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

June 30, 2020

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

FROM: Keith Knox
Treasurer and Tax Collector

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

The Report of Investments for the month of May 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 May 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 MAY 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 MAY 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 MAY 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 MAY 31, 2020

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 5/31/20		
At Cost	$ 36,316,122,801	$ 112,808,187
At Market	$ 36,418,950,417	$ 116,722,005
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	8.54%	17.73%
United States Government and Agency Obligations	67.83%	40.97%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	23.13%	0.00%
Municipal Obligations	0.22%	3.11%
Corporate and Deposit Notes	0.28%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	38.19%
1-60 days	33.90%	17.73%
61 days-1 year	32.10%	38.19%
Over 1 year	34.00%	44.08%
Weighted Average Days to Maturity	623	

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

SCHEDULE A1

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

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-2	P-1	F1	23.13%
Corporate and Deposit Notes	A-1+	P-1	F1	0.08%
	A+	Aa2	AA	0.20%
Municipals:				
Los Angeles County Securities	AA+	Aa2	AA	0.15%
State of California Municipal Bond	AA-	Aa2	AA	0.07%
Negotiable Certificates of Deposit	A-1	P-1	F1	8.54%
U.S. Agency Securities	AA+	Aaa	AAA	61.92%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.28%
U.S. Treasury Bills	AA+	Aaa	AAA	5.63%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	38.19%
Corporate and Deposit Notes	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	3.11%
Negotiable Certificates of Deposit	A-1+	P-1	F1+	17.73%
U.S. Agency Securities	AA+	Aaa	AAA	40.97%
U.S. Treasury Securities:				
U.S. Treasury Bills	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT
MAY 31, 2020

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 5/31/20	$ 36,316,122,801
Market Value at 5/31/20	$ 36,418,950,417
Average Daily Balance	$ 36,942,382,436
Gains and Losses:	
For the Month	$ 25,831
For the Past 12 Months	$ 2,851,035
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 30,975,575
Earnings for the Past 12 Months	$ 571,584,960
Earnings Rate for the Month	0.98%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF MAY 31, 2020

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	20,694,681.76	
Bank of the West - Concentration	$	152,392,372.11	(A)
Citibank - Concentration	$	1,295.77	
JP Morgan Chase - Concentration	$	101,153,148.44	(B)
Union Bank- Concentration	$	3,096,122.88	
Wells Fargo - Concentration	$	3,150.00	
Total Ledger Balance for all Banks	$	277,340,770.96	

(A) $151.86 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) $100 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 MAY 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 May 2020

Total Deposits	$ 3,573,724,538.67
Total Disbursements	$ 5,702,304,080.40
Discretionary Funds Liquidity Withdrawal Ratio:	
As of May 31, 2020	1.23

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
June	$ 7,968,591,000.00	$ 4,473,800,000.00	$ 6,800,800,000.00	$ 5,641,591,000.00
July	$ 4,345,846,000.00	$ 5,251,000,000.00	$ 7,406,000,000.00	$ 7,832,437,000.00
August	$ 1,980,816,000.00	$ 3,118,700,000.00	$ 4,917,600,000.00	$ 8,014,353,000.00
September	$ 1,757,974,000.00	$ 4,170,400,000.00	$ 5,380,200,000.00	$ 8,562,527,000.00
October	$ 3,588,037,000.00	$ 6,136,800,000.00	$ 5,436,100,000.00	$ 12,851,264,000.00
November	$ 1,069,660,000.00	$ 6,074,400,000.00	$ 5,168,900,000.00	$ 14,826,424,000.00

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 May 2020, the Treasurer placed $722.52 million in the Bank of the West Money Market Plus Account and $158.26 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $151.86 million remained in the Bank of the West Money Market Plus Account and $100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

The Specific Purpose Investment Portfolio (SPI) is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corp. (FHLMC) securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases a portion of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 270 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes are issued on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 1-month, 3-month, 6-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

FORWARD CONTRACTS – Customized contracts traded in the Over The Counter Market where the holder of the contract is obligated to buy or sell a specific amount of an underlying asset at a specific price on a specific future date.

FUTURE CONTRACTS – Standardized contracts traded on recognized exchanges where the holder of the contract is obligated to buy or sell a specific amount of an underlying asset at a specific price on a specific future date.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a "notional amount" is established to serve as the basis for calculating the interest payment.

LOCAL AGENCY INVESTMENT FUND – Shares of beneficial interest issued by the State of California pursuant to Government Code Section 16429.1.

MONEY MARKET FUND – Shares of beneficial interest issued by diversified management companies registered with the Securities and Exchange Commission in accordance with Section 270, 2a-7 of Title 17 of the Code of Federal Regulation.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues are secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with maturities in excess of one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

OPTION CONTRACTS – Contracts traded in either the Over The Counter Market or recognized exchanges where the purchaser has the right but not the obligation to buy or sell a specific amount of an underlying asset at a specific price within a specific time period.

PROMISSORY NOTE – An unsecured promise to pay between two entities. Notes are on a discount or interest- bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds

of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed thirty days. The securities “purchased” are typically treasury issues.

SECURITIES LENDING AGREEMENTS – Agreements under which the County agrees to transfer securities to a borrower who, in turn agrees to provide collateral to the County. During the term of the agreement, both the securities and the collateral are held by a third party. At the conclusion of the agreement, the securities are transferred back to the County in return for the collateral.

SUPRANATIONALS – United States dollar denominated senior unsecured unsubordinated obligations issued or unconditionally guaranteed by any of the supranational institutions identified in Government Code Section 53601(Q) which are eligible for purchase and sale within the United States.

TRUST INVESTMENTS – Shares of beneficial interest issued by a joint powers authority organized pursuant to Government Code Section 6509.7 that invests in securities and obligations authorized in Section 53601 (a) to (o) of the Government Code.

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR MAY 2020
COMPLIANCE REPORT

