.00
113164	LA FAYETTE ASSET SE	1.2000	04/27/20	50,000,000.00	49,956,666.67	49,943,000.00
113165	PEPSICO INC CP	1.2000	04/30/20	47,094,000.00	47,048,475.80	47,047,847.88
113167	THUNDER BAY FUNDING	1.2500	05/20/20	50,000,000.00	49,914,930.56	49,896,500.00
113168	MERCK & CO INC CP	1.2100	04/27/20	50,000,000.00	49,956,305.56	49,933,500.00
113172	CAFCO LLC CP	1.5000	04/27/20	50,000,000.00	49,945,833.33	49,955,500.00
113173	CRC FUNDING LLC CP	1.5000	04/27/20	50,000,000.00	49,945,833.33	49,943,000.00
113174	CIESCO LLC CP	1.5500	05/20/20	50,000,000.00	49,894,513.89	49,893,000.00
113175	PFIZER INC CP	1.5000	05/05/20	50,000,000.00	49,929,166.66	49,922,500.00
113176	OLD LINE FUNDING LL	1.6000	05/01/20	50,000,000.00	49,933,333.33	49,938,500.00
113177	PFIZER INC CP	1.8500	04/30/20	50,000,000.00	49,925,486.11	49,934,000.00
113180	ATLANTIC ASSET SEC	1.5000	05/04/20	50,000,000.00	49,931,250.00	49,928,500.00
113181	CHARIOT FUNDING LLC	1.7500	04/30/20	50,000,000.00	49,929,513.89	49,939,000.00
113182	THUNDER BAY FUNDING	1.6000	05/04/20	50,000,000.00	49,926,666.66	49,930,500.00
113183	MERCK & CO INC CP	1.8700	05/20/20	50,000,000.00	49,872,736.11	49,875,500.00
113184	MERCK & CO INC CP	1.8600	05/06/20	50,000,000.00	49,909,583.33	49,910,000.00
113185	PFIZER INC CP	1.7400	05/14/20	50,000,000.00	49,896,083.33	49,900,500.00
113186	PROCTER & GAMBLE CO	1.6000	06/26/20	50,000,000.00	49,808,888.89	49,855,000.00
113187	LA FAYETTE ASSET SE	1.8000	05/01/20	35,852,000.00	35,798,222.00	35,805,392.40
113188	ATLANTIC ASSET SEC	1.7500	05/04/20	50,000,000.00	49,919,791.66	49,928,500.00
113189	CRC FUNDING LLC CP	1.7500	05/20/20	50,000,000.00	49,880,902.77	49,893,000.00
113191	OLD LINE FUNDING LL	2.0000	05/18/20	50,000,000.00	49,869,444.44	49,903,500.00
113192	OLD LINE FUNDING LL	2.0000	05/18/20	50,000,000.00	49,869,444.44	49,903,500.00
113194	EMERSON ELECTRIC CO	1.1500	05/06/20	50,000,000.00	49,944,097.22	49,940,500.00
113195	OLD LINE FUNDING LL	1.8400	05/19/20	50,000,000.00	49,877,333.34	49,901,000.00
113196	CAFCO LLC CP	1.9500	05/07/20	50,000,000.00	49,902,500.00	49,937,000.00
113197	CHARIOT FUNDING LLC	1.9900	05/14/20	23,883,000.00	23,826,231.44	23,840,488.26

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113198	MONT BLANC CAPITAL	2.0000	05/11/20	20,810,000.00	20,763,755.55	20,774,206.80
113199	LA FAYETTE ASSET SE	2.0000	05/05/20	50,000,000.00	49,905,555.55	49,926,500.00
113200	LA FAYETTE ASSET SE	2.0000	05/07/20	50,000,000.00	49,900,000.00	49,922,500.00
113201	THUNDER BAY FUNDING	2.0000	05/08/20	50,000,000.00	49,897,222.22	49,922,500.00
113202	TOYOTA MOTOR CREDIT	2.2000	05/04/20	44,987,000.00	44,896,276.21	44,934,815.08
113204	LA FAYETTE ASSET SE	2.0400	05/01/20	50,000,000.00	49,915,000.00	49,935,000.00
113205	SHEFFIELD RECEIVABL	2.4900	05/04/20	50,000,000.00	49,885,875.00	49,917,500.00
113206	CHARIOT FUNDING LLC	2.3000	05/14/20	47,365,000.00	47,234,877.82	47,280,690.30
113207	THUNDER BAY FUNDING	2.3000	05/01/20	50,000,000.00	49,904,166.67	49,936,500.00
113208	OLD LINE FUNDING LL	2.4000	05/04/20	50,000,000.00	49,890,000.00	49,932,500.00
113209	ATLANTIC ASSET SEC	2.0400	05/05/20	50,000,000.00	49,903,666.67	49,926,500.00
113210	OLD LINE FUNDING LL	2.5000	05/13/20	50,000,000.00	49,854,166.67	49,914,500.00
113211	ATLANTIC ASSET SEC	2.0500	05/12/20	50,000,000.00	49,883,263.89	49,912,000.00
113212	LA FAYETTE ASSET SE	2.0500	05/04/20	50,000,000.00	49,906,041.67	49,928,500.00
113213	CHARIOT FUNDING LLC	2.3000	05/14/20	31,552,000.00	31,465,319.64	31,495,837.44
113214	THUNDER BAY FUNDING	2.5000	05/06/20	50,000,000.00	49,878,472.22	49,926,500.00
113215	CHARIOT FUNDING LLC	2.2000	05/05/20	50,000,000.00	49,896,111.11	49,929,000.00
113216	THUNDER BAY FUNDING	2.4900	05/11/20	50,000,000.00	49,861,666.67	49,916,500.00
113217	THUNDER BAY FUNDING	2.7800	05/20/20	50,000,000.00	49,810,805.56	49,896,500.00
113218	JUPITER SEC COMPANY	2.2000	05/08/20	50,000,000.00	49,886,944.44	49,920,500.00
113219	JUPITER SEC COMPANY	2.2000	05/08/20	29,303,000.00	29,236,742.66	29,256,408.23
113220	THUNDER BAY FUNDING	2.7800	05/20/20	50,000,000.00	49,810,805.56	49,896,500.00
113221	EMERSON ELECTRIC CO	2.1500	05/15/20	50,000,000.00	49,868,611.11	49,926,500.00
113272	LA FAYETTE ASSET SE	2.1000	05/12/20	50,000,000.00	49,880,416.67	49,912,000.00
113273	ATLANTIC ASSET SEC	2.0500	05/13/20	46,066,000.00	45,955,825.49	45,983,081.20
113275	SHEFFIELD RECEIVABL	2.5000	05/07/20	50,000,000.00	49,875,000.00	49,908,500.00
113285	CANCARA ASSET SEC L	1.2500	06/01/20	25,000,000.00	24,947,048.61	24,933,250.00
113286	CIESCO LLC CP	1.0000	06/03/20	37,839,000.00	37,772,781.75	37,731,537.24
113294	SHEFFIELD RECEIVABL	2.3000	05/15/20	50,000,000.00	49,859,444.45	49,884,000.00
113295	SHEFFIELD RECEIVABL	2.3000	05/15/20	50,000,000.00	49,859,444.45	49,884,000.00
113296	LA FAYETTE ASSET SE	2.0400	05/13/20	50,000,000.00	49,881,000.00	49,910,000.00
113319	CHARIOT FUNDING LLC	1.6000	05/05/20	50,000,000.00	49,924,444.44	49,929,000.00
113320	LA FAYETTE ASSET SE	1.5000	06/02/20	50,000,000.00	49,870,833.34	49,860,000.00
113321	ATLANTIC ASSET SEC	1.4400	05/15/20	50,000,000.00	49,912,000.00	49,905,500.00
113322	ATLANTIC ASSET SEC	1.4800	05/18/20	50,000,000.00	49,903,388.89	49,899,500.00
113323	ATLANTIC ASSET SEC	1.4500	05/11/20	50,000,000.00	49,919,444.45	49,914,000.00
113324	LA FAYETTE ASSET SE	1.4500	05/21/20	50,000,000.00	49,899,305.56	49,890,500.00
113333	JUPITER SEC COMPANY	1.5000	05/06/20	50,000,000.00	49,927,083.33	49,924,500.00
113334	THUNDER BAY FUNDING	1.5000	05/19/20	50,000,000.00	49,900,000.00	49,899,000.00
CPD TOTAL				**10,157,151,000.00**	**10,144,855,136.12**	**10,144,877,578.20**
108158	AU & NZ BANKING GRP	2.2500	11/09/20	19,660,000.00	19,559,454.02	19,629,330.40
BNOT3 TOTAL				**19,660,000.00**	**19,559,454.02**	**19,629,330.40**
109674	TOYOTA MOTOR CREDIT	3.0500	01/08/21	10,000,000.00	9,997,685.37	10,040,400.00
110109	JOHNSON & JOHNSON C	2.2500	03/03/22	22,500,000.00	22,323,693.70	23,310,900.00
CNFX TOTAL				**32,500,000.00**	**32,321,379.07**	**33,351,300.00**
112997	JPM CHASE BK CO NOT	1.5000	02/28/23	50,000,000.00	50,000,000.00	50,586,000.00
CORP BK NT TOTAL				**50,000,000.00**	**50,000,000.00**	**50,586,000.00**

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112380	USTN 1.625	1.6250	11/15/22	50,000,000.00	49,954,602.24	51,769,500.00
US TNOTES TOTAL				**50,000,000.00**	**49,954,602.24**	**51,769,500.00**
112287	UST BILL	1.5550	11/05/20	50,000,000.00	49,529,180.56	49,976,000.00
112288	UST BILL	1.5550	11/05/20	50,000,000.00	49,529,180.56	49,976,000.00
112289	UST BILL	1.5550	11/05/20	50,000,000.00	49,529,180.56	49,976,000.00
112290	UST BILL	1.5550	11/05/20	50,000,000.00	49,529,180.56	49,976,000.00
112298	UST BILL	1.5525	05/28/20	50,000,000.00	49,877,093.75	49,994,000.00
112299	UST BILL	1.5525	05/28/20	50,000,000.00	49,877,093.75	49,994,000.00
112300	UST BILL	1.5525	05/28/20	50,000,000.00	49,877,093.75	49,994,000.00
112301	UST BILL	1.5525	05/28/20	50,000,000.00	49,877,093.75	49,994,000.00
112564	UST BILL	1.5375	06/25/20	50,000,000.00	49,818,489.58	49,992,000.00
112565	UST BILL	1.5375	06/25/20	50,000,000.00	49,818,489.58	49,992,000.00
112769	UST BILL	1.5175	07/23/20	50,000,000.00	49,761,836.81	49,987,500.00
112770	UST BILL	1.5175	07/23/20	50,000,000.00	49,761,836.81	49,987,500.00
113297	UST BILL	0.1125	03/25/21	50,000,000.00	49,944,062.50	49,924,500.00
113298	UST BILL	0.1125	03/25/21	50,000,000.00	49,944,062.50	49,924,500.00
113299	UST BILL	0.1125	03/25/21	50,000,000.00	49,944,062.50	49,924,500.00
113300	UST BILL	0.1125	03/25/21	50,000,000.00	49,944,062.50	49,924,500.00
US TBILLS TOTAL				**800,000,000.00**	**796,562,000.02**	**799,537,000.00**
105895	LACCAL BANS	4.7500	06/30/20	10,000,000.00	10,000,000.00	10,000,000.00
107432	LACCAL BANS	4.7500	06/30/20	10,000,000.00	10,000,000.00	10,000,000.00
109917	LACCAL BANS	2.0680	06/30/21	10,000,000.00	10,000,000.00	10,000,000.00
110786	LACCAL BANS	2.0680	06/30/21	20,000,000.00	20,000,000.00	20,000,000.00
112660	LACCAL BANS	2.0440	06/30/22	5,000,000.00	5,000,000.00	5,000,000.00
LACCAL BANS TOTAL				**55,000,000.00**	**55,000,000.00**	**55,000,000.00**
113129	SAN JOSE CA REDEV A	2.9580	08/01/24	23,000,000.00	24,842,481.65	23,980,720.00
CA MUNI BDN TOTAL				**23,000,000.00**	**24,842,481.65**	**23,980,720.00**
112910	MUFG UNION BANK NA	1.6200	04/03/20	50,000,000.00	50,000,000.00	50,006,000.00
112978	MUFG UNION BANK NA	1.5900	04/20/20	50,000,000.00	50,000,000.00	50,023,000.00
112979	MUFG UNION BANK NA	1.5900	04/20/20	50,000,000.00	50,000,000.00	50,023,000.00
113222	MUFG UNION BANK NA	1.5000	05/01/20	50,000,000.00	50,000,000.00	50,017,000.00
113223	MUFG UNION BANK NA	1.5000	05/01/20	50,000,000.00	50,000,000.00	50,017,000.00
113301	MUFG UNION BANK NA	1.0000	06/30/20	50,000,000.00	50,000,000.00	49,978,500.00
113302	MUFG UNION BANK NA	1.0000	06/30/20	50,000,000.00	50,000,000.00	49,978,500.00
NEG CDS TOTAL				**350,000,000.00**	**350,000,000.00**	**350,043,000.00**
111911	BANK OF NOVA SCOTIA	1.8900	04/20/20	50,000,000.00	50,000,261.42	50,033,000.00
112002	CREDIT SUISSE NY CD	1.8900	04/29/20	50,000,000.00	50,000,385.27	50,032,000.00
112036	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,002,932.01	50,152,000.00
112037	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,002,932.01	50,152,000.00
112126	BANK OF NOVA SCOTIA	1.8400	05/15/20	50,000,000.00	50,000,605.51	50,051,500.00
112127	BANK OF NOVA SCOTIA	1.8400	05/15/20	50,000,000.00	50,000,605.51	50,051,500.00
112307	WESTPAC BANKING COR	1.8600	06/01/20	50,000,000.00	50,000,000.00	50,054,500.00
112375	ROYAL BANK OF CANAD	1.8200	05/15/20	50,000,000.00	50,000,000.00	50,038,500.00
112376	ROYAL BANK OF CANAD	1.8200	05/15/20	50,000,000.00	50,000,000.00	50,038,500.00

