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

July 31, 2020

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

FROM: Keith Knox Elizabeth Lindberg (for)
Treasurer and Tax Collector

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

The Report of Investments for the month of June 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 June 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 JUNE 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 JUNE 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 JUNE 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 JUNE 30, 2020

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 06/30/20		
At Cost	$ 33,308,594,147	$ 90,608,120
At Market	$ 33,404,983,103	$ 94,263,066
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	4.50%	0.00%
United States Government and Agency Obligations	71.84%	48.58%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	23.16%	0.00%
Municipal Obligations	0.19%	3.87%
Corporate and Deposit Notes	0.31%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	47.55%
1-60 days	38.51%	0.00%
61 days-1 year	29.90%	47.55%
Over 1 year	31.59%	52.45%
Weighted Average Days to Maturity	590	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 30, 2020

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at June 30, 2020:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-2	P-1	F1	23.16%
Corporate and Deposit Notes	A-1+	P-1	F1	0.09%
	A+	Aa2	AA	0.22%
Municipals:				
Los Angeles County Securities	AA+	Aa2	AA	0.12%
State of California Municipal Bond	AA-	Aa2	AA	0.07%
Negotiable Certificates of Deposit	A-1	P-1	F1	4.50%
U.S. Agency Securities	AA+	Aaa	AAA	64.94%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.30%
U.S. Treasury Bills	AA+	Aaa	AAA	6.60%
				100.00%

SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	47.55%
Corporate and Deposit Notes	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	3.87%
Negotiable Certificates of Deposit	-	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	AAA	48.58%
U.S. Treasury Securities:				
U.S. Treasury Bills	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT
JUNE 30, 2020

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 06/30/20	$ 33,308,594,147
Market Value at 06/30/20	$ 33,404,983,103
Average Daily Balance	$ 34,467,736,690
Gains and Losses:	
For the Month	$ 18,949
For the Past 12 Months	$ 2,869,985
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 23,845,783
Earnings for the Past 12 Months	$ 538,762,792
Earnings Rate for the Month	0.84%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JUNE 30, 2020

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	42,909,645.09	
Bank of the West - Concentration	$	305,309,367.35	(A)
Citibank - Concentration	$	(2,054.89)	
JP Morgan Chase - Concentration	$	248,468,064.19	(B)
Union Bank- Concentration	$	2,341,829.54	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	599,026,851.28	

(A) $300 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) $245.51 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 JUNE 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 June 2020

Total Deposits	$ 3,902,477,988.64
Total Disbursements	$ 6,610,822,309.53
Discretionary Funds Liquidity Withdrawal Ratio:	
As of June 30, 2020	1.31

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
July	$ 9,838,486,000.00	$ 5,251,000,000.00	$ 7,406,000,000.00	$ 7,683,486,000.00
August	$ 2,992,182,000.00	$ 2,799,600,000.00	$ 4,941,800,000.00	$ 8,533,468,000.00
September	$ 2,085,275,000.00	$ 4,170,400,000.00	$ 5,380,200,000.00	$ 9,408,943,000.00
October	$ 3,588,037,000.00	$ 6,136,800,000.00	$ 5,436,100,000.00	$ 13,697,680,000.00
November	$ 1,069,660,000.00	$ 6,074,400,000.00	$ 5,168,900,000.00	$ 15,672,840,000.00
December	$ 400,000,000.00	$ 10,785,500,000.00	$ 7,193,100,000.00	$ 19,665,240,000.00

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 June 2020, the Treasurer placed $887.13 million in the Bank of the West Money Market Plus Account and $741.04 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $300 million remained in the Bank of the West Money Market Plus Account and $245.51 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 JUNE 2020
COMPLIANCE REPORT

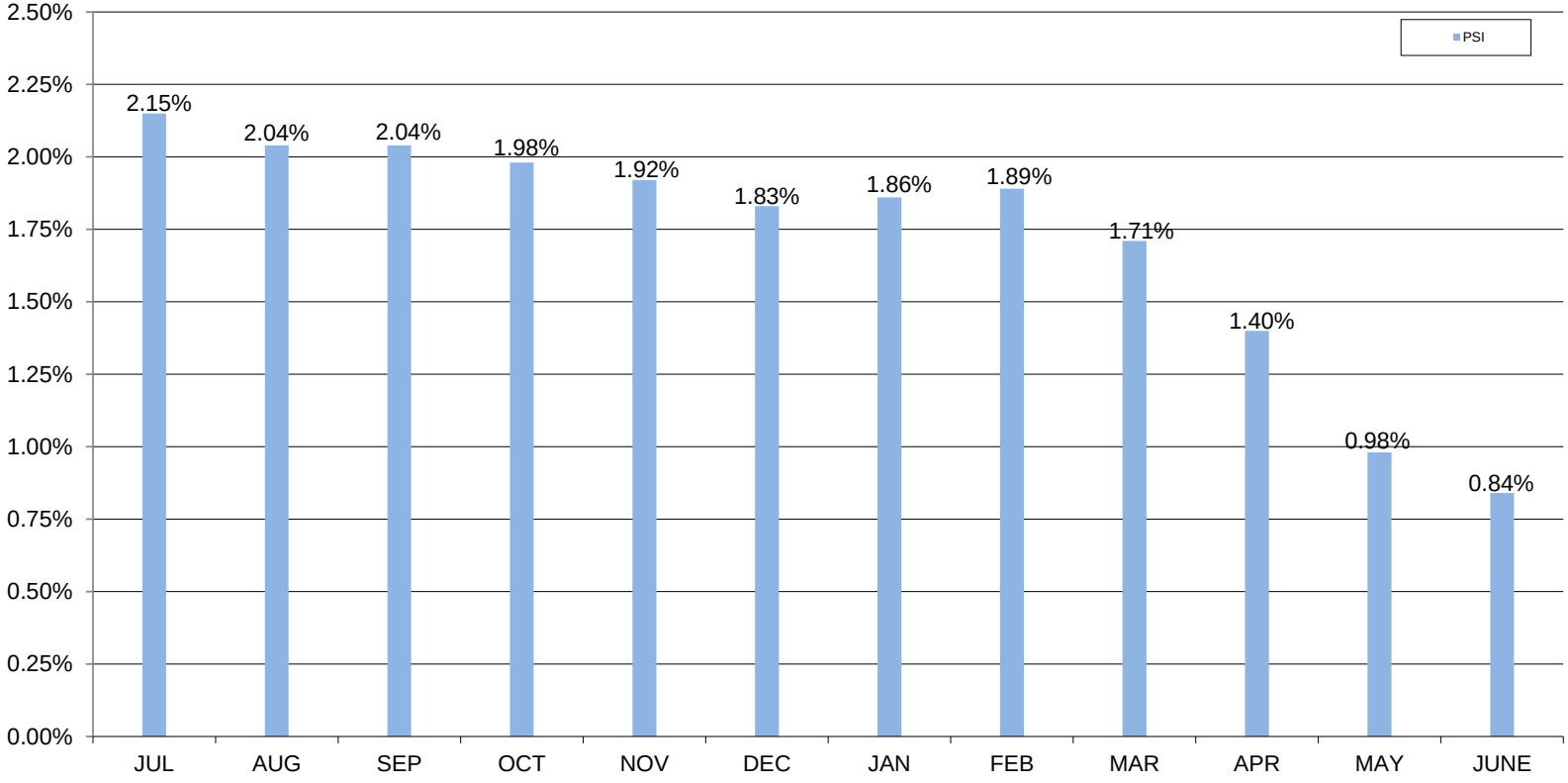
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of June 2020

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 06/30/20
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
6/1/2020	$ 35,352,359,358.05	$ 112,808,187.20
6/2/2020	35,212,342,324.60	112,808,187.20
6/3/2020	35,116,506,524.41	112,808,187.20
6/4/2020	34,973,663,838.25	112,808,187.20
6/5/2020	34,660,711,808.37	110,608,187.20
6/6/2020	34,660,711,808.37	110,608,187.20
6/7/2020	34,660,711,808.37	110,608,187.20
6/8/2020	34,522,980,477.39	110,608,187.20
6/9/2020	34,449,909,799.34	110,608,187.20
6/10/2020	34,519,038,323.20	110,608,187.20
6/11/2020	34,521,907,061.76	110,608,187.20
6/12/2020	34,654,865,567.30	110,608,187.20
6/13/2020	34,654,865,567.30	110,608,187.20
6/14/2020	34,654,865,567.30	110,608,187.20
6/15/2020	34,260,263,647.29	110,608,187.20
6/16/2020	34,195,925,512.82	110,608,187.20
6/17/2020	34,286,629,860.49	110,608,187.20
6/18/2020	34,346,829,737.57	110,608,187.20
6/19/2020	34,070,920,575.07	110,608,187.20
6/20/2020	34,070,920,575.07	110,608,187.20
6/21/2020	34,070,920,575.07	110,608,187.20
6/22/2020	34,279,576,269.67	110,608,187.20
6/23/2020	34,354,561,936.33	110,608,187.20
6/24/2020	34,304,537,818.28	110,608,187.20
6/25/2020	34,240,044,245.16	110,608,187.20
6/26/2020	34,387,531,304.35	110,608,187.20
6/27/2020	34,387,531,304.35	110,608,187.20
6/28/2020	34,387,531,304.35	110,608,187.20
6/29/2020	34,464,342,053.53	90,608,187.20
6/30/2020	33,308,594,147.14	90,608,119.92
	$ 34,467,736,690.02	**$ 109,568,184.96**

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



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 06/30/20 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$19,763,141	$151,981
Gains (Losses) on Sales/Calls of Non-Trading Securities.	18,949	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	4,063,693	(67)
Total Revenues	$23,845,783	$151,914
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	2,651
	-	$2,651
NET INCOME	$23,845,783	$149,263

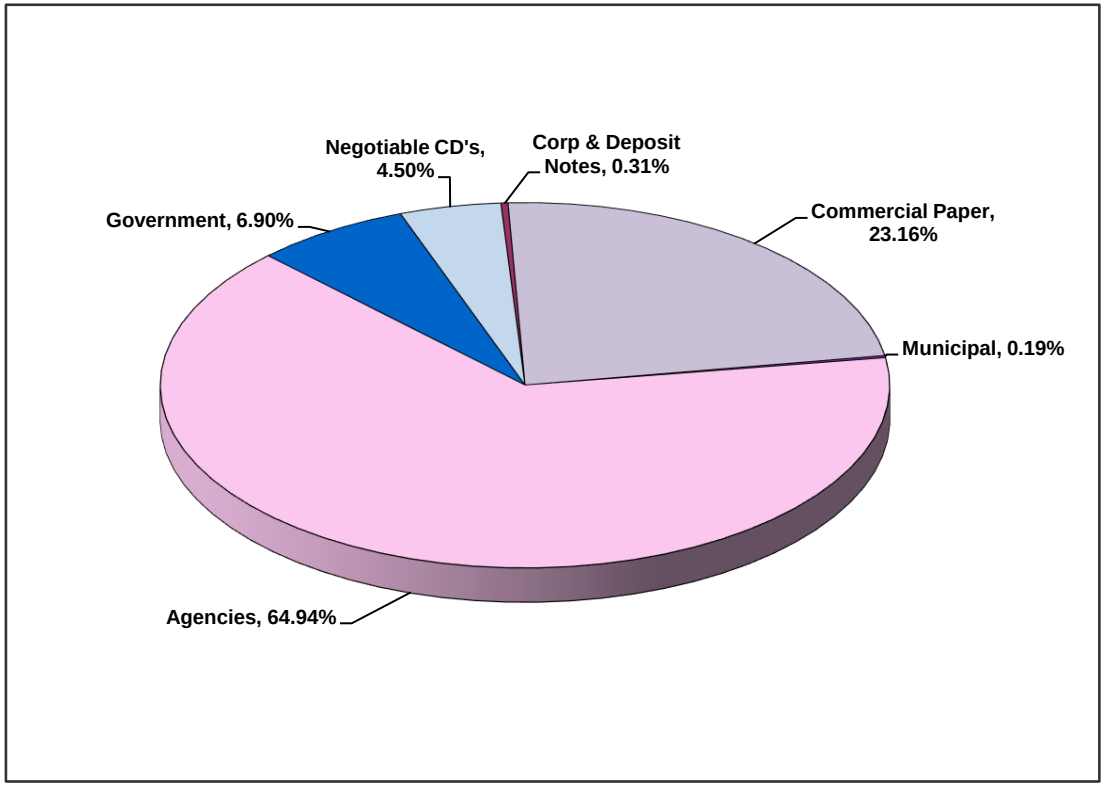
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	50.33%	
Los Angeles County and Related Entities	40.60%	
Consolidated Sanitation Districts		3.67%
Metropolitan Transportation Authority		0.65%
Miscellaneous Agencies Pooled Investments		1.75%
South Coast Air Quality Management District		2.62%
Miscellaneous		0.01%
Subtotal	90.93%	8.70%
County Bond Proceeds and Repayment Funds		0.37%
Grand Total	90.93%	9.07%

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



	In Thousands
Negotiable CD's	1,500,003
Corp & Deposit Notes	101,946
Bankers Acceptance	-
Commercial Paper	7,714,181
Municipal	64,736
Agencies	21,629,656
Other	-
Government	2,298,072
Total	$ 33,308,594

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

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	113897	FFCB 1.04 (CALLABLE	06/01/20	05/27/27	1.04	35,500,000.00	35,500,000.00	4,102.22	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113991	FFCB 0.875 (CALLABL	06/22/20	06/22/27	0.88	25,000,000.00	25,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
	FFCB TOTAL					**60,500,000.00**	**60,500,000.00**	**4,102.22**		
NTRD	114029	FHLB 1.00 (CALLABLE	06/26/20	06/25/27	1.00	50,000,000.00	50,000,000.00	1,388.89	CITIBANK	FHN FINANCIAL CAP MKTS
	FHLB TOTAL					**50,000,000.00**	**50,000,000.00**	**1,388.89**		
NTRD	113936	FHLB D-N	06/05/20	07/09/20	0.12	50,000,000.00	49,994,569.44	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113965	FHLB D-N	06/11/20	08/04/20	0.13	50,000,000.00	49,990,625.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113966	FHLB D-N	06/11/20	08/04/20	0.13	50,000,000.00	49,990,625.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113972	FHLB D-N	06/12/20	08/04/20	0.15	50,000,000.00	49,988,958.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113973	FHLB D-N	06/12/20	08/04/20	0.15	50,000,000.00	49,988,958.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113974	FHLB D-N	06/12/20	07/27/20	0.14	50,000,000.00	49,991,250.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113975	FHLB D-N	06/12/20	07/27/20	0.14	25,000,000.00	24,995,625.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113983	FHLB D-N	06/15/20	08/10/20	0.15	45,366,000.00	45,355,767.45	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113993	FHLB D-N	06/16/20	07/30/20	0.13	50,000,000.00	49,992,055.56	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113994	FHLB D-N	06/16/20	09/04/20	0.14	50,000,000.00	49,984,444.44	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114000	FHLB D-N	06/17/20	07/30/20	0.13	50,000,000.00	49,992,236.11	0.00	CITIBANK	UBS SEC LLC
NTRD	114001	FHLB D-N	06/17/20	07/30/20	0.13	50,000,000.00	49,992,236.11	0.00	CITIBANK	UBS SEC LLC
NTRD	114002	FHLB D-N	06/17/20	07/22/20	0.13	50,000,000.00	49,993,680.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114003	FHLB D-N	06/17/20	07/22/20	0.13	50,000,000.00	49,993,680.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114031	FHLB D-N	06/22/20	08/14/20	0.12	50,000,000.00	49,991,166.67	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114032	FHLB D-N	06/22/20	08/14/20	0.12	50,000,000.00	49,991,166.67	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114043	FHLB D-N	06/23/20	08/05/20	0.12	50,000,000.00	49,992,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114044	FHLB D-N	06/23/20	08/05/20	0.12	50,000,000.00	49,992,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114064	FHLB D-N	06/26/20	08/06/20	0.12	50,000,000.00	49,993,166.67	0.00	CITIBANK	UBS SEC LLC
NTRD	114065	FHLB D-N	06/26/20	08/06/20	0.12	50,000,000.00	49,993,166.67	0.00	CITIBANK	UBS SEC LLC
NTRD	114066	FHLB D-N	06/26/20	08/25/20	0.12	50,000,000.00	49,990,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	114067	FHLB D-N	06/26/20	08/25/20	0.12	50,000,000.00	49,990,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	114085	FHLB D-N	06/29/20	09/04/20	0.11	50,000,000.00	49,989,763.89	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114086	FHLB D-N	06/29/20	09/04/20	0.11	50,000,000.00	49,989,763.89	0.00	CITIBANK	PIPER SANDLER COMPANIES
	FHLB DISC TOTAL					**1,170,366,000.00**	**1,170,158,573.01**	**0.00**		

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NTRD	113992	FHLMC 1.00 (CALLABL	06/23/20	06/23/27	1.00	25,000,000.00	25,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114019	FHLMC 1.00 (CALLABL	06/26/20	06/28/27	1.00	25,000,000.00	24,999,750.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	114045	FHLMC 0.71 (CALLABL	06/26/20	06/23/25	0.71	50,000,000.00	50,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
	FHLMC (S) TOTAL					**100,000,000.00**	**99,999,750.00**	**0.00**		
NTRD	114030	FHLMC 0.75 (CALLABL	06/26/20	12/26/25	0.75	50,000,000.00	50,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
	FHLMC (Q) TOTAL					**50,000,000.00**	**50,000,000.00**	**0.00**		
NTRD	114028	FNMA 0.50	06/26/20	06/17/25	0.50	25,000,000.00	24,990,500.00	2,430.56	CITIBANK	GREAT PACIFIC SEC
	FNMA TOTAL					**25,000,000.00**	**24,990,500.00**	**2,430.56**		
NTRD	113929	FHLMC 1.75 (CALLABL	06/09/20	12/09/25	1.75	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
	MCPN TOTAL					**50,000,000.00**	**50,000,000.00**	**0.00**		
NTRD	113898	CANCARA ASSET SEC L	06/01/20	07/31/20	0.19	25,000,000.00	24,992,083.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113899	SHEFFIELD RECEIVABL	06/01/20	07/09/20	0.13	50,000,000.00	49,993,138.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113900	LA FAYETTE ASSET SE	06/01/20	06/11/20	0.10	23,326,000.00	23,325,352.06	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113904	CANCARA ASSET SEC L	06/03/20	07/31/20	0.18	50,000,000.00	49,985,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113905	CANCARA ASSET SEC L	06/03/20	07/31/20	0.18	50,000,000.00	49,985,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113906	LA FAYETTE ASSET SE	06/02/20	06/11/20	0.10	50,000,000.00	49,998,750.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113907	CHARIOT FUNDING LLC	06/02/20	07/02/20	0.13	50,000,000.00	49,994,583.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113908	CHARIOT FUNDING LLC	06/02/20	07/01/20	0.13	50,000,000.00	49,994,763.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113909	SHEFFIELD RECEIVABL	06/02/20	07/15/20	0.13	50,000,000.00	49,992,236.11	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	113910	SHEFFIELD RECEIVABL	06/02/20	07/07/20	0.12	50,000,000.00	49,994,166.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113912	OLD LINE FUNDING LL	06/03/20	08/20/20	0.17	50,000,000.00	49,981,583.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113913	CANCARA ASSET SEC L	06/04/20	08/05/20	0.19	50,000,000.00	49,983,638.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113914	CANCARA ASSET SEC L	06/04/20	08/05/20	0.19	50,000,000.00	49,983,638.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113915	OLD LINE FUNDING LL	06/04/20	07/14/20	0.12	50,000,000.00	49,993,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113916	CHARIOT FUNDING LLC	06/03/20	07/01/20	0.13	50,000,000.00	49,994,944.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113917	CHARIOT FUNDING LLC	06/03/20	07/01/20	0.13	50,000,000.00	49,994,944.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113918	CHARIOT FUNDING LLC	06/03/20	07/01/20	0.13	23,750,000.00	23,747,598.61	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113919	MONT BLANC CAPITAL	06/03/20	07/07/20	0.17	25,000,000.00	24,995,986.11	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	113920	LA FAYETTE ASSET SE	06/03/20	06/12/20	0.10	50,000,000.00	49,998,750.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113921	AUTOBAHN FUNDING CO	06/03/20	07/01/20	0.10	50,000,000.00	49,996,111.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113922	AUTOBAHN FUNDING CO	06/03/20	07/01/20	0.10	5,000,000.00	4,999,611.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113923	CHARIOT FUNDING LLC	06/03/20	07/01/20	0.13	50,000,000.00	49,994,944.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113925	REGENCY MARKETS NO.	06/04/20	07/08/20	0.16	50,000,000.00	49,992,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113926	REGENCY MARKETS NO.	06/04/20	07/08/20	0.16	50,000,000.00	49,992,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113927	REGENCY MARKETS NO.	06/04/20	07/08/20	0.18	50,000,000.00	49,991,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113928	REGENCY MARKETS NO.	06/04/20	07/08/20	0.18	2,870,000.00	2,869,512.10	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113930	CHARIOT FUNDING LLC	06/04/20	07/01/20	0.12	50,000,000.00	49,995,500.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113931	CHARIOT FUNDING LLC	06/04/20	07/01/20	0.12	50,000,000.00	49,995,500.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113935	AUTOBAHN FUNDING CO	06/05/20	07/01/20	0.11	50,000,000.00	49,996,027.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113937	JUPITER SEC COMPANY	06/05/20	07/07/20	0.13	50,000,000.00	49,994,222.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113940	AUTOBAHN FUNDING CO	06/09/20	07/01/20	0.12	50,000,000.00	49,996,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113941	AUTOBAHN FUNDING CO	06/09/20	07/01/20	0.12	16,938,000.00	16,936,757.88	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113942	JUPITER SEC COMPANY	06/08/20	07/06/20	0.14	50,000,000.00	49,994,555.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113943	JUPITER SEC COMPANY	06/08/20	07/06/20	0.14	25,000,000.00	24,997,277.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113944	CHARIOT FUNDING LLC	06/08/20	07/06/20	0.13	40,750,000.00	40,745,879.72	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113945	LA FAYETTE ASSET SE	06/08/20	07/07/20	0.15	50,000,000.00	49,993,958.33	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113946	LA FAYETTE ASSET SE	06/08/20	07/09/20	0.15	25,670,000.00	25,666,684.29	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113947	REGENCY MARKETS NO.	06/09/20	07/09/20	0.18	50,000,000.00	49,992,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113948	CHARIOT FUNDING LLC	06/09/20	07/02/20	0.14	50,000,000.00	49,995,527.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113949	CHARIOT FUNDING LLC	06/09/20	07/02/20	0.14	50,000,000.00	49,995,527.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113950	LA FAYETTE ASSET SE	06/09/20	07/09/20	0.16	24,330,000.00	24,326,756.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113951	CANCARA ASSET SEC L	06/09/20	07/13/20	0.15	50,000,000.00	49,992,916.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113952	SHEFFIELD RECEIVABL	06/09/20	07/07/20	0.12	50,000,000.00	49,995,333.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113953	SHEFFIELD RECEIVABL	06/09/20	07/13/20	0.12	40,000,000.00	39,995,466.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113955	AUTOBAHN FUNDING CO	06/10/20	07/15/20	0.13	30,000,000.00	29,996,208.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113956	CHARIOT FUNDING LLC	06/10/20	07/01/20	0.13	30,000,000.00	29,997,725.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113957	AUTOBAHN FUNDING CO	06/10/20	07/15/20	0.14	50,000,000.00	49,993,194.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113958	SHEFFIELD RECEIVABL	06/10/20	07/15/20	0.13	50,000,000.00	49,993,680.56	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113959	CIESCO LLC CP	06/10/20	07/27/20	0.14	42,500,000.00	42,492,231.94	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113960	ATLANTIC ASSET SEC	06/10/20	07/09/20	0.13	50,000,000.00	49,994,763.89	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113961	ATLANTIC ASSET SEC	06/10/20	07/16/20	0.13	50,000,000.00	49,993,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	113967	LA FAYETTE ASSET SE	06/11/20	07/15/20	0.15	50,000,000.00	49,992,916.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113968	SHEFFIELD RECEIVABL	06/11/20	07/15/20	0.15	50,000,000.00	49,992,916.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113969	SHEFFIELD RECEIVABL	06/11/20	07/15/20	0.15	43,959,000.00	43,952,772.48	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113971	REGENCY MARKETS NO.	06/15/20	07/15/20	0.17	34,132,000.00	34,127,164.63	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113976	LA FAYETTE ASSET SE	06/12/20	06/22/20	0.13	50,000,000.00	49,998,194.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113977	SHEFFIELD RECEIVABL	06/12/20	07/17/20	0.14	50,000,000.00	49,993,194.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113978	LA FAYETTE ASSET SE	06/12/20	07/17/20	0.15	25,000,000.00	24,996,354.17	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113981	ATLANTIC ASSET SEC	06/15/20	07/15/20	0.13	50,000,000.00	49,994,583.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113984	ATLANTIC ASSET SEC	06/15/20	07/16/20	0.15	50,000,000.00	49,993,541.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113985	AUTOBAHN FUNDING CO	06/15/20	07/17/20	0.14	50,000,000.00	49,993,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113986	SHEFFIELD RECEIVABL	06/15/20	07/17/20	0.14	50,000,000.00	49,993,777.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113987	JUPITER SEC COMPANY	06/15/20	07/20/20	0.16	50,000,000.00	49,992,222.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113988	JUPITER SEC COMPANY	06/15/20	07/20/20	0.17	50,000,000.00	49,991,736.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113989	THUNDER BAY FUNDING	06/16/20	07/16/20	0.15	50,000,000.00	49,993,750.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113990	THUNDER BAY FUNDING	06/16/20	07/16/20	0.15	10,000,000.00	9,998,750.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113995	SHEFFIELD RECEIVABL	06/16/20	07/20/20	0.15	50,000,000.00	49,992,916.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113996	SHEFFIELD RECEIVABL	06/16/20	07/22/20	0.15	50,000,000.00	49,992,500.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113997	REGENCY MARKETS NO.	06/16/20	07/16/20	0.19	41,902,000.00	41,895,365.52	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113998	OLD LINE FUNDING LL	06/17/20	07/22/20	0.14	50,000,000.00	49,993,194.44	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114004	SHEFFIELD RECEIVABL	06/17/20	07/22/20	0.15	50,000,000.00	49,992,708.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114005	AUTOBAHN FUNDING CO	06/17/20	07/01/20	0.12	25,000,000.00	24,998,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114006	CIESCO LLC CP	06/17/20	07/20/20	0.15	50,000,000.00	49,993,125.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114008	TOYOTA MOTOR CREDIT	06/18/20	08/24/20	0.21	50,000,000.00	49,980,458.33	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	114010	ATLANTIC ASSET SEC	06/18/20	06/30/20	0.10	50,000,000.00	49,998,333.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114011	CANCARA ASSET SEC L	06/18/20	07/14/20	0.17	18,750,000.00	18,747,697.92	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114012	CANCARA ASSET SEC L	06/18/20	07/13/20	0.16	50,000,000.00	49,994,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114013	TOYOTA MOTOR CREDIT	06/18/20	09/04/20	0.22	50,000,000.00	49,976,166.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	114014	TOYOTA MOTOR CREDIT	06/18/20	09/04/20	0.22	50,000,000.00	49,976,166.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	114016	ING U.S. FUNDING LL	06/19/20	08/03/20	0.17	36,000,000.00	35,992,350.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114017	ATLANTIC ASSET SEC	06/22/20	07/22/20	0.15	50,000,000.00	49,993,750.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	114018	ATLANTIC ASSET SEC	06/22/20	07/22/20	0.15	50,000,000.00	49,993,750.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	114020	SHEFFIELD RECEIVABL	06/19/20	07/24/20	0.14	50,000,000.00	49,993,194.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114021	AUTOBAHN FUNDING CO	06/19/20	07/24/20	0.13	25,000,000.00	24,996,840.28	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC