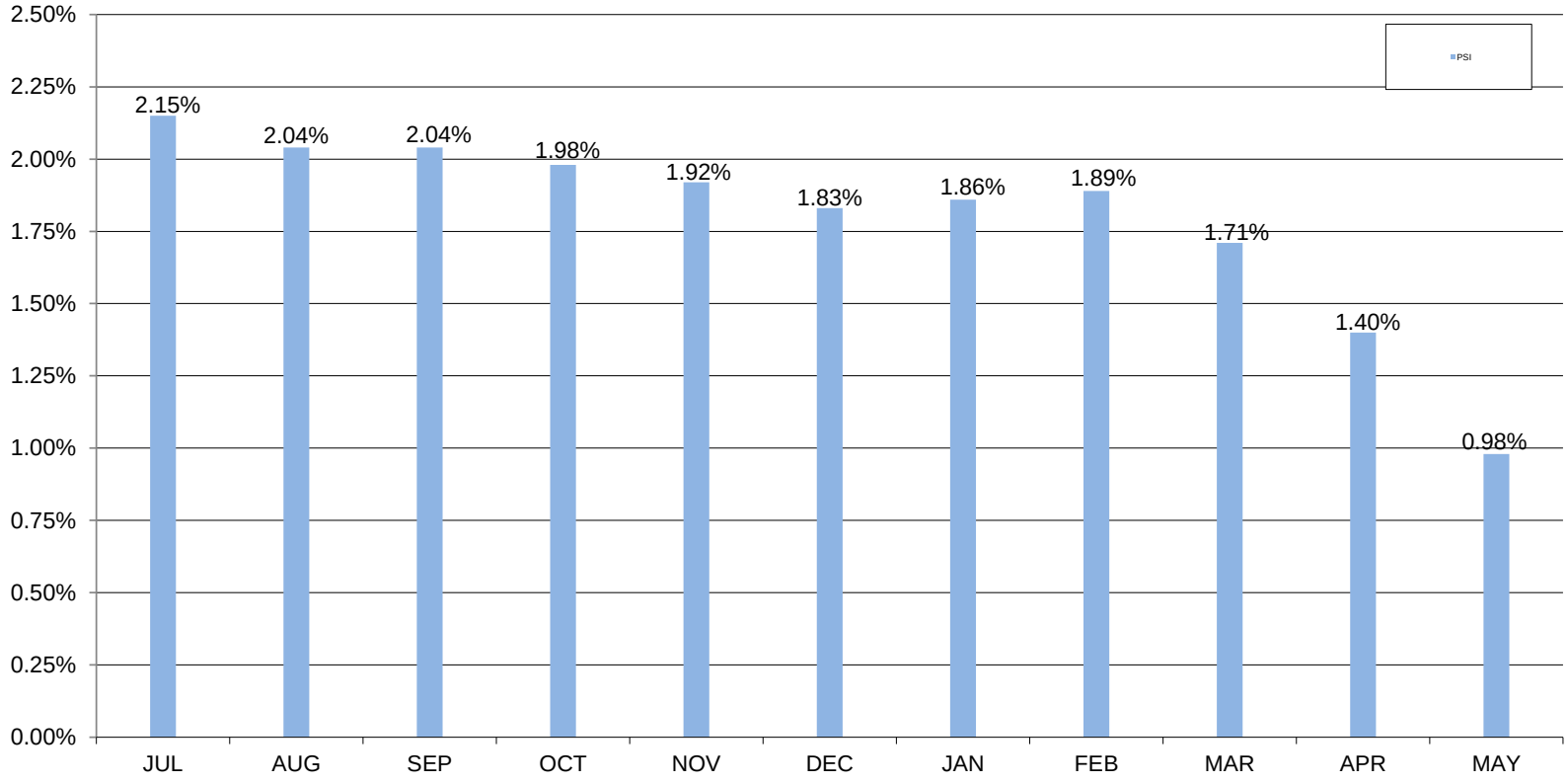
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of May 2020

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 5/31/2020
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
5/1/2020	$ 38,149,811,722.49	$ 114,302,173.59
5/2/2020	38,149,811,722.49	114,302,173.59
5/3/2020	38,149,811,722.49	114,302,173.59
5/4/2020	38,050,149,444.68	114,302,173.59
5/5/2020	37,734,499,297.68	114,302,173.59
5/6/2020	37,563,245,356.14	114,302,173.59
5/7/2020	37,410,360,426.15	114,302,173.59
5/8/2020	37,512,986,709.05	114,302,173.59
5/9/2020	37,512,986,709.05	114,302,173.59
5/10/2020	37,487,986,709.05	114,302,173.59
5/11/2020	37,387,250,409.04	114,302,173.59
5/12/2020	37,390,327,507.91	112,808,256.72
5/13/2020	37,399,871,496.04	112,808,256.72
5/14/2020	37,343,939,601.69	112,808,256.72
5/15/2020	36,974,018,512.49	112,808,256.72
5/16/2020	36,949,018,512.49	112,808,256.72
5/17/2020	36,877,809,505.13	112,808,256.72
5/18/2020	36,783,887,835.31	112,808,256.72
5/19/2020	36,868,024,731.08	112,808,256.72
5/20/2020	36,048,710,242.69	112,808,256.72
5/21/2020	36,039,807,139.18	112,808,256.72
5/22/2020	35,857,873,558.98	112,808,256.72
5/23/2020	35,857,873,558.98	112,808,256.72
5/24/2020	35,732,873,558.98	112,808,256.72
5/25/2020	35,657,874,100.87	112,808,256.72
5/26/2020	35,727,372,348.11	112,808,256.72
5/27/2020	36,877,237,903.66	112,808,256.72
5/28/2020	36,779,410,681.44	112,808,256.72
5/29/2020	36,311,450,852.54	112,808,256.72
5/30/2020	36,311,450,852.54	112,808,256.72
5/31/2020	36,316,122,800.88	112,808,187.20
	$ 36,942,382,436.43	**$ 113,338,354.01**

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



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 5/31/2020 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$23,253,591	$161,149
Gains (Losses) on Sales/Calls of Non-Trading Securities.	25,831	6,072
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	7,696,153	(58)
Total Revenues	$30,975,575	$167,163
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	2,899
	-	$2,899
NET INCOME	$30,975,575	$164,264

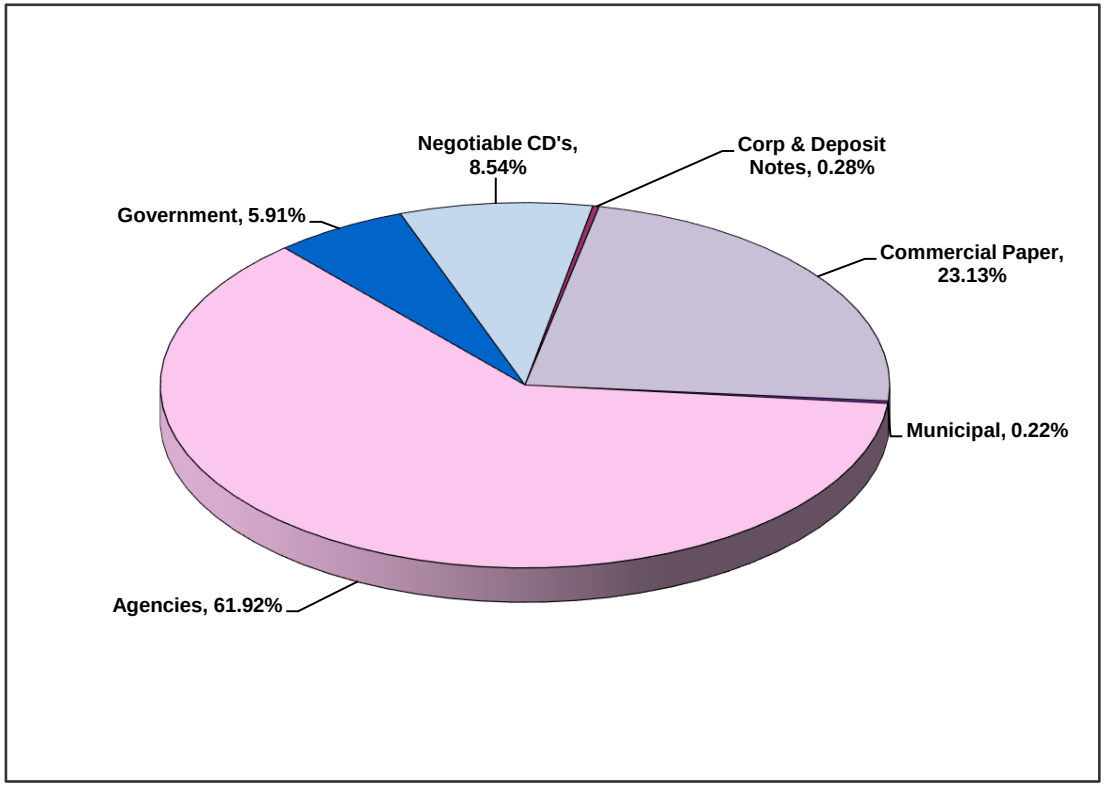
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	48.13%	
Los Angeles County and Related Entities	43.70%	
Consolidated Sanitation Districts		3.30%
Metropolitan Transportation Authority		0.51%
Miscellaneous Agencies Pooled Investments		1.55%
South Coast Air Quality Management District		2.45%
Miscellaneous		0.01%
Subtotal	91.83%	7.82%
County Bond Proceeds and Repayment Funds		0.35%
Grand Total	91.83%	8.17%