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112452	ROYAL BANK OF CANAD	1.8200	06/15/20	50,000,000.00	50,000,000.00	50,038,000.00
112550	CREDIT SUISSE NY CD	1.9100	04/20/20	50,000,000.00	50,000,262.28	50,031,500.00
112551	CREDIT SUISSE NY CD	1.9100	04/20/20	50,000,000.00	50,000,262.28	50,031,500.00
112605	SVENSKA HANDELSBANK	1.7700	04/01/20	50,000,000.00	50,000,000.00	50,002,500.00
112614	NORDEA BANK ABP NY	1.7000	04/01/20	50,000,000.00	50,000,000.00	50,002,000.00
112647	NORDEA BANK ABP NY	1.7000	04/15/20	50,000,000.00	50,000,000.00	50,024,000.00
112687	NORDEA BANK ABP NY	1.7200	04/20/20	50,000,000.00	50,000,000.00	50,028,000.00
112710	SOCIETE GENERALE NY	1.7600	07/15/20	50,000,000.00	50,000,000.00	50,068,500.00
112711	DNB BANK ASA NY CD	1.6600	04/20/20	50,000,000.00	50,000,000.00	50,030,000.00
112744	CREDIT AGRICOLE CIB	1.6900	04/20/20	50,000,000.00	50,000,000.00	50,027,000.00
112745	SVENSKA HANDELSBANK	1.6800	04/20/20	50,000,000.00	50,000,000.00	50,027,000.00
112849	BANK OF MONTREAL CH	1.6200	05/01/20	50,000,000.00	50,000,000.00	50,020,000.00
112946	UBS AG STAMFORD CT	1.6200	02/12/21	50,000,000.00	50,000,000.00	49,855,000.00
112960	UBS AG STAMFORD CT	1.6000	08/20/20	50,000,000.00	50,000,000.00	49,985,500.00
113053	CANADIAN IMP. BK OF	0.9600	04/15/20	50,000,000.00	50,000,000.00	50,006,000.00
113054	BARCLAYS BANK PLC N	1.0200	05/01/20	50,000,000.00	50,000,000.00	49,994,000.00
113055	BARCLAYS BANK PLC N	1.0200	05/01/20	50,000,000.00	50,000,000.00	49,994,000.00
113086	CANADIAN IMP. BK OF	0.8100	04/20/20	50,000,000.00	50,000,000.00	49,999,000.00
113113	BARCLAYS BANK PLC N	0.9800	06/01/20	50,000,000.00	50,000,000.00	49,984,000.00
113154	CREDIT SUISSE NY CD	1.0500	05/01/20	50,000,000.00	50,000,000.00	49,997,000.00
113166	BANK OF MONTREAL CH	1.2000	05/06/20	50,000,000.00	50,000,000.00	50,002,000.00
113169	BANK OF MONTREAL CH	1.2000	05/06/20	50,000,000.00	50,000,000.00	50,002,000.00
113170	UBS AG STAMFORD CT	1.1500	06/15/20	50,000,000.00	50,000,000.00	49,956,000.00
113203	CANADIAN IMP. BK OF	1.5500	04/30/20	50,000,000.00	50,000,000.00	50,013,500.00
113236	BANK OF MONTREAL CH	1.2700	05/07/20	50,000,000.00	50,000,000.00	50,005,500.00
113237	CANADIAN IMP. BK OF	1.0000	04/27/20	50,000,000.00	50,000,000.00	49,996,000.00
113238	CREDIT SUISSE NY CD	1.5000	05/08/20	50,000,000.00	50,000,000.00	50,018,000.00
113239	CREDIT SUISSE NY CD	1.5000	05/08/20	50,000,000.00	50,000,000.00	50,018,000.00
113249	CANADIAN IMP. BK OF	1.1000	05/06/20	50,000,000.00	50,000,000.00	49,993,000.00
113262	UBS AG STAMFORD CT	1.8000	06/26/20	50,000,000.00	50,000,000.00	50,018,000.00
113263	UBS AG STAMFORD CT	1.8000	06/26/20	50,000,000.00	50,000,000.00	50,018,000.00
113274	BANK OF NOVA SCOTIA	1.1000	06/15/20	50,000,000.00	50,000,000.00	49,998,000.00
113276	NORDEA BANK ABP NY	1.3600	06/30/20	50,000,000.00	50,000,000.00	50,018,500.00
113279	ROYAL BANK OF CANAD	2.0700	06/19/20	50,000,000.00	50,000,000.00	50,061,500.00
113280	ROYAL BANK OF CANAD	2.0700	06/19/20	50,000,000.00	50,000,000.00	50,061,500.00
113287	SVENSKA HANDELSBANK	1.4400	06/15/20	50,000,000.00	50,000,000.00	50,029,500.00
113288	SVENSKA HANDELSBANK	1.4400	06/15/20	50,000,000.00	50,000,000.00	50,029,500.00
113303	UBS AG STAMFORD CT	1.6500	06/30/20	50,000,000.00	50,000,000.00	49,997,500.00
113304	UBS AG STAMFORD CT	1.6500	06/30/20	50,000,000.00	50,000,000.00	49,997,500.00
113305	BARCLAYS BANK PLC N	1.0000	06/30/20	50,000,000.00	50,000,000.00	49,973,500.00
113306	BARCLAYS BANK PLC N	1.0000	06/30/20	50,000,000.00	50,000,000.00	49,973,500.00
113307	ROYAL BANK OF CANAD	1.9000	06/30/20	50,000,000.00	50,000,000.00	50,029,000.00
113308	ROYAL BANK OF CANAD	1.9000	06/30/20	50,000,000.00	50,000,000.00	50,029,000.00
113309	BANK OF NOVA SCOTIA	1.1500	06/30/20	50,000,000.00	50,000,000.00	49,992,500.00
113310	BANK OF NOVA SCOTIA	1.1500	06/30/20	50,000,000.00	50,000,000.00	49,992,500.00

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113325	SVENSKA HANDELSBANK	1.4200	06/30/20	50,000,000.00	50,000,000.00	50,032,000.00
YANKEE CDS TOTAL				**2,750,000,000.00**	**2,750,008,246.29**	**2,751,003,500.00**
NTRD TOTAL				**32,642,725,000.00**	**32,623,798,961.91**	**32,738,874,337.03**
	NTRD HISTORICAL COST TOTAL				**32,606,470,350.19**	
TRADE-PSI TRADING						
102351	USTN 1.125	1.1250	07/31/21	50,000,000.00	49,982,159.50	50,636,500.00
UST NOTE TOTAL				**50,000,000.00**	**49,982,159.50**	**50,636,500.00**
TRADE TOTAL				**50,000,000.00**	**49,982,159.50**	**50,636,500.00**
	TRADE HISTORICAL COST TOTAL				**49,933,593.75**	
PSI TOTAL				**32,692,725,000.00**	**32,673,781,121.41**	**32,789,510,837.03**
	PSI HISTORICAL COST TOTAL				**32,656,403,943.94**	

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EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/41	7,000,000.00	7,000,000.00	8,795,290.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	11,123,820.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**19,919,110.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**19,919,110.00**
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	1,493,886.07	1,500,105.00
111582	FFCB 3.08 (CALLABLE	3.0800	08/12/39	5,000,000.00	5,014,571.45	5,032,050.00
112832	FFCB 3.27 (CALLABLE	3.2700	07/29/39	325,000.00	326,625.56	326,446.25
113193	FFCB 2.50 (CALLABLE	2.5000	03/23/35	22,500,000.00	22,500,000.00	22,509,675.00
FFCB TOTAL				**29,325,000.00**	**29,335,083.08**	**29,368,276.25**
102496	FHLB 2.82 (CALLABLE	2.8200	09/13/41	2,200,000.00	2,200,000.00	2,200,176.00
112863	FHLB 2.90 (CALLABLE	2.9000	02/10/45	175,000.00	174,564.95	175,994.00
FHLB TOTAL				**2,375,000.00**	**2,374,564.95**	**2,376,170.00**
PHHPA TOTAL				**31,700,000.00**	**31,709,648.03**	**31,744,446.25**
SANIT-SANITATION DISTRICT						
102191	FNMA 1.52 (CALLABLE	1.5200	07/28/21	3,900,000.00	3,900,000.00	3,903,393.00
FNMA TOTAL				**3,900,000.00**	**3,900,000.00**	**3,903,393.00**
SANITATION DISTRICT TOTAL				**3,900,000.00**	**3,900,000.00**	**3,903,393.00**
SCP61 - SCAQMD-GENERAL FUND						
111109	TORONTO DOMINION BA	2.0700	06/29/20	5,000,000.00	5,000,000.00	5,007,950.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,007,950.00**
SCP61-SCAGMD GENERAL FUND TOTAL				**5,000,000.00**	**5,000,000.00**	**5,007,950.00**
SCP6F - SCAQMD - MOBILE SOURCE AIR						
111111	TORONTO DOMINION BA	2.0700	06/29/20	5,000,000.00	5,000,000.00	5,007,950.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,007,950.00**
SCP6F-SCAQMD MOBILE SOURCE AIR TOTAL				**5,000,000.00**	**5,000,000.00**	**5,007,950.00**
SCP6G-SCAQMD-INVESTMENT						
111110	TORONTO DOMINION BA	2.0700	06/29/20	10,000,000.00	10,000,000.00	10,015,900.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**10,015,900.00**
SCP6G-SCAQMD INVESTMENT TOTAL				**10,000,000.00**	**10,000,000.00**	**10,015,900.00**

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/20	39,446,651.53	39,446,651.53	39,446,651.53
COLLATERIZED TDS TOTAL				**39,446,651.53**	**39,446,651.53**	**39,446,651.53**
SCAQM TOTAL				**39,446,651.53**	**39,446,651.53**	**39,446,651.53**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/20	3,379,340.35	3,379,340.35	3,379,340.35
COLLATERIZED TDS TOTAL				**3,379,340.35**	**3,379,340.35**	**3,379,340.35**
SLIM TOTAL				**3,379,340.35**	**3,379,340.35**	**3,379,340.35**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/20	40,824.02	40,824.02	40,824.02
COLLATERIZED TDS TOTAL				**40,824.02**	**40,824.02**	**40,824.02**
WASIA TOTAL				**40,824.02**	**40,824.02**	**40,824.02**
SPI TOTAL				**117,976,815.90**	**117,986,463.93**	**121,975,565.15**
	SPI HISTORICAL TOTAL				**117,985,516.40**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/2020
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/2020
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	29,162,693.06
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/21/11	LAC-CAL 2011 SERIES A	1,919.34
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	313,976.15
05/17/00	C.I. 2658M	420,306.77
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$29,898,937.13

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/2020
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	4,513,546.22
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,052,519.53
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	210,561,120.47
02/09/93	DISNEY PROJECT 1993	7,965,474.28
03/21/12	DISNEY PROJECT, 2012	4,214,964.31
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	52,212,820.57
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	22,176,384.99
	U.S. BANK - TRUSTEE TOTAL	$302,706,922.48