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NTRD	114022	REGENCY MARKETS NO.	06/19/20	07/20/20	0.18	50,000,000.00	49,992,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114023	REGENCY MARKETS NO.	06/19/20	07/20/20	0.18	50,000,000.00	49,992,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114024	REGENCY MARKETS NO.	06/19/20	07/20/20	0.18	5,826,000.00	5,825,096.97	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114025	MONT BLANC CAPITAL	06/19/20	09/21/20	0.25	27,301,000.00	27,283,178.51	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114026	CRC FUNDING LLC CP	06/19/20	09/17/20	0.22	50,000,000.00	49,972,500.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114033	LA FAYETTE ASSET SE	06/22/20	07/24/20	0.15	50,000,000.00	49,993,333.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114034	LA FAYETTE ASSET SE	06/22/20	07/24/20	0.15	14,000,000.00	13,998,133.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114035	AUTOBAHN FUNDING CO	06/22/20	07/24/20	0.12	50,000,000.00	49,994,666.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114036	AUTOBAHN FUNDING CO	06/22/20	07/30/20	0.13	40,000,000.00	39,994,511.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114037	CANADIAN IMP BK OF	06/22/20	07/31/20	0.13	50,000,000.00	49,992,958.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114038	CANADIAN IMP BK OF	06/22/20	07/31/20	0.13	50,000,000.00	49,992,958.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114039	CANADIAN IMP BK OF	06/22/20	07/28/20	0.11	50,000,000.00	49,994,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114046	JUPITER SEC COMPANY	06/24/20	07/28/20	0.15	50,000,000.00	49,992,916.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114047	JUPITER SEC COMPANY	06/24/20	07/28/20	0.15	25,000,000.00	24,996,458.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114048	SHEFFIELD RECEIVABL	06/24/20	07/28/20	0.14	50,000,000.00	49,993,388.89	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114049	CHARIOT FUNDING LLC	06/24/20	07/29/20	0.15	50,000,000.00	49,992,708.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114050	CHARIOT FUNDING LLC	06/24/20	07/29/20	0.15	25,000,000.00	24,996,354.17	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114056	JUPITER SEC COMPANY	06/25/20	07/31/20	0.15	50,000,000.00	49,992,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114057	JUPITER SEC COMPANY	06/25/20	07/31/20	0.15	50,000,000.00	49,992,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114058	JUPITER SEC COMPANY	06/25/20	07/30/20	0.15	50,000,000.00	49,992,708.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114059	CANADIAN IMP BK OF	06/25/20	07/30/20	0.14	50,000,000.00	49,993,194.44	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114060	SHEFFIELD RECEIVABL	06/25/20	07/31/20	0.15	50,000,000.00	49,992,500.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114061	ATLANTIC ASSET SEC	06/25/20	07/30/20	0.14	30,435,000.00	30,430,857.46	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114062	CANADIAN IMP BK OF	06/25/20	07/31/20	0.14	50,000,000.00	49,993,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114068	CHARIOT FUNDING LLC	06/26/20	08/03/20	0.15	50,000,000.00	49,992,083.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114069	CHARIOT FUNDING LLC	06/26/20	08/03/20	0.15	30,000,000.00	29,995,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114070	ATLANTIC ASSEC SEC	06/26/20	07/31/20	0.14	50,000,000.00	49,993,194.44	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114071	AUTOBAHN FUNDING CO	06/26/20	07/31/20	0.12	50,000,000.00	49,994,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114072	CAFCO LLC CP	06/26/20	07/24/20	0.14	50,000,000.00	49,994,555.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114073	CAFCO LLC CP	06/26/20	07/24/20	0.14	25,000,000.00	24,997,277.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114074	JUPITER SEC COMPANY	06/26/20	07/28/20	0.15	25,000,000.00	24,996,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114075	JUPITER SEC COMPANY	06/26/20	07/30/20	0.15	50,000,000.00	49,992,916.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114076	ATLANTIC ASSET SEC	06/26/20	07/28/20	0.13	50,000,000.00	49,994,222.22	0.00	CITIBANK	MISCHLER FINANCIAL

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NTRD	114077	JUPITER SEC COMPANY	06/26/20	08/03/20	0.15	50,000,000.00	49,992,083.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114078	NATIXIS NY BRANCH C	06/26/20	06/29/20	0.08	50,000,000.00	49,999,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114079	NATIXIS NY BRANCH C	06/26/20	06/29/20	0.08	50,000,000.00	49,999,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114080	PFIZER INC CP	06/26/20	07/30/20	0.11	38,000,000.00	37,996,052.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114087	ATLANTIC ASSET SEC	06/29/20	07/31/20	0.14	50,000,000.00	49,993,777.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114088	NATIXIS NY BRANCH C	06/29/20	06/30/20	0.08	50,000,000.00	49,999,888.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114089	NATIXIS NY BRANCH C	06/29/20	06/30/20	0.08	50,000,000.00	49,999,888.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114090	CHARIOT FUNDING LLC	06/29/20	07/31/20	0.15	50,000,000.00	49,993,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114091	CHARIOT FUNDING LLC	06/29/20	07/31/20	0.15	25,000,000.00	24,996,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114092	CANADIAN IMP BK OF	06/29/20	07/31/20	0.14	33,828,000.00	33,823,790.29	0.00	CITIBANK	BLAYLOCK VAN- LLC
	CPD TOTAL					**5,484,267,000.00**	**5,483,473,108.28**	**0.00**		
NTRD	113962	UST BILL	06/10/20	07/16/20	0.12	50,000,000.00	49,994,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113963	UST BILL	06/10/20	07/16/20	0.12	50,000,000.00	49,994,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113970	UST BILL	06/11/20	07/07/20	0.12	50,000,000.00	49,995,666.67	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114051	UST BILL	06/24/20	07/30/20	0.10	50,000,000.00	49,995,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114052	UST BILL	06/24/20	07/30/20	0.10	50,000,000.00	49,995,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
	US TBILLS TOTAL					**250,000,000.00**	**249,973,666.67**	**0.00**		
NTRD	113999	LACCAL BANS	06/17/20	06/30/22	0.68	5,000,000.00	5,000,000.00	0.00	TY PACIFIC N	NONE
	LACCAL BANS TOTAL					**5,000,000.00**	**5,000,000.00**	**0.00**		
NTRD	113938	MUFG UNION BANK NA	06/05/20	07/07/20	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	114040	MUFG UNION BANK NA	06/22/20	07/27/20	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	114041	MUFG UNION BANK NA	06/22/20	07/27/20	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**150,000,000.00**	**150,000,000.00**	**0.00**		
NTRD	113932	WESTPAC BANKING COR	06/04/20	06/19/20	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113933	WESTPAC BANKING COR	06/04/20	06/19/20	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113979	CREDIT AGRICOLE CIB	06/12/20	07/17/20	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114053	TORONTO DOMINION BA	06/24/20	07/31/20	0.17	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114081	TORONTO DOMINION BA	06/26/20	07/31/20	0.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC

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NTRD	114082	TORONTO DOMINION BA	06/26/20	07/31/20	0.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
	YANK CDS TOTAL					**300,000,000.00**	**300,000,000.00**	**0.00**		
NTRD-PSI TOTAL						**7,695,133,000.00**	**7,694,095,597.96**	**7,921.67**		
		PSI TOTAL				**7,695,133,000.00**	**7,694,095,597.96**	**7,921.67**		

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06/03/20	NTRD	110862	FFCB 2.43 (CALL	CALL	50,000,000.00	49,986,678.83	607,500.00	13,321.17	50,607,500.00
06/19/20	NTRD	110983	FFCB 2.40 (CALL	CALL	25,000,000.00	25,000,000.00	300,000.00	0.00	25,300,000.00
06/03/20	NTRD	113023	FFCB 1.67 (CALL	CALL	31,000,000.00	31,000,000.00	129,425.00	0.00	31,129,425.00
06/09/20	NTRD	113024	FFCB 1.50 (CALL	CALL	50,000,000.00	50,000,000.00	187,500.00	0.00	50,187,500.00
06/26/20	NTRD	113240	FFCB 0.55 (CALL	CALL	50,000,000.00	50,000,000.00	68,750.00	0.00	50,068,750.00
06/26/20	NTRD	113241	FFCB 0.55 (CALL	CALL	49,650,000.00	49,650,000.00	68,268.75	0.00	49,718,268.75
			FFCB TOTAL		**255,650,000.00**	**255,636,678.83**	**1,361,443.75**	**13,321.17**	**257,011,443.75**
06/26/20	NTRD	111058	FHLB 2.42 (CALL	CALL	21,000,000.00	21,000,000.00	254,100.00	0.00	21,254,100.00
06/26/20	NTRD	111071	FHLB 2.20 (CALL	CALL	25,000,000.00	25,000,000.00	275,000.00	0.00	25,275,000.00
06/26/20	NTRD	111072	FHLB 2.20 (CALL	CALL	29,000,000.00	29,000,000.00	319,000.00	0.00	29,319,000.00
06/26/20	NTRD	111074	FHLB 2.18 (CALL	CALL	30,825,000.00	30,825,000.00	335,992.50	0.00	31,160,992.50
06/04/20	NTRD	112264	FHLB 2.02 (CALL	CALL	50,000,000.00	50,000,000.00	505,000.00	0.00	50,505,000.00
06/09/20	NTRD	112296	FHLB 2.30 (CALL	CALL	50,000,000.00	50,000,000.00	575,000.00	0.00	50,575,000.00
06/09/20	NTRD	112297	FHLB 2.30 (CALL	CALL	47,000,000.00	47,000,000.00	540,500.00	0.00	47,540,500.00
06/11/20	NTRD	112330	FHLB 2.07 (CALL	CALL	50,000,000.00	50,000,000.00	517,500.00	0.00	50,517,500.00
06/11/20	NTRD	112331	FHLB 2.07 (CALL	CALL	25,000,000.00	25,000,000.00	258,750.00	0.00	25,258,750.00
06/19/20	NTRD	112335	FHLB 2.00 (CALL	CALL	50,000,000.00	50,000,000.00	500,000.00	0.00	50,500,000.00
06/26/20	NTRD	112382	FHLB 2.09 (CALL	CALL	50,000,000.00	50,000,000.00	519,597.22	0.00	50,519,597.22
06/26/20	NTRD	112383	FHLB 2.09 (CALL	CALL	50,000,000.00	50,000,000.00	519,597.22	0.00	50,519,597.22
06/16/20	NTRD	112399	FHLB 2.05 (CALL	CALL	41,215,000.00	41,215,000.00	422,453.75	0.00	41,637,453.75
			FHLB TOTAL		**519,040,000.00**	**519,040,000.00**	**5,542,490.69**	**0.00**	**524,582,490.69**
06/02/20	NTRD	101641	FHLMC 1.70 (CAL	CALL	25,000,000.00	25,000,000.00	212,500.00	0.00	25,212,500.00
06/16/20	NTRD	102432	FHLMC 1.62 (CAL	CALL	25,000,000.00	25,000,000.00	101,250.00	0.00	25,101,250.00
06/23/20	NTRD	102458	FHLMC 1.625 (CA	CALL	25,000,000.00	25,000,000.00	101,562.50	0.00	25,101,562.50
06/23/20	NTRD	102474	FHLMC 1.625 (CA	CALL	25,000,000.00	25,000,000.00	101,562.50	0.00	25,101,562.50
06/01/20	NTRD	103045	FHLMC 1.82 (CAL	CALL	25,000,000.00	24,998,123.28	227,500.00	1,876.72	25,227,500.00
06/10/20	NTRD	110914	FHLMC 2.40 (CAL	CALL	50,000,000.00	50,000,000.00	600,000.00	0.00	50,600,000.00
06/10/20	NTRD	110915	FHLMC 2.40 (CAL	CALL	50,000,000.00	50,000,000.00	600,000.00	0.00	50,600,000.00
06/17/20	NTRD	110975	FHLMC 2.40 (CAL	CALL	25,000,000.00	25,000,000.00	300,000.00	0.00	25,300,000.00
06/25/20	NTRD	111032	FHLMC 2.20 (CAL	CALL	25,000,000.00	25,000,000.00	275,000.00	0.00	25,275,000.00

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06/26/20	NTRD	111086	FHLMC 2.22 (CAL	CALL	50,000,000.00	50,000,000.00	555,000.00	0.00	50,555,000.00
06/26/20	NTRD	111089	FHLMC 2.22 (CAL	CALL	50,000,000.00	50,000,000.00	555,000.00	0.00	50,555,000.00
06/26/20	NTRD	111091	FHLMC 2.25 (CAL	CALL	50,000,000.00	50,000,000.00	562,500.00	0.00	50,562,500.00
06/26/20	NTRD	111092	FHLMC 2.22 (CAL	CALL	50,000,000.00	50,000,000.00	555,000.00	0.00	50,555,000.00
06/04/20	NTRD	112224	FHLMC 2.00 (CAL	CALL	50,000,000.00	50,000,000.00	500,000.00	0.00	50,500,000.00
06/04/20	NTRD	112239	FHLMC 2.02 (CAL	CALL	50,000,000.00	50,000,000.00	505,000.00	0.00	50,505,000.00
06/04/20	NTRD	112241	FHLMC 2.01 (CAL	CALL	50,000,000.00	50,000,000.00	502,500.00	0.00	50,502,500.00
06/04/20	NTRD	112242	FHLMC 2.01 (CAL	CALL	50,000,000.00	50,000,000.00	502,500.00	0.00	50,502,500.00
06/04/20	NTRD	112250	FHLMC 2.03 (CAL	CALL	50,000,000.00	50,000,000.00	507,500.00	0.00	50,507,500.00
06/16/20	NTRD	112265	FHLMC 2.04 (CAL	CALL	50,000,000.00	50,000,000.00	510,000.00	0.00	50,510,000.00
06/19/20	NTRD	112381	FHLMC 2.00 (CAL	CALL	50,000,000.00	50,000,000.00	500,000.00	0.00	50,500,000.00
06/12/20	NTRD	112398	FHLMC 2.05 (CAL	CALL	50,000,000.00	50,000,000.00	512,500.00	0.00	50,512,500.00
06/26/20	NTRD	112401	FHLMC 2.05 (CAL	CALL	50,000,000.00	50,000,000.00	509,652.78	0.00	50,509,652.78
06/24/20	NTRD	112453	FHLMC 2.00 (CAL	CALL	50,000,000.00	50,000,000.00	500,000.00	0.00	50,500,000.00
06/24/20	NTRD	112511	FHLMC 2.08 (CAL	CALL	50,000,000.00	50,000,000.00	520,000.00	0.00	50,520,000.00
06/24/20	NTRD	112512	FHLMC 2.08 (CAL	CALL	50,000,000.00	50,000,000.00	520,000.00	0.00	50,520,000.00
06/26/20	NTRD	112525	FHLMC 2.025 (CA	CALL	50,000,000.00	50,000,000.00	503,437.50	0.00	50,503,437.50
06/24/20	NTRD	112526	FHLMC 2.07 (CAL	CALL	50,000,000.00	50,000,000.00	508,875.00	0.00	50,508,875.00
06/30/20	NTRD	113289	FHLMC 1.15 (CAL	CALL	50,000,000.00	50,000,000.00	143,750.00	0.00	50,143,750.00
06/30/20	NTRD	113290	FHLMC 1.15 (CAL	CALL	50,000,000.00	50,000,000.00	143,750.00	0.00	50,143,750.00
06/30/20	NTRD	113291	FHLMC 1.25 (CAL	CALL	39,100,000.00	39,100,000.00	122,187.50	0.00	39,222,187.50
			FHLMC TOTAL		**1,314,100,000.00**	**1,314,098,123.28**	**12,258,527.78**	**1,876.72**	**1,326,358,527.78**
06/02/20	NTRD	103048	FHLMC 3.20 (CAL	CALL	25,000,000.00	25,000,000.00	78,125.00	0.00	25,078,125.00
06/02/20	NTRD	103060	FHLMC 3.50 (CAL	CALL	25,000,000.00	24,996,248.63	81,250.00	3,751.37	25,081,250.00
			MCPN TOTAL		**50,000,000.00**	**49,996,248.63**	**159,375.00**	**3,751.37**	**50,159,375.00**
06/02/20	NTRD	103056	FHLB 3.00 (CALL	CALL	25,000,000.00	25,000,000.00	156,250.00	0.00	25,156,250.00
06/25/20	NTRD	110943	FHLMC 3.125 (CA	CALL	50,000,000.00	50,000,000.00	625,000.00	0.00	50,625,000.00
			MCSA TOTAL		**75,000,000.00**	**75,000,000.00**	**781,250.00**	**0.00**	**75,781,250.00**
PSI TOTAL					**2,213,790,000.00**	**2,213,771,050.74**	**20,103,087.22**	**18,949.26**	**2,233,893,087.22**

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06/05/20	PHHPA	102496	FHLB 2.82 (CALL	CALL	2,200,000.00	2,200,000.00	14,131.33	0.00	2,214,131.33
			FHLB TOTAL		**2,200,000.00**	**2,200,000.00**	**14,131.33**	**0.00**	**2,214,131.33**
PH HABITAT PRESERVATION AU TOTAL					**2,200,000.00**	**2,200,000.00**	**14,131.33**	**0.00**	**2,214,131.33**
SPI TOTAL					**2,200,000.00**	**2,200,000.00**	**14,131.33**	**0.00**	**2,214,131.33**

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Comparison of Investment Cost to Market Value
As of June 30, 2020
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	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	1,500,003,382.04	1,501,192,500.00	1,189,117.96	0.00	0.00	0.00
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	7,714,181,057.33	7,714,419,545.77	238,488.44	0.00	0.00	0.00
Governments	2,298,071,686.82	2,301,298,500.00	3,226,813.18	0.00	0.00	0.00
Agencies	21,629,655,773.88	21,719,707,761.16	90,051,987.28	44,015,557.88	47,670,503.50	3,654,945.62
Municipals	64,736,565.14	64,618,740.00	(117,825.14)	3,510,000.00	3,510,000.00	0.00
Corp. & Deposit Notes	101,945,681.93	103,746,056.40	1,800,374.47	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	43,082,562.04	43,082,562.04	0.00
TOTAL	$33,308,594,147.14	$33,404,983,103.33	$96,388,956.19	$90,608,119.92	$94,263,065.54	$3,654,945.62

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 0.12% of the PSI Portfolio.

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

There were no Market Pricing Exceptions

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

Inv 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	49,906,500.00	49,950,500.00
113252	FFCB D-N	0.3400	01/15/21	50,000,000.00	49,906,500.00	49,950,500.00
113253	FFCB D-N	0.3400	01/15/21	16,000,000.00	15,970,079.99	15,984,160.00
113467	FFCB D-N	0.2800	10/28/20	50,000,000.00	49,953,722.23	49,975,000.00
113468	FFCB D-N	0.2800	10/28/20	50,000,000.00	49,953,722.23	49,975,000.00
FFCB DISC TOTAL				216,000,000.00	215,690,524.45	215,835,160.00
103222	FFCB 2.01	2.0100	12/08/21	50,000,000.00	50,000,000.00	51,294,000.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	35,432,080.00
110153	FFCB 2.55	2.5500	03/11/21	25,000,000.00	24,992,212.70	25,398,750.00
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	53,731,500.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,953,193.43	51,869,000.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,081,850.32	52,849,000.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,697,129.57	25,832,248.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,226,899.65	53,959,000.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,081,683.87	19,425,240.00
110997	FFCB 2.22 (CALLABLE	2.2200	06/21/24	23,500,000.00	23,500,000.00	23,854,615.00
110998	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,377,250.00
111012	FFCB 2.22 (CALLABLE	2.2200	06/21/24	13,000,000.00	13,000,000.00	13,196,170.00
111013	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,377,250.00
111239	FFCB 2.20 (CALLABLE	2.2000	07/24/23	25,000,000.00	25,000,000.00	25,020,250.00
111240	FFCB 2.20 (CALLABLE	2.2000	07/24/23	25,000,000.00	25,000,000.00	25,020,250.00
111255	FFCB 2.45 (CALLABLE	2.4500	07/23/25	29,664,000.00	29,664,000.00	29,693,367.36
111270	FFCB 2.24 (CALLALBL	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,030,250.00
111271	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,030,250.00
111272	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,030,250.00
111273	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,030,250.00
111353	FFCB 2.26 (CALLABLE	2.2600	08/12/25	20,200,000.00	20,200,000.00	20,229,492.00
111362	FFCB 2.12 (CALLABLE	2.1200	08/12/24	25,000,000.00	25,000,000.00	25,052,250.00
111374	FFCB 2.12 (CALLABLE	2.1200	08/12/24	9,500,000.00	9,500,000.00	9,519,855.00
111409	FFCB 2.17 (CALLABLE	2.1700	08/19/25	25,000,000.00	25,000,000.00	25,041,500.00
111410	FFCB 2.17 (CALLABLE	2.1700	08/19/25	25,000,000.00	25,000,000.00	25,041,500.00
111466	FFCB 2.06 (CALLABLE	2.0600	08/13/24	25,000,000.00	25,000,000.00	25,034,250.00
111475	FFCB 2.06 (CALLABLE	2.0600	08/13/24	32,000,000.00	32,000,000.00	32,043,840.00
111525	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,032,000.00
111526	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,032,000.00
111534	FFCB 2.06 (CALLABLE	2.0600	08/13/24	18,960,000.00	18,959,210.09	18,985,975.20
111573	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,032,000.00
111801	FFCB 2.23 (CALLABLE	2.2300	10/15/26	50,000,000.00	50,000,000.00	50,201,000.00
111881	FFCB 2.20 (CALLABLE	2.2000	10/22/25	18,460,000.00	18,451,835.30	18,534,578.40
111882	FFCB 2.20 (CALLABLE	2.2000	10/22/25	50,000,000.00	49,977,865.30	50,202,000.00
112003	FFCB 1.96 (CALLABLE	1.9600	09/16/24	15,640,000.00	15,640,000.00	15,683,010.00
112113	FFCB 2.00 (CALLABLE	2.0000	09/03/24	26,670,000.00	26,664,193.05	26,704,137.60
112139	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,089,250.00
112140	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,089,250.00
112141	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,089,250.00
112142	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,089,250.00
112143	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,089,250.00
112144	FFCB 2.05 (CALLABLE	2.0500	11/25/25	23,800,000.00	23,800,000.00	23,884,966.00
112173	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,178,500.00
112174	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,089,250.00

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

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112186	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,178,500.00
112187	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,178,500.00
112222	FFCB 2.14 (CALLABLE	2.1400	11/27/26	25,000,000.00	25,000,000.00	25,094,250.00
112223	FFCB 2.14 (CALLABLE	2.1400	11/27/26	27,160,000.00	27,160,000.00	27,262,393.20
112249	FFCB 1.625	1.6250	12/03/24	50,000,000.00	49,946,929.38	52,618,000.00
112270	FFCB 1.95 (CALLABLE	1.9500	12/02/25	25,000,000.00	25,000,000.00	25,493,500.00
112377	FFCB 2.13 (CALLABLE	2.1300	12/09/26	50,000,000.00	49,931,012.92	50,288,500.00
112378	FFCB 2.13 (CALLABLE	2.1300	12/09/26	23,300,000.00	23,267,852.01	23,434,441.00
112418	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	51,029,000.00
112419	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	51,029,000.00
112538	FFCB 1.66	1.6600	12/27/22	50,000,000.00	49,987,559.30	51,707,000.00
112539	FFCB 1.625	1.6250	12/27/21	50,000,000.00	49,981,395.34	51,053,500.00
112558	FFCB 1.82	1.8200	12/18/25	36,274,000.00	36,257,416.66	38,829,866.04
112577	FFCB 2.10 (CALLABLE	2.1000	12/30/25	50,000,000.00	50,000,000.00	50,272,500.00
112596	FFCB 2.10 (CALLABLE	2.1000	12/30/25	50,000,000.00	50,000,000.00	50,272,500.00
112597	FFCB 2.10 (CALLABLE	2.1000	12/30/25	6,000,000.00	6,000,000.00	6,032,700.00
112604	FFCB 2.10 (CALLABLE	2.1000	12/30/25	40,000,000.00	40,000,000.00	40,218,000.00
112606	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,320,000.00
112607	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,320,000.00
112608	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,320,000.00
112609	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,320,000.00
112692	FFCB 2.03 (CALLABLE	2.0300	10/21/25	31,685,000.00	31,685,000.00	31,918,518.45
112734	FFCB 1.98 (CALLABLE	1.9800	01/27/26	50,000,000.00	50,000,000.00	50,906,500.00
112748	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,333,500.00
112749	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,333,500.00
112750	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,333,500.00
112780	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,995,816.43	30,543,900.00
112781	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,995,816.43	30,543,900.00
112797	FFCB 2.04 (CALLABLE	2.0400	02/03/27	25,000,000.00	25,000,000.00	25,234,000.00
112798	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,243,500.00
112799	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,243,500.00
112813	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,243,500.00
112964	FFCB 2.07 (CALLABLE	2.0700	03/02/27	25,000,000.00	25,000,000.00	25,037,250.00
112965	FFCB 2.07 (CALLABLE	2.0700	03/02/27	25,000,000.00	25,000,000.00	25,037,250.00
113010	FFCB 1.82 (CALLABLE	1.8200	09/04/26	50,000,000.00	50,000,000.00	50,286,000.00
113032	FFCB 1.50 (CALLABLE	1.5000	03/05/25	50,000,000.00	50,000,000.00	50,090,000.00
113033	FFCB 1.50 (CALLABLE	1.5000	03/05/25	28,900,000.00	28,900,000.00	28,952,020.00
113034	FFCB 1.50 (CALLABLE	1.5000	03/05/25	25,000,000.00	25,000,000.00	25,045,000.00
113042	FFCB 1.24 (CALLABLE	1.2400	03/10/23	50,000,000.00	50,000,000.00	50,201,000.00
113056	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,025,750.00
113057	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,025,750.00
113058	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,025,750.00
113087	FFCB 1.125 (CALLABL	1.1250	03/17/25	50,000,000.00	50,047,097.48	50,116,500.00
113088	FFCB 1.125 (CALLABL	1.1250	03/17/25	50,000,000.00	50,047,097.48	50,116,500.00
113089	FFCB 1.125 (CALLABL	1.1250	03/17/25	18,145,000.00	18,145,000.00	18,187,277.85
113114	FFCB 1.64 (CALLABLE	1.6400	03/03/25	50,000,000.00	50,290,095.15	50,459,500.00
113115	FFCB 1.64 (CALLABLE	1.6400	03/03/25	2,240,000.00	2,252,996.26	2,260,585.60
113125	FFCB 1.05 (CALLABLE	1.0500	03/12/24	20,800,000.00	20,809,609.86	20,858,864.00
113137	FFCB 1.00 (CALLABLE	1.0000	03/17/27	50,000,000.00	50,000,000.00	50,132,000.00
113156	FFCB 0.92 NOTE	0.9200	03/18/24	50,000,000.00	50,271,478.44	51,056,500.00
113242	FFCB 1.30 CALLABLE)	1.3000	03/26/25	50,000,000.00	50,000,000.00	50,049,000.00
113250	FFCB 1.05 (CALLABLE	1.0500	03/16/23	50,000,000.00	50,000,000.00	50,010,000.00