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



	In Thousands
Negotiable CD's	3,100,004
Corp & Deposit Notes	101,924
Bankers Acceptance	-
Commercial Paper	8,400,877
Municipal	79,772
Agencies	22,486,132
Other	-
Government	2,147,414
Total	$ 36,316,123

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: May 1, 2020 to May 31, 2020
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	113656	FFCB 0.68 (CALLABLE	05/06/20	05/06/24	0.68	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113687	FFCB 1.02	05/01/20	04/27/27	1.02	20,925,000.00	20,995,517.25	2,371.50	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	113691	FFCB 1.00 (CALLABLE	05/05/20	05/05/26	1.00	45,725,000.00	45,725,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	113714	FFCB 1.00 (CALLABLE	05/05/20	05/05/26	1.00	25,000,000.00	25,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	113727	FFCB 1.35 (CALLABLE	05/08/20	11/04/27	1.35	50,000,000.00	49,975,000.00	7,500.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113738	FFCB 1.02	05/14/20	04/27/27	1.02	50,000,000.00	50,000,000.00	24,083.33	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	113739	FFCB 1.02	05/14/20	04/27/27	1.02	5,000,000.00	5,000,000.00	2,408.33	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	113817	FFCB 0.93 (CALLABLE	05/26/20	11/26/25	0.93	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113831	FFCB 0.73 (CALLABLE	05/27/20	05/27/25	0.73	50,000,000.00	50,000,000.00	0.00	CITIBANK	CANTOR FITZGERALD
NTRD	113843	FFCB 0.82 (CALLABLE	05/27/20	05/27/26	0.82	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	113844	FFCB 0.82 (CALLABLE	05/27/20	05/27/26	0.82	25,000,000.00	25,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
	FFCB TOTAL					**396,650,000.00**	**396,695,517.25**	**36,363.16**		
NTRD	113600	FHLB 1.20 (CALLABLE	05/04/20	05/04/27	1.20	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
	FHLB TOTAL					**50,000,000.00**	**50,000,000.00**	**0.00**		
NTRD	113715	FHLB D-N	05/05/20	08/03/20	0.11	50,000,000.00	49,986,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113716	FHLB D-N	05/05/20	08/03/20	0.11	50,000,000.00	49,986,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113751	FHLB D-N	05/08/20	07/21/20	0.11	50,000,000.00	49,989,208.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113752	FHLB D-N	05/08/20	07/21/20	0.11	50,000,000.00	49,989,208.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113818	FHLB D-N	05/20/20	07/08/20	0.10	50,000,000.00	49,993,534.72	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113819	FHLB D-N	05/20/20	07/08/20	0.10	50,000,000.00	49,993,534.72	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113833	FHLB D-N	05/21/20	07/14/20	0.10	50,000,000.00	49,992,875.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	113834	FHLB D-N	05/21/20	07/14/20	0.10	50,000,000.00	49,992,875.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	113837	FHLB D-N	05/26/20	07/06/20	0.10	50,000,000.00	49,994,590.28	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113838	FHLB D-N	05/26/20	07/06/20	0.10	50,000,000.00	49,994,590.28	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113867	FHLB D-N	05/27/20	09/01/20	0.11	50,000,000.00	49,985,180.56	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113868	FHLB D-N	05/27/20	09/01/20	0.11	50,000,000.00	49,985,180.56	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113886	FHLB D-N	05/29/20	07/24/20	0.13	50,000,000.00	49,989,655.56	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	113887	FHLB D-N	05/29/20	07/24/20	0.13	50,000,000.00	49,989,655.56	0.00	CITIBANK	MIZUHO SEC USA INC
	FHLB DISC TOTAL					**700,000,000.00**	**699,862,588.90**	**0.00**		
NTRD	113668	FHLMC 1.05 (CALLABL	05/04/20	05/04/27	1.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	113728	FHLMC 0.75 (CALLABL	05/27/20	05/27/25	0.75	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	113729	FHLMC 0.75 (CALLABL	05/27/20	05/27/25	0.75	50,000,000.00	50,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113740	FHLMC 0.77 (CALLABL	05/27/20	05/27/25	0.77	50,000,000.00	50,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY