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/2020
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,481,511.99
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,394,390.86
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,535,300.86
08/29/19	LEASE REVENUE BONDS (2019 SERIES E-1 & E-2)	19,305.66
	ZIONS BANK - TRUSTEE TOTAL	$22,430,509.37

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/2020
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	303,268.37
	TREASURER TOTAL	$303,268.37

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 03/31/20
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 03/31/2020
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 3/31/20
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	3,100,008,246.29	62.00	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	10,144,855,136.12	30.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	846,516,602.26	230.00	DAYS	49,982,159.50	487.00	DAYS
AGENCIES	18,350,695,662.50	1,224.00	DAYS	0.00	0.00	DAYS
MUNICIPALS	79,842,481.65	738.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	101,880,833.09	747.00	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	$32,623,798,961.91	714.00	DAYS	$49,982,159.50	487.00	DAYS

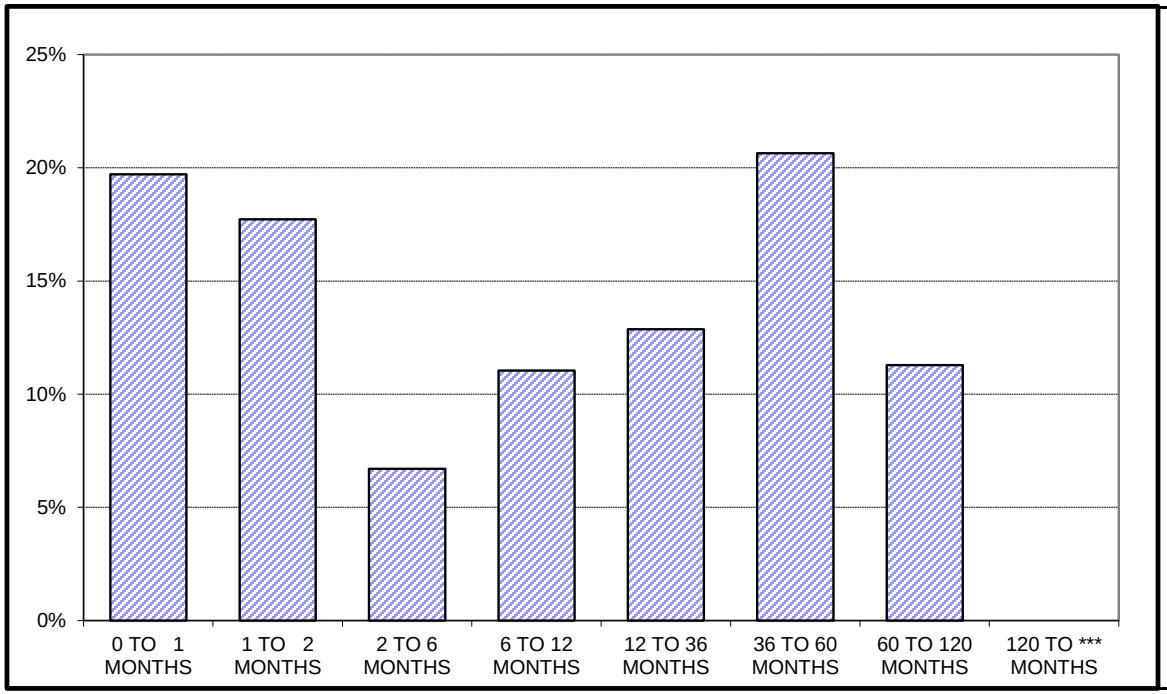
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 03/31/20
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	04/01/20-04/30/20	$6,442,359,072.42	19.72
1 TO 2 MONTHS	05/01/20-05/31/20	$5,792,798,588.46	17.73
2 TO 3 MONTHS	06/01/20-06/30/20	$1,802,051,385.05	5.51
3 TO 4 MONTHS	07/01/20-07/31/20	$177,320,733.78	0.54
4 TO 5 MONTHS	08/01/20-08/31/20	$159,999,317.97	0.49
5 TO 6 MONTHS	09/01/20-09/30/20	$55,243,837.67	0.17
6 TO 12 MONTHS	10/01/20-03/31/21	$3,610,322,890.88	11.05
12 TO 24 MONTHS	04/01/21-03/31/22	$3,001,834,850.17	9.19
24 TO 36 MONTHS	04/01/22-03/31/23	$1,200,746,496.77	3.67
36 TO 48 MONTHS	04/01/23-03/31/24	$424,262,901.93	1.30
48 TO 60 MONTHS	04/01/24-03/31/25	$6,321,245,896.24	19.35
60 TO 120 MONTHS	04/01/25-03/31/30	$3,685,595,150.07	11.28
120 TO *** MONTHS	04/01/30-	$0.00	0.00
Portfolio Total:		**$32,673,781,121.41**	**100.00**
ESUSD			
120 TO *** MONTHS	04/01/30-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	**100.00**
GF			
60 TO 120 MONTHS	04/01/25-03/31/30	$3,510,000.00	100.00
Portfolio Total:		**$3,510,000.00**	**100.00**
PHHPA			
120 TO *** MONTHS	04/01/30-	$31,709,648.03	100.00
Portfolio Total:		**$31,709,648.03**	**100.00**
SANIT			
12 TO 24 MONTHS	04/01/21-03/31/22	$3,900,000.00	100.00
Portfolio Total:		**$3,900,000.00**	**100.00**
SCP61			
2 TO 3 MONTHS	06/01/20-06/30/20	$5,000,000.00	100.00
Portfolio Total:		**$5,000,000.00**	**100.00**
SCP6F			
2 TO 3 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 03/31/20
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP6G			
2 TO 3 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	10/01/20-03/31/21	$39,446,651.53	100.00
Portfolio Total:		**$39,446,651.53**	**100.00**
SLIM			
6 TO 12 MONTHS	10/01/20-03/31/21	$3,379,340.35	100.00
Portfolio Total:		**$3,379,340.35**	**100.00**
WASIA			
6 TO 12 MONTHS	10/01/20-03/31/21	$40,824.02	100.00
Portfolio Total:		**$40,824.02**	**100.00**

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 6,442,359	19.72%
1 TO 2 MONTHS	5,792,799	17.73%
2 TO 6 MONTHS	2,194,615	6.71%
6 TO 12 MONTHS	3,610,323	11.05%
12 TO 36 MONTHS	4,202,581	12.86%
36 TO 60 MONTHS	6,745,509	20.65%
60 TO 120 MONTHS	3,685,595	11.28%
120 TO *** MONTHS	-	0.00%
	$ 32,673,781	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 February 2020 with February 2019
(Dollars In Thousands)

	February 2020	February 2019	Change
Average Daily Portfolio ($)	100,414,093	91,634,452	+8,779,641
Accrued Earnings ($)	152,107	168,159	-16,052
Effective Yield (%)	1.912	2.392	-0.48
Average Life-Month End (In Days)	216	184	+32
Total Security Transactions			
Amount ($)	29,308,795	22,652,305	+6,656,490
Number	588	455	+133
Total Time Deposit Transactions			
Amount ($)	1,565,230	1,830,480	-265,250
Number	54	71	-17
Average Workday Investment Activity ($)	1,624,949	1,288,568	+336,381
Prescribed Demand Account Balances For Services ($)	302,300	238,400	+63,900

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

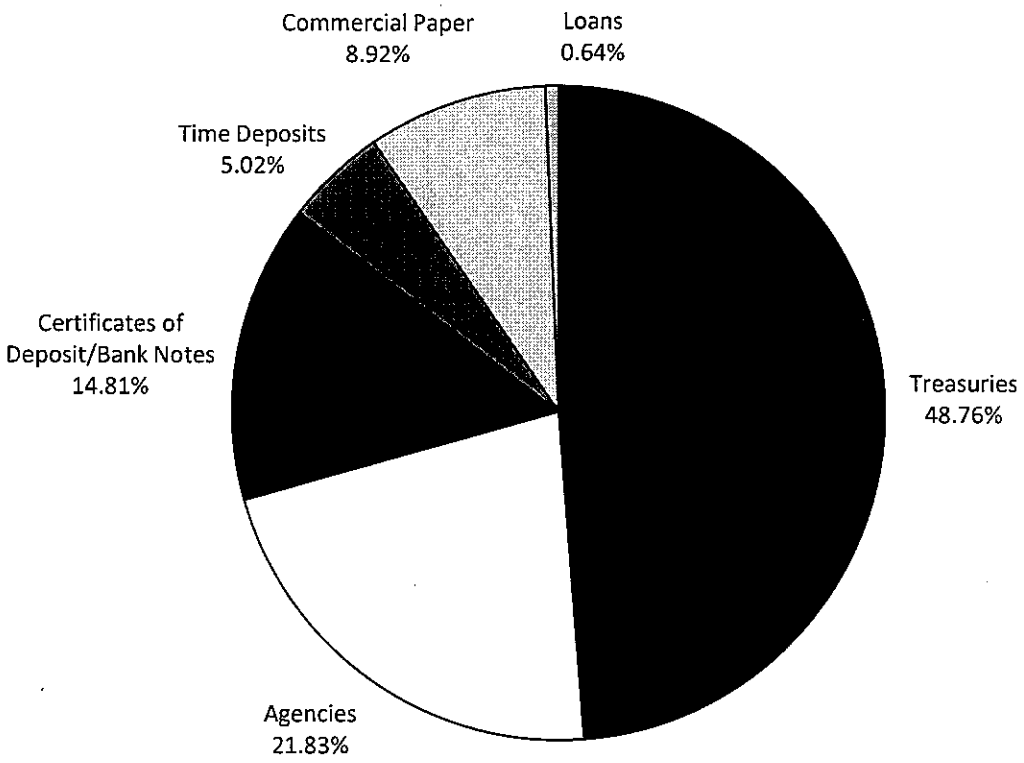
(Dollars In Thousands)

February 29, 2020

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	14,500,103	14.87	-1.16
Bonds	0	0.00	0
Notes	33,061,756	33.90	+1.39
Strips	0	0.00	0
Total Government	47,561,859	48.76	+0.22
Agency Debentures	4,524,654	4.64	+0.07
Certificates of Deposit	13,950,000	14.30	-2.59
Bank Notes	500,000	0.51	-0.09
Repurchases	0	0.00	0
Agency Discount Notes	16,560,914	16.98	+2.01
Time Deposits	4,898,990	5.02	+0.30
GNMAs	0	0.00	0
Commercial Paper	8,695,661	8.92	+0.04
Remics	18,608	0.02	-0.00
Corporate Bonds	0	0.00	0
AB 55 Loans	623,150	0.64	+0.03
GF Loans	0	0.00	0
Other	200,000	0.21	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	97,533,836	100.00	

INVESTMENT ACTIVITY	February 2020		January 2020	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	588	29,308,795	600	29,863,523
Other	14	464,414	4	27,993
Time Deposits	54	1,565,230	127	3,165,000
Total	656	31,338,439	731	33,056,516
PMIA Monthly Average Effective Yield (%)		1.912	1.967	
Year to Date Yield Last Day of Month (%)		2.156	2.192	