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

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113264	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,684,000.00
113265	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,684,000.00
113266	FFCB 0.87 (CALLABLE	0.8700	09/23/22	50,000,000.00	49,900,830.22	49,995,500.00
113267	FFCB 0.87 (CALLABLE	0.8700	09/23/22	50,000,000.00	49,900,830.22	49,995,500.00
113277	FFCB 1.05 (CALLABLE	1.0500	03/16/23	50,000,000.00	50,000,000.00	50,010,000.00
113278	FFCB 0.87 (CALLABLE	0.8700	09/23/22	42,330,000.00	42,264,882.45	42,326,190.30
113292	FFCB 1.53 (CALLABLE	1.5300	02/10/22	50,000,000.00	50,307,022.73	50,390,500.00
113293	FFCB 1.53 (CALLABLE	1.5300	02/10/22	50,000,000.00	50,307,022.73	50,390,500.00
113328	FFCB 1.46 (CALLABLE	1.4600	03/03/23	50,000,000.00	50,328,054.51	50,302,500.00
113329	FFCB 1.46 (CALLABLE	1.4600	03/03/23	50,000,000.00	50,328,054.51	50,302,500.00
113338	FFCB 1.00 (CALLABLE	1.0000	03/30/22	50,000,000.00	50,000,000.00	50,034,500.00
113350	FFCB 0.875 (CALLABL	0.8750	04/08/24	50,000,000.00	50,000,000.00	50,149,500.00
113487	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,019,000.00
113488	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,019,000.00
113557	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	51,190,500.00
113558	FFCB 1.02	1.0200	04/27/27	25,000,000.00	25,000,000.00	25,595,250.00
113599	FFCB 1.02	1.0200	04/27/27	35,000,000.00	35,000,000.00	35,833,350.00
113652	FFCB 1.25 (CALLABLE	1.2500	10/30/26	50,000,000.00	50,000,000.00	50,007,500.00
113653	FFCB 1.25 (CALLABLE	1.2500	10/30/26	8,830,000.00	8,830,000.00	8,831,324.50
113656	FFCB 0.68 (CALLABLE	0.6800	05/06/24	50,000,000.00	50,000,000.00	50,022,500.00
113687	FFCB 1.02	1.0200	04/27/27	20,925,000.00	20,993,831.69	21,423,224.25
113691	FFCB 1.00 (CALLABLE	1.0000	05/05/26	45,725,000.00	45,725,000.00	45,733,230.50
113714	FFCB 1.00 (CALLABLE	1.0000	05/05/26	25,000,000.00	25,000,000.00	25,004,500.00
113727	FFCB 1.35 (CALLABLE	1.3500	11/04/27	50,000,000.00	49,975,493.42	50,001,500.00
113738	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	51,190,500.00
113739	FFCB 1.02	1.0200	04/27/27	5,000,000.00	5,000,000.00	5,119,050.00
113817	FFCB 0.93 (CALLABLE	0.9300	11/26/25	50,000,000.00	50,000,000.00	50,009,000.00
113831	FFCB 0.73 (CALLABLE	0.7300	05/27/25	50,000,000.00	50,000,000.00	50,007,500.00
113843	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,996,000.00
113844	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,996,000.00
113897	FFCB 1.04 (CALLABLE	1.0400	05/27/27	35,500,000.00	35,500,000.00	35,464,145.00
113991	FFCB 0.875 (CALLABL	0.8750	06/22/27	25,000,000.00	25,000,000.00	24,932,750.00
FFCB TOTAL				**4,520,908,000.00**	**4,522,723,268.90**	**4,570,202,805.25**
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,936,350.55	51,213,500.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,936,350.55	51,213,500.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,968,175.27	25,606,750.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,957,472.53	51,213,500.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,957,472.53	51,213,500.00
109833	FHLB 2.94 (CALLABLE	2.9400	01/29/24	10,000,000.00	10,000,000.00	10,132,300.00
109859	FHLB 2.94 (CALLABLE	2.9400	01/29/24	15,000,000.00	14,991,947.55	15,198,450.00
110175	FHLB 2.375	2.3750	03/12/21	25,000,000.00	24,973,939.81	25,381,000.00
110690	FHLB 2.375	2.3750	03/12/21	50,000,000.00	50,028,388.23	50,762,000.00
110849	FHLB 2.25	2.2500	06/11/21	45,000,000.00	44,993,790.00	45,845,550.00
111845	FHLB 2.00 (CALLABLE	2.0000	10/29/24	50,000,000.00	50,000,000.00	50,241,500.00
111846	FHLB 2.00 (CALLABLE	2.0000	10/29/24	25,000,000.00	25,000,000.00	25,120,750.00
111892	FHLB 2.00 (CALLABLE	2.0000	10/21/24	50,000,000.00	50,000,000.00	50,225,000.00
111958	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,239,000.00
111959	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,239,000.00
112128	FHLB 2.08 (CALLABLE	2.0800	11/25/26	50,000,000.00	50,000,000.00	51,531,500.00
112145	FHLB 2.08 (CALLABLE	2.0800	11/25/26	40,950,000.00	40,950,000.00	42,204,298.50
112225	FHLB 2.08 (CALLABLE	2.0800	12/09/25	50,000,000.00	50,000,000.00	50,295,500.00

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

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112226	FHLB 2.08 (CALLABLE	2.0800	12/09/25	25,000,000.00	25,000,000.00	25,147,750.00
112332	FHLB 2.02 (CALLABLE	2.0200	12/16/26	50,000,000.00	50,000,000.00	51,741,500.00
112333	FHLB 2.14 (CALLABLE	2.1400	12/17/26	50,000,000.00	50,000,000.00	50,293,500.00
112334	FHLB 2.14 (CALLABLE	2.1400	12/17/26	26,265,000.00	26,265,000.00	26,419,175.55
112400	FHLB 2.20 (CALLABLE	2.2000	12/18/26	25,000,000.00	25,000,000.00	25,154,750.00
112416	FHLB 2.00 (CALLABLE	2.0000	12/11/24	50,000,000.00	50,000,000.00	50,168,500.00
112471	FHLB 2.00 (CALLABLE	2.0000	12/11/24	17,155,000.00	17,147,350.43	17,212,812.35
112486	FHLB 2.09 (CALLABLE	2.0900	12/23/26	40,000,000.00	40,000,000.00	41,384,400.00
112510	FHLB 2.20 (CALLABLE	2.2000	12/23/26	50,000,000.00	50,000,000.00	50,285,000.00
112637	FHLB 1.875	1.8750	12/09/22	50,000,000.00	50,269,266.06	51,937,500.00
112712	FHLB 1.92 (CALLABLE	1.9200	01/22/25	47,000,000.00	47,000,000.00	47,353,440.00
112735	FHLB 1.94 (CALLABLE	1.9400	01/28/25	50,000,000.00	50,000,000.00	50,356,000.00
112751	FHLB 1.76 (CALLABLE	1.7600	01/29/24	50,000,000.00	50,000,000.00	50,375,000.00
112752	FHLB 1.76 (CALLABLE	1.7600	01/29/24	5,000,000.00	5,000,000.00	5,037,500.00
112753	FHLB 2.10 (CALLABLE	2.1000	01/29/27	50,000,000.00	50,000,000.00	50,359,500.00
112754	FHLB 2.10 (CALLABLE	2.1000	01/29/27	15,000,000.00	15,000,000.00	15,107,850.00
113541	FHLB 1.20 (CALLABLE	1.2000	04/27/27	50,000,000.00	50,000,000.00	50,007,000.00
113600	FHLB 1.20 (CALLABLE	1.2000	05/04/27	50,000,000.00	50,000,000.00	50,016,500.00
114029	FHLB 1.00 (CALLABLE	1.0000	06/25/27	50,000,000.00	50,000,000.00	49,931,000.00
FHLB TOTAL				**1,486,370,000.00**	**1,486,375,503.51**	**1,506,165,276.40**
113224	FHLB D-N	0.3400	11/05/20	50,000,000.00	49,940,027.78	49,970,000.00
113225	FHLB D-N	0.3400	11/05/20	50,000,000.00	49,940,027.78	49,970,000.00
113226	FHLB D-N	0.3500	12/21/20	50,000,000.00	49,915,902.77	49,957,000.00
113227	FHLB D-N	0.3500	12/21/20	50,000,000.00	49,915,902.77	49,957,000.00
113228	FHLB D-N	0.3500	12/18/20	50,000,000.00	49,917,361.10	49,957,500.00
113229	FHLB D-N	0.3500	12/18/20	50,000,000.00	49,917,361.10	49,957,500.00
113230	FHLB D-N	0.3800	02/16/21	50,000,000.00	49,878,611.10	49,945,500.00
113231	FHLB D-N	0.3800	02/16/21	50,000,000.00	49,878,611.10	49,945,500.00
113232	FHLB D-N	0.3500	12/28/20	50,000,000.00	49,912,499.99	49,955,000.00
113233	FHLB D-N	0.3500	12/28/20	50,000,000.00	49,912,499.99	49,955,000.00
113234	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,873,791.67	49,945,000.00
113235	FHLB D-N	0.3900	02/19/21	37,073,000.00	36,979,421.57	37,032,219.70
113243	FHLB D-N	0.3700	01/25/21	50,000,000.00	49,893,111.12	49,948,000.00
113244	FHLB D-N	0.3700	01/25/21	50,000,000.00	49,893,111.12	49,948,000.00
113245	FHLB D-N	0.3200	11/23/20	50,000,000.00	49,935,555.55	49,966,000.00
113246	FHLB D-N	0.3200	11/23/20	50,000,000.00	49,935,555.55	49,966,000.00
113247	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,873,791.67	49,945,000.00
113248	FHLB D-N	0.3900	02/19/21	35,890,000.00	35,799,407.66	35,850,521.00
113254	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,873,791.67	49,945,000.00
113255	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,873,791.67	49,945,000.00
113256	FHLB D-N	0.3700	01/20/21	50,000,000.00	49,895,680.56	49,949,500.00
113257	FHLB D-N	0.3700	01/20/21	50,000,000.00	49,895,680.56	49,949,500.00
113258	FHLB D-N	0.3400	12/30/20	50,000,000.00	49,914,055.56	49,954,500.00
113259	FHLB D-N	0.3400	12/30/20	50,000,000.00	49,914,055.56	49,954,500.00
113260	FHLB D-N	0.3900	02/25/21	50,000,000.00	49,870,541.67	49,943,500.00
113261	FHLB D-N	0.3900	02/25/21	50,000,000.00	49,870,541.67	49,943,500.00
113311	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,971,430.55	49,953,500.00
113312	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,971,430.55	49,953,500.00
113313	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,971,430.55	49,953,500.00
113314	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,971,430.55	49,953,500.00
113315	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,970,819.44	49,952,500.00

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

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113316	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,970,819.44	49,952,500.00
113317	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,970,819.44	49,952,500.00
113318	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,970,819.44	49,952,500.00
113330	FHLB D-N	0.2200	02/02/21	50,000,000.00	49,934,000.01	49,949,000.00
113331	FHLB D-N	0.2200	02/02/21	50,000,000.00	49,934,000.01	49,949,000.00
113332	FHLB D-N	0.2400	03/02/21	49,979,000.00	49,897,700.82	49,921,524.15
113335	FHLB D-N	0.2200	02/01/21	50,000,000.00	49,934,305.56	49,949,500.00
113336	FHLB D-N	0.2200	02/01/21	50,000,000.00	49,934,305.56	49,949,500.00
113339	FHLB D-N	0.2400	03/01/21	50,000,000.00	49,918,999.99	49,942,500.00
113340	FHLB D-N	0.2400	03/01/21	50,000,000.00	49,918,999.99	49,942,500.00
113341	FHLB D-N	0.1800	10/01/20	50,000,000.00	49,977,000.00	49,981,000.00
113342	FHLB D-N	0.1800	10/01/20	20,527,000.00	20,517,557.58	20,519,199.74
113351	FHLB D-N	0.1400	09/01/20	50,000,000.00	49,987,944.44	49,988,000.00
113352	FHLB D-N	0.1400	09/01/20	50,000,000.00	49,987,944.44	49,988,000.00
113353	FHLB D-N	0.1400	09/02/20	50,000,000.00	49,987,750.00	49,988,000.00
113354	FHLB D-N	0.1400	09/02/20	7,974,000.00	7,972,046.37	7,972,086.24
113357	FHLB D-N	0.1400	09/08/20	50,000,000.00	49,986,583.33	49,986,500.00
113358	FHLB D-N	0.1400	09/08/20	50,000,000.00	49,986,583.33	49,986,500.00
113359	FHLB D-N	0.1400	09/03/20	50,000,000.00	49,987,555.55	49,987,500.00
113360	FHLB D-N	0.1400	09/03/20	50,000,000.00	49,987,555.55	49,987,500.00
113361	FHLB D-N	0.1400	09/03/20	50,000,000.00	49,987,555.55	49,987,500.00
113362	FHLB D-N	0.1400	09/03/20	50,000,000.00	49,987,555.55	49,987,500.00
113378	FHLB D-N	0.1700	09/29/20	50,000,000.00	49,978,750.00	49,982,500.00
113379	FHLB D-N	0.1700	09/29/20	50,000,000.00	49,978,750.00	49,982,500.00
113386	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,965,166.67	49,969,000.00
113387	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,965,166.67	49,969,000.00
113388	FHLB D-N	0.1900	11/12/20	50,000,000.00	49,964,638.89	49,968,500.00
113389	FHLB D-N	0.1900	11/12/20	50,000,000.00	49,964,638.89	49,968,500.00
113390	FHLB D-N	0.1700	09/29/20	50,000,000.00	49,978,750.00	49,982,500.00
113391	FHLB D-N	0.1700	09/29/20	50,000,000.00	49,978,750.00	49,982,500.00
113392	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,965,166.67	49,969,000.00
113393	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,965,166.67	49,969,000.00
113395	FHLB D-N	0.1700	10/13/20	50,000,000.00	49,975,444.44	49,978,500.00
113396	FHLB D-N	0.1700	10/13/20	50,000,000.00	49,975,444.44	49,978,500.00
113397	FHLB D-N	0.1700	10/15/20	50,000,000.00	49,974,972.22	49,978,000.00
113398	FHLB D-N	0.1700	10/15/20	50,000,000.00	49,974,972.22	49,978,000.00
113399	FHLB D-N	0.1800	10/21/20	50,000,000.00	49,972,000.00	49,976,500.00
113400	FHLB D-N	0.1800	10/21/20	50,000,000.00	49,972,000.00	49,976,500.00
113401	FHLB D-N	0.1800	10/21/20	50,000,000.00	49,972,000.00	49,976,500.00
113402	FHLB D-N	0.1800	10/21/20	50,000,000.00	49,972,000.00	49,976,500.00
113413	FHLB D-N	0.1800	10/19/20	50,000,000.00	49,972,500.00	49,977,000.00
113414	FHLB D-N	0.1800	10/19/20	50,000,000.00	49,972,500.00	49,977,000.00
113420	FHLB D-N	0.2000	07/20/20	50,000,000.00	49,994,722.22	49,997,000.00
113421	FHLB D-N	0.2000	07/20/20	50,000,000.00	49,994,722.22	49,997,000.00
113422	FHLB D-N	0.2000	07/21/20	50,000,000.00	49,994,444.44	49,996,500.00
113423	FHLB D-N	0.2000	07/21/20	50,000,000.00	49,994,444.44	49,996,500.00
113428	FHLB D-N	0.1750	08/14/20	50,000,000.00	49,989,305.55	49,991,000.00
113429	FHLB D-N	0.1750	08/14/20	50,000,000.00	49,989,305.55	49,991,000.00
113430	FHLB D-N	0.1900	09/15/20	50,000,000.00	49,979,944.45	49,985,000.00
113431	FHLB D-N	0.1900	09/15/20	50,000,000.00	49,979,944.45	49,985,000.00
113434	FHLB D-N	0.2200	07/14/20	50,000,000.00	49,996,027.78	49,998,000.00
113435	FHLB D-N	0.2200	07/14/20	50,000,000.00	49,996,027.78	49,998,000.00

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

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113436	FHLB D-N	0.2500	09/11/20	50,000,000.00	49,975,000.00	49,986,000.00
113437	FHLB D-N	0.2500	09/11/20	50,000,000.00	49,975,000.00	49,986,000.00
113441	FHLB D-N	0.2300	10/26/20	50,000,000.00	49,962,625.00	49,975,500.00
113442	FHLB D-N	0.2300	10/26/20	50,000,000.00	49,962,625.00	49,975,500.00
113443	FHLB D-N	0.2600	09/24/20	50,000,000.00	49,969,305.55	49,983,500.00
113444	FHLB D-N	0.2600	09/24/20	50,000,000.00	49,969,305.55	49,983,500.00
113448	FHLB D-N	0.3000	07/13/20	50,000,000.00	49,995,000.00	49,998,000.00
113449	FHLB D-N	0.3000	07/13/20	50,000,000.00	49,995,000.00	49,998,000.00
113450	FHLB D-N	0.3000	07/13/20	50,000,000.00	49,995,000.00	49,998,000.00
113451	FHLB D-N	0.3000	07/13/20	50,000,000.00	49,995,000.00	49,998,000.00
113452	FHLB D-N	0.2600	10/15/20	50,000,000.00	49,961,722.22	49,978,000.00
113453	FHLB D-N	0.2600	10/15/20	50,000,000.00	49,961,722.22	49,978,000.00
113454	FHLB D-N	0.2600	10/15/20	50,000,000.00	49,961,722.22	49,978,000.00
113455	FHLB D-N	0.2600	10/15/20	50,000,000.00	49,961,722.22	49,978,000.00
113457	FHLB D-N	0.2400	09/21/20	50,000,000.00	49,972,666.67	49,984,000.00
113458	FHLB D-N	0.2400	09/21/20	50,000,000.00	49,972,666.67	49,984,000.00
113459	FHLB D-N	0.2500	10/16/20	50,000,000.00	49,962,847.23	49,977,500.00
113460	FHLB D-N	0.2500	10/16/20	50,000,000.00	49,962,847.23	49,977,500.00
113461	FHLB D-N	0.2500	10/16/20	50,000,000.00	49,962,847.23	49,977,500.00
113462	FHLB D-N	0.2500	10/16/20	50,000,000.00	49,962,847.23	49,977,500.00
113469	FHLB D-N	0.2400	09/15/20	50,000,000.00	49,974,666.66	49,985,000.00
113470	FHLB D-N	0.2400	09/15/20	50,000,000.00	49,974,666.66	49,985,000.00
113471	FHLB D-N	0.2800	07/31/20	50,000,000.00	49,988,333.34	49,995,000.00
113472	FHLB D-N	0.2800	07/31/20	50,000,000.00	49,988,333.34	49,995,000.00
113493	FHLB D-N	0.1700	10/30/20	50,000,000.00	49,971,430.55	49,975,000.00
113494	FHLB D-N	0.1700	10/30/20	50,000,000.00	49,971,430.55	49,975,000.00
113495	FHLB D-N	0.1900	01/20/21	50,000,000.00	49,946,430.56	49,949,500.00
113496	FHLB D-N	0.1900	01/20/21	50,000,000.00	49,946,430.56	49,949,500.00
113497	FHLB D-N	0.1900	01/11/21	50,000,000.00	49,948,805.56	49,951,500.00
113498	FHLB D-N	0.1900	01/11/21	50,000,000.00	49,948,805.56	49,951,500.00
113499	FHLB D-N	0.1600	10/20/20	50,000,000.00	49,975,333.34	49,977,000.00
113500	FHLB D-N	0.1600	10/20/20	50,000,000.00	49,975,333.34	49,977,000.00
113501	FHLB D-N	0.1600	10/20/20	10,510,000.00	10,504,815.06	10,505,165.40
113506	FHLB D-N	0.1700	10/07/20	50,000,000.00	49,976,861.11	49,979,500.00
113507	FHLB D-N	0.1700	10/07/20	50,000,000.00	49,976,861.11	49,979,500.00
113508	FHLB D-N	0.1700	10/13/20	50,000,000.00	49,975,444.44	49,978,500.00
113509	FHLB D-N	0.1700	10/13/20	50,000,000.00	49,975,444.44	49,978,500.00
113575	FHLB D-N	0.1500	10/23/20	50,000,000.00	49,976,249.99	49,976,500.00
113576	FHLB D-N	0.1500	10/23/20	7,000,000.00	6,996,675.01	6,996,710.00
113577	FHLB D-N	0.1200	09/30/20	50,000,000.00	49,984,833.34	49,982,500.00
113578	FHLB D-N	0.1200	09/30/20	50,000,000.00	49,984,833.34	49,982,500.00
113579	FHLB D-N	0.1100	08/31/20	50,000,000.00	49,990,680.55	49,987,500.00
113580	FHLB D-N	0.1100	08/31/20	50,000,000.00	49,990,680.55	49,987,500.00
113581	FHLB D-N	0.1400	10/27/20	50,000,000.00	49,977,055.55	49,975,500.00
113582	FHLB D-N	0.1400	10/27/20	50,000,000.00	49,977,055.55	49,975,500.00
113583	FHLB D-N	0.1200	08/26/20	50,000,000.00	49,990,666.67	49,988,500.00
113584	FHLB D-N	0.1200	08/26/20	50,000,000.00	49,990,666.67	49,988,500.00
113585	FHLB D-N	0.1200	08/26/20	50,000,000.00	49,990,666.67	49,988,500.00
113586	FHLB D-N	0.1200	08/26/20	50,000,000.00	49,990,666.67	49,988,500.00
113587	FHLB D-N	0.1100	07/31/20	50,000,000.00	49,995,416.67	49,995,000.00
113588	FHLB D-N	0.1100	07/31/20	22,413,000.00	22,410,945.48	22,410,758.70
113605	FHLB D-N	0.1400	10/26/20	50,000,000.00	49,977,250.00	49,975,500.00

Los Angeles County Treasurer
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Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113606	FHLB D-N	0.1400	10/26/20	50,000,000.00	49,977,250.00	49,975,500.00
113607	FHLB D-N	0.2000	04/27/21	50,000,000.00	49,916,666.66	49,929,000.00
113608	FHLB D-N	0.2000	04/27/21	50,000,000.00	49,916,666.66	49,929,000.00
113609	FHLB D-N	0.1300	09/30/20	50,000,000.00	49,983,569.44	49,982,500.00
113610	FHLB D-N	0.1300	09/30/20	50,000,000.00	49,983,569.44	49,982,500.00
113611	FHLB D-N	0.1300	10/30/20	50,000,000.00	49,978,152.78	49,975,000.00
113612	FHLB D-N	0.1300	10/30/20	50,000,000.00	49,978,152.78	49,975,000.00
113615	FHLB D-N	0.1400	10/28/20	50,000,000.00	49,976,861.11	49,975,000.00
113616	FHLB D-N	0.1400	10/28/20	50,000,000.00	49,976,861.11	49,975,000.00
113624	FHLB D-N	0.1300	09/28/20	50,000,000.00	49,983,930.56	49,982,500.00
113625	FHLB D-N	0.1300	09/28/20	50,000,000.00	49,983,930.56	49,982,500.00
113626	FHLB D-N	0.1350	10/15/20	50,000,000.00	49,980,125.00	49,978,000.00
113627	FHLB D-N	0.1350	10/15/20	50,000,000.00	49,980,125.00	49,978,000.00
113628	FHLB D-N	0.1350	10/15/20	50,000,000.00	49,980,125.00	49,978,000.00
113629	FHLB D-N	0.1350	10/15/20	50,000,000.00	49,980,125.00	49,978,000.00
113632	FHLB D-N	0.1200	09/29/20	50,000,000.00	49,985,000.00	49,982,500.00
113633	FHLB D-N	0.1200	09/29/20	50,000,000.00	49,985,000.00	49,982,500.00
113634	FHLB D-N	0.1200	09/30/20	50,000,000.00	49,984,833.34	49,982,500.00
113635	FHLB D-N	0.1200	09/30/20	50,000,000.00	49,984,833.34	49,982,500.00
113636	FHLB D-N	0.1100	08/31/20	50,000,000.00	49,990,680.55	49,987,500.00
113637	FHLB D-N	0.1100	08/31/20	50,000,000.00	49,990,680.55	49,987,500.00
113650	FHLB D-N	0.1550	11/30/20	50,000,000.00	49,967,277.78	49,964,000.00
113651	FHLB D-N	0.1550	11/30/20	50,000,000.00	49,967,277.78	49,964,000.00
113661	FHLB D-N	0.1400	10/28/20	50,000,000.00	49,976,861.11	49,975,000.00
113662	FHLB D-N	0.1400	10/28/20	50,000,000.00	49,976,861.11	49,975,000.00
113663	FHLB D-N	0.1200	08/21/20	50,000,000.00	49,991,500.00	49,989,500.00
113664	FHLB D-N	0.1200	08/21/20	50,000,000.00	49,991,500.00	49,989,500.00
113669	FHLB D-N	0.4400	03/19/21	50,000,000.00	49,840,499.99	49,938,500.00
113670	FHLB D-N	0.4400	03/19/21	50,000,000.00	49,840,499.99	49,938,500.00
113671	FHLB D-N	0.1100	10/20/20	50,000,000.00	49,983,041.66	49,977,000.00
113672	FHLB D-N	0.1100	10/20/20	50,000,000.00	49,983,041.66	49,977,000.00
113673	FHLB D-N	0.1000	08/14/20	50,000,000.00	49,993,888.89	49,991,000.00
113674	FHLB D-N	0.1000	08/14/20	50,000,000.00	49,993,888.89	49,991,000.00
113675	FHLB D-N	0.1000	08/14/20	50,000,000.00	49,993,888.89	49,991,000.00
113676	FHLB D-N	0.1000	08/14/20	50,000,000.00	49,993,888.89	49,991,000.00
113677	FHLB D-N	0.1100	10/21/20	50,000,000.00	49,982,888.89	49,976,500.00
113678	FHLB D-N	0.1100	10/21/20	50,000,000.00	49,982,888.89	49,976,500.00
113715	FHLB D-N	0.1100	08/03/20	50,000,000.00	49,994,958.33	49,993,000.00
113716	FHLB D-N	0.1100	08/03/20	50,000,000.00	49,994,958.33	49,993,000.00
113751	FHLB D-N	0.1050	07/21/20	50,000,000.00	49,997,083.33	49,996,500.00
113752	FHLB D-N	0.1050	07/21/20	50,000,000.00	49,997,083.33	49,996,500.00
113818	FHLB D-N	0.0950	07/08/20	50,000,000.00	49,999,076.39	49,999,000.00
113819	FHLB D-N	0.0950	07/08/20	50,000,000.00	49,999,076.39	49,999,000.00
113833	FHLB D-N	0.0950	07/14/20	50,000,000.00	49,998,284.72	49,998,000.00
113834	FHLB D-N	0.0950	07/14/20	50,000,000.00	49,998,284.72	49,998,000.00
113837	FHLB D-N	0.0950	07/06/20	50,000,000.00	49,999,340.28	49,999,000.00
113838	FHLB D-N	0.0950	07/06/20	50,000,000.00	49,999,340.28	49,999,000.00
113867	FHLB D-N	0.1100	09/01/20	50,000,000.00	49,990,527.78	49,988,000.00
113868	FHLB D-N	0.1100	09/01/20	50,000,000.00	49,990,527.78	49,988,000.00
113886	FHLB D-N	0.1330	07/24/20	50,000,000.00	49,995,751.39	49,996,000.00
113887	FHLB D-N	0.1330	07/24/20	50,000,000.00	49,995,751.39	49,996,000.00
113936	FHLB D-N	0.1150	07/09/20	50,000,000.00	49,998,722.22	49,998,500.00

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

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113965	FHLB D-N	0.1250	08/04/20	50,000,000.00	49,994,097.22	49,993,000.00
113966	FHLB D-N	0.1250	08/04/20	50,000,000.00	49,994,097.22	49,993,000.00
113972	FHLB D-N	0.1500	08/04/20	50,000,000.00	49,992,916.66	49,993,000.00
113973	FHLB D-N	0.1500	08/04/20	50,000,000.00	49,992,916.66	49,993,000.00
113974	FHLB D-N	0.1400	07/27/20	50,000,000.00	49,994,944.44	49,995,500.00
113975	FHLB D-N	0.1400	07/27/20	25,000,000.00	24,997,472.22	24,997,750.00
113983	FHLB D-N	0.1450	08/10/20	45,366,000.00	45,358,691.04	45,358,287.78
113993	FHLB D-N	0.1300	07/30/20	50,000,000.00	49,994,763.89	49,995,000.00
113994	FHLB D-N	0.1400	09/04/20	50,000,000.00	49,987,361.11	49,987,500.00
114000	FHLB D-N	0.1300	07/30/20	50,000,000.00	49,994,763.89	49,995,000.00
114001	FHLB D-N	0.1300	07/30/20	50,000,000.00	49,994,763.89	49,995,000.00
114002	FHLB D-N	0.1300	07/22/20	50,000,000.00	49,996,208.34	49,996,500.00
114003	FHLB D-N	0.1300	07/22/20	50,000,000.00	49,996,208.34	49,996,500.00
114031	FHLB D-N	0.1200	08/14/20	50,000,000.00	49,992,666.67	49,991,000.00
114032	FHLB D-N	0.1200	08/14/20	50,000,000.00	49,992,666.67	49,991,000.00
114043	FHLB D-N	0.1200	08/05/20	50,000,000.00	49,994,166.66	49,992,500.00
114044	FHLB D-N	0.1200	08/05/20	50,000,000.00	49,994,166.66	49,992,500.00
114064	FHLB D-N	0.1200	08/06/20	50,000,000.00	49,994,000.00	49,992,500.00
114065	FHLB D-N	0.1200	08/06/20	50,000,000.00	49,994,000.00	49,992,500.00
114066	FHLB D-N	0.1200	08/25/20	50,000,000.00	49,990,833.33	49,988,500.00
114067	FHLB D-N	0.1200	08/25/20	50,000,000.00	49,990,833.33	49,988,500.00
114085	FHLB D-N	0.1100	09/04/20	50,000,000.00	49,990,069.45	49,987,500.00
114086	FHLB D-N	0.1100	09/04/20	50,000,000.00	49,990,069.45	49,987,500.00
FHLB DISC TOTAL				**10,261,732,000.00**	**10,255,162,818.79**	**10,256,968,222.71**
110594	FHLMC 2.60 (CALLABL	2.6000	05/03/24	50,000,000.00	50,000,000.00	50,863,000.00
110672	FHLMC 2.65 (CALLABL	2.6500	05/13/24	25,000,000.00	25,000,000.00	25,196,250.00
110713	FHLMC 2.65 (CALLABL	2.6500	05/23/24	25,000,000.00	25,000,000.00	25,210,500.00
110796	FHLMC 2.44 (CALLABL	2.4400	05/28/24	50,000,000.00	50,000,000.00	50,858,000.00
110811	FHLMC 2.45 (CALLABL	2.4500	05/24/24	50,000,000.00	50,000,000.00	50,383,500.00
110837	FHLMC 2.45 (CALLABL	2.4500	05/28/24	25,000,000.00	25,000,000.00	25,432,250.00
111043	FHLMC 2.25 (CALLABL	2.2500	07/01/24	25,000,000.00	25,000,000.00	25,000,000.00
111044	FHLMC 2.25 (CALLABL	2.2500	07/10/24	25,000,000.00	25,000,000.00	25,011,750.00
111093	FHLMC 2.20 (CALLABL	2.2000	07/08/24	25,000,000.00	25,000,000.00	25,009,000.00
111168	FHLMC 2.30 (CALLABL	2.3000	07/15/24	25,000,000.00	25,000,000.00	25,018,500.00
111169	FHLMC 2.30 (CALLABL	2.3000	07/15/24	25,000,000.00	25,000,000.00	25,018,500.00
111213	FHLMC 2.26 (CALLABL	2.2600	07/29/24	25,000,000.00	25,000,000.00	25,035,250.00
111215	FHLMC 2.31 (CALLABL	2.3100	07/29/24	25,000,000.00	25,000,000.00	25,036,250.00
111256	FHLMC 2.20 (CALLABL	2.2000	07/29/25	50,000,000.00	50,000,000.00	50,453,000.00
111269	FHLMC 2.27 (CALLABL	2.2700	07/29/24	25,000,000.00	25,000,000.00	25,035,500.00
111283	FHLMC 2.25 (CALLABL	2.2500	08/05/24	25,000,000.00	25,000,000.00	25,038,750.00
111284	FHLMC 2.25 (CALLABL	2.2500	08/14/24	25,000,000.00	25,000,000.00	25,048,500.00
111307	FHLMC 2.30 (CALLABL	2.3000	08/14/24	25,000,000.00	25,000,000.00	25,054,500.00
111467	FHLMC 2.01 (CALLABL	2.0100	08/28/24	50,000,000.00	50,000,000.00	50,143,500.00
111627	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,094,250.00
111628	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,094,250.00
111643	FHLMC 2.12 (CALLABL	2.1200	09/24/24	50,000,000.00	50,000,000.00	50,186,000.00
111644	FHLMC 2.12 (CALLABL	2.1200	09/25/24	50,000,000.00	50,000,000.00	50,188,000.00
111670	FHLMC 2.08 (CALLABL	2.0800	09/25/24	50,000,000.00	50,000,000.00	50,183,000.00
111736	FHLMC 2.15 (CALLABL	2.1500	09/25/24	25,000,000.00	25,000,000.00	25,095,750.00
111744	FHLMC 2.05 (CALLABL	2.0500	10/02/24	25,000,000.00	25,000,000.00	25,097,000.00
111745	FHLMC 2.05 (CALLABL	2.0500	10/15/24	25,000,000.00	25,000,000.00	25,110,250.00