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NTRD	113750	FHLMC 0.77 (CALLABL	05/27/20	05/27/25	0.77	50,000,000.00	50,000,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113761	FHLMC 0.84 (CALLABL	05/27/20	11/25/25	0.84	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	113767	FHLMC 1.05 (CALLABL	05/27/20	05/27/27	1.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	113774	FHLMC 1.07 (CALLABL	05/27/20	05/27/27	1.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113793	FHLMC 0.73 (CALLABL	05/27/20	05/27/25	0.73	50,000,000.00	50,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113794	FHLMC 0.82 (CALLABL	05/27/20	05/27/25	0.82	50,000,000.00	50,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
	FHLMC (S) TOTAL					**500,000,000.00**	**500,000,000.00**	**0.00**		
NTRD	113869	FHLMC D-N	05/27/20	07/31/20	0.11	50,000,000.00	49,990,069.44	0.00	CITIBANK	UBS SEC LLC
NTRD	113870	FHLMC D-N	05/27/20	07/31/20	0.11	50,000,000.00	49,990,069.44	0.00	CITIBANK	UBS SEC LLC
	FHLMC DISC TOTAL					**100,000,000.00**	**99,980,138.88**	**0.00**		
NTRD	113832	FNMA 0.75 (CALLABLE	05/27/20	05/27/25	0.75	50,000,000.00	50,000,000.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
	FNMA TOTAL					**50,000,000.00**	**50,000,000.00**	**0.00**		
NTRD	113688	CANCARA ASSET SEC L	05/01/20	06/30/20	0.28	50,000,000.00	49,976,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113692	SHEFFIELD RECEIVABL	05/01/20	06/01/20	0.15	50,000,000.00	49,993,541.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113693	SHEFFIELD RECEIVABL	05/01/20	06/01/20	0.15	25,000,000.00	24,996,770.83	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113694	SHEFFIELD RECEIVABL	05/01/20	06/01/20	0.15	25,000,000.00	24,996,770.83	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113695	LA FAYETTE ASSET SE	05/01/20	05/29/20	0.15	50,000,000.00	49,994,166.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113696	CIESCO LLC CP	05/01/20	07/08/20	0.20	50,000,000.00	49,981,111.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113697	MERCK & CO INC CP	05/01/20	08/06/20	0.24	50,000,000.00	49,967,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113698	AUTOBAHN FUNDING CO	05/01/20	06/01/20	0.17	25,000,000.00	24,996,340.28	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113699	MERCK & CO INC CP	05/01/20	08/07/20	0.24	25,000,000.00	24,983,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113700	THUNDER BAY FUNDING	05/01/20	07/15/20	0.25	26,500,000.00	26,486,197.92	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113701	THUNDER BAY FUNDING	05/01/20	07/15/20	0.25	25,000,000.00	24,986,979.17	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113707	AUTOBAHN FUNDING CO	05/04/20	06/03/20	0.14	30,000,000.00	29,996,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113708	SHEFFIELD RECEIVABL	05/04/20	06/04/20	0.15	50,000,000.00	49,993,541.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113709	JUPITER SEC COMPANY	05/04/20	06/05/20	0.20	25,000,000.00	24,995,555.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113710	SHEFFIELD RECEIVABL	05/04/20	06/05/20	0.15	50,000,000.00	49,993,333.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113711	NATIXIS NY BRANCH C	05/04/20	07/21/20	0.24	40,300,000.00	40,279,044.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113717	REGENCY MARKETS NO.	05/06/20	06/04/20	0.22	50,000,000.00	49,991,138.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113718	REGENCY MARKETS NO.	05/06/20	06/04/20	0.22	50,000,000.00	49,991,138.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113719	LA FAYETTE ASSET SE	05/05/20	05/22/20	0.10	50,000,000.00	49,997,638.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113720	CRC FUNDING LLC CP	05/05/20	08/05/20	0.25	50,000,000.00	49,968,055.56	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	113721	THUNDER BAY FUNDING	05/05/20	07/09/20	0.23	33,825,000.00	33,810,953.23	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113722	AUTOBAHN FUNDING CO	05/05/20	06/04/20	0.14	25,000,000.00	24,997,083.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113723	MERCK & CO INC CP	05/05/20	08/20/20	0.19	50,000,000.00	49,971,763.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113724	MONT BLANC CAPITAL	05/05/20	07/01/20	0.25	29,601,000.00	29,589,282.94	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113725	SHEFFIELD RECEIVABL	05/05/20	07/06/20	0.20	50,000,000.00	49,982,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113726	NATIXIS NY BRANCH C	05/05/20	05/20/20	0.07	44,970,000.00	44,968,688.38	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113730	NATIXIS NY BRANCH C	05/06/20	05/22/20	0.07	50,000,000.00	49,998,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113731	CANCARA ASSET SEC L	05/06/20	06/09/20	0.20	22,550,000.00	22,545,740.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113732	LA FAYETTE ASSET SE	05/06/20	06/05/20	0.14	25,000,000.00	24,997,083.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113733	AUTOBAHN FUNDING CO	05/06/20	06/08/20	0.14	50,000,000.00	49,993,583.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113734	NATIXIS NY BRANCH C	05/06/20	05/20/20	0.07	50,000,000.00	49,998,638.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113736	AUTOBAHN FUNDING CO	05/07/20	06/05/20	0.14	50,000,000.00	49,994,361.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113737	CANCARA ASSET SEC L	05/07/20	06/05/20	0.17	50,000,000.00	49,993,152.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113741	LA FAYETTE ASSET SE	05/07/20	06/08/20	0.14	50,000,000.00	49,993,777.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113742	MONT BLANC CAPITAL	05/07/20	05/21/20	0.15	30,219,000.00	30,217,237.23	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113743	SHEFFIELD RECEIVABL	05/07/20	06/09/20	0.15	30,000,000.00	29,995,875.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113744	TOYOTA MOTOR CREDIT	05/07/20	07/10/20	0.92	50,000,000.00	49,918,222.22	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	113745	TOYOTA MOTOR CREDIT	05/07/20	07/17/20	0.97	50,000,000.00	49,904,347.22	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	113746	NATIXIS NY BRANCH C	05/07/20	06/01/20	0.09	50,000,000.00	49,996,875.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113748	THUNDER BAY FUNDING	05/08/20	06/15/20	0.16	50,000,000.00	49,991,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113749	LA FAYETTE ASSET SE	05/08/20	05/29/20	0.10	50,000,000.00	49,997,083.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113753	LA FAYETTE ASSET SE	05/08/20	06/04/20	0.12	50,000,000.00	49,995,500.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113754	SHEFFIELD RECEIVABL	05/08/20	06/11/20	0.15	50,000,000.00	49,992,916.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113755	CRC FUNDING LLC CP	05/08/20	07/10/20	0.19	50,000,000.00	49,983,375.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113756	SHEFFIELD RECEIVABL	05/08/20	06/05/20	0.14	50,000,000.00	49,994,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113757	JUPITER SEC COMPANY	05/08/20	06/08/20	0.14	45,000,000.00	44,994,575.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113758	NATIXIS NY BRANCH C	05/08/20	06/01/20	0.09	50,000,000.00	49,997,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	113759	NATIXIS NY BRANCH C	05/08/20	06/01/20	0.09	50,000,000.00	49,997,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	113760	CIESCO LLC CP	05/08/20	08/05/20	0.22	41,965,000.00	41,942,175.70	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113762	SHEFFIELD RECEIVABL	05/11/20	06/10/20	0.15	50,000,000.00	49,993,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113764	ATLANTIC ASSET SEC	05/12/20	06/15/20	0.12	50,000,000.00	49,994,333.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113765	ATLANTIC ASSET SEC	05/12/20	06/15/20	0.12	3,000,000.00	2,999,660.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113766	REGENCY MARKETS NO.	05/13/20	06/09/20	0.18	50,000,000.00	49,993,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113768	AUTOBAHN FUNDING CO	05/12/20	06/12/20	0.11	40,000,000.00	39,996,211.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113769	SHEFFIELD RECEIVABL	05/12/20	06/12/20	0.14	50,000,000.00	49,993,972.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113770	NATIXIS NY BRANCH C	05/12/20	06/02/20	0.09	50,000,000.00	49,997,375.00	0.00	CITIBANK	MISCHLER FINANCIAL