Pooled Money Investment Account
Portfolio Composition
$97.5 billion
02/29/20



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 (%)
02/03/20	REDEMPTIONS								
	BN	BOFA	2.120	02/03/20	2.120	50,000	216	636,000.00	2.149
	BN	BOFA	2.120	02/03/20	2.120	50,000	216	636,000.00	2.149
	CP	MUFG BK		02/03/20	1.870	50,000	90	233,750.00	1.905
	CP	MUFG BK		02/03/20	1.870	50,000	90	233,750.00	1.905
	DN	IBRD		02/03/20	1.800	50,000	123	307,500.00	1.836
	DN	IBRD		02/03/20	1.800	50,000	123	307,500.00	1.836
	DN	FHLMC		02/03/20	1.840	50,000	137	350,111.11	1.879
	DN	FHLMC		02/03/20	1.840	50,000	137	350,111.11	1.879
	DN	FHLMC		02/03/20	2.250	50,000	249	778,125.00	2.317
	DN	FHLMC		02/03/20	2.250	50,000	249	778,125.00	2.317
	YCD	KBC	1.600	02/03/20	1.600	50,000	32	71,111.11	1.622
	YCD	KBC	1.600	02/03/20	1.600	50,000	32	71,111.11	1.622
	YCD	NATIXIS	1.870	02/03/20	1.870	50,000	82	212,972.22	1.896
	YCD	NATIXIS	1.870	02/03/20	1.870	50,000	82	212,972.22	1.896
	YCD	ANZ	1.950	02/03/20	1.950	50,000	151	408,958.33	1.977
	YCD	ANZ	1.950	02/03/20	1.950	50,000	151	408,958.33	1.977
	YCD	NORDEA ABP	2.010	02/03/20	2.010	50,000	181	505,291.67	2.038
	YCD	NORDEA ABP	2.010	02/03/20	2.010	50,000	181	505,291.67	2.038
02/03/20	PURCHASES								
	CP	RABO NY		02/28/20	1.580	50,000			
	CP	RABO NY		02/28/20	1.580	50,000			
	CP	MIZUHO NY		05/04/20	1.650	50,000			
	CP	MIZUHO NY		05/04/20	1.650	50,000			
	CP	CRC		05/08/20	1.670	50,000			
	DN	FHLB		04/24/20	1.550	50,000			
	DN	FHLB		04/24/20	1.550	50,000			
	DN	FHLB		07/10/20	1.510	50,000			
	DN	FHLMC		07/24/20	1.510	50,000			
	DN	FHLMC		07/24/20	1.510	50,000			
	DN	FHLMC		08/03/20	1.480	50,000			
	DN	FHLMC		08/03/20	1.480	50,000			
	DN	FHLMC		09/01/20	1.460	50,000			
	DN	FHLMC		09/01/20	1.460	50,000			
	DN	FHLMC		10/01/20	1.450	50,000			
	DN	FHLMC		10/01/20	1.450	50,000			
	YCD	KBC	1.600	03/02/20	1.600	50,000			
	YCD	KBC	1.600	03/02/20	1.600	50,000			
02/04/20	NO REDEMPTIONS								
02/04/20	PURCHASES								
	BN	BOFA	1.640	09/01/20	1.640	50,000			
	BN	BOFA	1.640	09/01/20	1.640	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/04/20	**PURCHASES (Continued)**								
	CD	MUFG UNION	1.650	06/01/20	1.650	50,000			
	CD	MUFG UNION	1.650	06/01/20	1.650	50,000			
	CP	NATIXIS NY		03/02/20	1.590	50,000			
	CP	NATIXIS NY		03/02/20	1.590	50,000			
	CP	CHARIOT		06/01/20	1.670	50,000			
	CP	CHARIOT		06/08/20	1.670	50,000			
	CP	CAFCO		08/03/20	1.680	50,000			
	CP	CAFCO		08/03/20	1.680	50,000			
	DN	FHLB		07/01/20	1.550	50,000			
	DN	FHLB		07/01/20	1.550	50,000			
	DN	FHLMC		08/10/20	1.520	50,000			
	DN	FHLMC		08/10/20	1.520	50,000			
	TR	BILL		03/03/20	1.515	50,000			
	TR	BILL		03/03/20	1.515	50,000			
	TR	BILL		03/03/20	1.515	50,000			
	TR	BILL		03/03/20	1.515	50,000			
02/05/20	**SALES**								
	TR	NOTE	2.250	02/29/20		50,000	694	2,168,308.89	2.280
	TR	NOTE	2.250	02/29/20		50,000	694	2,168,308.89	2.280
	TR	NOTE	2.250	02/29/20		50,000	694	2,168,308.89	2.280
	TR	NOTE	2.250	02/29/20		50,000	694	2,168,308.89	2.280
02/05/20	**REDEMPTIONS**								
	CD	FIRST REP	1.740	02/05/20	1.740	50,000	62	149,833.33	1.764
	CD	FIRST REP	1.740	02/05/20	1.740	50,000	62	149,833.33	1.764
	CP	CHARIOT		02/05/20	1.710	50,000	30	71,250.00	1.736
	CP	CHARIOT		02/05/20	1.710	50,000	30	71,250.00	1.736
	YCD	MUFG BK	1.800	02/05/20	1.800	50,000	47	117,500.00	1.825
	YCD	MUFG BK	1.800	02/05/20	1.800	50,000	47	117,500.00	1.825
	YCD	KBC	1.850	02/05/20	1.850	50,000	48	123,333.33	1.876
	YCD	KBC	1.850	02/05/20	1.850	50,000	48	123,333.33	1.876
	YCD	NATIXIS	1.820	02/05/20	1.820	50,000	62	156,722.22	1.845
	YCD	NATIXIS	1.820	02/05/20	1.820	50,000	62	156,722.22	1.845
	YCD	DNB	1.750	02/05/20	1.750	50,000	79	192,013.89	1.774
	YCD	DNB	1.750	02/05/20	1.750	50,000	79	192,013.89	1.774
	YCD	CR AG CIB	1.730	02/05/20	1.730	50,000	97	233,069.44	1.754
	YCD	CR AG CIB	1.730	02/05/20	1.730	50,000	97	233,069.44	1.754
02/05/20	**PURCHASES**								
	CP	APPLE		09/01/20	1.590	50,000			
	DN	FHLMC		08/25/20	1.500	50,000			
	YCD	KBC	1.600	03/09/20	1.600	50,000			
	YCD	KBC	1.600	03/09/20	1.600	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/05/20	**PURCHASES (Continued)**								
	YCD	CIC	1.630	05/27/20	1.630	50,000			
	YCD	CIC	1.630	05/27/20	1.630	50,000			
02/06/20	**NO REDEMPTIONS**								
02/06/20	**PURCHASES**								
	CP	RABO NY		02/10/20	1.570	50,000			
	CP	SOC GEN NY		03/09/20	1.620	50,000			
	CP	SOC GEN NY		03/09/20	1.620	50,000			
	DN	FNMA		04/24/20	1.540	50,000			
	DN	FNMA		04/24/20	1.540	50,000			
	DN	FHLMC		08/07/20	1.525	50,000			
	DN	FHLMC		08/07/20	1.525	50,000			
	TR	BILL		01/28/21	1.453	50,000			
	TR	BILL		01/28/21	1.453	50,000			
	YCD	SUMI TRUST	1.650	04/24/20	1.650	50,000			
	YCD	SUMI TRUST	1.650	04/24/20	1.650	50,000			
	YCD	NATIXIS	1.640	05/05/20	1.640	50,000			
	YCD	NATIXIS	1.640	05/05/20	1.640	50,000			
02/07/20	**NO REDEMPTIONS**								
02/07/20	**PURCHASES**								
	CP	APPLE		07/10/20	1.580	50,000			
02/10/20	**SALES**								
	TR	NOTE	2.250	02/29/20		50,000	693	2,201,552.61	2.318
	TR	NOTE	2.250	02/29/20		50,000	693	2,201,552.61	2.318
	TR	NOTE	2.250	02/29/20		50,000	697	2,182,530.87	2.285
	TR	NOTE	2.250	02/29/20		50,000	697	2,182,530.87	2.285
02/10/20	**REDEMPTIONS**								
	CD	MUFG UNION	1.680	02/10/20	1.680	50,000	38	88,666.67	1.703
	CD	MUFG UNION	1.680	02/10/20	1.680	50,000	38	88,666.67	1.703
	CP	RABO NY		02/10/20	1.570	50,000	4	8,722.22	1.592
	CP	GOTHAM		02/10/20	1.650	50,000	27	61,875.00	1.675
	CP	CHARIOT		02/10/20	1.660	50,000	27	62,250.00	1.685
	CP	CR AG NY		02/10/20	1.550	50,000	28	60,277.78	1.573
	CP	CR AG NY		02/10/20	1.550	50,000	28	60,277.78	1.573
	CP	MUFG BK		02/10/20	1.880	50,000	90	235,000.00	1.915
	CP	MUFG BK		02/10/20	1.880	50,000	90	235,000.00	1.915
	CP	MUFG BK		02/10/20	1.870	50,000	94	244,138.89	1.905
	CP	MUFG BK		02/10/20	1.870	50,000	94	244,138.89	1.905

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/10/20	**REDEMPTIONS (Continued)**								
	YCD	SUMITOMO	1.650	02/10/20	1.650	50,000	27	61,875.00	1.673
	YCD	SUMITOMO	1.650	02/10/20	1.650	50,000	27	61,875.00	1.673
	YCD	KBC	1.600	02/10/20	1.600	50,000	33	73,333.33	1.622
	YCD	KBC	1.600	02/10/20	1.600	50,000	33	73,333.33	1.622
	YCD	SOC GEN	1.880	02/10/20	1.880	50,000	102	266,333.33	1.906
	YCD	SOC GEN	1.880	02/10/20	1.880	50,000	102	266,333.33	1.906
	YCD	BARCLAYS	1.950	02/10/20	1.950	50,000	102	276,250.00	1.977
	YCD	BARCLAYS	1.950	02/10/20	1.950	50,000	102	276,250.00	1.977
02/10/20	**NO PURCHASES**								
02/11/20	**REDEMPTIONS**								
	DEB	FHLB	2.125	02/11/20	2.219	50,000	732	2,222,402.78	2.220
02/11/20	**PURCHASES**								
	CP	MUFG BK		03/02/20	1.590	50,000			
	CP	MUFG BK		03/02/20	1.590	50,000			
	CP	MUFG BK		03/02/20	1.590	50,000			
	YCD	SUMITOMO	1.600	03/02/20	1.600	50,000			
	YCD	SUMITOMO	1.600	03/02/20	1.600	50,000			
02/12/20	**NO REDEMPTIONS**								
02/12/20	**PURCHASES**								
	CP	RABO NY		02/21/20	1.580	50,000			
	DN	IBRD		05/08/20	1.550	50,000			
	TR	BILL		03/10/20	1.533	50,000			
	TR	BILL		03/10/20	1.533	50,000			
02/13/20	**REDEMPTIONS**								
	TR	BILL		02/13/20	1.525	50,000	90	190,625.00	1.552
	TR	BILL		02/13/20	1.525	50,000	90	190,625.00	1.552
	TR	BILL		02/13/20	1.528	50,000	90	191,000.00	1.555
	TR	BILL		02/13/20	1.528	50,000	90	191,000.00	1.555
	TR	BILL		02/13/20	1.531	50,000	90	191,375.00	1.558
	TR	BILL		02/13/20	1.531	50,000	90	191,375.00	1.558
	TR	BILL		02/13/20	1.538	50,000	91	194,322.92	1.565
	TR	BILL		02/13/20	1.538	50,000	91	194,322.92	1.565
	TR	BILL		02/13/20	1.538	50,000	91	194,322.92	1.565
	TR	BILL		02/13/20	1.538	50,000	91	194,322.92	1.565
	TR	BILL		02/13/20	1.538	50,000	91	194,322.92	1.565
	TR	BILL		02/13/20	1.538	50,000	91	194,322.92	1.565
	TR	BILL		02/13/20	1.538	50,000	91	194,322.92	1.565

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/13/20	REDEMPTIONS (Continued)								
	TR	BILL		02/13/20	1.820	50,000	161	406,972.22	1.860
	TR	BILL		02/13/20	1.820	50,000	161	406,972.22	1.860
	TR	BILL		02/13/20	1.826	50,000	168	426,066.67	1.867
	TR	BILL		02/13/20	1.826	50,000	168	426,066.67	1.867
	TR	BILL		02/13/20	1.810	50,000	174	437,416.67	1.851
	TR	BILL		02/13/20	1.810	50,000	174	437,416.67	1.851
	TR	BILL		02/13/20	1.810	50,000	174	437,416.67	1.851
	TR	BILL		02/13/20	1.810	50,000	174	437,416.67	1.851
	TR	BILL		02/13/20	1.835	50,000	175	446,006.94	1.877
	TR	BILL		02/13/20	1.835	50,000	175	446,006.94	1.877
	TR	BILL		02/13/20	1.830	50,000	176	447,211.11	1.872
	TR	BILL		02/13/20	1.830	50,000	176	447,211.11	1.872
	TR	BILL		02/13/20	1.825	50,000	177	448,645.83	1.867
	TR	BILL		02/13/20	1.825	50,000	177	448,645.83	1.867
	TR	BILL		02/13/20	1.825	50,000	177	448,645.83	1.867
	TR	BILL		02/13/20	1.825	50,000	177	448,645.83	1.867
	TR	BILL		02/13/20	1.815	50,000	178	448,708.33	1.857
	TR	BILL		02/13/20	1.815	50,000	178	448,708.33	1.857
	TR	BILL		02/13/20	1.815	50,000	178	448,708.33	1.857
	TR	BILL		02/13/20	1.815	50,000	178	448,708.33	1.857
	TR	BILL		02/13/20	1.820	50,000	181	457,527.78	1.862
	TR	BILL		02/13/20	1.820	50,000	181	457,527.78	1.862
	TR	BILL		02/13/20	1.845	50,000	182	466,375.00	1.888
	TR	BILL		02/13/20	1.845	50,000	182	466,375.00	1.888
	TR	BILL		02/13/20	1.848	50,000	182	467,133.33	1.891
	TR	BILL		02/13/20	1.848	50,000	182	467,133.33	1.891
	TR	BILL		02/13/20	1.848	50,000	182	467,133.33	1.891
	TR	BILL		02/13/20	1.885	50,000	182	476,486.11	1.930
	TR	BILL		02/13/20	1.885	50,000	182	476,486.11	1.930
	TR	BILL		02/13/20	1.905	50,000	182	481,541.67	1.950
	TR	BILL		02/13/20	1.905	50,000	182	481,541.67	1.950
02/13/20	PURCHASES								
	DN	FHLB		05/05/20	1.555	50,000			
	DN	FHLB		05/05/20	1.555	50,000			
02/14/20	SALES								
	TR	NOTE	2.250	02/29/20		50,000	696	2,226,483.18	2.335
	TR	NOTE	2.250	02/29/20		50,000	696	2,226,483.18	2.335
	TR	NOTE	2.250	02/29/20		50,000	696	2,226,483.18	2.335
	TR	NOTE	2.250	02/29/20		50,000	696	2,226,483.18	2.335