Los Angeles County Treasurer
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For the Period: June 1, 2020 to June 30, 2020
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Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111820	FHLMC 2.00 (CALLABL	2.0000	04/29/26	50,000,000.00	50,000,000.00	50,179,000.00
111883	FHLMC 2.01 (CALLABL	2.0100	10/28/24	50,000,000.00	50,000,000.00	50,240,500.00
111971	FHLMC 2.02 (CALLABL	2.0200	11/13/24	50,000,000.00	50,000,000.00	50,274,000.00
111987	FHLMC 2.05 (CALLABL	2.0500	11/18/24	50,000,000.00	50,000,000.00	50,288,500.00
112053	FHLMC 2.00 (CALLABL	2.0000	11/19/24	50,000,000.00	50,000,000.00	50,281,500.00
112074	FHLMC 2.00 (CALLABL	2.0000	11/25/24	50,000,000.00	50,000,000.00	50,293,000.00
112075	FHLMC 2.01 (CALLABL	2.0100	11/25/24	50,000,000.00	50,000,000.00	50,296,000.00
112365	FHLMC 2.08 (CALLABL	2.0800	12/30/26	50,000,000.00	50,000,000.00	50,342,500.00
112420	FHLMC 2.00 (CALLABL	2.0000	12/23/25	50,000,000.00	50,000,000.00	50,339,000.00
112421	FHLMC 2.00 (CALLABL	2.0000	12/23/25	50,000,000.00	50,000,000.00	50,339,000.00
112422	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	51,001,000.00
112423	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	51,001,000.00
112439	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,999,500.00
112500	FHLMC 2.15 (CALLABL	2.1500	12/23/26	50,000,000.00	50,000,000.00	50,347,500.00
112501	FHLMC 2.16 (CALLABL	2.1600	12/23/26	50,000,000.00	50,000,000.00	50,344,000.00
112522	FHLMC 2.01 (CALLABL	2.0100	12/24/24	50,000,000.00	50,000,000.00	50,352,500.00
112545	FHLMC 2.00 (CALLABL	2.0000	09/30/24	50,000,000.00	50,000,000.00	50,177,000.00
112648	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,382,000.00
112649	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,382,000.00
112650	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,382,000.00
112703	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,035,500.00
112704	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,035,500.00
112705	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,035,500.00
112706	FHLMC 2.03 (CALLABL	2.0300	07/21/25	50,000,000.00	50,000,000.00	50,040,000.00
112901	FHLMC 1.50	1.5000	02/12/25	25,000,000.00	24,982,205.63	26,195,250.00
112990	FHLMC 1.625 (CALLAB	1.6250	02/28/24	25,000,000.00	25,000,000.00	25,027,250.00
113109	FHLMC 0.95 (CALLABL	0.9500	03/12/25	50,000,000.00	50,000,000.00	50,089,500.00
113116	FHLMC 1.02 (CALLABL	1.0200	03/11/25	50,000,000.00	50,000,000.00	50,025,500.00
113117	FHLMC 1.00 (CALLABL	1.0000	03/17/26	50,000,000.00	50,000,000.00	50,091,500.00
113155	FHLMC 1.07 (CALLABL	1.0700	03/17/25	25,000,000.00	25,000,000.00	25,014,000.00
113157	FHLMC 1.00 (CALLABL	1.0000	03/18/25	50,000,000.00	50,000,000.00	50,165,000.00
113529	FHLMC 1.02 (CALLABL	1.0200	04/28/25	50,000,000.00	50,000,000.00	50,008,500.00
113530	FHLMC 1.00 (CALLABL	1.0000	04/28/26	50,000,000.00	50,000,000.00	50,023,500.00
113531	FHLMC 0.95 (CALLABL	0.9500	04/28/25	50,000,000.00	50,000,000.00	50,022,500.00
113544	FHLMC 1.00 (CALLABL	1.0000	10/28/25	50,000,000.00	50,000,000.00	50,028,000.00
113613	FHLMC 0.75 (CALLABL	0.7500	04/27/23	50,000,000.00	50,058,319.64	50,075,500.00
113618	FHLMC 0.50 (CALLABL	0.5000	04/27/22	31,740,000.00	31,740,000.00	31,745,395.80
113621	FHLMC 0.60 (CALLABL	0.6000	01/27/23	43,475,000.00	43,475,000.00	43,490,651.00
113668	FHLMC 1.05 (CALLABL	1.0500	05/04/27	50,000,000.00	50,000,000.00	49,993,500.00
113728	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	49,998,000.00
113729	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,038,000.00
113740	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	50,019,500.00
113750	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	49,969,000.00
113761	FHLMC 0.84 (CALLABL	0.8400	11/25/25	50,000,000.00	50,000,000.00	49,980,000.00
113767	FHLMC 1.05 (CALLABL	1.0500	05/27/27	50,000,000.00	50,000,000.00	50,021,000.00
113774	FHLMC 1.07 (CALLABL	1.0700	05/27/27	50,000,000.00	50,000,000.00	50,003,500.00
113793	FHLMC 0.73 (CALLABL	0.7300	05/27/25	50,000,000.00	50,000,000.00	49,987,500.00
113794	FHLMC 0.82 (CALLABL	0.8200	05/27/25	50,000,000.00	50,000,000.00	49,993,000.00
113992	FHLMC 1.00 (CALLABL	1.0000	06/23/27	25,000,000.00	25,000,000.00	25,014,750.00
114019	FHLMC 1.00 (CALLABL	1.0000	06/28/27	25,000,000.00	24,999,750.49	25,010,500.00
114045	FHLMC 0.71 (CALLABL	0.7100	06/23/25	50,000,000.00	50,000,000.00	50,014,000.00
FHLMC Fxd-(S) TOTAL				**3,275,215,000.00**	**3,275,255,275.76**	**3,290,327,296.80**

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111849	FHLMC 2.07 (CALLABL	2.0700	04/29/25	50,000,000.00	50,000,000.00	50,051,500.00
112240	FHLMC 2.05 (CALLABL	2.0500	12/02/25	50,000,000.00	50,000,000.00	50,115,500.00
113171	FHLMC 1.05 (CALLABL	1.0500	03/18/25	25,000,000.00	25,000,000.00	25,054,250.00
114030	FHLMC 0.75 (CALLABL	0.7500	12/26/25	50,000,000.00	50,000,000.00	50,008,500.00
FHLMC Fxd-(Q) TOTAL				**175,000,000.00**	**175,000,000.00**	**175,229,750.00**
113603	FHLMC D-N	0.1250	08/31/20	50,000,000.00	49,989,409.72	49,987,500.00
113604	FHLMC D-N	0.1250	08/31/20	50,000,000.00	49,989,409.72	49,987,500.00
113869	FHLMC D-N	0.1100	07/31/20	50,000,000.00	49,995,416.67	49,995,000.00
113870	FHLMC D-N	0.1100	07/31/20	50,000,000.00	49,995,416.67	49,995,000.00
FHLMC DISC TOTAL				**200,000,000.00**	**199,969,652.78**	**199,965,000.00**
103242	FNMA 1.50	1.5000	11/30/20	50,000,000.00	49,960,329.67	50,269,000.00
103255	FNMA 1.375	1.3750	02/26/21	50,000,000.00	49,870,673.56	50,367,500.00
111904	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,209,000.00
112004	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,043,311.40	50,209,000.00
113832	FNMA 0.75 (CALLABLE	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,010,000.00
114028	FNMA 0.50	0.5000	06/17/25	25,000,000.00	24,990,526.14	25,009,500.00
FNMA TOTAL				**275,000,000.00**	**274,864,840.77**	**276,074,000.00**
113270	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,937,222.22	49,946,500.00
113271	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,937,222.22	49,946,500.00
113281	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,966,250.01	49,942,500.00
113282	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,966,250.01	49,942,500.00
113283	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,966,250.01	49,942,500.00
113284	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,966,250.01	49,942,500.00
113346	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,937,222.22	49,946,500.00
113347	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,937,222.22	49,946,500.00
FNMA DISC TOTAL				**400,000,000.00**	**399,613,888.92**	**399,556,000.00**
111434	FHLMC 3.00 (CALLABL	2.0000	08/28/24	25,000,000.00	25,000,000.00	25,061,000.00
111435	FHLMC 3.00 (CALLABL	2.0000	08/28/24	25,000,000.00	25,000,000.00	25,061,000.00
111545	FHLMC 2.625 (CALLAB	2.1250	09/04/24	50,000,000.00	50,000,000.00	50,138,000.00
111584	FHLMC 2.80 (CALLABL	2.1250	09/10/24	25,000,000.00	25,000,000.00	25,082,750.00
111599	FHLMC 3.125 (CALLAB	2.1250	09/11/24	25,000,000.00	25,000,000.00	25,087,500.00
111600	FHLMC 3.125 (CALLAB	2.1250	09/23/24	25,000,000.00	25,000,000.00	25,102,000.00
111601	FHLMC 3.00 (CALLABL	2.1250	09/23/24	25,000,000.00	25,000,000.00	25,099,000.00
111609	FHLMC 3.25 (CALLABL	2.2500	09/25/24	25,000,000.00	25,000,000.00	25,108,000.00
111610	FHLMC 3.25 (CALLABL	2.2500	09/25/24	25,000,000.00	25,000,000.00	25,110,250.00
111635	FHLMC 3.50 (CALLABL	2.3500	09/25/24	25,000,000.00	25,000,000.00	25,117,750.00
111773	FHLMC 3.00 (CALLABL	2.1250	10/09/24	50,000,000.00	50,000,000.00	50,019,000.00
111799	FHLMC 3.05 (CALLABL	2.1000	10/09/24	50,000,000.00	50,000,000.00	50,018,500.00
111860	FHLMC 3.375 (CALLAB	2.2500	10/29/24	50,000,000.00	50,000,000.00	50,274,500.00
111895	FHLMC 3.75 (CALLABL	2.3750	04/28/25	50,000,000.00	50,000,000.00	50,279,000.00
112076	FHLMC 3.70 (CALLABL	2.3750	05/23/25	50,000,000.00	50,000,000.00	50,364,500.00
112384	FHLMC 2.75 (CALLABL	2.1250	09/09/24	50,000,000.00	50,000,000.00	50,152,500.00
112424	FHLMC 2.75 (CALLABL	2.1250	09/11/24	25,000,000.00	25,000,000.00	25,082,750.00
113110	FHLMC 2.00 (CALLABL	1.6250	03/12/25	50,000,000.00	50,000,000.00	50,125,000.00
113929	FHLMC 1.75 (CALLABL	1.7500	12/09/25	50,000,000.00	50,000,000.00	50,396,500.00
113982	FHLMC 3.50 (CALLABL	2.0000	12/04/24	50,000,000.00	50,000,000.00	50,342,000.00
MCPN TOTAL				**750,000,000.00**	**750,000,000.00**	**753,021,500.00**

Los Angeles County Treasurer
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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110758	FHLMC 2.75 (CALLABL	2.5000	05/28/24	50,000,000.00	50,000,000.00	50,936,000.00
110785	FHLMC 3.00 (CALLABL	2.3750	05/28/24	25,000,000.00	25,000,000.00	25,426,750.00
MCSA TOTAL				**75,000,000.00**	**75,000,000.00**	**76,362,750.00**
113477	TOYOTA MOTOR CREDIT	1.3800	07/16/20	50,000,000.00	49,971,250.00	49,997,000.00
113480	ING U.S. FUNDING LL	0.9900	07/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113481	ING U.S. FUNDING LL	0.9900	07/01/20	2,825,000.00	2,825,000.00	2,824,971.75
113504	TOYOTA MOTOR CREDIT	1.3300	07/07/20	50,000,000.00	49,988,916.67	49,998,500.00
113525	ING U.S. FUNDING LL	0.8400	08/21/20	19,381,000.00	19,357,936.61	19,376,929.99
113534	TOYOTA MOTOR CREDIT	1.4300	07/31/20	50,000,000.00	49,940,416.67	49,994,500.00
113536	ING U.S. FUNDING LL	0.7500	08/07/20	50,000,000.00	49,961,458.34	49,993,000.00
113537	HSBC USA INC CP	0.8200	08/03/20	25,000,000.00	24,981,208.33	24,994,750.00
113550	ATLANTIC ASSET SEC	0.6500	08/20/20	45,679,000.00	45,637,762.01	45,668,037.04
113573	ING U.S. FUNDING LL	0.5000	08/07/20	45,000,000.00	44,976,875.00	44,993,700.00
113622	ING U.S. FUNDING LL	0.5400	08/25/20	50,000,000.00	49,958,750.00	49,988,500.00
113630	ING U.S. FUNDING LL	0.4900	08/19/20	25,000,000.00	24,983,326.39	24,995,000.00
113685	ING U.S. FUNDING LL	0.3500	08/31/20	50,000,000.00	49,970,347.22	49,987,500.00
113696	CIESCO LLC CP	0.2000	07/08/20	50,000,000.00	49,998,055.56	49,998,500.00
113697	MERCK & CO INC CP	0.2400	08/06/20	50,000,000.00	49,988,000.00	49,994,500.00
113699	MERCK & CO INC CP	0.2400	08/07/20	25,000,000.00	24,993,833.34	24,997,000.00
113700	THUNDER BAY FUNDING	0.2500	07/15/20	26,500,000.00	26,497,423.61	26,498,675.00
113701	THUNDER BAY FUNDING	0.2500	07/15/20	25,000,000.00	24,997,569.44	24,998,750.00
113711	NATIXIS NY BRANCH C	0.2400	07/21/20	40,300,000.00	40,294,626.67	40,297,582.00
113720	CRC FUNDING LLC CP	0.2500	08/05/20	50,000,000.00	49,987,847.22	49,990,000.00
113721	THUNDER BAY FUNDING	0.2300	07/09/20	33,825,000.00	33,823,271.17	33,823,985.25
113723	MERCK & CO INC CP	0.1900	08/20/20	50,000,000.00	49,986,805.56	49,991,500.00
113724	MONT BLANC CAPITAL	0.2500	07/01/20	29,601,000.00	29,601,000.00	29,600,703.99
113725	SHEFFIELD RECEIVABL	0.2000	07/06/20	50,000,000.00	49,998,611.11	49,999,000.00
113744	TOYOTA MOTOR CREDIT	0.9200	07/10/20	50,000,000.00	49,988,500.00	49,998,000.00
113745	TOYOTA MOTOR CREDIT	0.9700	07/17/20	50,000,000.00	49,978,444.45	49,997,000.00
113755	CRC FUNDING LLC CP	0.1900	07/10/20	50,000,000.00	49,997,625.00	49,998,000.00
113760	CIESCO LLC CP	0.2200	08/05/20	41,965,000.00	41,956,024.15	41,956,607.00
113784	LA FAYETTE ASSET SE	0.2000	07/16/20	25,000,000.00	24,997,916.67	24,998,250.00
113786	CIESCO LLC CP	0.2200	08/11/20	50,000,000.00	49,987,472.22	49,988,000.00
113787	CIESCO LLC CP	0.2200	08/11/20	10,000,000.00	9,997,494.44	9,997,600.00
113791	HSBC USA INC CP	0.4800	07/15/20	40,000,000.00	39,992,533.34	39,997,600.00
113802	MONT BLANC CAPITAL	0.2100	07/17/20	30,882,000.00	30,879,117.68	30,879,529.44
113816	TOYOTA MOTOR CREDIT	0.7300	07/08/20	50,000,000.00	49,992,902.78	49,998,500.00
113826	CANCARA ASSET SEC L	0.2100	07/17/20	10,000,000.00	9,999,066.67	9,999,500.00
113827	CIESCO LLC CP	0.2100	08/17/20	50,000,000.00	49,986,291.67	49,986,000.00
113830	MONT BLANC CAPITAL	0.2200	08/05/20	43,791,000.00	43,781,633.59	43,782,241.80
113839	CANCARA ASSET SEC L	0.2100	07/21/20	50,000,000.00	49,994,166.67	49,996,500.00
113840	CANCARA ASSET SEC L	0.2100	07/21/20	22,500,000.00	22,497,375.00	22,498,425.00
113841	SHEFFIELD RECEIVABL	0.1200	07/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113857	LA FAYETTE ASSET SE	0.1500	07/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113858	CHARIOT FUNDING LLC	0.1300	07/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113859	CHARIOT FUNDING LLC	0.1300	07/02/20	50,000,000.00	49,999,819.44	49,999,500.00
113860	AUTOBAHN FUNDING CO	0.1000	07/02/20	25,000,000.00	24,999,930.56	24,999,750.00
113862	SHEFFIELD RECEIVABL	0.1200	07/08/20	50,000,000.00	49,998,833.33	49,998,500.00
113863	CHARIOT FUNDING LLC	0.1300	07/02/20	50,000,000.00	49,999,819.44	49,999,500.00
113864	CHARIOT FUNDING LLC	0.1300	07/02/20	50,000,000.00	49,999,819.44	49,999,500.00
113865	LA FAYETTE ASSET SE	0.1400	07/01/20	50,000,000.00	50,000,000.00	49,999,500.00

Los Angeles County Treasurer
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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113872	SHEFFIELD RECEIVABL	0.1200	07/09/20	50,000,000.00	49,998,666.67	49,998,000.00
113873	MONT BLANC CAPITAL	0.2100	08/03/20	50,000,000.00	49,990,375.00	49,990,500.00
113874	SHEFFIELD RECEIVABL	0.1900	07/27/20	50,000,000.00	49,993,138.89	49,993,000.00
113875	TOYOTA MOTOR CREDIT	0.2700	08/04/20	50,000,000.00	49,987,250.00	49,993,000.00
113877	CHARIOT FUNDING LLC	0.1300	07/07/20	50,000,000.00	49,998,916.67	49,998,500.00
113878	ATLANTIC ASSET SEC	0.1300	07/07/20	50,000,000.00	49,998,916.67	49,999,000.00
113879	ATLANTIC ASSET SEC	0.1300	07/07/20	10,000,000.00	9,999,783.33	9,999,800.00
113880	SHEFFIELD RECEIVABL	0.1900	07/31/20	50,000,000.00	49,992,083.34	49,991,500.00
113881	AUTOBAHN FUNDING CO	0.1000	07/02/20	50,000,000.00	49,999,861.11	49,999,500.00
113882	CAFCO LLC CP	0.1700	07/30/20	50,000,000.00	49,993,152.78	49,995,000.00
113883	LA FAYETTE ASSET SE	0.1500	07/02/20	50,000,000.00	49,999,791.67	49,999,500.00
113884	LA FAYETTE ASSET SE	0.1500	07/02/20	2,000,000.00	1,999,991.67	1,999,980.00
113888	AUTOBAHN FUNDING CO	0.1000	07/06/20	50,000,000.00	49,999,305.56	49,999,000.00
113889	AUTOBAHN FUNDING CO	0.1000	07/06/20	50,000,000.00	49,999,305.56	49,999,000.00
113893	CRC FUNDING LLC CP	0.1600	07/20/20	50,000,000.00	49,995,777.78	49,995,500.00
113894	CAFCO LLC CP	0.1700	07/17/20	50,000,000.00	49,996,222.22	49,997,500.00
113898	CANCARA ASSET SEC L	0.1900	07/31/20	25,000,000.00	24,996,041.67	24,996,750.00
113899	SHEFFIELD RECEIVABL	0.1300	07/09/20	50,000,000.00	49,998,555.56	49,998,000.00
113904	CANCARA ASSET SEC L	0.1800	07/31/20	50,000,000.00	49,992,500.00	49,993,500.00
113905	CANCARA ASSET SEC L	0.1800	07/31/20	50,000,000.00	49,992,500.00	49,993,500.00
113907	CHARIOT FUNDING LLC	0.1300	07/02/20	50,000,000.00	49,999,819.44	49,999,500.00
113908	CHARIOT FUNDING LLC	0.1300	07/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113909	SHEFFIELD RECEIVABL	0.1300	07/15/20	50,000,000.00	49,997,472.22	49,996,500.00
113910	SHEFFIELD RECEIVABL	0.1200	07/07/20	50,000,000.00	49,999,000.00	49,998,500.00
113912	OLD LINE FUNDING LL	0.1700	08/20/20	50,000,000.00	49,988,194.44	49,983,500.00
113913	CANCARA ASSET SEC L	0.1900	08/05/20	50,000,000.00	49,990,763.89	49,992,500.00
113914	CANCARA ASSET SEC L	0.1900	08/05/20	50,000,000.00	49,990,763.89	49,992,500.00
113915	OLD LINE FUNDING LL	0.1200	07/14/20	50,000,000.00	49,997,833.33	49,998,500.00
113916	CHARIOT FUNDING LLC	0.1300	07/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113917	CHARIOT FUNDING LLC	0.1300	07/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113918	CHARIOT FUNDING LLC	0.1300	07/01/20	23,750,000.00	23,750,000.00	23,749,762.50
113919	MONT BLANC CAPITAL	0.1700	07/07/20	25,000,000.00	24,999,291.67	24,999,250.00
113921	AUTOBAHN FUNDING CO	0.1000	07/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113922	AUTOBAHN FUNDING CO	0.1000	07/01/20	5,000,000.00	5,000,000.00	4,999,950.00
113923	CHARIOT FUNDING LLC	0.1300	07/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113925	REGENCY MARKETS NO.	0.1600	07/08/20	50,000,000.00	49,998,444.44	49,998,500.00
113926	REGENCY MARKETS NO.	0.1600	07/08/20	50,000,000.00	49,998,444.44	49,998,500.00
113927	REGENCY MARKETS NO.	0.1800	07/08/20	50,000,000.00	49,998,250.00	49,998,500.00
113928	REGENCY MARKETS NO.	0.1800	07/08/20	2,870,000.00	2,869,899.55	2,869,913.90
113930	CHARIOT FUNDING LLC	0.1200	07/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113931	CHARIOT FUNDING LLC	0.1200	07/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113935	AUTOBAHN FUNDING CO	0.1100	07/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113937	JUPITER SEC COMPANY	0.1300	07/07/20	50,000,000.00	49,998,916.67	49,998,500.00
113940	AUTOBAHN FUNDING CO	0.1200	07/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113941	AUTOBAHN FUNDING CO	0.1200	07/01/20	16,938,000.00	16,938,000.00	16,937,830.62
113942	JUPITER SEC COMPANY	0.1400	07/06/20	50,000,000.00	49,999,027.78	49,999,000.00
113943	JUPITER SEC COMPANY	0.1400	07/06/20	25,000,000.00	24,999,513.89	24,999,500.00
113944	CHARIOT FUNDING LLC	0.1300	07/06/20	40,750,000.00	40,749,264.24	40,748,777.50
113945	LA FAYETTE ASSET SE	0.1500	07/07/20	50,000,000.00	49,998,750.00	49,998,500.00
113946	LA FAYETTE ASSET SE	0.1500	07/09/20	25,670,000.00	25,669,144.33	25,668,973.20
113947	REGENCY MARKETS NO.	0.1800	07/09/20	50,000,000.00	49,998,000.00	49,998,000.00
113948	CHARIOT FUNDING LLC	0.1400	07/02/20	50,000,000.00	49,999,805.56	49,999,500.00
113949	CHARIOT FUNDING LLC	0.1400	07/02/20	50,000,000.00	49,999,805.56	49,999,500.00