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NTRD	113773	THUNDER BAY FUNDING	05/14/20	06/24/20	0.18	50,000,000.00	49,989,750.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113775	REGENCY MARKETS NO.	05/13/20	06/09/20	0.17	50,000,000.00	49,993,625.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113776	REGENCY MARKETS NO.	05/13/20	06/09/20	0.17	25,000,000.00	24,996,812.50	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113777	CHARIOT FUNDING LLC	05/13/20	06/12/20	0.15	27,000,000.00	26,996,625.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113778	SHEFFIELD RECEIVABL	05/13/20	06/10/20	0.16	26,570,000.00	26,566,693.51	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113779	REGENCY MARKETS NO.	05/13/20	06/09/20	0.17	25,025,000.00	25,021,809.31	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113780	AUTOBAHN FUNDING CO	05/13/20	06/05/20	0.10	40,000,000.00	39,997,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113781	NATIXIS NY BRANCH C	05/13/20	06/03/20	0.09	41,302,000.00	41,299,831.65	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113783	LA FAYETTE ASSET SE	05/15/20	06/15/20	0.14	50,000,000.00	49,993,972.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113784	LA FAYETTE ASSET SE	05/14/20	07/16/20	0.20	25,000,000.00	24,991,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113785	SHEFFIELD RECEIVABL	05/14/20	06/15/20	0.15	50,000,000.00	49,993,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113786	CIESCO LLC CP	05/14/20	08/11/20	0.22	50,000,000.00	49,972,805.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113787	CIESCO LLC CP	05/14/20	08/11/20	0.22	10,000,000.00	9,994,561.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113788	NATIXIS NY BRANCH C	05/14/20	06/03/20	0.07	50,000,000.00	49,998,055.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113790	REGENCY MARKETS NO.	05/15/20	06/16/20	0.17	50,000,000.00	49,992,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113791	HSBC USA INC CP	05/15/20	07/15/20	0.48	40,000,000.00	39,967,466.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113792	OLD LINE FUNDING LL	05/18/20	06/16/20	0.15	50,000,000.00	49,993,958.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113795	NATIXIS NY BRANCH C	05/15/20	06/05/20	0.09	50,000,000.00	49,997,375.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113798	CHARIOT FUNDING LLC	05/18/20	06/17/20	0.15	50,000,000.00	49,993,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113799	CHARIOT FUNDING LLC	05/18/20	06/17/20	0.15	25,000,000.00	24,996,875.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113800	JUPITER SEC COMPANY	05/18/20	06/18/20	0.15	50,000,000.00	49,993,541.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113801	AUTOBAHN FUNDING CO	05/18/20	06/15/20	0.11	25,000,000.00	24,997,861.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113802	MONT BLANC CAPITAL	05/18/20	07/17/20	0.21	30,882,000.00	30,871,191.30	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113804	ATLANTIC ASSET SEC	05/20/20	06/17/20	0.12	50,000,000.00	49,995,333.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113805	ATLANTIC ASSET SEC	05/20/20	06/17/20	0.12	50,000,000.00	49,995,333.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113806	REGENCY MARKETS NO.	05/19/20	06/19/20	0.17	50,000,000.00	49,992,680.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113807	REGENCY MARKETS NO.	05/19/20	06/19/20	0.17	50,000,000.00	49,992,680.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113808	REGENCY MARKETS NO.	05/19/20	06/19/20	0.17	5,027,000.00	5,026,264.10	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113809	AUTOBAHN FUNDING CO	05/19/20	06/18/20	0.11	25,000,000.00	24,997,708.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113810	NATIXIS NY BRANCH C	05/19/20	06/18/20	0.10	50,000,000.00	49,995,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113811	MONT BLANC CAPITAL	05/19/20	06/05/20	0.17	50,000,000.00	49,995,986.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113812	LA FAYETTE ASSET SE	05/19/20	06/18/20	0.15	20,000,000.00	19,997,500.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113813	SHEFFIELD RECEIVABL	05/19/20	06/22/20	0.13	50,000,000.00	49,993,861.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113814	REGENCY MARKETS NO.	05/19/20	06/09/20	0.14	29,000,000.00	28,997,631.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113816	TOYOTA MOTOR CREDIT	05/21/20	07/08/20	0.73	50,000,000.00	49,951,333.33	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	113820	LA FAYETTE ASSET SE	05/20/20	06/19/20	0.15	40,000,000.00	39,995,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC

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Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	113821	ATLANTIC ASSET SEC	05/20/20	06/22/20	0.12	50,000,000.00	49,994,500.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113822	ATLANTIC ASSET SEC	05/20/20	06/22/20	0.12	10,000,000.00	9,998,900.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113823	AUTOBAHN FUNDING CO	05/20/20	06/25/20	0.11	40,000,000.00	39,995,600.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113824	NATIXIS NY BRANCH C	05/20/20	06/10/20	0.09	50,000,000.00	49,997,375.00	0.00	CITIBANK	UBS SEC LLC
NTRD	113825	NATIXIS NY BRANCH C	05/20/20	06/10/20	0.09	50,000,000.00	49,997,375.00	0.00	CITIBANK	UBS SEC LLC
NTRD	113826	CANCARA ASSET SEC L	05/20/20	07/17/20	0.21	10,000,000.00	9,996,616.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113827	CIESCO LLC CP	05/20/20	08/17/20	0.21	50,000,000.00	49,974,041.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113829	CHARIOT FUNDING LLC	05/21/20	06/26/20	0.13	50,000,000.00	49,993,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113830	MONT BLANC CAPITAL	05/21/20	08/05/20	0.22	43,791,000.00	43,770,661.51	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113835	CHARIOT FUNDING LLC	05/21/20	06/24/20	0.13	50,000,000.00	49,993,861.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113839	CANCARA ASSET SEC L	05/26/20	07/21/20	0.21	50,000,000.00	49,983,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113840	CANCARA ASSET SEC L	05/26/20	07/21/20	0.21	22,500,000.00	22,492,650.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113841	SHEFFIELD RECEIVABL	05/26/20	07/01/20	0.12	50,000,000.00	49,994,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113842	THUNDER BAY FUNDING	05/26/20	06/25/20	0.12	30,000,000.00	29,997,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113845	AUTOBAHN FUNDING CO	05/22/20	06/26/20	0.08	50,000,000.00	49,996,111.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113846	AUTOBAHN FUNDING CO	05/22/20	06/26/20	0.08	15,000,000.00	14,998,833.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113847	CHARIOT FUNDING LLC	05/22/20	06/25/20	0.12	50,000,000.00	49,994,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113848	CREDIT AGRICOLE CIB	05/22/20	06/03/20	0.06	50,000,000.00	49,999,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113849	CREDIT AGRICOLE CIB	05/22/20	06/03/20	0.06	50,000,000.00	49,999,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113850	CHARIOT FUNDING LLC	05/22/20	06/26/20	0.12	50,000,000.00	49,994,409.72	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113851	CREDIT AGRICOLE CIB	05/22/20	06/05/20	0.07	47,946,000.00	47,944,694.80	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113853	ATLANTIC ASSET SEC	05/26/20	06/25/20	0.11	50,000,000.00	49,995,416.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113854	ATLANTIC ASSET SEC	05/26/20	06/25/20	0.11	50,000,000.00	49,995,416.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113857	LA FAYETTE ASSET SE	05/26/20	07/01/20	0.15	50,000,000.00	49,992,500.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113858	CHARIOT FUNDING LLC	05/26/20	07/01/20	0.13	50,000,000.00	49,993,500.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113859	CHARIOT FUNDING LLC	05/26/20	07/02/20	0.13	50,000,000.00	49,993,319.44	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	113860	AUTOBAHN FUNDING CO	05/26/20	07/02/20	0.10	25,000,000.00	24,997,430.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113862	SHEFFIELD RECEIVABL	05/27/20	07/08/20	0.12	50,000,000.00	49,993,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113863	CHARIOT FUNDING LLC	05/27/20	07/02/20	0.13	50,000,000.00	49,993,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113864	CHARIOT FUNDING LLC	05/27/20	07/02/20	0.13	50,000,000.00	49,993,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113865	LA FAYETTE ASSET SE	05/27/20	07/01/20	0.14	50,000,000.00	49,993,194.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113871	CHARIOT FUNDING LLC	05/27/20	06/24/20	0.13	50,000,000.00	49,994,944.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113872	SHEFFIELD RECEIVABL	05/27/20	07/09/20	0.12	50,000,000.00	49,992,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113873	MONT BLANC CAPITAL	05/27/20	08/03/20	0.21	50,000,000.00	49,980,166.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113874	SHEFFIELD RECEIVABL	05/27/20	07/27/20	0.19	50,000,000.00	49,983,902.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113875	TOYOTA MOTOR CREDIT	05/27/20	08/04/20	0.27	50,000,000.00	49,974,125.00	0.00	CITIBANK	TOYOTA FINANCE SVCS