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/14/20	**REDEMPTIONS**								
	CP	SOC GEN NY		02/14/20	1.610	50,000	32	71,555.56	1.635
	CP	SOC GEN NY		02/14/20	1.610	50,000	32	71,555.56	1.635
	CP	LIBERTY		02/14/20	1.840	50,000	93	237,666.67	1.874
	YCD	NORINCHUK	1.650	02/14/20	1.650	50,000	31	71,041.67	1.673
	YCD	NORINCHUK	1.650	02/14/20	1.650	50,000	31	71,041.67	1.673
	YCD	KBC	1.600	02/14/20	1.600	50,000	32	71,111.11	1.622
	YCD	KBC	1.600	02/14/20	1.600	50,000	32	71,111.11	1.622
	YCD	SUMITOMO	1.800	02/14/20	1.800	50,000	92	230,000.00	1.825
	YCD	SUMITOMO	1.800	02/14/20	1.800	50,000	92	230,000.00	1.825
02/14/20	**PURCHASES**								
	DN	FHLB		07/10/20	1.530	50,000			
	DN	FHLB		07/10/20	1.530	50,000			
	DN	FHLB		07/10/20	1.530	50,000			
02/18/20	**NO REDEMPTIONS**								
02/18/20	**PURCHASES**								
	DN	IBRD		06/02/20	1.540	50,000			
	DN	IBRD		06/02/20	1.540	50,000			
	YCD	DNB	1.570	02/25/20	1.570	50,000			
	YCD	DNB	1.570	02/25/20	1.570	50,000			
	YCD	NATIXIS	1.580	02/28/20	1.580	50,000			
	YCD	NATIXIS	1.580	02/28/20	1.580	50,000			
02/19/20	**NO REDEMPTIONS**								
02/19/20	**PURCHASES**								
	CD	MUFG UNION	1.630	08/03/20	1.630	50,000			
	CD	MUFG UNION	1.630	08/03/20	1.630	50,000			
	CP	DISNEY		03/27/20	1.560	50,000			
	CP	COCA COLA		11/02/20	1.630	50,000			
	DN	FHLB		07/10/20	1.530	50,000			
	DN	FHLB		07/10/20	1.530	50,000			
	TR	BILL		03/10/20	1.555	50,000			
	TR	BILL		03/10/20	1.555	50,000			
	YCD	KBC	1.600	03/23/20	1.600	50,000			
	YCD	KBC	1.600	03/23/20	1.600	50,000			
	YCD	SUMI TRUST	1.600	03/25/20	1.600	50,000			
	YCD	SUMI TRUST	1.600	03/25/20	1.600	50,000			
	YCD	CIC	1.580	09/01/20	1.580	50,000			
	YCD	CIC	1.580	09/01/20	1.580	50,000			
02/20/20	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/20/20	**PURCHASES**								
	DEB	IBRD	1.125	08/10/20	1.588	50,000			
	DEB	IBRD	1.125	08/10/20	1.588	50,000			
	CP	UPS		05/26/20	1.560	50,000			
	CP	NATIXIS NY		03/23/20	1.590	50,000			
	CP	NATIXIS NY		03/23/20	1.590	50,000			
	CP	JUPITER		07/24/20	1.640	50,000			
	CP	JUPITER		07/24/20	1.640	50,000			
	DN	IBRD		06/01/20	1.560	50,000			
	DN	IBRD		06/01/20	1.560	50,000			
	DN	FHLB		07/13/20	1.530	50,000			
	DN	FHLB		07/13/20	1.530	50,000			
	DN	FHLMC		09/01/20	1.480	50,000			
	DN	FHLMC		09/01/20	1.480	50,000			
	DN	FHLMC		10/01/20	1.460	50,000			
	DN	FHLMC		10/01/20	1.460	50,000			
	TR	BILL		08/20/20	1.507	50,000			
	TR	BILL		08/20/20	1.507	50,000			
	TR	BILL		08/20/20	1.507	50,000			
	TR	NOTE	1.375	01/31/22	1.399	50,000			
	TR	NOTE	1.375	01/31/22	1.399	50,000			
	YCD	SUMI TRUST	1.590	03/23/20	1.590	50,000			
	YCD	SUMI TRUST	1.590	03/23/20	1.590	50,000			
	YCD	KBC	1.600	03/27/20	1.600	50,000			
	YCD	KBC	1.600	03/27/20	1.600	50,000			
02/21/20	**REDEMPTIONS**								
	CD	BOWEST	1.650	02/21/20	1.650	50,000	37	84,791.67	1.673
	CD	BOWEST	1.650	02/21/20	1.650	50,000	37	84,791.67	1.673
	CP	RABO NY		02/21/20	1.580	50,000	9	19,750.00	1.603
	CP	LIBERTY		02/21/20	1.830	50,000	92	233,833.33	1.864
	YCD	KBC	1.600	02/21/20	1.600	50,000	31	68,888.89	1.622
	YCD	KBC	1.600	02/21/20	1.600	50,000	31	68,888.89	1.622
02/21/20	**PURCHASES**								
	DN	IBRD		06/01/20	1.570	50,000			
	DN	IBRD		06/01/20	1.570	50,000			
	DN	FHLMC		09/01/20	1.480	50,000			
	DN	FHLMC		09/01/20	1.480	50,000			
	YCD	SUMITOMO	1.570	03/06/20	1.570	50,000			
	YCD	SUMITOMO	1.570	03/06/20	1.570	50,000			
	YCD	KBC	1.580	03/06/20	1.580	50,000			
	YCD	KBC	1.580	03/06/20	1.580	50,000			
02/24/20	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/24/20	**PURCHASES**								
	CP	UPS		03/30/20	1.540	50,000			
	CP	GOTHAM		04/08/20	1.590	50,000			
	CP	CR AG NY		06/01/20	1.520	50,000			
	CP	CR AG NY		06/01/20	1.520	50,000			
	DN	FNMA		05/08/20	1.520	50,000			
	DN	FNMA		05/08/20	1.520	50,000			
	DN	IBRD		06/08/20	1.520	50,000			
	DN	IBRD		06/08/20	1.520	50,000			
	DN	FHLB		08/03/20	1.450	50,000			
	DN	FHLMC		09/01/20	1.440	50,000			
	DN	FHLMC		09/01/20	1.440	50,000			
	TR	BILL		08/20/20	1.450	50,000			
	TR	BILL		08/20/20	1.450	50,000			
	TR	BILL		08/20/20	1.450	50,000			
	TR	BILL		08/20/20	1.450	50,000			
	TR	BILL		01/28/21	1.313	50,000			
	TR	BILL		01/28/21	1.313	50,000			
	TR	BILL		01/28/21	1.313	50,000			
	TR	BILL		01/28/21	1.313	50,000			
	TR	NOTE	1.375	01/31/22	1.256	50,000			
	TR	NOTE	1.375	01/31/22	1.256	50,000			
	TR	NOTE	1.375	01/31/22	1.256	50,000			
	TR	NOTE	1.375	01/31/22	1.256	50,000			
	TR	NOTE	2.250	02/15/21	1.384	50,000			
	TR	NOTE	2.250	02/15/21	1.384	50,000			
	TR	NOTE	2.250	02/15/21	1.384	50,000			
	TR	NOTE	2.250	02/15/21	1.384	50,000			
	YCD	NATIXIS	1.580	03/06/20	1.580	50,000			
	YCD	NATIXIS	1.580	03/06/20	1.580	50,000			
	YCD	MUFG BK	1.580	05/04/20	1.580	50,000			
	YCD	MUFG BK	1.580	05/04/20	1.580	50,000			
	YCD	SUMI TRUST	1.595	05/27/20	1.595	50,000			
	YCD	SUMI TRUST	1.595	05/27/20	1.595	50,000			
	YCD	SVENSKA	1.590	09/01/20	1.590	50,000			
	YCD	SVENSKA	1.590	09/01/20	1.590	50,000			
02/25/20	**REDEMPTIONS**								
	CP	LIBERTY		02/25/20	1.860	50,000	67	173,083.33	1.892
	CP	CR AG NY		02/25/20	1.920	50,000	68	181,333.33	1.954
	CP	CR AG NY		02/25/20	1.920	50,000	68	181,333.33	1.954
	CP	CR AG NY		02/25/20	1.920	50,000	68	181,333.33	1.954
	CP	BNP NY		02/25/20	1.740	50,000	97	234,416.67	1.772
	CP	BNP NY		02/25/20	1.740	50,000	97	234,416.67	1.772
	CP	OLD LINE		02/25/20	1.840	50,000	103	263,222.22	1.875