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113950	LA FAYETTE ASSET SE	0.1600	07/09/20	24,330,000.00	24,329,134.93	24,329,026.80
113951	CANCARA ASSET SEC L	0.1500	07/13/20	50,000,000.00	49,997,500.00	49,998,000.00
113952	SHEFFIELD RECEIVABL	0.1200	07/07/20	50,000,000.00	49,999,000.00	49,998,500.00
113953	SHEFFIELD RECEIVABL	0.1200	07/13/20	40,000,000.00	39,998,400.00	39,998,000.00
113955	AUTOBAHN FUNDING CO	0.1300	07/15/20	30,000,000.00	29,998,483.33	29,997,900.00
113956	CHARIOT FUNDING LLC	0.1300	07/01/20	30,000,000.00	30,000,000.00	29,999,700.00
113957	AUTOBAHN FUNDING CO	0.1400	07/15/20	50,000,000.00	49,997,277.78	49,996,500.00
113958	SHEFFIELD RECEIVABL	0.1300	07/15/20	50,000,000.00	49,997,472.22	49,996,500.00
113959	CIESCO LLC CP	0.1400	07/27/20	42,500,000.00	42,495,702.78	42,494,050.00
113960	ATLANTIC ASSET SEC	0.1300	07/09/20	50,000,000.00	49,998,555.56	49,997,000.00
113961	ATLANTIC ASSET SEC	0.1300	07/16/20	50,000,000.00	49,997,291.67	49,988,000.00
113967	LA FAYETTE ASSET SE	0.1500	07/15/20	50,000,000.00	49,997,083.33	49,996,500.00
113968	SHEFFIELD RECEIVABL	0.1500	07/15/20	50,000,000.00	49,997,083.33	49,996,500.00
113969	SHEFFIELD RECEIVABL	0.1500	07/15/20	43,959,000.00	43,956,435.73	43,955,922.87
113971	REGENCY MARKETS NO.	0.1700	07/15/20	34,132,000.00	34,129,743.49	34,129,610.76
113977	SHEFFIELD RECEIVABL	0.1400	07/17/20	50,000,000.00	49,996,888.89	49,996,000.00
113978	LA FAYETTE ASSET SE	0.1500	07/17/20	25,000,000.00	24,998,333.33	24,998,000.00
113981	ATLANTIC ASSET SEC	0.1300	07/15/20	50,000,000.00	49,997,472.22	49,987,500.00
113984	ATLANTIC ASSET SEC	0.1500	07/16/20	50,000,000.00	49,996,875.00	49,988,000.00
113985	AUTOBAHN FUNDING CO	0.1400	07/17/20	50,000,000.00	49,996,888.89	49,996,000.00
113986	SHEFFIELD RECEIVABL	0.1400	07/17/20	50,000,000.00	49,996,888.89	49,996,000.00
113987	JUPITER SEC COMPANY	0.1600	07/20/20	50,000,000.00	49,995,777.78	49,995,500.00
113988	JUPITER SEC COMPANY	0.1700	07/20/20	50,000,000.00	49,995,513.89	49,995,500.00
113989	THUNDER BAY FUNDING	0.1500	07/16/20	50,000,000.00	49,996,875.00	49,997,500.00
113990	THUNDER BAY FUNDING	0.1500	07/16/20	10,000,000.00	9,999,375.00	9,999,500.00
113995	SHEFFIELD RECEIVABL	0.1500	07/20/20	50,000,000.00	49,996,041.67	49,995,500.00
113996	SHEFFIELD RECEIVABL	0.1500	07/22/20	50,000,000.00	49,995,625.00	49,994,500.00
113997	REGENCY MARKETS NO.	0.1900	07/16/20	41,902,000.00	41,898,682.76	41,899,066.86
113998	OLD LINE FUNDING LL	0.1400	07/22/20	50,000,000.00	49,995,916.66	49,995,000.00
114004	SHEFFIELD RECEIVABL	0.1500	07/22/20	50,000,000.00	49,995,625.00	49,994,500.00
114005	AUTOBAHN FUNDING CO	0.1200	07/01/20	25,000,000.00	25,000,000.00	24,999,750.00
114006	CIESCO LLC CP	0.1500	07/20/20	50,000,000.00	49,996,041.67	49,995,500.00
114008	TOYOTA MOTOR CREDIT	0.2100	08/24/20	50,000,000.00	49,984,250.00	49,987,000.00
114011	CANCARA ASSET SEC L	0.1700	07/14/20	18,750,000.00	18,748,848.96	18,749,250.00
114012	CANCARA ASSET SEC L	0.1600	07/13/20	50,000,000.00	49,997,333.33	49,998,000.00
114013	TOYOTA MOTOR CREDIT	0.2200	09/04/20	50,000,000.00	49,980,138.89	49,983,500.00
114014	TOYOTA MOTOR CREDIT	0.2200	09/04/20	50,000,000.00	49,980,138.89	49,983,500.00
114016	ING U.S. FUNDING LL	0.1700	08/03/20	36,000,000.00	35,994,390.00	35,995,320.00
114017	ATLANTIC ASSET SEC	0.1500	07/22/20	50,000,000.00	49,995,625.00	49,994,500.00
114018	ATLANTIC ASSET SEC	0.1500	07/22/20	50,000,000.00	49,995,625.00	49,994,500.00
114020	SHEFFIELD RECEIVABL	0.1400	07/24/20	50,000,000.00	49,995,527.77	49,994,000.00
114021	AUTOBAHN FUNDING CO	0.1300	07/24/20	25,000,000.00	24,997,923.61	24,997,000.00
114022	REGENCY MARKETS NO.	0.1800	07/20/20	50,000,000.00	49,995,250.00	49,995,500.00
114023	REGENCY MARKETS NO.	0.1800	07/20/20	50,000,000.00	49,995,250.00	49,995,500.00
114024	REGENCY MARKETS NO.	0.1800	07/20/20	5,826,000.00	5,825,446.53	5,825,475.66
114025	MONT BLANC CAPITAL	0.2500	09/21/20	27,301,000.00	27,285,453.59	27,285,438.43
114026	CRC FUNDING LLC CP	0.2200	09/17/20	50,000,000.00	49,976,166.67	49,973,500.00
114033	LA FAYETTE ASSET SE	0.1500	07/24/20	50,000,000.00	49,995,208.33	49,994,000.00
114034	LA FAYETTE ASSET SE	0.1500	07/24/20	14,000,000.00	13,998,658.33	13,998,320.00
114035	AUTOBAHN FUNDING CO	0.1200	07/24/20	50,000,000.00	49,996,166.67	49,994,000.00
114036	AUTOBAHN FUNDING CO	0.1300	07/30/20	40,000,000.00	39,995,811.11	39,993,200.00
114037	CANADIAN IMP BK OF	0.1300	07/31/20	50,000,000.00	49,994,583.33	49,993,500.00
114038	CANADIAN IMP BK OF	0.1300	07/31/20	50,000,000.00	49,994,583.33	49,993,500.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114039	CANADIAN IMP BK OF	0.1100	07/28/20	50,000,000.00	49,995,875.00	49,994,000.00
114046	JUPITER SEC COMPANY	0.1500	07/28/20	50,000,000.00	49,994,375.00	49,992,500.00
114047	JUPITER SEC COMPANY	0.1500	07/28/20	25,000,000.00	24,997,187.50	24,996,250.00
114048	SHEFFIELD RECEIVABL	0.1400	07/28/20	50,000,000.00	49,994,750.00	49,992,500.00
114049	CHARIOT FUNDING LLC	0.1500	07/29/20	50,000,000.00	49,994,166.66	49,994,000.00
114050	CHARIOT FUNDING LLC	0.1500	07/29/20	25,000,000.00	24,997,083.34	24,997,000.00
114056	JUPITER SEC COMPANY	0.1500	07/31/20	50,000,000.00	49,993,750.00	49,991,500.00
114057	JUPITER SEC COMPANY	0.1500	07/31/20	50,000,000.00	49,993,750.00	49,991,500.00
114058	JUPITER SEC COMPANY	0.1500	07/30/20	50,000,000.00	49,993,958.33	49,991,500.00
114059	CANADIAN IMP BK OF	0.1400	07/30/20	50,000,000.00	49,994,361.11	49,993,500.00
114060	SHEFFIELD RECEIVABL	0.1500	07/31/20	50,000,000.00	49,993,750.00	49,991,500.00
114061	ATLANTIC ASSET SEC	0.1400	07/30/20	30,435,000.00	30,431,567.61	30,429,826.05
114062	CANADIAN IMP BK OF	0.1400	07/31/20	50,000,000.00	49,994,166.67	49,993,500.00
114068	CHARIOT FUNDING LLC	0.1500	08/03/20	50,000,000.00	49,993,125.00	49,993,000.00
114069	CHARIOT FUNDING LLC	0.1500	08/03/20	30,000,000.00	29,995,875.00	29,995,800.00
114070	ATLANTIC ASSEC SEC	0.1400	07/31/20	50,000,000.00	49,994,166.66	49,991,500.00
114071	AUTOBAHN FUNDING CO	0.1200	07/31/20	50,000,000.00	49,995,000.00	49,991,500.00
114072	CAFCO LLC CP	0.1400	07/24/20	50,000,000.00	49,995,527.78	49,996,000.00
114073	CAFCO LLC CP	0.1400	07/24/20	25,000,000.00	24,997,763.89	24,998,000.00
114074	JUPITER SEC COMPANY	0.1500	07/28/20	25,000,000.00	24,997,187.50	24,996,250.00
114075	JUPITER SEC COMPANY	0.1500	07/30/20	50,000,000.00	49,993,958.34	49,991,500.00
114076	ATLANTIC ASSET SEC	0.1300	07/28/20	50,000,000.00	49,995,125.00	49,992,500.00
114077	JUPITER SEC COMPANY	0.1500	08/03/20	50,000,000.00	49,993,125.00	49,990,500.00
114080	PFIZER INC CP	0.1100	07/30/20	38,000,000.00	37,996,632.78	37,996,960.00
114087	ATLANTIC ASSET SEC	0.1400	07/31/20	50,000,000.00	49,994,166.67	49,991,500.00
114090	CHARIOT FUNDING LLC	0.1500	07/31/20	50,000,000.00	49,993,750.00	49,993,500.00
114091	CHARIOT FUNDING LLC	0.1500	07/31/20	25,000,000.00	24,996,875.00	24,996,750.00
114092	CANADIAN IMP BK OF	0.1400	07/31/20	33,828,000.00	33,824,053.40	33,823,602.36
CPD TOTAL				**7,715,190,000.00**	**7,714,181,057.33**	**7,714,419,545.77**
108158	AU & NZ BANKING GRP	2.2500	11/09/20	19,660,000.00	19,600,668.81	19,798,406.40
BNOT3 TOTAL				**19,660,000.00**	**19,600,668.81**	**19,798,406.40**
109674	TOYOTA MOTOR CREDIT	3.0500	01/08/21	10,000,000.00	9,998,432.29	10,141,800.00
110109	JOHNSON & JOHNSON C	2.2500	03/03/22	22,500,000.00	22,346,580.83	23,189,850.00
CNFX TOTAL				**32,500,000.00**	**32,345,013.12**	**33,331,650.00**
112997	JPM CHASE BK CO NOT	1.5000	02/28/23	50,000,000.00	50,000,000.00	50,616,000.00
CORP BK NT TOTAL				**50,000,000.00**	**50,000,000.00**	**50,616,000.00**
112380	USTN 1.625	1.6250	11/15/22	50,000,000.00	49,958,914.55	51,719,000.00
US TNOTES TOTAL				**50,000,000.00**	**49,958,914.55**	**51,719,000.00**
112287	UST BILL	1.5550	11/05/20	50,000,000.00	49,725,715.28	49,972,000.00
112288	UST BILL	1.5550	11/05/20	50,000,000.00	49,725,715.28	49,972,000.00
112289	UST BILL	1.5550	11/05/20	50,000,000.00	49,725,715.28	49,972,000.00
112290	UST BILL	1.5550	11/05/20	50,000,000.00	49,725,715.28	49,972,000.00
112769	UST BILL	1.5175	07/23/20	50,000,000.00	49,953,631.95	49,996,500.00
112770	UST BILL	1.5175	07/23/20	50,000,000.00	49,953,631.95	49,996,500.00
113297	UST BILL	0.1125	03/25/21	50,000,000.00	49,958,281.25	49,939,000.00
113298	UST BILL	0.1125	03/25/21	50,000,000.00	49,958,281.25	49,939,000.00
113299	UST BILL	0.1125	03/25/21	50,000,000.00	49,958,281.25	49,939,000.00
113300	UST BILL	0.1125	03/25/21	50,000,000.00	49,958,281.25	49,939,000.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113348	UST BILL	0.1400	10/01/20	50,000,000.00	49,982,111.11	49,980,000.00
113349	UST BILL	0.1400	10/01/20	50,000,000.00	49,982,111.11	49,980,000.00
113370	UST BILL	0.1300	10/01/20	50,000,000.00	49,983,388.89	49,980,000.00
113371	UST BILL	0.1300	10/01/20	50,000,000.00	49,983,388.89	49,980,000.00
113408	UST BILL	0.1550	10/08/20	50,000,000.00	49,978,687.50	49,978,500.00
113409	UST BILL	0.1550	10/08/20	50,000,000.00	49,978,687.50	49,978,500.00
113410	UST BILL	0.1550	10/08/20	50,000,000.00	49,978,687.50	49,978,500.00
113411	UST BILL	0.1550	10/08/20	50,000,000.00	49,978,687.50	49,978,500.00
113416	UST BILL	0.1600	10/08/20	50,000,000.00	49,978,000.00	49,978,500.00
113417	UST BILL	0.1600	10/08/20	50,000,000.00	49,978,000.00	49,978,500.00
113473	UST BILL	0.2170	10/15/20	50,000,000.00	49,968,052.78	49,977,000.00
113474	UST BILL	0.2170	10/15/20	50,000,000.00	49,968,052.78	49,977,000.00
113552	UST BILL	0.1300	10/22/20	50,000,000.00	49,979,597.22	49,975,000.00
113553	UST BILL	0.1300	10/22/20	50,000,000.00	49,979,597.22	49,975,000.00
113554	UST BILL	0.1300	10/22/20	50,000,000.00	49,979,597.22	49,975,000.00
113555	UST BILL	0.1300	10/22/20	50,000,000.00	49,979,597.22	49,975,000.00
113556	UST BILL	0.1300	10/22/20	50,000,000.00	49,979,597.22	49,975,000.00
113589	UST BILL	0.1000	07/23/20	50,000,000.00	49,996,944.45	49,996,500.00
113590	UST BILL	0.1000	07/23/20	50,000,000.00	49,996,944.45	49,996,500.00
113591	UST BILL	0.1000	07/23/20	50,000,000.00	49,996,944.45	49,996,500.00
113592	UST BILL	0.1000	07/23/20	50,000,000.00	49,996,944.45	49,996,500.00
113593	UST BILL	0.1000	07/23/20	50,000,000.00	49,996,944.45	49,996,500.00
113594	UST BILL	0.1000	07/23/20	50,000,000.00	49,996,944.45	49,996,500.00
113595	UST BILL	0.1200	10/22/20	50,000,000.00	49,981,166.67	49,975,000.00
113596	UST BILL	0.1200	10/22/20	50,000,000.00	49,981,166.67	49,975,000.00
113597	UST BILL	0.1200	10/22/20	50,000,000.00	49,981,166.67	49,975,000.00
113598	UST BILL	0.1200	10/22/20	50,000,000.00	49,981,166.67	49,975,000.00
113645	UST BILL	0.1250	11/05/20	50,000,000.00	49,977,951.38	49,972,000.00
113646	UST BILL	0.1250	11/05/20	50,000,000.00	49,977,951.38	49,972,000.00
113962	UST BILL	0.1200	07/16/20	50,000,000.00	49,997,500.00	49,997,500.00
113963	UST BILL	0.1200	07/16/20	50,000,000.00	49,997,500.00	49,997,500.00
113970	UST BILL	0.1200	07/07/20	50,000,000.00	49,999,000.00	49,999,000.00
114051	UST BILL	0.1000	07/30/20	50,000,000.00	49,995,972.22	49,995,000.00
114052	UST BILL	0.1000	07/30/20	50,000,000.00	49,995,972.22	49,995,000.00
US TBILLS TOTAL				**2,200,000,000.00**	**2,198,127,272.26**	**2,199,064,000.00**
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	0.6590	06/30/22	5,000,000.00	5,000,000.00	5,000,000.00
113999	LACCAL BANS	0.6590	06/30/22	5,000,000.00	5,000,000.00	5,000,000.00
LACCAL BANS TOTAL				**40,000,000.00**	**40,000,000.00**	**40,000,000.00**
113129	SAN JOSE CA REDEV A	2.9580	08/01/24	23,000,000.00	24,736,565.14	24,618,740.00
CA MUNI BDN TOTAL				**23,000,000.00**	**24,736,565.14**	**24,618,740.00**
113485	MUFG UNION BANK NA	0.7000	07/07/20	50,000,000.00	50,000,000.00	50,006,000.00
113486	MUFG UNION BANK NA	0.7000	07/07/20	50,000,000.00	50,000,000.00	50,006,000.00
113855	MUFG UNION BANK NA	0.1000	07/06/20	50,000,000.00	50,000,000.00	50,000,000.00
113856	MUFG UNION BANK NA	0.1000	07/06/20	50,000,000.00	50,000,000.00	50,000,000.00
113938	MUFG UNION BANK NA	0.1000	07/07/20	50,000,000.00	50,000,000.00	50,000,000.00
114040	MUFG UNION BANK NA	0.1100	07/27/20	50,000,000.00	50,000,000.00	50,001,000.00
114041	MUFG UNION BANK NA	0.1100	07/27/20	50,000,000.00	50,000,000.00	50,001,000.00
NEG CDS TOTAL				**350,000,000.00**	**350,000,000.00**	**350,014,000.00**

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112036	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,001,691.02	50,271,500.00
112037	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,001,691.02	50,271,500.00
112710	SOCIETE GENERALE NY	1.7600	07/15/20	50,000,000.00	50,000,000.00	50,034,000.00
112946	UBS AG STAMFORD CT	1.6200	02/12/21	50,000,000.00	50,000,000.00	50,382,500.00
112960	UBS AG STAMFORD CT	1.6000	08/20/20	50,000,000.00	50,000,000.00	50,100,000.00
113372	ROYAL BANK OF CANAD	1.0900	07/02/20	50,000,000.00	50,000,000.00	50,002,500.00
113373	SVENSKA HANDELSBANK	1.2800	07/01/20	50,000,000.00	50,000,000.00	50,001,500.00
113384	BANK OF NOVA SCOTIA	1.1500	07/06/20	50,000,000.00	50,000,000.00	50,009,000.00
113440	BANK OF NOVA SCOTIA	1.0500	07/08/20	50,000,000.00	50,000,000.00	50,010,500.00
113465	CREDIT AGRICOLE CIB	0.9300	07/10/20	50,000,000.00	50,000,000.00	50,011,000.00
113518	CREDIT AGRICOLE CIB	0.6800	07/15/20	50,000,000.00	50,000,000.00	50,011,500.00
113527	DNB BANK ASA NY CD	0.5100	07/20/20	50,000,000.00	50,000,000.00	50,011,500.00
113528	NORDEA BANK ABP NY	0.5000	07/15/20	50,000,000.00	50,000,000.00	50,008,500.00
113551	SVENSKA HANDELSBANK	0.3800	07/27/20	50,000,000.00	50,000,000.00	50,010,500.00
113623	DNB BANK ASA NY CD	0.3000	07/27/20	50,000,000.00	50,000,000.00	50,007,500.00
113689	BARCLAYS BANK PLC N	0.5000	08/05/20	50,000,000.00	50,000,000.00	50,014,500.00
113690	BARCLAYS BANK PLC N	0.5000	08/05/20	50,000,000.00	50,000,000.00	50,014,500.00
113703	CREDIT SUISSE NY CD	0.3500	07/30/20	50,000,000.00	50,000,000.00	50,005,500.00
113895	SVENSKA HANDELSBANK	0.1700	08/25/20	50,000,000.00	50,000,000.00	50,003,500.00
113979	CREDIT AGRICOLE CIB	0.1100	07/17/20	50,000,000.00	50,000,000.00	49,999,500.00
114053	TORONTO DOMINION BA	0.1700	07/31/20	50,000,000.00	50,000,000.00	49,999,500.00
114081	TORONTO DOMINION BA	0.1600	07/31/20	50,000,000.00	50,000,000.00	49,999,000.00
114082	TORONTO DOMINION BA	0.1600	07/31/20	50,000,000.00	50,000,000.00	49,999,000.00
YANKEE CDS TOTAL				**1,150,000,000.00**	**1,150,003,382.04**	**1,151,178,500.00**
NTRD TOTAL				**33,265,575,000.00**	**33,258,608,647.13**	**33,354,467,603.33**
	NTRD HISTORICAL COST TOTAL				**33,247,559,932.37**	
TRADE-PSI TRADING						
102351	USTN 1.125	1.1250	07/31/21	50,000,000.00	49,985,500.01	50,515,500.00
UST NOTE TOTAL				**50,000,000.00**	**49,985,500.01**	**50,515,500.00**
TRADE TOTAL				**50,000,000.00**	**49,985,500.01**	**50,515,500.00**
	TRADE HISTORICAL COST TOTAL				**49,933,593.75**	
PSI TOTAL				**33,315,575,000.00**	**33,308,594,147.14**	**33,404,983,103.33**
	PSI HISTORICAL COST TOTAL				**33,297,493,526.12**	

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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	8,532,650.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	11,028,060.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**19,560,710.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**19,560,710.00**
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						
111582	FFCB 3.08 (CALLABLE	3.0800	08/12/39	5,000,000.00	5,014,383.96	5,003,750.00
112832	FFCB 3.27 (CALLABLE	3.2700	07/29/39	325,000.00	326,604.60	325,760.50
113193	FFCB 2.50 (CALLABLE	2.5000	03/23/35	22,500,000.00	22,500,000.00	22,604,625.00
FFCB TOTAL				**27,825,000.00**	**27,840,988.56**	**27,934,135.50**
112863	FHLB 2.90 (CALLABLE	2.9000	02/10/45	175,000.00	174,569.32	175,658.00
FHLB TOTAL				**175,000.00**	**174,569.32**	**175,658.00**
PHHPA TOTAL				**28,000,000.00**	**28,015,557.88**	**28,109,793.50**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/20	39,645,184.52	39,645,184.52	39,645,184.52
COLLATERIZED TDS TOTAL				**39,645,184.52**	**39,645,184.52**	**39,645,184.52**
SCAQM TOTAL				**39,645,184.52**	**39,645,184.52**	**39,645,184.52**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/20	3,396,348.04	3,396,348.04	3,396,348.04
COLLATERIZED TDS TOTAL				**3,396,348.04**	**3,396,348.04**	**3,396,348.04**
SLIM TOTAL				**3,396,348.04**	**3,396,348.04**	**3,396,348.04**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/20	41,029.48	41,029.48	41,029.48
COLLATERIZED TDS TOTAL				**41,029.48**	**41,029.48**	**41,029.48**
WASIA TOTAL				**41,029.48**	**41,029.48**	**41,029.48**
SPI TOTAL				**90,592,562.04**	**90,608,119.92**	**94,263,065.54**
	SPI HISTORICAL COST TOTAL				**90,608,762.54**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/20
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 06/30/20
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	5,104.98
06/10/20	CCTSA TOBACCO BONDS 2020	23,625,691.27
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/21/11	LAC-CAL 2011 SERIES A	1,919.34
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	314,264.89
05/17/00	C.I. 2658M	420,692.15
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$24,367,714.44

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/20
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	3,037,135.50
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,057,095.81
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	173,846,573.49
02/09/93	DISNEY PROJECT 1993	8,026,888.30
03/21/12	DISNEY PROJECT 2012	4,203,916.39
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	52,449,095.04
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	22,276,728.22
	U.S. BANK - TRUSTEE TOTAL	$264,907,524.86

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/20
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,433,068.70
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,374,193.93
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,442,065.98
08/29/19	LEASE REVENUE BONDS (2019 SERIES E-1 & E-2)	19,315.21
	ZIONS BANK - TRUSTEE TOTAL	$22,268,643.82

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/20
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,793.76
	TREASURER TOTAL	$301,793.76

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 06/30/20
Attachment XII

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
BAN						
109917	LACCAL BANS	2.07	06/30/21	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.
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	
113999	LACCAL BANS	0.68	06/30/22	5,000,000.00	5,000,000.00	
BAN TOTAL				**40,000,000.00**	**40,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**40,000,000.00**	**40,000,000.00**	
NTRD - PSI NON-TRADING Total				**40,000,000.00**	**40,000,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 06/30/20
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

INV ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
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%
113999	LACCAL	06/17/20	5,000,000.00	0.675%
			$ 40,000,000.00	

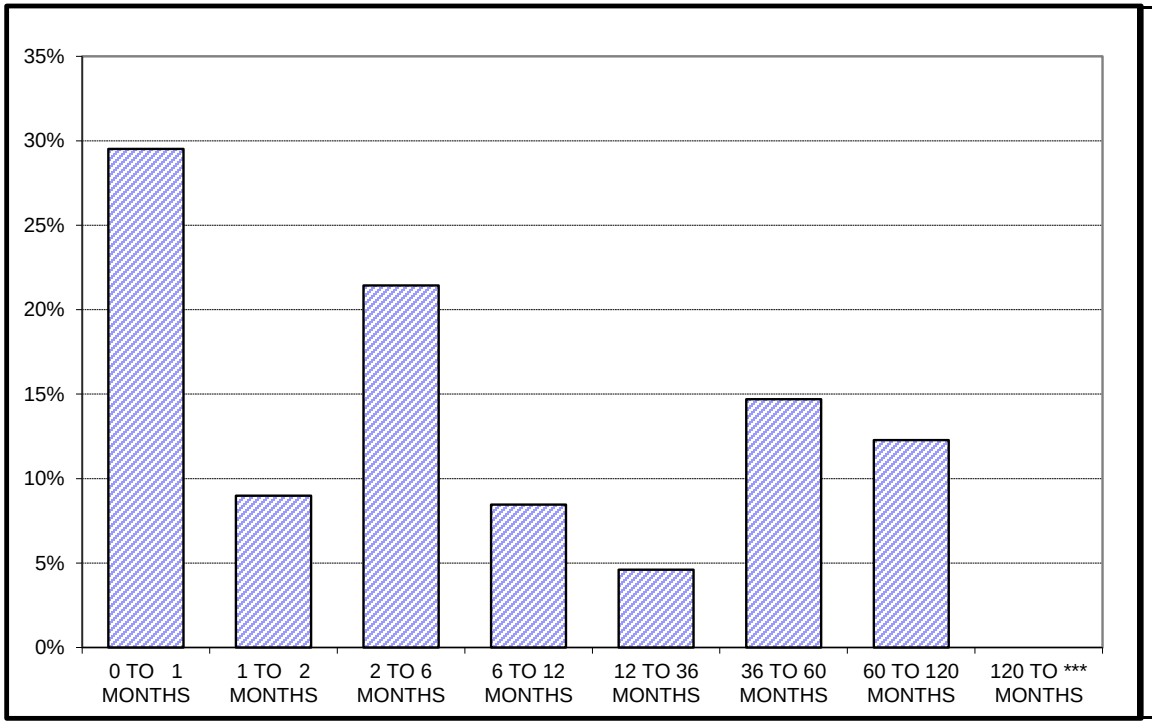
Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 06/30/20
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	1,500,003,382.04	34.00	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	7,714,181,057.33	21.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	2,248,086,186.81	116.00	DAYS	49,985,500.01	396.00	DAYS
AGENCIES	21,629,655,773.88	880.00	DAYS	0.00	0.00	DAYS
MUNICIPALS	64,736,565.14	852.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	101,945,681.93	655.00	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	$33,258,608,647.13	590.00	DAYS	$49,985,500.01	396.00	DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 06/30/20
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	07/01/20-07/31/20	$9,837,704,026.52	29.53
1 TO 2 MONTHS	08/01/20-08/31/20	$2,991,508,522.07	8.98
2 TO 3 MONTHS	09/01/20-09/30/20	$2,084,532,027.74	6.26
3 TO 4 MONTHS	10/01/20-10/31/20	$3,586,220,472.64	10.77
4 TO 5 MONTHS	11/01/20-11/30/20	$1,067,898,811.08	3.20
5 TO 6 MONTHS	12/01/20-12/31/20	$399,319,638.84	1.20
6 TO 12 MONTHS	01/01/21-06/30/21	$2,819,983,532.75	8.47
12 TO 24 MONTHS	07/01/21-06/30/22	$673,376,536.50	2.02
24 TO 36 MONTHS	07/01/22-06/30/23	$861,250,691.35	2.59
36 TO 48 MONTHS	07/01/23-06/30/24	$762,573,035.85	2.29
48 TO 60 MONTHS	07/01/24-06/30/25	$4,134,601,161.15	12.41
60 TO 120 MONTHS	07/01/25-06/30/30	$4,089,625,690.65	12.28
120 TO *** MONTHS	07/01/30-	$0.00	0.00
Portfolio Total:		**$33,308,594,147.14**	**99.99**
ESUSD			
120 TO *** MONTHS	07/01/30-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	**100.00**
GF			
60 TO 120 MONTHS	07/01/25-06/30/30	$3,510,000.00	100.00
Portfolio Total:		**$3,510,000.00**	**100.00**
PHHPA			
120 TO *** MONTHS	07/01/30-	$28,015,557.88	100.00
Portfolio Total:		**$28,015,557.88**	**100.00**
SCAQM			
5 TO 6 MONTHS	12/01/20-12/31/20	$39,645,184.52	100.00
Portfolio Total:		**$39,645,184.52**	**100.00**
SLIM			
5 TO 6 MONTHS	12/01/20-12/31/20	$3,396,348.04	100.00
Portfolio Total:		**$3,396,348.04**	**100.00**
WASIA			
5 TO 6 MONTHS	12/01/20-12/31/20	$41,029.48	100.00
Portfolio Total:		**$41,029.48**	**100.00**

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 9,837,704	29.53%
1 TO 2 MONTHS	2,991,509	8.98%
2 TO 6 MONTHS	7,137,971	21.43%
6 TO 12 MONTHS	2,819,984	8.47%
12 TO 36 MONTHS	1,534,627	4.61%
36 TO 60 MONTHS	4,897,174	14.70%
60 TO 120 MONTHS	4,089,626	12.28%
120 TO *** MONTHS	-	0.00%
	$ 33,308,594	100.00%

Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 06/30/20
ATTACHMENT XVII

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

POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data
A Comparison of May 2020 with May 2019
(Dollars In Thousands)

	May 2020	May 2019	Change
Average Daily Portfolio ($)	**99,203,542**	**98,188,226**	**+1,015,316**
Accrued Earnings ($)	**114,867**	**204,244**	**-89,377**
Effective Yield (%)	**1.363**	**2.449**	**-1.086**
Average Life-Month End (In Days)	**191**	**180**	**+11**
Total Security Transactions			
Amount ($)	**37,992,687**	**31,400,840**	**+6,591,847**
Number	**761**	**631**	**+130**
Total Time Deposit Transactions			
Amount ($)	**1,752,000**	**2,427,480**	**-675,480**
Number	**72**	**101**	**-29**
Average Workday Investment Activity ($)	**1,987,234**	**1,537,651**	**+449,583**
Prescribed Demand Account Balances For Services ($)	**1,296,400**	**265,900**	**+1,030,500**