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NTRD	113877	CHARIOT FUNDING LLC	05/28/20	07/07/20	0.13	50,000,000.00	49,992,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113878	ATLANTIC ASSET SEC	05/28/20	07/07/20	0.13	50,000,000.00	49,992,777.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113879	ATLANTIC ASSET SEC	05/28/20	07/07/20	0.13	10,000,000.00	9,998,555.56	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113880	SHEFFIELD RECEIVABL	05/28/20	07/31/20	0.19	50,000,000.00	49,983,111.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	113881	AUTOBAHN FUNDING CO	05/28/20	07/02/20	0.10	50,000,000.00	49,995,138.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113882	CAFCO LLC CP	05/28/20	07/30/20	0.17	50,000,000.00	49,985,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113883	LA FAYETTE ASSET SE	05/28/20	07/02/20	0.15	50,000,000.00	49,992,708.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113884	LA FAYETTE ASSET SE	05/28/20	07/02/20	0.15	2,000,000.00	1,999,708.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113888	AUTOBAHN FUNDING CO	05/29/20	07/06/20	0.10	50,000,000.00	49,994,722.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113889	AUTOBAHN FUNDING CO	05/29/20	07/06/20	0.10	50,000,000.00	49,994,722.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	113890	LA FAYETTE ASSET SE	05/29/20	06/29/20	0.15	50,000,000.00	49,993,541.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	113891	ATLANTIC ASSET SEC	05/29/20	06/29/20	0.12	50,000,000.00	49,994,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113892	ATLANTIC ASSET SEC	05/29/20	06/29/20	0.12	32,000,000.00	31,996,693.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	113893	CRC FUNDING LLC CP	05/29/20	07/20/20	0.16	50,000,000.00	49,988,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	113894	CAFCO LLC CP	05/29/20	07/17/20	0.17	50,000,000.00	49,988,430.56	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
	CPD TOTAL					**6,015,973,000.00**	**6,014,690,351.14**	**0.00**		
NTRD	113712	MUFG UNION BANK NA	05/04/20	06/05/20	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	113855	MUFG UNION BANK NA	05/26/20	07/06/20	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	113856	MUFG UNION BANK NA	05/26/20	07/06/20	0.10	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	113689	BARCLAYS BANK PLC N	05/01/20	08/05/20	0.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	113690	BARCLAYS BANK PLC N	05/01/20	08/05/20	0.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	113702	DNB BANK ASA NY CD	05/01/20	06/01/20	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113703	CREDIT SUISSE NY CD	05/01/20	07/30/20	0.35	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	113796	NORDEA BANK ABP NY	05/15/20	06/11/20	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113852	CREDIT AGRICOLE CIB	05/22/20	06/24/20	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	113895	SVENSKA HANDELSBANK	05/29/20	08/25/20	0.17	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
	YANK CDS TOTAL					**350,000,000.00**	**350,000,000.00**	**0.00**		
NTRD-PSI TOTAL						**8,312,623,000.00**	**8,311,228,596.17**	**36,363.16**		
		PSI TOTAL				**8,312,623,000.00**	**8,311,228,596.17**	**36,363.16**		

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05/28/20	NTRD	110842	FFCB 2.62 (CALL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
05/28/20	NTRD	110861	FFCB 2.36 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
05/28/20	NTRD	112980	FFCB 1.56 (CALL	CALL	50,000,000.00	50,000,000.00	195,000.00	0.00	50,195,000.00
			FFCB TOTAL		**125,000,000.00**	**125,000,000.00**	**195,000.00**	**0.00**	**125,195,000.00**
05/05/20	NTRD	111905	FHLB 2.11 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
05/06/20	NTRD	110692	FHLB 2.55 (CALL	CALL	26,000,000.00	26,000,000.00	0.00	0.00	26,000,000.00
05/06/20	NTRD	110719	FHLB 2.55 (CALL	CALL	47,000,000.00	47,000,000.00	0.00	0.00	47,000,000.00
05/08/20	NTRD	111986	FHLB 2.13 (CALL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
05/26/20	NTRD	103007	FHLB 1.625 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
			FHLB TOTAL		**223,000,000.00**	**223,000,000.00**	**0.00**	**0.00**	**223,000,000.00**
05/07/20	NTRD	110670	FHLMC 2.44 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
05/07/20	NTRD	110671	FHLMC 2.44 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
05/08/20	NTRD	112038	FHLMC 2.05 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
05/08/20	NTRD	112039	FHLMC 2.05 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
05/08/20	NTRD	112040	FHLMC 2.05 (CAL	CALL	50,000,000.00	49,977,490.42	0.00	22,509.58	50,000,000.00
05/14/20	NTRD	111988	FHLMC 2.13 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
05/22/20	NTRD	110712	FHLMC 2.675 (CA	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
05/24/20	NTRD	102429	FHLMC 1.41 (CAL	CALL	50,000,000.00	50,000,000.00	176,250.00	0.00	50,176,250.00
05/25/20	NTRD	101574	FHLMC 1.46 (CAL	CALL	25,000,000.00	24,999,570.23	91,250.00	429.77	25,091,250.00
05/26/20	NTRD	102291	FHLMC 1.45 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
05/26/20	NTRD	103009	FHLMC 1.625 (CA	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
05/26/20	NTRD	112072	FHLMC 2.06 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
05/26/20	NTRD	112073	FHLMC 2.06 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
05/26/20	NTRD	112200	FHLMC 2.01 (CAL	CALL	50,000,000.00	50,000,000.00	0.00	0.00	50,000,000.00
05/26/20	NTRD	112981	FHLMC 1.55 (CAL	CALL	50,000,000.00	50,000,000.00	193,750.00	0.00	50,193,750.00
05/28/20	NTRD	101581	FHLMC 1.50 (CAL	CALL	25,000,000.00	25,000,000.00	93,750.00	0.00	25,093,750.00
05/28/20	NTRD	101588	FHLMC 1.50 (CAL	CALL	10,000,000.00	10,000,000.00	37,500.00	0.00	10,037,500.00
			FHLMC TOTAL		**660,000,000.00**	**659,977,060.65**	**592,500.00**	**22,939.35**	**660,592,500.00**