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/25/20	**REDEMPTIONS (Continued)**								
	CP	SOC GEN NY		02/25/20	1.810	50,000	104	261,444.44	1.845
	CP	SOC GEN NY		02/25/20	1.810	50,000	104	261,444.44	1.845
	CP	SOC GEN NY		02/25/20	1.810	50,000	104	261,444.44	1.845
	CP	CR AG NY		02/25/20	1.820	50,000	109	275,527.78	1.856
	CP	CR AG NY		02/25/20	1.820	50,000	109	275,527.78	1.856
	DN	FHLB		02/25/20	1.575	50,000	67	146,562.50	1.602
	DN	FHLB		02/25/20	1.575	50,000	67	146,562.50	1.602
	DN	FHLB		02/25/20	1.500	50,000	117	243,750.00	1.528
	DN	FHLB		02/25/20	1.500	50,000	117	243,750.00	1.528
	DN	FHLB		02/25/20	1.620	50,000	119	267,750.00	1.651
	DN	FHLB		02/25/20	1.620	50,000	119	267,750.00	1.651
	DN	FHLMC		02/25/20	1.855	50,000	203	523,006.94	1.901
	DN	FHLMC		02/25/20	1.855	50,000	203	523,006.94	1.901
	TR	BILL		02/25/20	1.493	50,000	54	111,937.50	1.517
	TR	BILL		02/25/20	1.493	50,000	54	111,937.50	1.517
	TR	BILL		02/25/20	1.493	50,000	54	111,937.50	1.517
	TR	BILL		02/25/20	1.493	50,000	54	111,937.50	1.517
	TR	BILL		02/25/20	1.465	50,000	56	113,944.44	1.489
	TR	BILL		02/25/20	1.465	50,000	56	113,944.44	1.489
	TR	BILL		02/25/20	1.465	50,000	56	113,944.44	1.489
	YCD	DNB	1.570	02/25/20	1.570	50,000	7	15,263.89	1.592
	YCD	DNB	1.570	02/25/20	1.570	50,000	7	15,263.89	1.592
	YCD	MUFG BK	1.800	02/25/20	1.800	50,000	61	152,500.00	1.825
	YCD	MUFG BK	1.800	02/25/20	1.800	50,000	61	152,500.00	1.825
	YCD	CR SUISSE	1.980	02/25/20	1.980	50,000	69	189,750.00	2.008
	YCD	CR SUISSE	1.980	02/25/20	1.980	50,000	69	189,750.00	2.008
	YCD	TORONTO	2.010	02/25/20	2.010	50,000	69	192,625.00	2.038
	YCD	NORINCHUK	1.880	02/25/20	1.880	50,000	102	266,333.33	1.906
	YCD	NORINCHUK	1.880	02/25/20	1.880	50,000	102	266,333.33	1.906
	YCD	MIZUHO	1.880	02/25/20	1.880	50,000	105	274,166.67	1.906
	YCD	MIZUHO	1.880	02/25/20	1.880	50,000	105	274,166.67	1.906
	YCD	SE BANKEN	1.890	02/25/20	1.890	50,000	118	309,750.00	1.916
	YCD	SE BANKEN	1.890	02/25/20	1.890	50,000	118	309,750.00	1.916
02/25/20	**PURCHASES**								
	DN	FHLB		05/06/20	1.540	50,000			
	DN	FHLB		05/06/20	1.540	50,000			
	DN	IBRD		06/08/20	1.520	50,000			
	DN	IBRD		06/08/20	1.520	50,000			
	DN	FHLMC		09/01/20	1.425	50,000			
	DN	FHLMC		09/01/20	1.425	50,000			
	DN	FHLMC		09/28/20	1.405	50,000			
	DN	FHLMC		09/28/20	1.405	50,000			
	TR	BILL		03/12/20	1.545	50,000			
	TR	BILL		03/12/20	1.545	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/25/20	PURCHASES (Continued)								
	TR	BILL		01/28/21	1.290	50,000			
	TR	BILL		01/28/21	1.290	50,000			
	TR	BILL		01/28/21	1.290	50,000			
	TR	BILL		01/28/21	1.290	50,000			
02/26/20	NO REDEMPTIONS								
02/26/20	PURCHASES								
	CP	GOTHAM		04/01/20	1.600	50,000			
	CP	PEPSICO		04/27/20	1.560	50,000			
	CP	OLD LINE		05/11/20	1.590	50,000			
	CP	SOC GEN NY		06/02/20	1.530	50,000			
	CP	SOC GEN NY		06/02/20	1.530	50,000			
	CP	TOYOTA		09/01/20	1.520	50,000			
	CP	TOYOTA		09/01/20	1.520	50,000			
	CP	COCA COLA		09/09/20	1.590	50,000			
	DN	FHLB		05/08/20	1.520	50,000			
	DN	FHLB		05/08/20	1.520	50,000			
	DN	FNMA		05/08/20	1.520	50,000			
	DN	FNMA		05/08/20	1.520	50,000			
	DN	FHLB		07/13/20	1.450	50,000			
	DN	FHLB		07/13/20	1.450	50,000			
	DN	FHLMC		07/24/20	1.440	50,000			
	DN	FHLMC		07/24/20	1.440	50,000			
	DN	FHLB		08/10/20	1.420	50,000			
	TR	BILL		12/03/20	1.263	50,000			
	TR	BILL		12/03/20	1.263	50,000			
	TR	BILL		12/03/20	1.263	50,000			
	TR	BILL		01/28/21	1.275	50,000			
	TR	BILL		01/28/21	1.275	50,000			
	TR	BILL		01/28/21	1.275	50,000			
	TR	BILL		01/28/21	1.275	50,000			
	TR	BILL		01/28/21	1.275	50,000			
	TR	BILL		01/28/21	1.275	50,000			
	TR	BILL		01/28/21	1.275	50,000			
	TR	BILL		01/28/21	1.275	50,000			
	TR	BILL		01/28/21	1.275	50,000			
	TR	BILL		01/28/21	1.276	50,000			
	TR	BILL		01/28/21	1.276	50,000			
	TR	BILL		01/28/21	1.276	50,000			
	TR	NOTE	1.375	01/31/22	1.188	50,000			
	TR	NOTE	1.375	01/31/22	1.188	50,000			
	TR	NOTE	1.375	01/31/22	1.188	50,000			
	TR	NOTE	1.375	01/31/22	1.208	50,000			
	TR	NOTE	1.375	01/31/22	1.208	50,000			
	TR	NOTE	1.375	01/31/22	1.208	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/26/20	PURCHASES (Continued)								
	TR	NOTE	1.875	12/15/20	1.367	50,000			
	TR	NOTE	1.875	12/15/20	1.367	50,000			
	TR	NOTE	1.875	12/15/20	1.367	50,000			
	YCD	BARCLAYS	1.580	05/01/20	1.580	50,000			
	YCD	BARCLAYS	1.580	05/01/20	1.580	50,000			
	YCD	MIZUHO	1.600	06/01/20	1.600	50,000			
	YCD	MIZUHO	1.600	06/01/20	1.600	50,000			
	YCD	MUFG BK	1.540	06/02/20	1.540	50,000			
	YCD	MUFG BK	1.540	06/02/20	1.540	50,000			
	YCD	NORINCHUK	1.590	07/01/20	1.590	50,000			
	YCD	NORINCHUK	1.590	07/01/20	1.590	50,000			
	YCD	MONTREAL	1.460	07/24/20	1.460	50,000			
	YCD	MONTREAL	1.460	07/24/20	1.460	50,000			
	YCD	CIC	1.470	08/25/20	1.470	50,000			
	YCD	CIC	1.470	08/25/20	1.470	50,000			
	YCD	CIBC	1.500	09/01/20	1.500	50,000			
	YCD	CIBC	1.500	09/01/20	1.500	50,000			
	YCD	SVENSKA	1.480	10/01/20	1.480	50,000			
	YCD	SVENSKA	1.480	10/01/20	1.480	50,000			
02/27/20	REDEMPTIONS								
	TR	BILL		02/27/20	1.623	50,000	147	331,260.42	1.656
	TR	BILL		02/27/20	1.623	50,000	147	331,260.42	1.656
	TR	BILL		02/27/20	1.623	50,000	147	331,260.42	1.656
	TR	BILL		02/27/20	1.623	50,000	147	331,260.42	1.656
	TR	BILL		02/27/20	1.855	50,000	155	399,340.28	1.896
	TR	BILL		02/27/20	1.855	50,000	155	399,340.28	1.896
	TR	BILL		02/27/20	1.855	50,000	155	399,340.28	1.896
	TR	BILL		02/27/20	1.855	50,000	155	399,340.28	1.896
	TR	BILL		02/27/20	1.818	50,000	177	446,925.00	1.860
	TR	BILL		02/27/20	1.818	50,000	177	446,925.00	1.860
	TR	BILL		02/27/20	1.835	50,000	182	463,847.22	1.878
	TR	BILL		02/27/20	1.835	50,000	182	463,847.22	1.878
	TR	BILL		02/27/20	1.836	50,000	182	464,100.00	1.879
	TR	BILL		02/27/20	1.836	50,000	182	464,100.00	1.879
	TR	BILL		02/27/20	1.820	50,000	203	513,138.89	1.864
	TR	BILL		02/27/20	1.820	50,000	203	513,138.89	1.864
	TR	BILL		02/27/20	1.830	50,000	203	515,958.33	1.875
	TR	BILL		02/27/20	1.830	50,000	203	515,958.33	1.875
	TR	BILL		02/27/20	1.830	50,000	203	515,958.33	1.875
	TR	BILL		02/27/20	1.830	50,000	203	515,958.33	1.875
	TR	BILL		02/27/20	1.875	50,000	205	533,854.17	1.922
	TR	BILL		02/27/20	1.875	50,000	205	533,854.17	1.922

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/27/20 REDEMPTIONS (Continued)									
	TR	BILL		02/27/20	1.950	50,000	210	568,750.00	2.000
	TR	BILL		02/27/20	1.950	50,000	210	568,750.00	2.000
	TR	BILL		02/27/20	1.950	50,000	210	568,750.00	2.000
	TR	BILL		02/27/20	1.950	50,000	210	568,750.00	2.000
	TR	BILL		02/27/20	2.435	50,000	346	1,170,152.78	2.528
	TR	BILL		02/27/20	2.435	50,000	346	1,170,152.78	2.528
	TR	BILL		02/27/20	2.435	50,000	346	1,170,152.78	2.528
	TR	BILL		02/27/20	2.435	50,000	346	1,170,152.78	2.528
	TR	BILL		02/27/20	2.440	50,000	352	1,192,888.89	2.534
	TR	BILL		02/27/20	2.440	50,000	352	1,192,888.89	2.534
	TR	BILL		02/27/20	2.466	50,000	364	1,246,700.00	2.564
	TR	BILL		02/27/20	2.466	50,000	364	1,246,700.00	2.564
02/27/20 PURCHASES									
	CD	BOWEST	1.530	06/01/20	1.530	50,000			
	CD	BOWEST	1.530	06/01/20	1.530	50,000			
	CP	CR AG NY		03/13/20	1.580	50,000			
	CP	CR AG NY		03/13/20	1.580	50,000			
	CP	SOC GEN NY		03/27/20	1.530	50,000			
	CP	SOC GEN NY		03/27/20	1.530	50,000			
	CP	PEPSICO		04/28/20	1.560	50,000			
	CP	UPS		05/26/20	1.560	50,000			
	DN	FHLB		04/06/20	1.450	50,000			
	DN	FHLB		04/06/20	1.450	50,000			
	DN	FHLB		06/01/20	1.510	50,000			
	DN	FHLB		06/01/20	1.510	50,000			
	TR	BILL		03/10/20	1.480	50,000			
	TR	BILL		03/10/20	1.480	50,000			
	TR	BILL		08/27/20	1.406	50,000			
	TR	BILL		08/27/20	1.406	50,000			
	TR	BILL		08/27/20	1.413	50,000			
	TR	BILL		08/27/20	1.413	50,000			
	TR	BILL		02/25/21	1.248	50,000			
	TR	BILL		02/25/21	1.248	50,000			
	TR	BILL		02/25/21	1.263	50,000			
	TR	BILL		02/25/21	1.263	50,000			
	YCD	NORINCHUK	1.570	03/06/20	1.570	50,000			
	YCD	NORINCHUK	1.570	03/06/20	1.570	50,000			
	YCD	MIZUHO	1.570	06/02/20	1.570	50,000			
	YCD	MIZUHO	1.570	06/02/20	1.570	50,000			
02/28/20 REDEMPTIONS									
	BN	BOFA	2.260	02/28/20	2.260	50,000	269	844,361.11	2.291
	BN	BOFA	2.260	02/28/20	2.260	50,000	269	844,361.11	2.291

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/28/20	REDEMPTIONS (Continued)								
	CD	MUFG UNION	2.000	02/28/20	2.000	50,000	164	455,555.56	2.028
	CD	MUFG UNION	2.000	02/28/20	2.000	50,000	164	455,555.56	2.028
	CD	BOWEST	2.140	02/28/20	2.140	50,000	164	487,444.44	2.170
	CD	BOWEST	2.140	02/28/20	2.140	50,000	164	487,444.44	2.170
	CD	WELLS FGO	2.100	02/28/20	2.100	50,000	247	720,416.67	2.129
	CD	WELLS FGO	2.100	02/28/20	2.100	50,000	247	720,416.67	2.129
	CD	US BANK	2.130	02/28/20	2.130	50,000	254	751,416.67	2.160
	CD	US BANK	2.130	02/28/20	2.130	50,000	254	751,416.67	2.160
	CD	BOWEST	2.280	02/28/20	2.280	50,000	254	804,333.33	2.312
	CD	BOWEST	2.280	02/28/20	2.280	50,000	254	804,333.33	2.312
	CD	WELLS FGO	2.590	02/28/20	2.590	50,000	319	1,147,513.89	2.626
	CD	WELLS FGO	2.590	02/28/20	2.590	50,000	319	1,147,513.89	2.626
	CD	WELLS FGO	2.590	02/28/20	2.590	50,000	319	1,147,513.89	2.626
	CD	WELLS FGO	2.590	02/28/20	2.590	50,000	319	1,147,513.89	2.626
	CP	RABO NY		02/28/20	1.580	50,000	25	54,861.11	1.604
	CP	RABO NY		02/28/20	1.580	50,000	25	54,861.11	1.604
	CP	NATIXIS NY		02/28/20	1.600	50,000	29	64,444.44	1.624
	CP	NATIXIS NY		02/28/20	1.600	50,000	29	64,444.44	1.624
	CP	OLD LINE		02/28/20	1.890	50,000	127	333,375.00	1.929
	CP	SOC GEN NY		02/28/20	1.890	50,000	134	351,750.00	1.930
	CP	SOC GEN NY		02/28/20	1.890	50,000	134	351,750.00	1.930
	CP	LIBERTY		02/28/20	1.990	50,000	143	395,236.11	2.034
	CP	TOYOTA		02/28/20	1.960	50,000	148	402,888.89	2.003
	CP	TOYOTA		02/28/20	1.960	50,000	148	402,888.89	2.003
	CP	TOYOTA		02/28/20	2.050	50,000	165	469,791.67	2.098
	CP	TOYOTA		02/28/20	2.050	50,000	165	469,791.67	2.098
	CP	CIBC HLD		02/28/20	1.970	50,000	183	500,708.33	2.018
	CP	CIBC HLD		02/28/20	1.970	50,000	183	500,708.33	2.018
	CP	CGMI		02/28/20	2.170	50,000	228	687,166.67	2.231
	CP	CGMI		02/28/20	2.170	50,000	228	687,166.67	2.231
	CP	SCOTIA NY		02/28/20	2.080	50,000	240	693,333.33	2.139
	CP	SCOTIA NY		02/28/20	2.080	50,000	240	693,333.33	2.139
	CP	JPM LLC		02/28/20	2.050	50,000	245	697,569.44	2.108
	CP	JPM LLC		02/28/20	2.050	50,000	245	697,569.44	2.108
	CP	JPM LLC		02/28/20	2.050	50,000	245	697,569.44	2.108
	CP	JPM LLC		02/28/20	2.050	50,000	245	697,569.44	2.108
	CP	JPM LLC		02/28/20	2.150	50,000	255	761,458.33	2.214
	CP	JPM LLC		02/28/20	2.150	50,000	255	761,458.33	2.214
	CP	SCOTIA NY		02/28/20	2.170	50,000	255	768,541.67	2.234
	CP	SCOTIA NY		02/28/20	2.170	50,000	255	768,541.67	2.234
	DEB	FNMA	1.500	02/28/20	2.061	50,000	241	673,666.67	2.048
	DEB	FNMA	1.500	02/28/20	2.497	25,000	351	592,333.33	2.487
	DEB	FNMA	1.500	02/28/20	2.529	25,000	367	630,833.33	2.535
	DN	FNMA		02/28/20	1.540	50,000	74	158,277.78	1.566
	DN	FNMA		02/28/20	1.540	50,000	74	158,277.78	1.566
	DN	FNMA		02/28/20	1.540	50,000	74	158,277.78	1.566
	DN	FNMA		02/28/20	1.540	50,000	74	158,277.78	1.566