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

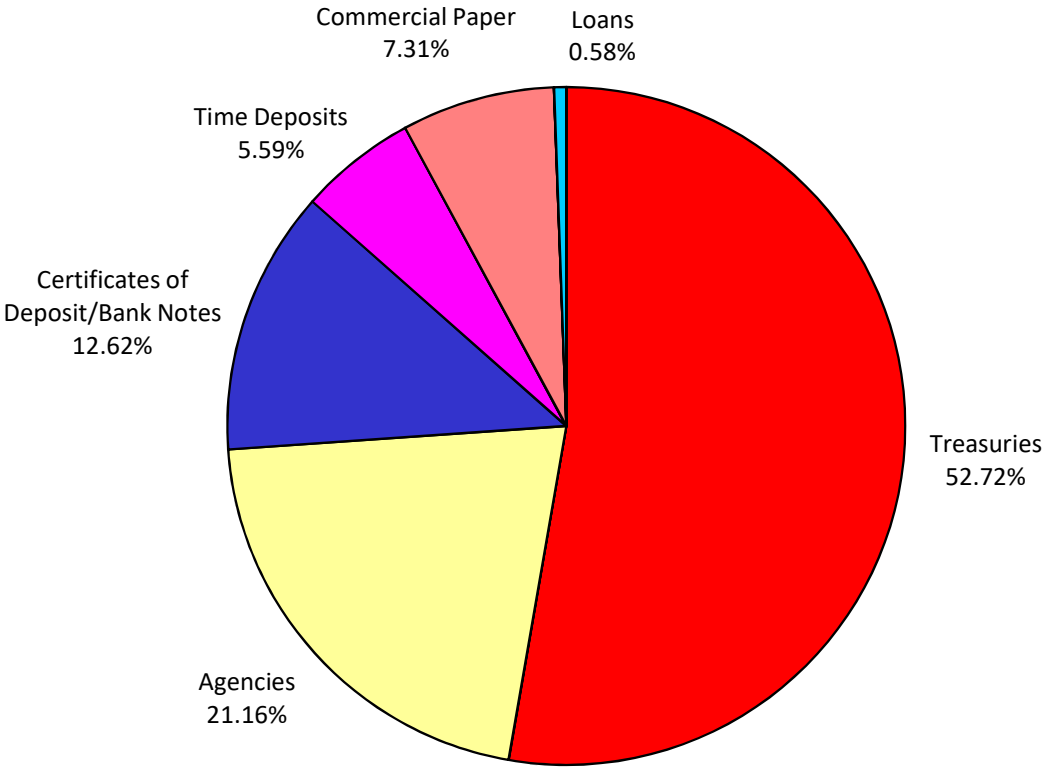
(Dollars In Thousands)

May 31, 2020

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	20,700,770	20.90	+1.90
Bonds	0	0.00	0
Notes	31,518,133	31.82	+1.00
Strips	0	0.00	0
Total Government	52,218,903	52.72	+2.90
Agency Debentures	3,894,417	3.94	-0.07
Certificates of Deposit	12,300,000	12.42	-1.49
Bank Notes	200,000	0.20	-0.09
Repurchases	0	0.00	0
Agency Discount Notes	16,852,900	17.02	+0.67
Time Deposits	5,536,990	5.59	+0.34
GNMAs	0	0.00	0
Commercial Paper	7,241,889	7.31	-2.32
Remics	17,208	0.02	0
Corporate Bonds	0	0.00	0
AB 55 Loans	575,525	0.58	+0.05
GF Loans	0	0.00	0
Other	200,000	0.20	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	99,037,832	100.00	

INVESTMENT ACTIVITY	May 2020		April 2020	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	761	37,992,687	728	36,358,655
Other	11	177,296	7	301,759
Time Deposits	72	1,752,000	99	3,058,000
Total	844	39,921,983	834	39,718,414
PMIA Monthly Average Effective Yield (%)		1.363	1.648	
Year to Date Yield Last Day of Month (%)		2.000	2.068	

Pooled Money Investment Account
Portfolio Composition
$99.0 billion
05/31/20



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/01/20	REDEMPTIONS								
	BN	BOFA	1.850	05/01/20	1.850	50,000	205	526,736.11	1.881
	BN	BOFA	1.850	05/01/20	1.850	50,000	205	526,736.11	1.881
	CD	BOWEST	0.100	05/01/20	0.100	50,000	11	1,527.78	0.101
	CD	BOWEST	0.100	05/01/20	0.100	50,000	11	1,527.78	0.101
	CD	BOWEST	0.100	05/01/20	0.100	50,000	11	1,527.78	0.101
	CD	BOWEST	1.850	05/01/20	1.850	50,000	150	385,416.67	1.881
	CD	BOWEST	1.850	05/01/20	1.850	50,000	150	385,416.67	1.881
	CD	US BANK	1.780	05/01/20	1.780	50,000	176	435,111.11	1.810
	CD	US BANK	1.780	05/01/20	1.780	50,000	176	435,111.11	1.810
	CP	BNP NY		05/01/20	0.040	50,000	1	55.56	0.041
	CP	BNP NY		05/01/20	0.040	50,000	1	55.56	0.041
	CP	BNP NY		05/01/20	0.040	50,000	1	55.56	0.041
	CP	BNP NY		05/01/20	0.050	50,000	7	486.11	0.051
	CP	BNP NY		05/01/20	0.050	50,000	7	486.11	0.051
	CP	MUFG BK		05/01/20	0.120	50,000	10	1,666.67	0.122
	CP	MUFG BK		05/01/20	0.120	50,000	10	1,666.67	0.122
	CP	MUFG BK		05/01/20	0.120	50,000	10	1,666.67	0.122
	CP	MUFG BK		05/01/20	0.120	50,000	10	1,666.67	0.122
	CP	SOC GEN NY		05/01/20	0.090	50,000	11	1,375.00	0.091
	CP	SOC GEN NY		05/01/20	0.090	50,000	11	1,375.00	0.091
	CP	SOC GEN NY		05/01/20	0.090	50,000	11	1,375.00	0.091
	CP	MUFG BK		05/01/20	1.680	50,000	92	214,666.67	1.715
	CP	MUFG BK		05/01/20	1.680	50,000	92	214,666.67	1.715
	CP	SCOTIA NY		05/01/20	1.840	50,000	149	380,777.78	1.885
	CP	SCOTIA NY		05/01/20	1.840	50,000	149	380,777.78	1.885
	CP	TOYOTA		05/01/20	1.840	50,000	163	416,555.56	1.886
	CP	TOYOTA		05/01/20	1.840	50,000	163	416,555.56	1.886
	CP	APPLE		05/01/20	1.680	50,000	183	427,000.00	1.723
	CP	SCOTIA NY		05/01/20	1.850	50,000	183	470,208.33	1.899
	CP	SCOTIA NY		05/01/20	1.850	50,000	183	470,208.33	1.899
	CP	CGMI		05/01/20	1.940	50,000	197	530,805.56	1.993
	CP	JPM LLC		05/01/20	1.870	50,000	206	535,027.78	1.922
	DEB	FHLMC	1.375	05/01/20	2.104	50,000	323	925,091.67	2.110
	DN	IBRD		05/01/20	1.520	50,000	99	209,000.00	1.552
	DN	IBRD		05/01/20	1.520	50,000	99	209,000.00	1.552
	DN	FNMA		05/01/20	1.500	50,000	107	222,916.67	1.532
	DN	FNMA		05/01/20	1.500	50,000	107	222,916.67	1.532
	DN	FNMA		05/01/20	1.500	50,000	107	222,916.67	1.532
	DN	FNMA		05/01/20	1.500	50,000	107	222,916.67	1.532
	DN	FHLB		05/01/20	1.530	50,000	148	314,500.00	1.565
	DN	FHLB		05/01/20	1.530	50,000	148	314,500.00	1.565
	DN	IBRD		05/01/20	1.560	50,000	148	320,666.67	1.596
	DN	IBRD		05/01/20	1.560	50,000	148	320,666.67	1.596
	DN	FHLB		05/01/20	1.530	50,000	169	359,125.00	1.567
	DN	FHLB		05/01/20	1.530	50,000	169	359,125.00	1.567
	YCD	CR AG CIB	0.060	05/01/20	0.060	50,000	7	583.33	0.061
	YCD	CR AG CIB	0.060	05/01/20	0.060	50,000	7	583.33	0.061
	YCD	NATIXIS	0.060	05/01/20	0.060	50,000	7	583.33	0.061
	YCD	NATIXIS	0.060	05/01/20	0.060	50,000	7	583.33	0.061
	YCD	DNB	0.070	05/01/20	0.070	50,000	11	1,069.44	0.071
	YCD	DNB	0.070	05/01/20	0.070	50,000	11	1,069.44	0.071
	YCD	MUFG BK	0.130	05/01/20	0.130	50,000	11	1,986.11	0.132
	YCD	MUFG BK	0.130	05/01/20	0.130	50,000	11	1,986.11	0.132
	YCD	MUFG BK	0.130	05/01/20	0.130	50,000	11	1,986.11	0.132
	YCD	MUFG BK	0.130	05/01/20	0.130	50,000	11	1,986.11	0.132

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/01/20	**REDEMPTIONS (Continued)**								
	YCD	BARCLAYS	0.100	05/01/20	0.100	50,000	22	3,055.56	0.101
	YCD	BARCLAYS	0.100	05/01/20	0.100	50,000	22	3,055.56	0.101
	YCD	BARCLAYS	0.100	05/01/20	0.100	50,000	22	3,055.56	0.101
	YCD	BARCLAYS	1.580	05/01/20	1.580	50,000	65	142,638.89	1.606
	YCD	BARCLAYS	1.580	05/01/20	1.580	50,000	65	142,638.89	1.606
	YCD	DNB	1.650	05/01/20	1.650	50,000	92	210,833.33	1.678
	YCD	DNB	1.650	05/01/20	1.650	50,000	92	210,833.33	1.678
	YCD	SCOTIA	1.910	05/01/20	1.910	50,000	130	344,861.11	1.942
	YCD	SCOTIA	1.910	05/01/20	1.910	50,000	130	344,861.11	1.942
	YCD	CR SUISSE	1.850	05/01/20	1.850	50,000	140	359,722.22	1.881
	YCD	CR SUISSE	1.850	05/01/20	1.850	50,000	140	359,722.22	1.881
	YCD	CIBC	1.850	05/01/20	1.850	50,000	168	431,666.67	1.881
	YCD	CIBC	1.850	05/01/20	1.850	50,000	168	431,666.67	1.881
	YCD	MONTREAL	1.700	05/01/20	1.700	50,000	178	420,277.78	1.728
	YCD	MONTREAL	1.700	05/01/20	1.700	50,000	178	420,277.78	1.728
	YCD	RB CANADA	1.890	05/01/20	1.890	50,000	198	519,750.00	1.922
	YCD	RB CANADA	1.890	05/01/20	1.890	50,000	198	519,750.00	1.922
05/01/20	**PURCHASES**								
	CD	JPM CHASE	0.150	05/29/20	0.150	50,000			
	CD	JPM CHASE	0.150	05/29/20	0.150	50,000			
	YCD	KBC	0.180	06/01/20	0.180	50,000			
	YCD	KBC	0.180	06/01/20	0.180	50,000			
	YCD	KBC	0.180	06/01/20	0.180	50,000			
05/04/20	**REDEMPTIONS**								
	CP	RABO NY		05/04/20	0.040	50,000	4	222.22	0.041
	CP	RABO NY		05/04/20	0.040	50,000	4	222.22	0.041
	CP	NATIXIS NY		05/04/20	0.040	50,000	5	277.78	0.041
	CP	NATIXIS NY		05/04/20	0.040	50,000	5	277.78	0.041
	CP	CR AG NY		05/04/20	0.060	50,000	5	416.67	0.061
	CP	CR AG NY		05/04/20	0.060	50,000	5	416.67	0.061
	CP	LIBERTY		05/04/20	1.050	50,000	61	88,958.33	1.066
	CP	MIZUHO NY		05/04/20	1.650	50,000	91	208,541.67	1.685
	CP	MIZUHO NY		05/04/20	1.650	50,000	91	208,541.67	1.685
	CP	CAFCO		05/04/20	1.690	50,000	95	222,986.11	1.726
	CP	VERSAILLES		05/04/20	1.710	50,000	97	230,375.00	1.747
	CP	MUFG BK		05/04/20	1.900	50,000	133	350,972.22	1.945
	CP	MUFG BK		05/04/20	1.900	50,000	133	350,972.22	1.945
	CP	MUFG BK		05/04/20	1.900	50,000	133	350,972.22	1.945
	CP	MUFG BK		05/04/20	1.900	50,000	133	350,972.22	1.945
	CP	COCA COLA		05/04/20	1.710	50,000	137	325,375.00	1.750
	CP	TOYOTA		05/04/20	1.870	50,000	154	399,972.22	1.916
	CP	TOYOTA		05/04/20	1.870	50,000	154	399,972.22	1.916
	DN	FNMA		05/04/20	1.500	50,000	102	212,500.00	1.532
	DN	FNMA		05/04/20	1.500	50,000	102	212,500.00	1.532
	DN	FNMA		05/04/20	1.520	50,000	104	219,555.56	1.552
	DN	FNMA		05/04/20	1.520	50,000	104	219,555.56	1.552
	DN	IBRD		05/04/20	1.520	50,000	119	251,222.22	1.553
	DN	IBRD		05/04/20	1.520	50,000	119	251,222.22	1.553
	DN	FHLB		05/04/20	1.550	50,000	152	327,222.22	1.586
	DN	FHLB		05/04/20	1.550	50,000	152	327,222.22	1.586

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/04/20	**REDEMPTIONS (Continued)**								
	DN	FHLMC		05/04/20	1.500	50,000	186	387,500.00	1.537
	DN	FHLMC		05/04/20	1.500	50,000	186	387,500.00	1.537
	DN	FHLMC		05/04/20	1.500	50,000	186	387,500.00	1.537
	DN	FHLMC		05/04/20	1.500	50,000	186	387,500.00	1.537
	DN	FHLMC		05/04/20	1.510	50,000	187	392,180.56	1.547
	DN	FHLMC		05/04/20	1.510	50,000	187	392,180.56	1.547
	DN	FHLMC		05/04/20	1.510	50,000	192	402,666.67	1.548
	DN	FHLMC		05/04/20	1.510	50,000	192	402,666.67	1.548
	YCD	MUFG BK	1.580	05/04/20	1.580	50,000	70	153,611.11	1.606
	YCD	MUFG BK	1.580	05/04/20	1.580	50,000	70	153,611.11	1.606
	YCD	MUFG BK	1.680	05/04/20	1.680	50,000	96	224,000.00	1.708
	YCD	MUFG BK	1.680	05/04/20	1.680	50,000	96	224,000.00	1.708
	YCD	CR AG CIB	1.700	05/04/20	1.700	50,000	110	259,722.22	1.728
	YCD	CR AG CIB	1.700	05/04/20	1.700	50,000	110	259,722.22	1.728
	YCD	NORDEA ABP	1.720	05/04/20	1.720	50,000	110	262,777.78	1.749
	YCD	NORDEA ABP	1.720	05/04/20	1.720	50,000	110	262,777.78	1.749
	YCD	BARCLAYS	1.820	05/04/20	1.820	50,000	140	353,888.89	1.850
	YCD	BARCLAYS	1.820	05/04/20	1.820	50,000	140	353,888.89	1.850
05/04/20	**NO PURCHASES**								
05/05/20	**REDEMPTIONS**								
	CD	MUFG UNION	1.660	05/05/20	1.660	50,000	98	225,944.44	1.688
	CD	MUFG UNION	1.660	05/05/20	1.660	50,000	98	225,944.44	1.688
	CP	NATIXIS NY		05/05/20	1.050	50,000	62	90,416.67	1.067
	CP	NATIXIS NY		05/05/20	1.050	50,000	62	90,416.67	1.067
	CP	MIZUHO NY		05/05/20	1.650	50,000	96	220,000.00	1.685
	CP	MIZUHO NY		05/05/20	1.650	50,000	96	220,000.00	1.685
	CP	BNP NY		05/05/20	1.710	50,000	109	258,875.00	1.748
	CP	BNP NY		05/05/20	1.710	50,000	109	258,875.00	1.748
	CP	TOYOTA		05/05/20	1.860	50,000	148	382,333.33	1.906
	CP	TOYOTA		05/05/20	1.860	50,000	148	382,333.33	1.906
	DN	FHLB		05/05/20	1.555	50,000	82	177,097.22	1.587
	DN	FHLB		05/05/20	1.555	50,000	82	177,097.22	1.587
	DN	FHLB		05/05/20	1.560	50,000	97	210,166.67	1.593
	DN	FHLB		05/05/20	1.560	50,000	97	210,166.67	1.593
	DN	FNMA		05/05/20	1.520	50,000	105	221,666.67	1.552
	DN	FNMA		05/05/20	1.520	50,000	105	221,666.67	1.552
	DN	FHLB		05/05/20	1.500	50,000	113	235,416.67	1.532
	DN	FHLB		05/05/20	1.500	50,000	113	235,416.67	1.532
	DN	IBRD		05/05/20	1.550	50,000	124	266,944.44	1.584
	DN	IBRD		05/05/20	1.550	50,000	124	266,944.44	1.584
	TR	BILL		05/05/20	0.030	50,000	13	541.67	0.030
	TR	BILL		05/05/20	0.030	50,000	13	541.67	0.030
	YCD	SUMI TRUST	0.070	05/05/20	0.070	50,000	8	777.78	0.071
	YCD	SUMI TRUST	0.070	05/05/20	0.070	50,000	8	777.78	0.071
	YCD	DNB	0.080	05/05/20	0.080	50,000	14	1,555.56	0.081
	YCD	DNB	0.080	05/05/20	0.080	50,000	14	1,555.56	0.081
	YCD	DNB	0.080	05/05/20	0.080	50,000	14	1,555.56	0.081
	YCD	DNB	0.080	05/05/20	0.080	50,000	14	1,555.56	0.081
	YCD	NATIXIS	1.640	05/05/20	1.640	50,000	89	202,722.22	1.667
	YCD	NATIXIS	1.640	05/05/20	1.640	50,000	89	202,722.22	1.667
	YCD	BNP	1.740	05/05/20	1.740	50,000	113	273,083.33	1.769
	YCD	BNP	1.740	05/05/20	1.740	50,000	113	273,083.33	1.769