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05/17/20	NTRD	100654	FNMA 1.50 (CALL	CALL	25,000,000.00	25,000,000.00	93,750.00	0.00	25,093,750.00
05/17/20	NTRD	102292	FNMA 1.55 (CALL	CALL	46,212,000.00	46,209,108.59	179,071.50	2,891.41	46,391,071.50
05/24/20	NTRD	102333	FNMA 1.60 (CALL	CALL	25,000,000.00	25,000,000.00	100,000.00	0.00	25,100,000.00
05/25/20	NTRD	102282	FNMA 1.50 (CALL	CALL	50,000,000.00	50,000,000.00	187,500.00	0.00	50,187,500.00
05/28/20	NTRD	101584	FNMA 1.50 (CALL	CALL	25,000,000.00	25,000,000.00	93,750.00	0.00	25,093,750.00
			FNMA TOTAL		**171,212,000.00**	**171,209,108.59**	**654,071.50**	**2,891.41**	**171,866,071.50**
05/24/20	NTRD	104739	FHLMC 4.25 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
05/24/20	NTRD	104788	FHLMC 4.65 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
			MCPN TOTAL		**50,000,000.00**	**50,000,000.00**	**0.00**	**0.00**	**50,000,000.00**
05/10/20	NTRD	102917	FHLB 2.125 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
05/16/20	NTRD	104658	FHLMC 4.25 (CAL	CALL	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00
			MCSA TOTAL		**50,000,000.00**	**50,000,000.00**	**0.00**	**0.00**	**50,000,000.00**
PSI TOTAL					**1,279,212,000.00**	**1,279,186,169.24**	**1,441,571.50**	**25,830.76**	**1,280,653,571.50**

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
05/12/20	PHHPA	102153	FFCB 2.70 (CALL	CALL	1,500,000.00	1,493,928.16	12,487.50	6,071.84	1,512,487.50
			FFCB TOTAL		**1,500,000.00**	**1,493,928.16**	**12,487.50**	**6,071.84**	**1,512,487.50**
PH HABITAT PRESERVATION TOTAL					**1,500,000.00**	**1,493,928.16**	**12,487.50**	**6,071.84**	**1,512,487.50**
SPI TOTAL					**1,500,000.00**	**1,493,928.16**	**12,487.50**	**6,071.84**	**1,512,487.50**

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Comparison of Investment Cost to Market Value
As of May 31, 2020
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	3,100,004,200.28	3,103,021,000.00	$3,016,799.72	20,000,000.00	20,032,600.00	$32,600.00
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	8,400,877,080.69	8,401,782,553.21	$905,472.52	0.00	0.00	$0.00
Governments	2,147,414,094.46	2,151,040,500.00	$3,626,405.54	0.00	0.00	$0.00
Agencies	22,486,131,639.59	22,580,278,776.29	$94,147,136.70	46,215,625.16	50,096,842.75	$3,881,217.59
Municipals	79,771,482.67	79,086,520.00	($684,962.67)	3,510,000.00	3,510,000.00	$0.00
Corp. & Deposit Notes	101,924,303.19	103,741,067.60	$1,816,764.41	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	$36,316,122,800.88	$36,418,950,417.10	$102,827,616.22	$112,808,187.20	$116,722,004.79	$3,913,817.59

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 0.15% of the PSI Portfolio.

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Market Pricing Exceptions
As of May 31, 2020
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There were no Market Pricing Exceptions