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/28/20	REDEMPTIONS (Continued)								
	DN	FNMA		02/28/20	1.540	50,000	74	158,277.78	1.566
	DN	FNMA		02/28/20	1.540	50,000	74	158,277.78	1.566
	DN	FHLB		02/28/20	1.620	50,000	122	274,500.00	1.652
	DN	FHLB		02/28/20	1.620	50,000	122	274,500.00	1.652
	DN	FHLB		02/28/20	1.580	50,000	123	269,916.67	1.611
	DN	FHLB		02/28/20	1.580	50,000	123	269,916.67	1.611
	DN	IBRD		02/28/20	1.720	50,000	190	453,888.89	1.760
	DN	IBRD		02/28/20	1.720	50,000	190	453,888.89	1.760
	DN	FHLMC		02/28/20	1.730	50,000	192	461,333.33	1.770
	DN	FHLMC		02/28/20	1.730	50,000	192	461,333.33	1.770
	DN	IBRD		02/28/20	1.720	50,000	193	461,055.56	1.760
	DN	IBRD		02/28/20	1.720	50,000	193	461,055.56	1.760
	DN	FHLMC		02/28/20	1.730	50,000	196	470,944.44	1.771
	DN	FHLMC		02/28/20	1.730	50,000	196	470,944.44	1.771
	DN	FHLMC		02/28/20	1.800	50,000	197	492,500.00	1.843
	DN	FHLMC		02/28/20	1.800	50,000	197	492,500.00	1.843
	DN	IBRD		02/28/20	1.800	50,000	204	510,000.00	1.844
	DN	IBRD		02/28/20	1.800	50,000	204	510,000.00	1.844
	DN	FHLMC		02/28/20	1.850	50,000	206	529,305.56	1.896
	DN	FHLMC		02/28/20	1.850	50,000	206	529,305.56	1.896
	DN	FHLMC		02/28/20	1.850	50,000	206	529,305.56	1.896
	DN	FHLMC		02/28/20	1.850	50,000	206	529,305.56	1.896
	YCD	NATIXIS	1.580	02/28/20	1.580	50,000	10	21,944.44	1.602
	YCD	NATIXIS	1.580	02/28/20	1.580	50,000	10	21,944.44	1.602
	YCD	TORONTO	1.820	02/28/20	1.820	50,000	100	252,777.78	1.845
	YCD	TORONTO	1.820	02/28/20	1.820	50,000	100	252,777.78	1.845
	YCD	BARCLAYS	1.970	02/28/20	1.970	50,000	127	347,486.11	1.997
	YCD	BARCLAYS	1.970	02/28/20	1.970	50,000	127	347,486.11	1.997
	YCD	MONTREAL	1.830	02/28/20	1.830	50,000	128	325,333.33	1.855
	YCD	MONTREAL	1.830	02/28/20	1.830	50,000	128	325,333.33	1.855
	YCD	CR AG CIB	1.880	02/28/20	1.880	50,000	133	347,277.78	1.906
	YCD	CR AG CIB	1.880	02/28/20	1.880	50,000	133	347,277.78	1.906
	YCD	NATIXIS	1.950	02/28/20	1.950	50,000	134	362,916.67	1.977
	YCD	NATIXIS	1.950	02/28/20	1.950	50,000	134	362,916.67	1.977
	YCD	ANZ	1.880	02/28/20	1.880	50,000	136	355,111.11	1.906
	YCD	ANZ	1.880	02/28/20	1.880	50,000	136	355,111.11	1.906
	YCD	FORTIS	2.050	02/28/20	2.050	50,000	150	427,083.33	2.078
	YCD	FORTIS	2.050	02/28/20	2.050	50,000	150	427,083.33	2.078
	YCD	NB CANADA	2.010	02/28/20	2.010	50,000	154	429,916.67	2.038
	YCD	NB CANADA	2.010	02/28/20	2.010	50,000	154	429,916.67	2.038
	YCD	BNP	2.060	02/28/20	2.060	50,000	156	446,333.33	2.089
	YCD	BNP	2.060	02/28/20	2.060	50,000	156	446,333.33	2.089
	YCD	CR SUISSE	2.020	02/28/20	2.020	50,000	161	451,694.44	2.048
	YCD	CR SUISSE	2.020	02/28/20	2.020	50,000	161	451,694.44	2.048
	YCD	TORONTO	2.010	02/28/20	2.010	50,000	169	471,791.67	2.038
	YCD	TORONTO	2.010	02/28/20	2.010	50,000	169	471,791.67	2.038

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/28/20	**REDEMPTIONS (Continued)**								
	YCD	DNB	1.990	02/28/20	1.990	50,000	170	469,861.11	2.018
	YCD	DNB	1.990	02/28/20	1.990	50,000	170	469,861.11	2.018
	YCD	CB AUS	1.960	02/28/20	1.960	50,000	182	495,444.44	1.987
	YCD	CB AUS	1.960	02/28/20	1.960	50,000	182	495,444.44	1.987
	YCD	CR SUISSE	1.960	02/28/20	1.960	50,000	192	522,666.67	1.987
	YCD	CR SUISSE	1.960	02/28/20	1.960	50,000	192	522,666.67	1.987
	YCD	NORDEA ABP	2.190	02/28/20	2.190	50,000	256	778,666.67	2.220
	YCD	NORDEA ABP	2.190	02/28/20	2.190	50,000	256	778,666.67	2.220
	YCD	LLOYDS	2.340	02/28/20	2.340	50,000	262	851,500.00	2.373
	YCD	LLOYDS	2.340	02/28/20	2.340	50,000	262	851,500.00	2.373
	YCD	RB CANADA	2.540	02/28/20	2.540	50,000	305	1,075,972.22	2.575
	YCD	RB CANADA	2.540	02/28/20	2.540	50,000	305	1,075,972.22	2.575
	YCD	RB CANADA	2.540	02/28/20	2.540	50,000	305	1,075,972.22	2.575
	YCD	RABOBANK	2.570	02/28/20	2.570	50,000	316	1,127,944.44	2.606
	YCD	RABOBANK	2.570	02/28/20	2.570	50,000	316	1,127,944.44	2.606
	YCD	ANZ	2.580	02/28/20	2.580	50,000	316	1,132,333.33	2.616
	YCD	ANZ	2.580	02/28/20	2.580	50,000	316	1,132,333.33	2.616
	YCD	SE BANKEN	2.590	02/28/20	2.590	50,000	316	1,136,722.22	2.626
	YCD	SE BANKEN	2.590	02/28/20	2.590	50,000	316	1,136,722.22	2.626
	YCD	SVENSKA	2.600	02/28/20	2.600	50,000	316	1,141,111.11	2.636
	YCD	SVENSKA	2.600	02/28/20	2.600	50,000	316	1,141,111.11	2.636
	YCD	NORDEA ABP	2.620	02/28/20	2.620	50,000	317	1,153,527.78	2.656
	YCD	NORDEA ABP	2.620	02/28/20	2.620	50,000	317	1,153,527.78	2.656
	YCD	RB CANADA	2.600	02/28/20	2.600	50,000	318	1,148,333.33	2.636
	YCD	RB CANADA	2.600	02/28/20	2.600	50,000	318	1,148,333.33	2.636
	YCD	RB CANADA	2.600	02/28/20	2.600	50,000	318	1,148,333.33	2.636
	YCD	RB CANADA	2.600	02/28/20	2.600	50,000	318	1,148,333.33	2.636
	YCD	CIBC	2.620	02/28/20	2.620	50,000	318	1,157,166.67	2.656
	YCD	CIBC	2.620	02/28/20	2.620	50,000	318	1,157,166.67	2.656
	YCD	CIBC	2.620	02/28/20	2.620	50,000	318	1,157,166.67	2.656
	YCD	CIBC	2.620	02/28/20	2.620	50,000	318	1,157,166.67	2.656
	YCD	SCOTIA	2.630	02/28/20	2.630	50,000	318	1,161,583.33	2.667
	YCD	SCOTIA	2.630	02/28/20	2.630	50,000	318	1,161,583.33	2.667
	YCD	SOC GEN	2.630	02/28/20	2.630	50,000	318	1,161,583.33	2.667
	YCD	SOC GEN	2.630	02/28/20	2.630	50,000	318	1,161,583.33	2.667
02/28/20	**PURCHASES**								
	CP	CR AG NY		04/13/20	1.340	50,000			
	CP	LIBERTY		04/13/20	1.470	50,000			
	CP	JPM LLC		09/01/20	1.300	50,000			
	CP	JPM LLC		09/01/20	1.300	50,000			
	CP	CIBC HLD		09/01/20	1.380	50,000			
	CP	CIBC HLD		09/01/20	1.380	50,000			
	YCD	NATIXIS	1.340	08/03/20	1.340	50,000			