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/05/20	**PURCHASES**								
	CD	BOWEST	0.080	05/29/20	0.080	50,000			
	CD	BOWEST	0.080	05/29/20	0.080	50,000			
	CD	BOWEST	0.080	05/29/20	0.080	50,000			
	CP	RABO NY		05/07/20	0.040	50,000			
	CP	RABO NY		05/07/20	0.040	50,000			
	CP	RABO NY		05/07/20	0.040	50,000			
	CP	RABO NY		05/07/20	0.040	50,000			
	CP	NATIXIS NY		05/18/20	0.070	50,000			
	CP	NATIXIS NY		05/18/20	0.070	50,000			
	CP	NATIXIS NY		05/18/20	0.070	50,000			
	CP	NATIXIS NY		05/18/20	0.070	50,000			
	CP	MUFG BK		07/06/20	0.260	50,000			
	CP	MUFG BK		07/06/20	0.260	50,000			
	CP	MUFG BK		07/06/20	0.260	50,000			
	CP	MUFG BK		07/06/20	0.260	50,000			
	CP	APPLE		09/14/20	0.180	50,000			
	DN	FHLB		08/03/20	0.110	50,000			
	DN	FHLB		08/03/20	0.110	50,000			
	DN	IBRD		09/09/20	0.100	50,000			
	DN	IBRD		09/09/20	0.100	50,000			
	DN	IBRD		09/09/20	0.100	50,000			
	DN	IBRD		09/14/20	0.100	50,000			
	DN	IBRD		09/14/20	0.100	50,000			
	DN	IBRD		09/14/20	0.100	50,000			
	DN	IBRD		10/01/20	0.100	50,000			
	DN	IBRD		10/01/20	0.100	50,000			
	DN	IBRD		10/01/20	0.100	50,000			
	DN	FHLMC		11/02/20	0.100	50,000			
	DN	FHLMC		11/02/20	0.100	50,000			
	DN	FHLMC		11/02/20	0.100	50,000			
	DN	FHLMC		11/09/20	0.100	50,000			
	DN	FHLMC		11/09/20	0.100	50,000			
	DN	FHLMC		11/09/20	0.100	50,000			
	DN	FHLB		02/01/21	0.130	50,000			
	DN	FHLB		02/01/21	0.130	50,000			
	DN	FHLB		04/28/21	0.140	50,000			
	DN	FHLB		04/28/21	0.140	50,000			
	DN	FHLB		04/28/21	0.140	50,000			
	TR	BILL		06/30/20	0.100	50,000			
	TR	BILL		06/30/20	0.100	50,000			
	TR	BILL		06/30/20	0.100	50,000			
	TR	BILL		06/30/20	0.100	50,000			
	TR	BILL		06/30/20	0.100	50,000			
	TR	BILL		06/30/20	0.100	50,000			
	TR	BILL		08/18/20	0.113	50,000			
	TR	BILL		08/18/20	0.113	50,000			
	TR	BILL		08/18/20	0.113	50,000			
	TR	BILL		08/18/20	0.113	50,000			
	TR	BILL		08/18/20	0.116	50,000			
	TR	BILL		08/18/20	0.116	50,000			
	TR	BILL		08/18/20	0.116	50,000			
	TR	BILL		08/18/20	0.116	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/05/20	**PURCHASES (Continued)**								
	TR	BILL		03/25/21	0.140	50,000			
	TR	BILL		03/25/21	0.140	50,000			
	TR	BILL		03/25/21	0.140	50,000			
	TR	BILL		03/25/21	0.140	50,000			
	YCD	BNP	0.060	05/12/20	0.060	50,000			
	YCD	BNP	0.060	05/12/20	0.060	50,000			
	YCD	DNB	0.080	05/27/20	0.080	50,000			
	YCD	DNB	0.080	05/27/20	0.080	50,000			
	YCD	DNB	0.080	05/27/20	0.080	50,000			
	YCD	DNB	0.080	05/27/20	0.080	50,000			
	YCD	NORDEA ABP	0.090	06/08/20	0.090	50,000			
	YCD	NORDEA ABP	0.090	06/08/20	0.090	50,000			
	YCD	KBC	0.150	06/08/20	0.150	50,000			
	YCD	KBC	0.150	06/08/20	0.150	50,000			
	YCD	FORTIS	0.230	08/07/20	0.230	50,000			
	YCD	FORTIS	0.230	08/07/20	0.230	50,000			
	YCD	FORTIS	0.230	08/07/20	0.230	50,000			
	YCD	FORTIS	0.230	08/07/20	0.230	50,000			
05/06/20	**REDEMPTIONS**								
	DN	IBRD		05/06/20	1.310	50,000	65	118,263.89	1.331
	DN	IBRD		05/06/20	1.310	50,000	65	118,263.89	1.331
	DN	FHLB		05/06/20	1.540	50,000	71	151,861.11	1.570
	DN	FHLB		05/06/20	1.540	50,000	71	151,861.11	1.570
	DN	FHLB		05/06/20	1.570	50,000	96	209,333.33	1.603
	DN	FHLB		05/06/20	1.570	50,000	96	209,333.33	1.603
	DN	FHLB		05/06/20	1.560	50,000	98	212,333.33	1.593
	DN	FHLB		05/06/20	1.560	50,000	98	212,333.33	1.593
	YCD	NORDEA ABP	0.070	05/06/20	0.070	50,000	12	1,166.67	0.071
	YCD	NORDEA ABP	0.070	05/06/20	0.070	50,000	12	1,166.67	0.071
	YCD	NORDEA ABP	0.070	05/06/20	0.070	50,000	12	1,166.67	0.071
	YCD	NORDEA ABP	0.070	05/06/20	0.070	50,000	12	1,166.67	0.071
	YCD	KBC	0.060	05/06/20	0.060	50,000	14	1,166.67	0.061
	YCD	KBC	0.060	05/06/20	0.060	50,000	14	1,166.67	0.061
	YCD	NATIXIS	0.200	05/06/20	0.200	50,000	16	4,444.44	0.203
	YCD	NATIXIS	0.200	05/06/20	0.200	50,000	16	4,444.44	0.203
	YCD	NATIXIS	0.200	05/06/20	0.200	50,000	16	4,444.44	0.203
05/06/20	**PURCHASES**								
	CP	BNP NY		05/11/20	0.040	50,000			
	CP	BNP NY		05/11/20	0.040	50,000			
	CP	NATIXIS NY		05/27/20	0.090	50,000			
	CP	NATIXIS NY		05/27/20	0.090	50,000			
	CP	NATIXIS NY		05/27/20	0.090	50,000			
	CP	NATIXIS NY		05/27/20	0.090	50,000			
	CP	CR AG NY		06/01/20	0.070	50,000			
	CP	CR AG NY		06/01/20	0.070	50,000			
	DN	FHLB		09/09/20	0.100	50,000			
	DN	FHLB		09/09/20	0.100	50,000			
	DN	FHLMC		10/28/20	0.100	50,000			
	DN	FHLMC		10/28/20	0.100	50,000			
	TR	BILL		06/23/20	0.090	50,000			
	TR	BILL		06/23/20	0.090	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/06/20	**PURCHASES (Continued)**								
	TR	BILL		06/23/20	0.091	50,000			
	TR	BILL		06/23/20	0.091	50,000			
	YCD	CIBC	0.080	06/03/20	0.080	50,000			
	YCD	CIBC	0.080	06/03/20	0.080	50,000			
05/07/20	**REDEMPTIONS**								
	CP	RABO NY		05/07/20	0.040	50,000	2	111.11	0.041
	CP	RABO NY		05/07/20	0.040	50,000	2	111.11	0.041
	CP	RABO NY		05/07/20	0.040	50,000	2	111.11	0.041
	CP	RABO NY		05/07/20	0.040	50,000	2	111.11	0.041
	CP	RABO NY		05/07/20	0.040	50,000	7	388.89	0.041
05/07/20	**NO PURCHASES**								
05/08/20	**REDEMPTIONS**								
	CP	SOC GEN NY		05/08/20	0.140	50,000	15	2,916.67	0.142
	CP	SOC GEN NY		05/08/20	0.140	50,000	15	2,916.67	0.142
	CP	SOC GEN NY		05/08/20	0.140	50,000	15	2,916.67	0.142
	CP	MUFG BK		05/08/20	0.300	50,000	18	7,500.00	0.304
	CP	MUFG BK		05/08/20	0.300	50,000	18	7,500.00	0.304
	CP	MUFG BK		05/08/20	0.300	50,000	18	7,500.00	0.304
	CP	CRC		05/08/20	1.670	50,000	95	220,347.22	1.705
	CP	TOYOTA		05/08/20	1.870	50,000	143	371,402.78	1.915
	CP	TOYOTA		05/08/20	1.870	50,000	143	371,402.78	1.915
	CP	TOYOTA		05/08/20	1.870	50,000	143	371,402.78	1.915
	CP	TOYOTA		05/08/20	1.870	50,000	143	371,402.78	1.915
	CP	COCA COLA		05/08/20	1.700	50,000	148	349,444.44	1.740
	DN	FHLB		05/08/20	1.520	50,000	72	152,000.00	1.550
	DN	FHLB		05/08/20	1.520	50,000	72	152,000.00	1.550
	DN	FNMA		05/08/20	1.520	50,000	72	152,000.00	1.550
	DN	FNMA		05/08/20	1.520	50,000	72	152,000.00	1.550
	DN	FNMA		05/08/20	1.520	50,000	74	156,222.22	1.550
	DN	FNMA		05/08/20	1.520	50,000	74	156,222.22	1.550
	DN	IBRD		05/08/20	1.550	50,000	86	185,138.89	1.582
	YCD	DNB	0.080	05/08/20	0.080	50,000	15	1,666.67	0.081
	YCD	DNB	0.080	05/08/20	0.080	50,000	15	1,666.67	0.081
	YCD	KBC	0.060	05/08/20	0.060	50,000	16	133.33	0.061
	YCD	KBC	0.060	05/08/20	0.060	50,000	16	133.33	0.061
	YCD	CR AG CIB	0.070	05/08/20	0.070	50,000	18	1,750.00	0.071
	YCD	CR AG CIB	0.070	05/08/20	0.070	50,000	18	1,750.00	0.071
	YCD	CR AG CIB	0.070	05/08/20	0.070	50,000	18	1,750.00	0.071
	YCD	CR AG CIB	0.070	05/08/20	0.070	50,000	18	1,750.00	0.071
05/08/20	**PURCHASES**								
	CP	NATIXIS NY		05/11/20	0.050	50,000			
	CP	NATIXIS NY		05/11/20	0.050	50,000			
	CP	NATIXIS NY		05/11/20	0.050	50,000			
	YCD	CR AG CIB	0.060	05/18/20	0.060	50,000			
	YCD	CR AG CIB	0.060	05/18/20	0.060	50,000			
	YCD	CR AG CIB	0.060	05/18/20	0.060	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/11/20	**REDEMPTIONS**								
	CD	BOWEST	0.100	05/11/20	0.100	50,000	12	1,666.67	0.101
	CD	BOWEST	0.100	05/11/20	0.100	50,000	12	1,666.67	0.101
	CP	NATIXIS NY		05/11/20	0.050	50,000	3	208.33	0.051
	CP	NATIXIS NY		05/11/20	0.050	50,000	3	208.33	0.051
	CP	NATIXIS NY		05/11/20	0.050	50,000	3	208.33	0.051
	CP	BNP NY		05/11/20	0.040	50,000	5	277.78	0.041
	CP	BNP NY		05/11/20	0.040	50,000	5	277.78	0.041
	CP	PEPSICO		05/11/20	1.200	50,000	59	98,333.33	1.219
	CP	OLD LINE		05/11/20	1.590	50,000	75	165,625.00	1.622
	CP	COCA COLA		05/11/20	1.700	50,000	152	358,888.89	1.741
05/11/20	**PURCHASES**								
	CP	SOC GEN NY		06/01/20	0.120	50,000			
	CP	SOC GEN NY		06/01/20	0.120	50,000			
	CP	NATIXIS NY		06/08/20	0.100	50,000			
	CP	NATIXIS NY		06/08/20	0.100	50,000			
05/12/20	**REDEMPTIONS**								
	CP	SOC GEN NY		05/12/20	0.140	50,000	14	2,722.22	0.142
	CP	SOC GEN NY		05/12/20	0.140	50,000	14	2,722.22	0.142
	CP	RABO NY		05/12/20	0.070	50,000	15	1,458.33	0.071
	CP	RABO NY		05/12/20	0.070	50,000	15	1,458.33	0.071
	CP	RABO NY		05/12/20	0.070	50,000	15	1,458.33	0.071
	CP	RABO NY		05/12/20	0.070	50,000	15	1,458.33	0.071
	CP	SOC GEN NY		05/12/20	0.220	50,000	21	6,416.67	0.223
	CP	SOC GEN NY		05/12/20	0.220	50,000	21	6,416.67	0.223
	CP	SOC GEN NY		05/12/20	0.220	50,000	21	6,416.67	0.223
	DEB	IADB	1.625	05/12/20	1.704	50,000	1,126	2,623,708.33	1.710
	YCD	BNP	0.060	05/12/20	0.060	50,000	7	583.33	0.061
	YCD	BNP	0.060	05/12/20	0.060	50,000	7	583.33	0.061
05/12/20	**PURCHASES**								
	CD	MUFG UNION	0.120	06/12/20	0.120	50,000			
	CD	MUFG UNION	0.120	06/12/20	0.120	50,000			
	CP	BNP NY		05/18/20	0.050	50,000			
	CP	BNP NY		05/18/20	0.050	50,000			
	CP	SOC GEN NY		05/19/20	0.050	50,000			
	CP	SOC GEN NY		05/19/20	0.050	50,000			
	CP	SOC GEN NY		05/19/20	0.050	50,000			
	CP	NATIXIS NY		06/02/20	0.090	50,000			
	CP	NATIXIS NY		06/02/20	0.090	50,000			
	DN	FHLB		11/09/20	0.130	50,000			
	DN	FHLB		11/09/20	0.130	50,000			
	TR	BILL		10/01/20	0.110	50,000			
	TR	BILL		10/01/20	0.110	50,000			
	YCD	SUMITOMO	0.080	06/03/20	0.080	50,000			
	YCD	SUMITOMO	0.080	06/03/20	0.080	50,000			
	YCD	NORINCHUK	0.120	06/11/20	0.120	50,000			
	YCD	NORINCHUK	0.120	06/11/20	0.120	50,000			
	YCD	KBC	0.120	06/12/20	0.120	50,000			
	YCD	KBC	0.120	06/12/20	0.120	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/13/20	**REDEMPTIONS**								
	CP	CR AG NY		05/13/20	0.060	50,000	14	1,166.67	0.061
	CP	CR AG NY		05/13/20	0.060	50,000	14	1,166.67	0.061
05/13/20	**PURCHASES**								
	CP	MIZUHO NY		08/25/20	0.250	50,000	104		
	CP	MIZUHO NY		08/25/20	0.250	50,000	104		
	CP	JPM LLC		11/02/20	0.300	50,000	173		
	CP	JPM LLC		11/02/20	0.300	50,000	173		
	DN	FHLB		11/25/20	0.130	50,000	196		
05/14/20	**REDEMPTIONS**								
	CP	BNP NY		05/14/20	0.080	50,000	23	2,555.56	0.081
	CP	BNP NY		05/14/20	0.080	50,000	23	2,555.56	0.081
	CP	BNP NY		05/14/20	0.080	50,000	23	2,555.56	0.081
	CP	BNP NY		05/14/20	0.080	50,000	23	2,555.56	0.081
	TR	BILL		05/14/20	0.060	50,000	14	1,166.67	0.061
	TR	BILL		05/14/20	0.060	50,000	14	1,166.67	0.061
	TR	BILL		05/14/20	0.060	50,000	14	1,166.67	0.061
	TR	BILL		05/14/20	0.060	50,000	14	1,166.67	0.061
	TR	BILL		05/14/20	0.625	50,000	14	1,215.28	0.063
	TR	BILL		05/14/20	0.625	50,000	14	1,215.28	0.063
	TR	BILL		05/14/20	0.625	50,000	14	1,215.28	0.063
	TR	BILL		05/14/20	0.625	50,000	14	1,215.28	0.063
	TR	BILL		05/14/20	1.525	50,000	174	368,541.67	1.562
	TR	BILL		05/14/20	1.525	50,000	174	368,541.67	1.562
	TR	BILL		05/14/20	1.525	50,000	174	368,541.67	1.562
	TR	BILL		05/14/20	1.525	50,000	174	368,541.67	1.562
	TR	BILL		05/14/20	1.525	50,000	174	368,541.67	1.562
	TR	BILL		05/14/20	1.525	50,000	174	368,541.67	1.562
	TR	BILL		05/14/20	1.525	50,000	175	370,659.72	1.562
	TR	BILL		05/14/20	1.525	50,000	175	370,659.72	1.562
	TR	BILL		05/14/20	1.528	50,000	176	373,388.89	1.565
	TR	BILL		05/14/20	1.528	50,000	176	373,388.89	1.565
	TR	BILL		05/14/20	1.528	50,000	176	373,388.89	1.565
	TR	BILL		05/14/20	1.528	50,000	176	373,388.89	1.565
	TR	BILL		05/14/20	1.528	50,000	176	373,511.11	1.565
	TR	BILL		05/14/20	1.528	50,000	176	373,511.11	1.565
	YCD	RABOBANK	1.840	05/14/20	1.840	50,000	183	467,666.67	1.871
05/14/20	**PURCHASES**								
	CP	SOC GEN NY		08/10/20	0.290	50,000			
	CP	SOC GEN NY		08/10/20	0.290	50,000			
	CP	LIBERTY		08/14/20	0.230	50,000			
	CP	LIBERTY		08/14/20	0.230	50,000			
	CP	TOYOTA		09/01/20	1.070	50,000			
	CP	TOYOTA		09/01/20	1.070	50,000			
	DN	FHLB		10/26/20	0.120	50,000			
	DN	FHLB		10/26/20	0.120	50,000			
	YCD	RABOBANK	0.250	11/09/20	0.250	50,000			
	YCD	RABOBANK	0.250	11/09/20	0.250	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/15/20	**REDEMPTIONS**								
	TR	NOTE	1.500	05/15/20	2.520	50,000	444	1,519,024.08	2.535
	TR	NOTE	1.500	05/15/20	2.520	50,000	444	1,519,024.08	2.535
	TR	NOTE	1.500	05/15/20	2.520	50,000	444	1,519,024.08	2.535
	TR	NOTE	1.500	05/15/20	2.520	50,000	444	1,519,024.08	2.535
	TR	NOTE	1.500	05/15/20	2.520	50,000	444	1,519,024.08	2.535
	TR	NOTE	1.500	05/15/20	2.520	50,000	444	1,519,024.08	2.535
	TR	NOTE	1.500	05/15/20	2.520	50,000	444	1,519,024.08	2.535
	TR	NOTE	1.500	05/15/20	2.520	50,000	444	1,519,024.08	2.535
05/15/20	**PURCHASES**								
	CP	RABO NY		05/18/20	0.050	50,000			
	CP	RABO NY		05/18/20	0.050	50,000			
	CP	NATIXIS NY		06/08/20	0.090	50,000			
	CP	NATIXIS NY		06/08/20	0.090	50,000			
	CP	NATIXIS NY		06/08/20	0.090	50,000			
	CP	GOTHAM		08/10/20	0.230	50,000			
	TR	BILL		10/13/20	0.139	50,000			
	TR	BILL		10/13/20	0.139	50,000			
	TR	BILL		10/13/20	0.139	50,000			
	YCD	BARCLAYS	0.450	09/14/20	0.450	50,000			
	YCD	BARCLAYS	0.450	09/14/20	0.450	50,000			
05/18/20	**REDEMPTIONS**								
	CD	US BANK	0.170	05/18/20	0.170	50,000	25	5,902.78	0.172
	CD	US BANK	0.170	05/18/20	0.170	50,000	25	5,902.78	0.172
	CP	RABO NY		05/18/20	0.050	50,000	3	208.33	0.051
	CP	RABO NY		05/18/20	0.050	50,000	3	208.33	0.051
	CP	BNP NY		05/18/20	0.050	50,000	6	416.67	0.051
	CP	BNP NY		05/18/20	0.050	50,000	6	416.67	0.051
	CP	NATIXIS NY		05/18/20	0.070	50,000	13	1,263.89	0.071
	CP	NATIXIS NY		05/18/20	0.070	50,000	13	1,263.89	0.071
	CP	NATIXIS NY		05/18/20	0.070	50,000	13	1,263.89	0.071
	CP	NATIXIS NY		05/18/20	0.070	50,000	13	1,263.89	0.071
	CP	JPM LLC		05/18/20	1.650	50,000	60	137,500.00	1.678
	CP	JPM LLC		05/18/20	1.650	50,000	60	137,500.00	1.678
	CP	3M CO		05/18/20	1.800	50,000	60	150,000.00	1.830
	CP	THUNDER		05/18/20	2.000	50,000	60	166,666.67	2.035
	CP	THUNDER		05/18/20	2.000	50,000	60	166,666.67	2.035
	CP	MUFG BK		05/18/20	1.250	50,000	63	109,375.00	1.270
	CP	MUFG BK		05/18/20	1.250	50,000	63	109,375.00	1.270
	YCD	CR AG CIB	0.060	05/18/20	0.060	50,000	10	833.33	0.061
	YCD	CR AG CIB	0.060	05/18/20	0.060	50,000	10	833.33	0.061
	YCD	CR AG CIB	0.060	05/18/20	0.060	50,000	10	833.33	0.061
	YCD	SUMITOMO	0.080	05/18/20	0.080	50,000	18	2,000.00	0.081
	YCD	SUMITOMO	0.080	05/18/20	0.080	50,000	18	2,000.00	0.081
	YCD	SUMI TRUST	0.400	05/18/20	0.400	50,000	27	15,000.00	0.406
	YCD	SUMI TRUST	0.400	05/18/20	0.400	50,000	27	15,000.00	0.406
	YCD	SOC GEN	1.840	05/18/20	1.840	50,000	151	385,888.89	1.871
	YCD	SOC GEN	1.840	05/18/20	1.840	50,000	151	385,888.89	1.871
	YCD	SOC GEN	1.840	05/18/20	1.840	50,000	151	385,888.89	1.871

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/18/20	**PURCHASES**								
	CP	MUFG BK		06/08/20	0.070	50,000			
	CP	MUFG BK		06/08/20	0.070	50,000			
	CP	JPM LLC		11/09/20	0.300	50,000			
	CP	JPM LLC		11/09/20	0.300	50,000			
	DN	IBRD		09/09/20	0.130	50,000			
	DN	IBRD		09/09/20	0.130	50,000			
	YCD	NATIXIS	0.090	06/08/20	0.090	50,000			
	YCD	NATIXIS	0.090	06/08/20	0.090	50,000			
	YCD	BNP	0.260	09/28/20	0.260	50,000			
	YCD	BNP	0.260	09/28/20	0.260	50,000			
	YCD	BNP	0.260	09/28/20	0.260	50,000			
05/19/20	**REDEMPTIONS**								
	CP	SOC GEN NY		05/19/20	0.050	50,000	7	486.11	0.051
	CP	SOC GEN NY		05/19/20	0.050	50,000	7	486.11	0.051
	CP	SOC GEN NY		05/19/20	0.050	50,000	7	486.11	0.051
	TR	BILL		05/19/20	0.060	50,000	19	1,583.33	0.061
	TR	BILL		05/19/20	0.060	50,000	19	1,583.33	0.061
	TR	BILL		05/19/20	0.065	50,000	19	1,715.28	0.066
	TR	BILL		05/19/20	0.065	50,000	19	1,715.28	0.066
	TR	BILL		05/19/20	0.060	50,000	20	1,666.67	0.061
	TR	BILL		05/19/20	0.060	50,000	20	1,666.67	0.061
	TR	BILL		05/19/20	0.060	50,000	20	1,666.67	0.061
	TR	BILL		05/19/20	0.060	50,000	20	1,666.67	0.061
	YCD	CR AG CIB	0.080	05/19/20	0.080	50,000	26	2,888.89	0.081
	YCD	CR AG CIB	0.080	05/19/20	0.080	50,000	26	2,888.89	0.081
	YCD	SUMITOMO	0.350	05/19/20	0.350	50,000	28	13,611.11	0.355
	YCD	SUMITOMO	0.350	05/19/20	0.350	50,000	28	13,611.11	0.355
05/19/20	**PURCHASES**								
	CD	BOWEST	0.060	06/08/20	0.060	50,000			
	CD	BOWEST	0.060	06/08/20	0.060	50,000			
	CP	MUFG BK		09/01/20	0.270	50,000			
	CP	MUFG BK		09/01/20	0.270	50,000			
	CP	TOYOTA		09/09/20	0.970	50,000			
	CP	TOYOTA		09/09/20	0.970	50,000			
	DN	FHLMC		09/28/20	0.125	50,000			
	DN	FHLMC		09/28/20	0.125	50,000			
	DN	FHLMC		11/02/20	0.110	50,000			
	DN	FHLMC		11/02/20	0.110	50,000			
	DN	IBRD		11/09/20	0.130	50,000			
	DN	IBRD		11/09/20	0.130	50,000			
	DN	IBRD		11/25/20	0.120	50,000			
	DN	IBRD		11/25/20	0.120	50,000			
	DN	IBRD		11/25/20	0.120	50,000			
	DN	IBRD		11/25/20	0.120	50,000			
	TR	BILL		09/01/20	0.125	50,000			
	TR	BILL		09/01/20	0.125	50,000			
	TR	BILL		09/01/20	0.125	50,000			
	TR	BILL		09/01/20	0.125	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/19/20	**PURCHASES (Continued)**								
	TR	BILL		10/01/20	0.115	50,000			
	TR	BILL		10/01/20	0.115	50,000			
	TR	BILL		10/01/20	0.115	50,000			
	TR	BILL		10/01/20	0.115	50,000			
	TR	BILL		10/01/20	0.121	50,000			
	TR	BILL		10/01/20	0.121	50,000			
	TR	BILL		10/01/20	0.121	50,000			
	TR	BILL		10/01/20	0.121	50,000			
	TR	BILL		10/13/20	0.135	50,000			
	TR	BILL		10/13/20	0.135	50,000			
	YCD	KBC	0.120	06/23/20	0.120	50,000			
	YCD	KBC	0.120	06/23/20	0.120	50,000			
	YCD	SUMITOMO	0.150	06/23/20	0.150	50,000			
	YCD	SUMITOMO	0.150	06/23/20	0.150	50,000			
	YCD	CR AG CIB	0.180	08/17/20	0.180	50,000			
	YCD	CR AG CIB	0.180	08/17/20	0.180	50,000			
05/20/20	**NO REDEMPTIONS**								
05/20/20	**PURCHASES**								
	CP	MIZUHO NY		08/25/20	0.240	50,000			
	CP	MIZUHO NY		08/25/20	0.240	50,000			
	DN	IBRD		10/26/20	0.130	50,000			
	DN	IBRD		10/26/20	0.130	50,000			
	DN	FHLB		10/28/20	0.110	50,000			
	DN	FHLB		10/28/20	0.110	50,000			
	DN	IBRD		11/02/20	0.120	50,000			
	DN	IBRD		11/02/20	0.120	50,000			
	DN	FHLB		12/01/20	0.120	50,000			
	DN	FHLB		12/01/20	0.120	50,000			
	TR	BILL		09/01/20	0.120	50,000			
	TR	BILL		09/01/20	0.120	50,000			
	TR	BILL		09/01/20	0.120	50,000			
	TR	BILL		10/13/20	0.130	50,000			
	TR	BILL		10/13/20	0.130	50,000			
	TR	BILL		10/13/20	0.130	50,000			
	YCD	SUMI TRUST	0.160	07/27/20	0.160	50,000			
	YCD	SUMI TRUST	0.160	07/27/20	0.160	50,000			
	YCD	MUFG BK	0.250	08/25/20	0.250	50,000			
	YCD	MUFG BK	0.250	08/25/20	0.250	50,000			
	YCD	NAT AUB	0.180	09/25/20	0.180	50,000			
	YCD	NAT AUB	0.180	09/25/20	0.180	50,000			
	YCD	FORTIS	0.250	09/25/20	0.250	50,000			
	YCD	FORTIS	0.250	09/25/20	0.250	50,000			
05/21/20	**REDEMPTIONS**								
	TR	BILL		05/21/20	2.233	50,000	357	1,106,947.92	2.321
	TR	BILL		05/21/20	2.233	50,000	357	1,106,947.92	2.321
	TR	BILL		05/21/20	2.233	50,000	357	1,106,947.92	2.321
	TR	BILL		05/21/20	2.233	50,000	357	1,106,947.92	2.321
	TR	BILL		05/21/20	2.216	50,000	358	1,101,844.44	2.304
	TR	BILL		05/21/20	2.216	50,000	358	1,101,844.44	2.304

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/21/20	**REDEMPTIONS (Continued)**								
	TR	BILL		05/21/20	2.245	50,000	363	1,131,854.17	2.335
	TR	BILL		05/21/20	2.245	50,000	363	1,131,854.17	2.335
	TR	BILL		05/21/20	2.245	50,000	363	1,131,854.17	2.335
	TR	BILL		05/21/20	2.245	50,000	363	1,131,854.17	2.335
	TR	BILL		05/21/20	2.245	50,000	363	1,131,854.17	2.335
	TR	BILL		05/21/20	2.245	50,000	363	1,131,854.17	2.335
	TR	BILL		05/21/20	2.245	50,000	363	1,131,854.17	2.335
	TR	BILL		05/21/20	2.245	50,000	363	1,131,854.17	2.335
	TR	BILL		05/21/20	2.283	50,000	364	1,153,930.56	2.375
	TR	BILL		05/21/20	2.283	50,000	364	1,153,930.56	2.375
05/21/20	**PURCHASES**								
	CD	US BANK	0.200	11/25/20	0.200	50,000			
	CD	US BANK	0.200	11/25/20	0.200	50,000			
	DN	FHLB		10/26/20	0.110	50,000			
	DN	FHLB		10/26/20	0.110	50,000			
	DN	FHLB		10/28/20	0.110	50,000			
	DN	FHLB		10/28/20	0.110	50,000			
	TR	BILL		09/01/20	0.120	50,000			
	TR	BILL		09/01/20	0.120	50,000			
	TR	BILL		05/20/21	0.156	50,000			
	TR	BILL		05/20/21	0.156	50,000			
	TR	BILL		05/20/21	0.156	50,000			
	TR	BILL		05/20/21	0.158	50,000			
	TR	BILL		05/20/21	0.158	50,000			
	TR	BILL		05/20/21	0.158	50,000			
	YCD	NAT AUB	0.150	09/09/20	0.150	50,000			
	YCD	NAT AUB	0.150	09/09/20	0.150	50,000			
	YCD	BARCLAYS	0.600	10/28/20	0.600	50,000			
	YCD	BARCLAYS	0.600	10/28/20	0.600	50,000			
	YCD	RABOBANK	0.220	11/02/20	0.220	50,000			
	YCD	RABOBANK	0.220	11/02/20	0.220	50,000			
05/22/20	**NO REDEMPTIONS**								
05/22/20	**PURCHASES**								
	DN	FHLB		04/01/21	0.130	50,000			
	DN	FHLB		04/01/21	0.130	50,000			
	YCD	MUFG BK	0.200	08/07/20	0.200	50,000			
	YCD	MUFG BK	0.200	08/07/20	0.200	50,000			
	YCD	MIZUHO	0.260	09/01/20	0.260	50,000			
	YCD	MIZUHO	0.260	09/01/20	0.260	50,000			
	YCD	BNP	0.300	11/02/20	0.300	50,000			
	YCD	BNP	0.300	11/02/20	0.300	50,000			
	YCD	BNP	0.300	11/02/20	0.300	50,000			
05/26/20	**REDEMPTIONS**								
	CD	US BANK	0.350	05/26/20	0.350	50,000	36	17,500.00	0.355
	CD	US BANK	0.350	05/26/20	0.350	50,000	36	17,500.00	0.355
	CD	US BANK	0.350	05/26/20	0.350	50,000	36	17,500.00	0.355
	CD	US BANK	0.350	05/26/20	0.350	50,000	36	17,500.00	0.355

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/26/20	**REDEMPTIONS (Continued)**								
	CP	CHARIOT		05/26/20	0.300	50,000	33	13,750.00	0.304
	CP	CHARIOT		05/26/20	0.300	50,000	33	13,750.00	0.304
	CP	CHARIOT		05/26/20	0.500	50,000	34	23,611.11	0.507
	CP	CHARIOT		05/26/20	0.500	50,000	34	23,611.11	0.507
	CP	SOC GEN NY		05/26/20	0.340	50,000	36	17,000.00	0.345
	CP	SOC GEN NY		05/26/20	0.340	50,000	36	17,000.00	0.345
	CP	SOC GEN NY		05/26/20	0.340	50,000	36	17,000.00	0.345
	CP	UPS		05/26/20	1.560	50,000	89	192,833.33	1.592
	CP	UPS		05/26/20	1.560	50,000	96	208,000.00	1.593
	CP	DISNEY		05/26/20	1.700	50,000	173	408,472.22	1.743
	CP	DISNEY		05/26/20	1.700	50,000	188	443,888.89	1.744
	DN	FHLB		05/26/20	1.570	50,000	117	255,125.00	1.604
	DN	FHLB		05/26/20	1.570	50,000	117	255,125.00	1.604
	DN	FHLB		05/26/20	1.550	50,000	119	256,180.56	1.584
	DN	FHLB		05/26/20	1.550	50,000	119	256,180.56	1.584
	TR	BILL		05/26/20	0.075	50,000	27	2,812.50	0.076
	TR	BILL		05/26/20	0.075	50,000	27	2,812.50	0.076
	TR	BILL		05/26/20	0.076	50,000	27	2,850.00	0.077
	TR	BILL		05/26/20	0.076	50,000	27	2,850.00	0.077
	YCD	SUMITOMO	0.400	05/26/20	0.400	50,000	36	20,000.00	0.406
	YCD	SUMITOMO	0.400	05/26/20	0.400	50,000	36	20,000.00	0.406
	YCD	SUMITOMO	0.400	05/26/20	0.400	50,000	36	20,000.00	0.406
	YCD	NORINCHUK	0.500	05/26/20	0.500	50,000	36	25,000.00	0.507
	YCD	NORINCHUK	0.500	05/26/20	0.500	50,000	36	25,000.00	0.507
05/26/20	**PURCHASES**								
	DN	IBRD		11/02/20	0.120	50,000			
	DN	IBRD		11/02/20	0.120	50,000			
	DN	FHLB		02/26/21	0.130	50,000			
	DN	FHLB		02/26/21	0.130	50,000			
	TR	BILL		10/27/20	0.144	50,000			
	TR	BILL		10/27/20	0.144	50,000			
	TR	BILL		10/27/20	0.144	50,000			
	YCD	NORINCHUK	0.290	09/09/20	0.290	50,000			
	YCD	NORINCHUK	0.290	09/09/20	0.290	50,000			
	YCD	SUMI TRUST	0.300	09/11/20	0.300	50,000			
	YCD	SUMI TRUST	0.300	09/11/20	0.300	50,000			
	YCD	BARCLAYS	0.600	11/25/20	0.600	50,000			
	YCD	BARCLAYS	0.600	11/25/20	0.600	50,000			
05/27/20	**REDEMPTIONS**								
	CD	US BANK	1.770	05/27/20	1.770	50,000	177	435,125.00	1.800
	CD	US BANK	1.770	05/27/20	1.770	50,000	177	435,125.00	1.800
	CP	NATIXIS NY		05/27/20	0.090	50,000	21	2,625.00	0.091
	CP	NATIXIS NY		05/27/20	0.090	50,000	21	2,625.00	0.091
	CP	NATIXIS NY		05/27/20	0.090	50,000	21	2,625.00	0.091
	CP	NATIXIS NY		05/27/20	0.090	50,000	21	2,625.00	0.091
	CP	CR AG NY		05/27/20	0.110	50,000	36	5,500.00	0.112
	CP	CR AG NY		05/27/20	0.110	50,000	36	5,500.00	0.112
	CP	CRC		05/27/20	1.000	50,000	76	105,555.56	1.016
	CP	OLD LINE		05/27/20	1.720	50,000	125	298,611.11	1.759
	CP	JPM LLC		05/27/20	1.830	50,000	191	485,458.33	1.879
	CP	JPM LLC		05/27/20	1.830	50,000	191	485,458.33	1.879

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/27/20	**REDEMPTIONS (Continued)**								
	CP	DISNEY		05/27/20	1.700	50,000	195	460,416.67	1.744
	CP	JPM LLC		05/27/20	1.880	50,000	224	584,888.89	1.934
	CP	JPM LLC		05/27/20	1.880	50,000	224	584,888.89	1.934
	DN	FHLB		05/27/20	1.570	50,000	118	257,305.56	1.604
	DN	FHLB		05/27/20	1.570	50,000	118	257,305.56	1.604
	DN	FHLB		05/27/20	1.550	50,000	121	260,486.11	1.584
	DN	FHLB		05/27/20	1.550	50,000	121	260,486.11	1.584
	DN	FHLB		05/27/20	1.550	50,000	125	269,097.22	1.584
	DN	FHLB		05/27/20	1.550	50,000	125	269,097.22	1.584
	DN	FHLB		05/27/20	1.550	50,000	126	271,250.00	1.584
	DN	FHLB		05/27/20	1.550	50,000	126	271,250.00	1.584
	DN	FHLMC		05/27/20	1.560	50,000	153	331,500.00	1.597
	DN	FHLMC		05/27/20	1.560	50,000	153	331,500.00	1.597
	DN	FHLMC		05/27/20	1.565	50,000	159	345,604.17	1.602
	DN	FHLMC		05/27/20	1.565	50,000	159	345,604.17	1.602
	DN	FHLB		05/27/20	1.530	50,000	194	412,250.00	1.568
	DN	FHLB		05/27/20	1.530	50,000	194	412,250.00	1.568
	DN	FHLMC		05/27/20	1.535	50,000	194	413,597.22	1.574
	DN	FHLMC		05/27/20	1.535	50,000	194	413,597.22	1.574
	DN	FHLMC		05/27/20	1.530	50,000	197	418,625.00	1.569
	DN	FHLMC		05/27/20	1.530	50,000	197	418,625.00	1.569
	DN	FHLMC		05/27/20	1.490	50,000	209	432,513.89	1.528
	DN	FHLMC		05/27/20	1.490	50,000	209	432,513.89	1.528
	DN	FHLMC		05/27/20	1.490	50,000	209	432,513.89	1.528
	DN	FHLMC		05/27/20	1.490	50,000	209	432,513.89	1.528
	DN	FHLMC		05/27/20	1.500	50,000	216	450,000.00	1.539
	DN	FHLMC		05/27/20	1.500	50,000	216	450,000.00	1.539
	DN	FHLMC		05/27/20	1.530	50,000	223	473,875.00	1.570
	DN	FHLMC		05/27/20	1.530	50,000	223	473,875.00	1.570
	DN	FHLMC		05/27/20	1.530	50,000	223	473,875.00	1.570
	DN	FHLMC		05/27/20	1.530	50,000	223	473,875.00	1.570
	YCD	DNB	0.080	05/27/20	0.080	50,000	22	2,444.44	0.081
	YCD	DNB	0.080	05/27/20	0.080	50,000	22	2,444.44	0.081
	YCD	DNB	0.080	05/27/20	0.080	50,000	22	2,444.44	0.081
	YCD	DNB	0.080	05/27/20	0.080	50,000	22	2,444.44	0.081
	YCD	SUMITOMO	0.250	05/27/20	0.250	50,000	33	11,458.33	0.253
	YCD	SUMITOMO	0.250	05/27/20	0.250	50,000	33	11,458.33	0.253
	YCD	SUMI TRUST	1.595	05/27/20	1.595	50,000	93	206,020.83	1.622
	YCD	SUMI TRUST	1.595	05/27/20	1.595	50,000	93	206,020.83	1.622
	YCD	CIC	1.630	05/27/20	1.630	50,000	112	253,555.56	1.657
	YCD	CIC	1.630	05/27/20	1.630	50,000	112	253,555.56	1.657
	YCD	SOC GEN	1.700	05/27/20	1.700	50,000	125	295,138.89	1.728
	YCD	SOC GEN	1.700	05/27/20	1.700	50,000	125	295,138.89	1.728
	YCD	BARCLAYS	1.850	05/27/20	1.850	50,000	163	418,819.44	1.881
	YCD	BARCLAYS	1.850	05/27/20	1.850	50,000	163	418,819.44	1.881
	YCD	CR SUISSE	1.880	05/27/20	1.880	50,000	191	498,722.22	1.911
	YCD	CR SUISSE	1.880	05/27/20	1.880	50,000	191	498,722.22	1.911
05/27/20	**PURCHASES**								
	CP	MUFG BK		09/09/20	0.250	50,000			
	CP	MUFG BK		09/09/20	0.250	50,000			
	CP	SOC GEN NY		10/28/20	0.330	50,000			
	CP	SOC GEN NY		10/28/20	0.330	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/27/20	**PURCHASES (Continued)**								
	CP	JPM LLC		12/01/20	0.290	50,000			
	CP	JPM LLC		12/01/20	0.290	50,000			
	DN	FHLMC		09/28/20	0.120	50,000			
	DN	FHLMC		09/28/20	0.120	50,000			
	DN	FHLB		10/26/20	0.110	50,000			
	DN	FHLB		10/26/20	0.110	50,000			
	DN	FHLB		11/09/20	0.120	50,000			
	DN	FHLB		11/09/20	0.120	50,000			
	TR	BILL		10/01/20	0.140	50,000			
	TR	BILL		10/01/20	0.140	50,000			
	TR	BILL		10/01/20	0.143	50,000			
	TR	BILL		10/01/20	0.143	50,000			
	TR	BILL		10/01/20	0.143	50,000			
	TR	BILL		10/27/20	0.153	50,000			
	TR	BILL		10/27/20	0.153	50,000			
	TR	BILL		10/27/20	0.156	50,000			
	TR	BILL		10/27/20	0.156	50,000			
	TR	BILL		10/27/20	0.156	50,000			
	YCD	SUMITOMO	0.200	08/07/20	0.200	50,000			
	YCD	SUMITOMO	0.200	08/07/20	0.200	50,000			
	YCD	MIZUHO	0.250	09/09/20	0.250	50,000			
	YCD	MIZUHO	0.250	09/09/20	0.250	50,000			
	YCD	RABOBANK	0.220	10/28/20	0.220	50,000			
	YCD	NATIXIS	0.350	11/25/20	0.350	50,000			
	YCD	NATIXIS	0.350	11/25/20	0.350	50,000			
05/28/20	**REDEMPTIONS**								
	DEB	FHLB	2.625	05/28/20	2.596	50,000	735	2,611,583.33	2.599
	DEB	FHLB	2.625	05/28/20	2.643	50,000	738	2,668,520.83	2.648
	DEB	FHLB	2.625	05/28/20	2.643	50,000	738	2,668,520.83	2.648
	TR	BILL		05/28/20	0.045	50,000	28	1,750.00	0.046
	TR	BILL		05/28/20	0.045	50,000	28	1,750.00	0.046
	TR	BILL		05/28/20	0.045	50,000	28	1,750.00	0.046
	TR	BILL		05/28/20	0.045	50,000	28	1,750.00	0.046
	TR	BILL		05/28/20	0.045	50,000	28	1,750.00	0.046
	TR	BILL		05/28/20	0.045	50,000	28	1,750.00	0.046
	TR	BILL		05/28/20	0.045	50,000	28	1,750.00	0.046
	TR	BILL		05/28/20	0.045	50,000	28	1,750.00	0.046
05/28/20	**PURCHASES**								
	CP	MIZUHO NY		09/01/20	0.210	50,000			
	CP	MIZUHO NY		09/01/20	0.210	50,000			
	CP	GOTHAM		09/25/20	0.250	50,000			
	CP	BNP NY		10/26/20	0.290	50,000			
	CP	BNP NY		10/26/20	0.290	50,000			
	CP	TOYOTA		11/09/20	0.430	50,000			
	CP	TOYOTA		11/09/20	0.430	50,000			
	CP	JUPITER		12/01/20	0.330	50,000			
	CP	JUPITER		12/01/20	0.330	50,000			
	DN	FHLMC		09/11/20	0.140	50,000			
	DN	FHLMC		09/11/20	0.140	50,000			
	DN	FHLMC		09/11/20	0.140	50,000			
	DN	FHLMC		09/11/20	0.140	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/28/20	**PURCHASES (Continued)**								
	DN	FHLMC		09/25/20	0.145	50,000			
	DN	FHLMC		09/25/20	0.145	50,000			
	DN	IBRD		10/28/20	0.150	50,000			
	DN	IBRD		10/28/20	0.150	50,000			
	DN	FHLB		10/30/20	0.110	50,000			
	DN	FHLB		10/30/20	0.110	50,000			
	DN	IBRD		11/09/20	0.150	50,000			
	DN	IBRD		11/09/20	0.150	50,000			
	DN	FHLB		12/01/20	0.120	50,000			
	DN	FHLB		12/01/20	0.120	50,000			
	TR	BILL		10/27/20	0.165	50,000			
	TR	BILL		10/27/20	0.165	50,000			
	TR	BILL		10/27/20	0.165	50,000			
	TR	BILL		10/27/20	0.165	50,000			
	TR	BILL		10/27/20	0.166	50,000			
	TR	BILL		10/27/20	0.166	50,000			
	TR	BILL		05/20/21	0.165	50,000			
	TR	BILL		05/20/21	0.165	50,000			
	TR	BILL		05/20/21	0.165	50,000			
	TR	BILL		05/20/21	0.165	50,000			
	YCD	SCOTIA	0.330	02/26/21	0.330	50,000			
	YCD	SCOTIA	0.330	02/26/21	0.330	50,000			
	YCD	CR SUISSE	0.450	02/26/21	0.450	50,000			
	YCD	CR SUISSE	0.450	02/26/21	0.450	50,000			
05/29/20	**REDEMPTIONS**								
	CD	BOWEST	0.080	05/29/20	0.080	50,000	24	2,666.67	0.081
	CD	BOWEST	0.080	05/29/20	0.080	50,000	24	2,666.67	0.081
	CD	BOWEST	0.080	05/29/20	0.080	50,000	24	2,666.67	0.081
	CD	JPM CHASE	0.150	05/29/20	0.150	50,000	28	5,833.33	0.152
	CD	JPM CHASE	0.150	05/29/20	0.150	50,000	28	5,833.33	0.152
	YCD	NORDEA ABP	0.090	05/29/20	0.090	50,000	30	3,750.00	0.091
	YCD	NORDEA ABP	0.090	05/29/20	0.090	50,000	30	3,750.00	0.091
	YCD	KBC	0.200	05/29/20	0.200	50,000	30	8,333.33	0.203
	YCD	KBC	0.200	05/29/20	0.200	50,000	30	8,333.33	0.203
	YCD	SUMI TRUST	0.270	05/29/20	0.270	50,000	35	13,125.00	0.274
	YCD	SUMI TRUST	0.270	05/29/20	0.270	50,000	35	13,125.00	0.274
	YCD	NORINCHUK	0.370	05/29/20	0.370	50,000	37	19,013.89	0.375
	YCD	NORINCHUK	0.370	05/29/20	0.370	50,000	37	19,013.89	0.375
	YCD	NORINCHUK	0.370	05/29/20	0.370	50,000	37	19,013.89	0.375
	YCD	NORINCHUK	0.370	05/29/20	0.370	50,000	37	19,013.89	0.375
05/29/20	**PURCHASES**								
	DN	FHLB		02/26/21	0.120	50,000			
	DN	FHLB		02/26/21	0.120	50,000			
	TR	BILL		10/01/20	0.160	50,000			
	TR	BILL		10/01/20	0.160	50,000			
	YCD	NORINCHUK	0.180	07/27/20	0.180	50,000			
	YCD	NORINCHUK	0.180	07/27/20	0.180	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	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
New Omni Bank, NA	05/21/20	0.150	15,000,000.00	08/20/20
BAKERSFIELD				
Mission Bank	03/18/20	0.220	15,000,000.00	06/17/20
Strata Federal Credit Union	01/23/20	1.540	4,500,000.00	07/23/20
BREA				
American First Credit Union	12/11/19	1.560	27,000,000.00	06/10/20
American First Credit Union	04/03/20	0.180	23,000,000.00	10/02/20
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	05/14/20	0.150	50,000,000.00	08/13/20
Pacific Western Bank	02/19/20	1.540	50,000,000.00	08/19/20
Pacific Western Bank	04/03/20	0.160	10,000,000.00	10/02/20
CERRITOS				
First Choice Bank	01/09/20	1.540	10,000,000.00	07/09/20
CHICO				
Golden Valley Bank	05/01/20	0.150	8,000,000.00	07/31/20
Northern California National Bank	12/18/19	1.560	5,000,000.00	06/17/20
Northern California National Bank	03/18/20	0.240	5,000,000.00	06/17/20
Tri Counties Bank	12/04/19	1.590	15,000,000.00	06/03/20
Tri Counties Bank	03/04/20	1.180	15,000,000.00	06/03/20
DIAMOND BAR				
Prospectors Federal Credit Union	12/05/19	1.580	4,000,000.00	06/04/20
DOWNEY				
Financial Partners Credit Union	01/09/20	1.580	10,000,000.00	07/09/20
EL MONTE				
Cathay Bank	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
Cathay Bank	05/13/20	0.170	125,000,000.00	11/12/20
FOLSOM				
SAFE Credit Union	04/08/20	0.100	20,000,000.00	07/08/20
SAFE Credit Union	05/15/20	0.150	50,000,000.00	08/14/20
SAFE Credit Union	02/21/20	1.540	5,000,000.00	08/21/20
FRESNO				
Fresno First Bank	04/09/20	0.160	10,000,000.00	07/09/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
GARDEN GROVE				
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
US Metro Bank	04/17/20	0.190	10,000,000.00	10/16/20
US Metro Bank	05/13/20	0.170	5,000,000.00	11/12/20
US Metro Bank	05/22/20	0.170	20,000,000.00	11/20/20
GARDENA				
Northrop Grumman Federal Credit Union	04/02/20	0.100	25,000,000.00	07/02/20
Northrop Grumman Federal Credit Union	05/07/20	0.190	25,000,000.00	11/05/20
GOLETA				
Community West Bank	12/06/19	1.570	10,000,000.00	06/05/20
Community West Bank	04/08/20	0.130	13,000,000.00	07/08/20
Community West Bank	01/16/20	1.580	13,000,000.00	07/16/20
Community West Bank	05/13/20	0.170	13,000,000.00	08/12/20
Community West Bank	05/21/20	0.200	14,000,000.00	11/19/20
HUNTINGTON BEACH				
Nuvision Federal Credit Union	05/07/20	0.180	25,000,000.00	08/06/20
IRVINE				
Banc of California, NA	03/05/20	0.920	50,000,000.00	09/03/20
Banc of California, NA	03/12/20	0.450	100,000,000.00	09/10/20
Banc of California, NA	04/16/20	0.290	100,000,000.00	10/15/20
Banc of California, NA	05/14/20	0.220	50,000,000.00	11/12/20
CommerceWest Bank	03/06/20	0.780	5,000,000.00	06/05/20
CommerceWest Bank	04/09/20	0.170	5,000,000.00	10/08/20
CommerceWest Bank	04/24/20	0.160	5,000,000.00	10/23/20
CommerceWest Bank	05/08/20	0.160	35,000,000.00	11/06/20
Commercial Bank of California	04/09/20	0.190	24,000,000.00	10/08/20
Commercial Bank of California	04/23/20	0.180	1,000,000.00	10/08/20
First Foundation Bank	12/11/19	1.560	22,000,000.00	06/10/20
First Foundation Bank	04/03/20	0.070	44,000,000.00	07/03/20
First Foundation Bank	01/24/20	1.570	50,000,000.00	07/24/20
First Foundation Bank	04/29/20	0.160	50,000,000.00	07/29/20
First Foundation Bank	02/27/20	1.470	47,000,000.00	08/27/20
First Foundation Bank	03/12/20	0.440	50,000,000.00	09/10/20
Pacific Enterprise Bank	05/21/20	0.170	25,000,000.00	08/20/20
Pacific Premier Bank	03/05/20	0.970	25,000,000.00	06/04/20
Pacific Premier Bank	03/12/20	0.420	100,000,000.00	06/11/20
Pacific Premier Bank	04/09/20	0.170	50,000,000.00	10/08/20
Pacific Premier Bank	04/17/20	0.190	50,000,000.00	10/16/20
Pacific Premier Bank	04/23/20	0.160	25,000,000.00	10/22/20
Pacific Premier Bank	04/24/20	0.190	10,000,000.00	10/23/20
Pacific Premier Bank	05/14/20	0.180	10,000,000.00	11/12/20
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
LODI				
Farmers & Merchants Bank of Central CA	04/08/20	0.100	60,000,000.00	07/08/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES				
Bank of Hope	03/06/20	0.800	75,000,000.00	06/05/20
Bank of Hope	02/19/20	1.560	90,000,000.00	08/19/20
Bank of Hope	04/09/20	0.190	135,000,000.00	10/08/20
Commonwealth Business Bank	03/12/20	0.440	12,000,000.00	06/11/20
Commonwealth Business Bank	03/23/20	0.050	8,000,000.00	06/24/20
Commonwealth Business Bank	05/07/20	0.180	5,000,000.00	11/05/20
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
Hanmi Bank	05/13/20	0.180	50,000,000.00	08/12/20
Hanmi Bank	04/01/20	0.070	30,000,000.00	10/01/20
Manufacturers Bank	04/09/20	0.180	65,000,000.00	07/09/20
Manufacturers Bank	01/10/20	1.550	50,000,000.00	07/10/20
Manufacturers Bank	02/06/20	1.570	35,000,000.00	08/06/20
Manufacturers Bank	03/05/20	0.900	50,000,000.00	09/03/20
Mission Valley Bank	05/06/20	0.130	10,000,000.00	11/04/20
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
Open Bank	04/29/20	0.130	16,000,000.00	07/29/20
Open Bank	04/09/20	0.170	14,000,000.00	10/08/20
Open Bank	05/06/20	0.130	10,000,000.00	11/04/20
Pacific City Bank	03/18/20	0.220	20,000,000.00	06/17/20
Pacific City Bank	04/09/20	0.160	30,000,000.00	07/09/20
Pacific City Bank	05/06/20	0.120	40,000,000.00	08/05/20
Preferred Bank	03/16/20	0.270	50,000,000.00	06/17/20
Preferred Bank	03/16/20	0.270	50,000,000.00	09/16/20
State Bank of India (California)	03/25/20	0.040	30,000,000.00	09/23/20
State Bank of India (California)	05/06/20	0.130	20,000,000.00	11/04/20
MONTEREY				
1st Capital Bank	03/05/20	0.900	1,000,000.00	09/03/20
OAKLAND				
Beneficial State Bank	01/10/20	1.570	5,000,000.00	07/10/20
California Bank of Commerce	12/06/19	1.570	10,000,000.00	06/05/20
California Bank of Commerce	03/19/20	0.310	5,000,000.00	09/17/20
California Bank of Commerce	04/08/20	0.200	13,500,000.00	10/07/20
California Bank of Commerce	05/06/20	0.160	5,000,000.00	11/04/20
Community Bank of the Bay	04/22/20	0.130	25,000,000.00	07/22/20
Community Bank of the Bay	05/22/20	0.190	5,000,000.00	11/20/20
Metropolitan Bank	02/20/20	1.530	1,000,000.00	08/20/20
Metropolitan Bank	03/05/20	0.880	2,000,000.00	09/03/20
PALOS VERDES ESTATES				
Malaga Bank	01/24/20	1.540	9,000,000.00	07/24/20
Malaga Bank	01/30/20	1.550	10,000,000.00	07/30/20
Malaga Bank	03/11/20	0.400	20,000,000.00	09/09/20
Malaga Bank	03/20/20	0.170	28,000,000.00	09/18/20
Malaga Bank	04/09/20	0.170	5,000,000.00	10/08/20
Malaga Bank	04/17/20	0.190	46,000,000.00	10/16/20
PASADENA				
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA (Continued)				
American Plus Bank, NA	04/10/20	0.240	10,000,000.00	10/09/20
American Plus Bank, NA	05/01/20	0.150	3,000,000.00	11/04/20
East West Bank	01/31/20	1.570	75,000,000.00	07/31/20
East West Bank	04/09/20	0.190	50,000,000.00	10/08/20
East West Bank	04/15/20	0.300	175,000,000.00	10/14/20
EverTrust Bank	12/18/19	1.540	30,000,000.00	06/17/20
EverTrust Bank	04/29/20	0.130	20,000,000.00	07/29/20
Wescom Central Credit Union	03/12/20	0.450	50,000,000.00	06/11/20
Wescom Central Credit Union	03/20/20	0.070	25,000,000.00	06/19/20
Wescom Central Credit Union	04/10/20	0.240	25,000,000.00	07/10/20
Wescom Central Credit Union	04/22/20	0.140	50,000,000.00	07/22/20
Wescom Central Credit Union	05/14/20	0.180	50,000,000.00	08/13/20
PORTERVILLE				
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	05/01/20	0.150	20,000,000.00	07/31/20
Bank of the Sierra	02/14/20	1.560	20,000,000.00	08/14/20
Bank of the Sierra	05/15/20	0.170	20,000,000.00	08/14/20
Bank of the Sierra	04/09/20	0.190	20,000,000.00	10/8/200
RANCHO CORDOVA				
American River Bank	12/12/19	1.580	7,000,000.00	06/11/20
American River Bank	01/15/20	1.580	2,500,000.00	07/15/20
American River Bank	01/30/20	1.580	2,500,000.00	07/30/20
American River Bank	02/12/20	1.560	3,000,000.00	08/12/20
American River Bank	03/05/20	0.910	7,500,000.00	09/03/20
American River Bank	05/28/20	0.190	6,500,000.00	11/19/20
REDDING				
Cornerstone Community Bank	02/14/20	1.540	8,500,000.00	08/14/20
Cornerstone Community Bank	04/22/20	0.160	9,000,000.00	10/21/20
Merchants Bank of Commerce	12/20/19	1.590	6,000,000.00	06/19/20
Merchants Bank of Commerce	05/20/20	0.190	4,000,000.00	11/18/20
REDWOOD CITY				
Provident Credit Union	01/09/20	1.540	20,000,000.00	07/09/20
Provident Credit Union	01/16/20	1.550	20,000,000.00	07/16/20
Provident Credit Union	01/16/20	1.550	20,000,000.00	07/16/20
Provident Credit Union	01/22/20	1.550	20,000,000.00	07/22/20
Provident Credit Union	01/22/20	1.550	20,000,000.00	07/22/20
Provident Credit Union	05/13/20	0.160	20,000,000.00	08/12/20
Provident Credit Union	05/21/20	0.170	20,000,000.00	08/20/20
Provident Credit Union	03/06/20	0.720	20,000,000.00	09/04/20
Provident Credit Union	03/11/20	0.420	20,000,000.00	09/09/20
RICHMOND				
Mechanics Bank	03/05/20	1.010	1,000,000.00	06/04/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
RIVERSIDE				
Provident Savings Bank	01/10/20	1.560	5,000,000.00	06/26/20
Provident Savings Bank	04/08/20	0.130	5,000,000.00	06/26/20
Provident Savings Bank	03/11/20	0.430	5,000,000.00	09/09/20
ROCKLIN				
Five Star Bank	12/11/19	1.530	25,000,000.00	06/10/20
Five Star Bank	01/10/20	1.530	35,000,000.00	07/10/20
Five Star Bank	02/12/20	1.530	15,000,000.00	08/12/20
ROSEMEAD				
Pacific Alliance Bank	04/08/20	0.170	4,000,000.00	10/07/20
SACRAMENTO				
Golden 1 Credit Union	03/11/20	0.410	75,000,000.00	06/10/20
Golden 1 Credit Union	03/19/20	0.300	75,000,000.00	09/17/20
SAN DIEGO				
Axos Bank	03/04/20	1.180	25,000,000.00	06/03/20
Axos Bank	03/11/20	0.390	75,000,000.00	06/10/20
Axos Bank	04/15/20	0.250	50,000,000.00	07/15/20
Axos Bank	04/22/20	0.110	25,000,000.00	07/22/20
Axos Bank	05/07/20	0.140	50,000,000.00	08/06/20
Bank of Southern California	04/22/20	0.180	14,500,000.00	10/21/20
California Coast Credit Union	03/04/20	1.180	25,000,000.00	06/03/20
California Coast Credit Union	02/13/20	1.520	25,000,000.00	08/13/20
California Coast Credit Union	02/19/20	1.540	50,000,000.00	08/19/20
California Coast Credit Union	03/20/20	0.170	25,000,000.00	09/18/20
California Coast Credit Union	04/16/20	0.250	25,000,000.00	10/15/20
Mission Federal Credit Union	04/10/20	0.190	10,000,000.00	07/10/20
Mission Federal Credit Union	04/29/20	0.110	10,000,000.00	07/29/20
San Diego County Credit Union	02/12/20	1.510	75,000,000.00	08/12/20
SAN FRANCISCO				
Bank of the Orient	04/15/20	0.300	35,000,000.00	07/15/20
Bank of San Francisco	12/13/19	1.550	10,000,000.00	06/12/20
Bank of San Francisco	03/27/20	0.070	10,000,000.00	09/25/20
Beacon Business Bank	03/13/20	0.410	3,000,000.00	06/12/20
Beacon Business Bank	04/17/20	0.170	2,000,000.00	07/17/20
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 GABRIEL				
Mega Bank	04/14/20	0.260	5,000,000.00	07/15/20
SAN JOSE				
Meriwest Credit Union	04/16/20	0.250	55,000,000.00	07/16/20
Technology Credit Union	12/05/19	1.560	50,000,000.00	06/04/20
Technology Credit Union	02/20/20	1.530	50,000,000.00	08/20/20
Technology Credit Union	03/05/20	0.880	50,000,000.00	09/03/20
Technology Credit Union	05/07/20	0.160	50,000,000.00	11/05/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SANTA CLARITA				
Bank of Santa Clarita	01/10/20	1.530	15,000,000.00	07/10/20
Bank of Santa Clarita	05/08/20	0.180	5,000,000.00	11/06/20
SANTA ROSA				
Luther Burbank Savings	03/23/20	0.060	125,000,000.00	06/24/20
Poppy Bank	12/04/19	1.590	50,000,000.00	06/03/20
Poppy Bank	12/11/19	1.530	72,000,000.00	06/10/20
Poppy Bank	03/13/20	0.420	23,000,000.00	09/11/20
Poppy Bank	05/21/20	0.170	30,000,000.00	11/19/20
VACAVILLE				
Travis Credit Union	02/14/20	1.560	50,000,000.00	08/14/20
Travis Credit Union	04/16/20	0.270	50,000,000.00	10/15/20
Travis Credit Union	05/20/20	0.190	25,000,000.00	11/18/20
VISALIA				
Suncrest Bank	02/20/20	1.550	1,000,000.00	08/20/20
WATSONVILLE				
Santa Cruz County Bank	04/10/20	0.240	10,000,000.00	10/09/20
Santa Cruz County Bank	05/14/20	0.180	10,000,000.00	11/12/20
YUBA CITY				
Bank of Feather River	01/15/20	1.550	5,000,000.00	07/15/20
River Valley Community Bank	04/30/20	0.180	5,000,000.00	10/29/20
TOTAL TIME DEPOSITS MAY 2020			**5,536,990,000.00**	

BANK DEMAND DEPOSITS
MAY 2020
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 1,296,321	$ 1,340,000	$ 1,841,259
2	1,296,321	1,340,000	1,841,259
3	1,296,321	1,340,000	1,841,259
4	1,277,647	1,130,000	198,327
5	1,490,890	1,415,000	1,125,111
6	1,262,773	1,415,000	1,426,980
7	1,311,042	1,200,000	1,564,353
8	1,291,883	1,395,000	2,477,276
9	1,291,883	1,395,000	2,477,276
10	1,291,883	1,395,000	2,477,276
11	1,289,767	1,395,000	2,318,830
12	1,268,184	1,380,000	1,119,869
13	1,294,227	1,325,000	2,686,173
14	1,310,187	1,325,000	1,425,250
15	1,338,910	1,420,000	1,897,191
16	1,338,910	1,420,000	1,897,191
17	1,338,910	1,420,000	1,897,191
18	1,367,544	1,400,000	1,456,388
19	1,317,257	1,400,000	1,235,742
20	1,306,543	1,375,000	1,579,337
21	1,309,079	1,400,000	1,225,495
22	1,414,294	1,430,000	2,061,057
23	1,414,294	1,430,000	2,061,057
24	1,414,294	1,430,000	2,061,057
25	1,414,294	1,430,000	2,061,057
26	1,362,558	1,300,000	911,322
27	1,308,029	1,300,000	1,488,709
28	1,315,119	1,325,000	1,462,647
29	1,322,197	1,285,000	1,670,871
30	1,322,197	1,285,000	1,670,871
31	1,322,197	1,285,000	1,670,871
AVERAGE DOLLAR DAYS	$1,328,902 a/	$1,358,871 b/	

a/ The prescribed bank balance for May was $1,138,763. This consisted of $1,024,905 in compensating balances for services, balances for uncollected funds of $116,113 and a deduction of $2,255 for May 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

1851

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on May 20, 2020, has determined and designated the amount of money available for deposit and investment as of May 8, 2020, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, 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 $ 1,296,400,000

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

   b. Interest Bearing Accounts for Cash Flow Variability: $ 1,000,000,000

   JP Morgan Chase Bank $ 500,000,000
   Bank of the West $ 500,000,000

The interest bearing bank account designation represents targeted balances to be averaged over one month's period to smooth cash flow variability. The balances may fluctuate above and below these amounts as needed to manage cash flow variances and to meet daily liquidity needs. Interest earnings for these accounts will be calculated according to the terms of the agreement between the Treasurer's Office and the account's depository bank, paid monthly and recorded as a deposit into the state's main demand deposit account, and allocated quarterly by the State Controller's Office as directed by GC 16475 and GC 16480.6.

2. In accordance with law, for investment in securities authorized by section 16430, GC, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (GC section 16430)	Time Deposits in Various Financial Institutions (GC sections 16503a and 16602)	Estimated Total
(1)	5/18/2020	5/22/2020	$ 2,828,800,000	$ (1,672,900,000)	$ 5,467,000,000	$ 3,794,100,000
(2)	5/25/2020	5/29/2020	$ (2,574,700,000)	$ (4,247,600,000)	$ 5,467,000,000	$ 1,219,400,000
(3)	6/1/2020	6/5/2020	$ (899,300,000)	$ (5,146,900,000)	$ 5,467,000,000	$ 320,100,000
(4)	6/8/2020	6/12/2020	$ 2,957,800,000	$ (2,189,100,000)	$ 5,467,000,000	$ 3,277,900,000
(5)	6/15/2020	6/19/2020	$ 7,048,800,000	$ 4,859,700,000	$ 5,467,000,000	$ 10,326,700,000

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), GC.

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 $ 1,296,400,000.

Dated: May 20, 2020

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 06/30/20
Attachment XVIII

Settle Date	Counter Party	Inv ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
						PSI Non-Trading Total	$0.00	$0.00	$0.00
						Totals	$0.00	$0.00	$0.00