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	11/21/19	1.560	15,000,000.00	05/21/20
New Omni Bank, NA	12/04/19	1.590	8,000,000.00	06/03/20
New Omni Bank, NA	12/11/19	1.530	8,000,000.00	06/10/20
New Omni Bank, NA	01/16/20	1.550	9,000,000.00	07/16/20
BAKERSFIELD				
Mission Bank	12/18/19	1.560	15,000,000.00	03/18/20
Strata Federal Credit Union	01/23/20	1.540	4,500,000.00	07/23/20
BREA				
American First Credit Union	10/04/19	1.760	23,000,000.00	04/03/20
American First Credit Union	12/11/19	1.560	27,000,000.00	06/10/20
Pacific Western Bank	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	09/13/19	1.860	15,000,000.00	03/13/20
First Choice Bank	01/09/20	1.540	10,000,000.00	07/09/20
CHICO				
Golden Valley Bank	11/01/19	1.620	8,000,000.00	05/01/20
Northern California National Bank	12/18/19	1.560	5,000,000.00	03/18/20
Northern California National Bank	12/18/19	1.560	5,000,000.00	06/17/20
Tri Counties Bank	12/04/19	1.580	15,000,000.00	03/04/20
Tri Counties Bank	12/04/19	1.590	15,000,000.00	06/03/20
DIAMOND BAR				
Prospectors Federal Credit Union	12/05/19	1.580	4,000,000.00	06/04/20
DOWNEY				
Financial Partners Credit Union	01/09/20	1.580	10,000,000.00	07/09/20
EL MONTE				
Cathay Bank	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	12/05/19	1.620	50,000,000.00	03/05/20
Banc of California, NA	09/12/19	1.880	100,000,000.00	03/12/20
Banc of California, NA	01/16/20	1.610	100,000,000.00	04/16/20
Banc of California, NA	11/14/19	1.590	50,000,000.00	05/14/20
CommerceWest Bank	12/06/19	1.550	5,000,000.00	03/06/20
CommerceWest Bank	01/09/20	1.530	5,000,000.00	04/09/20
CommerceWest Bank	01/24/20	1.540	5,000,000.00	04/24/20
Commercial Bank of California	01/23/20	1.580	1,000,000.00	04/23/20
First Foundation Bank	10/18/19	1.630	50,000,000.00	03/12/20
First Foundation Bank	10/04/19	1.760	44,000,000.00	04/03/20
First Foundation Bank	01/29/20	1.560	50,000,000.00	04/29/20
First Foundation Bank	12/11/19	1.560	22,000,000.00	06/10/20
First Foundation Bank	01/24/20	1.570	50,000,000.00	07/24/20
First Foundation Bank	02/27/20	1.470	47,000,000.00	08/27/20
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	12/05/19	1.570	25,000,000.00	03/05/20
Pacific Premier Bank	12/12/19	1.540	100,000,000.00	03/12/20
Pacific Premier Bank	01/09/20	1.530	50,000,000.00	04/09/20
Pacific Premier Bank	01/17/20	1.560	50,000,000.00	04/17/20
Pacific Premier Bank	01/23/20	1.550	25,000,000.00	04/23/20
Pacific Premier Bank	02/13/20	1.570	10,000,000.00	05/14/20
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	12/06/19	1.570	75,000,000.00	03/06/20
Bank of Hope	01/09/20	1.550	135,000,000.00	04/09/20
Bank of Hope	02/19/20	1.560	90,000,000.00	08/19/20
Commonwealth Business Bank	12/12/19	1.560	12,000,000.00	03/12/20
Commonwealth Business Bank	11/07/19	1.590	5,000,000.00	05/07/20
Hanmi Bank	10/02/19	1.820	30,000,000.00	04/01/20
Hanmi Bank	11/13/19	1.570	50,000,000.00	05/13/20
Hanmi Bank	01/15/20	1.580	30,000,000.00	07/15/20
Hanmi Bank	01/30/20	1.580	30,000,000.00	07/30/20
Manufacturers Bank	12/05/19	1.590	50,000,000.00	03/05/20
Manufacturers Bank	01/09/20	1.550	65,000,000.00	04/09/20
Manufacturers Bank	01/10/20	1.550	50,000,000.00	07/10/20
Manufacturers Bank	02/06/20	1.570	35,000,000.00	08/06/20
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	12/18/19	1.560	20,000,000.00	03/18/20
Pacific City Bank	01/09/20	1.530	30,000,000.00	04/09/20
Pacific City Bank	02/05/20	1.550	40,000,000.00	05/06/20
State Bank of India (California)	02/05/20	1.550	20,000,000.00	05/06/20
MONTEREY				
1st Capital Bank	12/05/19	1.590	1,000,000.00	03/05/20
OAKLAND				
Beneficial State Bank	01/10/20	1.570	5,000,000.00	07/10/20
California Bank of Commerce	09/19/19	1.910	5,000,000.00	03/19/20
California Bank of Commerce	10/09/19	1.720	13,500,000.00	04/08/20
California Bank of Commerce	11/06/19	1.580	5,000,000.00	05/06/20
California Bank of Commerce	12/06/19	1.570	10,000,000.00	06/05/20
Community Bank of the Bay	11/22/19	1.580	5,000,000.00	05/22/20
Metropolitan Bank	09/05/19	1.860	2,000,000.00	03/05/20
Metropolitan Bank	02/20/20	1.530	1,000,000.00	08/20/20
PALOS VERDES ESTATES				
Malaga Bank	12/11/19	1.520	20,000,000.00	03/11/20
Malaga Bank	12/20/19	1.550	28,000,000.00	03/20/20
Malaga Bank	01/09/20	1.530	5,000,000.00	04/09/20
Malaga Bank	01/17/20	1.560	46,000,000.00	04/17/20
Malaga Bank	01/24/20	1.540	9,000,000.00	07/24/20
Malaga Bank	01/30/20	1.550	10,000,000.00	07/30/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA				
American Plus Bank, NA	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	12/12/19	1.570	50,000,000.00	03/12/20
Wescom Central Credit Union	01/10/20	1.550	25,000,000.00	04/10/20
Wescom Central Credit Union	01/22/20	1.590	50,000,000.00	04/22/20
Wescom Central Credit Union	02/13/20	1.600	50,000,000.00	05/14/20
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	12/05/19	1.600	7,500,000.00	03/05/20
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
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	12/06/19	1.550	20,000,000.00	03/06/20
Provident Credit Union	12/11/19	1.520	20,000,000.00	03/11/20
Provident Credit Union	11/13/19	1.570	10,000,000.00	05/13/20
Provident Credit Union	11/13/19	1.570	10,000,000.00	05/13/20
Provident Credit Union	11/21/19	1.580	20,000,000.00	05/21/20
Provident Credit Union	01/09/20	1.540	20,000,000.00	07/09/20
Provident Credit Union	01/16/20	1.550	20,000,000.00	07/16/20
Provident Credit Union	01/16/20	1.550	20,000,000.00	07/16/20
Provident Credit Union	01/22/20	1.550	20,000,000.00	07/22/20
Provident Credit Union	01/22/20	1.550	20,000,000.00	07/22/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
RICHMOND				
Mechanics Bank	12/05/19	1.600	1,000,000.00	03/05/20
RIVERSIDE				
Provident Savings Bank	09/11/19	1.890	5,000,000.00	03/11/20
Provident Savings Bank	01/08/20	1.550	5,000,000.00	04/08/20
Provident Savings Bank	01/10/20	1.560	5,000,000.00	07/10/20
ROCKLIN				
Five Star Bank	12/11/19	1.530	25,000,000.00	06/10/20
Five Star Bank	01/10/20	1.530	35,000,000.00	07/10/20
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
SAN DIEGO				
Axos Bank	12/04/19	1.580	25,000,000.00	03/04/20
Axos Bank	12/11/19	1.520	75,000,000.00	03/11/20
Axos Bank	01/15/20	1.540	50,000,000.00	04/15/20
Axos Bank	01/22/20	1.560	25,000,000.00	04/22/20
Axos Bank	02/06/20	1.570	50,000,000.00	05/07/20
Bank of Southern California	10/23/19	1.640	14,500,000.00	04/22/20
California Coast Credit Union	12/04/19	1.580	25,000,000.00	03/04/20
California Coast Credit Union	01/16/20	1.560	25,000,000.00	04/16/20
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
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
Beacon Business Bank	12/13/19	1.570	3,000,000.00	03/13/20
Beacon Business Bank	01/17/20	1.580	2,000,000.00	04/17/20
Mission National Bank	12/11/19	1.530	3,500,000.00	06/10/20
Mission National Bank	01/08/20	1.540	15,000,000.00	07/08/20
Mission National Bank	01/23/20	1.540	5,000,000.00	07/23/20
SAN JOSE				
Meriwest Credit Union	10/17/19	1.660	55,000,000.00	04/16/20
Meriwest Credit Union	10/25/19	1.620	5,000,000.00	04/24/20
Technology Credit Union	09/05/19	1.840	50,000,000.00	03/05/20
Technology Credit Union	11/07/19	1.570	50,000,000.00	05/07/20
Technology Credit Union	12/05/19	1.560	50,000,000.00	06/04/20
Technology Credit Union	02/20/20	1.530	50,000,000.00	08/20/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SANTA CLARITA				
Bank of Santa Clarita	11/08/19	1.550	5,000,000.00	05/08/20
Bank of Santa Clarita	01/10/20	1.530	15,000,000.00	07/10/20
SANTA ROSA				
Poppy Bank	09/13/19	1.860	23,000,000.00	03/13/20
Poppy Bank	11/21/19	1.560	30,000,000.00	05/21/20
Poppy Bank	12/04/19	1.590	50,000,000.00	06/03/20
Poppy Bank	12/11/19	1.530	72,000,000.00	06/10/20
VACAVILLE				
Travis Credit Union	11/08/19	1.530	25,000,000.00	03/12/20
Travis Credit Union	12/13/19	1.550	50,000,000.00	04/16/20
Travis Credit Union	01/24/20	1.560	25,000,000.00	05/20/20
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 FEBRUARY 2020			**4,898,990,000.00**	

BANK DEMAND DEPOSITS
FEBRUARY 2020
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 419,937	$ 1,035,000	$ 3,258,870
2	419,937	1,035,000	3,258,870
3	470,340	925,000	2,566,670
4	399,844	925,000	2,934,171
5	448,566	925,000	3,263,821
6	377,587	925,000	2,908,880
7	468,062	925,000	4,627,391
8	468,062	925,000	4,627,391
9	468,062	925,000	4,627,391
10	377,510	709,000	4,106,533
11	405,779	910,000	2,534,515
12	405,967	785,000	4,983,599
13	423,713	785,000	2,579,576
14	448,425	955,000	2,884,343
15	448,425	955,000	2,884,343
16	448,425	955,000	2,891,513
17	448,425	955,000	2,892,498
18	407,242	955,000	2,563,074
19	415,722	1,000,000	2,271,719
20	394,201	935,000	3,100,328
21	399,891	910,000	2,727,691
22	399,891	910,000	2,727,691
23	399,891	910,000	2,727,691
24	481,604	960,000	2,793,544
25	468,350	1,075,000	2,580,005
26	451,956	950,000	2,710,300
27	390,564	915,000	3,157,014
28	424,670	895,000	2,581,524
29	424,670	895,000	2,582,173
AVERAGE DOLLAR DAYS	$427,783 a/	$926,345 b/	

a/ **The prescribed bank balance for February was $439,124. This consisted of $302,290 in compensating balances for services, balances for uncollected funds of $137,133 and a deduction of $299 for February 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

1848

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on February 19, 2020, has determined and designated the amount of money available for deposit and investment as of February 7, 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 $ 302,300,000

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)	2/17/2020	2/21/2020	$ 2,162,400,000	$ (2,591,800,000)	$ 4,754,200,000	$ 2,162,400,000
(2)	2/24/2020	2/28/2020	$ (1,052,800,000)	$ (3,644,600,000)	$ 4,754,200,000	$ 1,109,600,000
(3)	3/2/2020	3/6/2020	$ (4,196,600,000)	$ (7,841,200,000)	$ 4,754,200,000	$ (3,087,000,000)
(4)	3/9/2020	3/13/2020	$ 295,800,000	$ (7,545,400,000)	$ 4,754,200,000	$ (2,791,200,000)
(5)	3/16/2020	3/20/2020	$ (796,200,000)	$ (8,341,600,000)	$ 4,754,200,000	$ (3,587,400,000)
(6)	3/23/2020	3/27/2020	$ (3,373,300,000)	$ (11,714,900,000)	$ 4,754,200,000	$ (6,960,700,000)
(7)	3/30/2020	4/3/2020	$ (5,174,100,000)	$ (16,889,000,000)	$ 4,754,200,000	$ (12,134,800,000)
(8)	4/6/2020	4/10/2020	$ (1,211,800,000)	$ (18,100,800,000)	$ 4,754,200,000	$ (13,346,600,000)
(9)	4/13/2020	4/17/2020	$ 11,113,700,000	$ (6,987,100,000)	$ 4,754,200,000	$ (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 $ 302,300,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

Dated: February 19, 2020
* Government Code

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 03/31/20
ATTACHMENT XVII

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

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 03/31/20
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
04/03/20	FEDERAL FARM CREDIT BK	113338	FFCB 1.00 (CALLABLE	1.000	03/30/22	100.00	$50,000,000.00	$50,000,000.00	$4,166.67
04/03/20	FEDERAL FARM CREDIT BK	113328	FFCB 1.46 (CALLABLE	1.460	03/03/23	100.72	$50,000,000.00	$50,358,000.00	$60,833.33
04/03/20	FEDERAL FARM CREDIT BK	113329	FFCB 1.46 (CALLABLE	1.460	03/03/23	100.72	$50,000,000.00	$50,358,000.00	$60,833.33
04/01/20	FEDERAL HOME LOAN BK	113335	FHLB D-N	0.220	02/01/21	99.81	$50,000,000.00	$49,906,500.00	$0.00
04/01/20	FEDERAL HOME LOAN BK	113336	FHLB D-N	0.220	02/01/21	99.81	$50,000,000.00	$49,906,500.00	$0.00
04/03/20	FEDERAL HOME LOAN BK	113339	FHLB D-N	0.240	02/01/21	99.78	$50,000,000.00	$49,889,333.33	$0.00
04/03/20	FEDERAL HOME LOAN BK	113340	FHLB D-N	0.240	02/01/21	99.78	$50,000,000.00	$49,889,333.33	$0.00
04/01/20	SHEFFIELD RECEIVABLES CO	113337	SHEFFIELD RECEIVABL	2.000	05/14/20	99.76	$50,000,000.00	$49,880,555.56	$0.00
					PSI Non-Trading Total		**$400,000,000.00**	**$400,188,222.22**	**$125,833.33**
						Totals	**$400,000,000.00**	**$400,188,222.22**	**$125,833.33**