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Treasurer Portfolio Compared to Market Value
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Fund : Pooled Surplus Investments
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
113251	FFCB D-N	0.3400	01/15/21	50,000,000.00	49,892,333.33	49,943,000.00
113252	FFCB D-N	0.3400	01/15/21	50,000,000.00	49,892,333.33	49,943,000.00
113253	FFCB D-N	0.3400	01/15/21	16,000,000.00	15,965,546.66	15,981,760.00
113467	FFCB D-N	0.2800	10/28/20	50,000,000.00	49,942,055.56	49,965,000.00
113468	FFCB D-N	0.2800	10/28/20	50,000,000.00	49,942,055.56	49,965,000.00
FFCB DISC TOTAL				216,000,000.00	215,634,324.44	215,797,760.00
103222	FFCB 2.01	2.0100	12/08/21	50,000,000.00	50,000,000.00	51,360,000.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	35,485,460.00
110153	FFCB 2.55	2.5500	03/11/21	25,000,000.00	24,991,289.31	25,438,500.00
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	53,692,500.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,951,140.51	51,950,500.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,084,193.36	52,983,500.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,697,031.16	25,874,732.00
110862	FFCB 2.43 (CALLABLE	2.4300	06/03/22	50,000,000.00	49,986,642.33	50,006,500.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,231,380.88	53,884,000.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,083,297.11	19,398,240.00
110983	FFCB 2.40 (CALLALBL	2.4000	06/19/23	25,000,000.00	25,000,000.00	25,018,000.00
110997	FFCB 2.22 (CALLABLE	2.2200	06/21/24	23,500,000.00	23,500,000.00	23,877,880.00
110998	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,402,000.00
111012	FFCB 2.22 (CALLABLE	2.2200	06/21/24	13,000,000.00	13,000,000.00	13,209,040.00
111013	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,402,000.00
111239	FFCB 2.20 (CALLABLE	2.2000	07/24/23	25,000,000.00	25,000,000.00	25,045,250.00
111240	FFCB 2.20 (CALLABLE	2.2000	07/24/23	25,000,000.00	25,000,000.00	25,045,250.00
111255	FFCB 2.45 (CALLABLE	2.4500	07/23/25	29,664,000.00	29,664,000.00	29,729,557.44
111270	FFCB 2.24 (CALLALBL	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,059,000.00
111271	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,059,000.00
111272	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,059,000.00
111273	FFCB 2.24 (CALLABLE	2.2400	07/30/24	25,000,000.00	25,000,000.00	25,059,000.00
111353	FFCB 2.26 (CALLABLE	2.2600	08/12/25	20,200,000.00	20,200,000.00	20,249,086.00
111362	FFCB 2.12 (CALLABLE	2.1200	08/12/24	25,000,000.00	25,000,000.00	25,087,250.00
111374	FFCB 2.12 (CALLABLE	2.1200	08/12/24	9,500,000.00	9,500,000.00	9,533,155.00
111409	FFCB 2.17 (CALLABLE	2.1700	08/19/25	25,000,000.00	25,000,000.00	25,064,750.00
111410	FFCB 2.17 (CALLABLE	2.1700	08/19/25	25,000,000.00	25,000,000.00	25,064,750.00
111466	FFCB 2.06 (CALLABLE	2.0600	08/13/24	25,000,000.00	25,000,000.00	25,056,250.00
111475	FFCB 2.06 (CALLABLE	2.0600	08/13/24	32,000,000.00	32,000,000.00	32,072,000.00
111525	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,094,250.00
111526	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,094,250.00
111534	FFCB 2.06 (CALLABLE	2.0600	08/13/24	18,960,000.00	18,959,194.33	19,002,660.00
111573	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,094,250.00
111801	FFCB 2.23 (CALLABLE	2.2300	10/15/26	50,000,000.00	50,000,000.00	50,252,500.00
111881	FFCB 2.20 (CALLABLE	2.2000	10/22/25	18,460,000.00	18,451,708.98	18,552,300.00
111882	FFCB 2.20 (CALLABLE	2.2000	10/22/25	50,000,000.00	49,977,522.83	50,250,000.00
112003	FFCB 1.96 (CALLABLE	1.9600	09/16/24	15,640,000.00	15,640,000.00	15,698,337.20
112113	FFCB 2.00 (CALLABLE	2.0000	09/03/24	26,670,000.00	26,664,078.82	26,770,545.90
112139	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,104,500.00
112140	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,104,500.00
112141	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,104,500.00
112142	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,104,500.00
112143	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,104,500.00
112144	FFCB 2.05 (CALLABLE	2.0500	11/25/25	23,800,000.00	23,800,000.00	23,899,484.00
112173	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,209,000.00
112174	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,104,500.00
112186	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,209,000.00
112187	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,209,000.00
112222	FFCB 2.14 (CALLABLE	2.1400	11/27/26	25,000,000.00	25,000,000.00	25,110,000.00
112223	FFCB 2.14 (CALLABLE	2.1400	11/27/26	27,160,000.00	27,160,000.00	27,279,504.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: May 1, 2020 to May 31, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112249	FFCB 1.625	1.6250	12/03/24	50,000,000.00	49,945,944.16	52,478,500.00
112270	FFCB 1.95 (CALLABLE	1.9500	12/02/25	25,000,000.00	25,000,000.00	25,512,500.00
112377	FFCB 2.13 (CALLABLE	2.1300	12/09/26	50,000,000.00	49,930,132.98	50,335,000.00
112378	FFCB 2.13 (CALLABLE	2.1300	12/09/26	23,300,000.00	23,267,441.96	23,456,110.00
112418	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	51,067,000.00
112419	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	51,067,000.00
112538	FFCB 1.66	1.6600	12/27/22	50,000,000.00	49,987,148.72	51,773,000.00
112539	FFCB 1.625	1.6250	12/27/21	50,000,000.00	49,980,369.35	51,103,000.00
112558	FFCB 1.82	1.8200	12/18/25	36,274,000.00	36,257,167.41	38,538,585.82
112577	FFCB 2.10 (CALLABLE	2.1000	12/30/25	50,000,000.00	50,000,000.00	50,309,000.00
112596	FFCB 2.10 (CALLABLE	2.1000	12/30/25	50,000,000.00	50,000,000.00	50,309,000.00
112597	FFCB 2.10 (CALLABLE	2.1000	12/30/25	6,000,000.00	6,000,000.00	6,037,080.00
112604	FFCB 2.10 (CALLABLE	2.1000	12/30/25	40,000,000.00	40,000,000.00	40,247,200.00
112606	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,360,500.00
112607	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,360,500.00
112608	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,360,500.00
112609	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,360,500.00
112692	FFCB 2.03 (CALLABLE	2.0300	10/21/25	31,685,000.00	31,685,000.00	31,947,351.80
112734	FFCB 1.98 (CALLABLE	1.9800	01/27/26	50,000,000.00	50,000,000.00	50,933,000.00
112748	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,372,000.00
112749	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,372,000.00
112750	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,372,000.00
112780	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,995,754.79	30,559,800.00
112781	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,995,754.79	30,559,800.00
112797	FFCB 2.04 (CALLABLE	2.0400	02/03/27	25,000,000.00	25,000,000.00	25,261,750.00
112798	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,143,000.00
112799	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,143,000.00
112813	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,143,000.00
112964	FFCB 2.07 (CALLABLE	2.0700	03/02/27	25,000,000.00	25,000,000.00	25,052,500.00
112965	FFCB 2.07 (CALLABLE	2.0700	03/02/27	25,000,000.00	25,000,000.00	25,052,500.00
113010	FFCB 1.82 (CALLABLE	1.8200	09/04/26	50,000,000.00	50,000,000.00	50,311,000.00
113023	FFCB 1.67 (CALLABLE	1.6700	06/03/24	31,000,000.00	31,000,000.00	31,001,240.00
113024	FFCB 1.50 (CALLABLE	1.5000	09/09/22	50,000,000.00	50,000,000.00	50,009,500.00
113032	FFCB 1.50 (CALLABLE	1.5000	03/05/25	50,000,000.00	50,000,000.00	50,092,000.00
113033	FFCB 1.50 (CALLABLE	1.5000	03/05/25	28,900,000.00	28,900,000.00	28,953,176.00
113034	FFCB 1.50 (CALLABLE	1.5000	03/05/25	25,000,000.00	25,000,000.00	25,046,000.00
113042	FFCB 1.24 (CALLABLE	1.2400	03/10/23	50,000,000.00	50,000,000.00	50,217,000.00
113056	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,024,250.00
113057	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,024,250.00
113058	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,024,250.00
113087	FFCB 1.125 (CALLABL	1.1250	03/17/25	50,000,000.00	50,047,918.95	50,120,000.00
113088	FFCB 1.125 (CALLABL	1.1250	03/17/25	50,000,000.00	50,047,918.95	50,120,000.00
113089	FFCB 1.125 (CALLABL	1.1250	03/17/25	18,145,000.00	18,145,000.00	18,188,548.00
113114	FFCB 1.64 (CALLABLE	1.6400	03/03/25	50,000,000.00	50,295,196.47	50,505,500.00
113115	FFCB 1.64 (CALLABLE	1.6400	03/03/25	2,240,000.00	2,253,224.80	2,262,646.40
113125	FFCB 1.05 (CALLABLE	1.0500	03/12/24	20,800,000.00	20,809,823.41	20,861,776.00
113137	FFCB 1.00 (CALLABLE	1.0000	03/17/27	50,000,000.00	50,000,000.00	50,129,500.00
113156	FFCB 0.92 NOTE	0.9200	03/18/24	50,000,000.00	50,277,484.60	50,979,000.00
113240	FFCB 0.55 (CALLABLE	0.5500	03/26/21	50,000,000.00	50,000,000.00	50,001,000.00
113241	FFCB 0.55 (CALLABLE	0.5500	03/26/21	49,650,000.00	49,650,000.00	49,650,993.00
113242	FFCB 1.30 CALLABLE)	1.3000	03/26/25	50,000,000.00	50,000,000.00	50,045,000.00
113250	FFCB 1.05 (CALLABLE	1.0500	03/16/23	50,000,000.00	50,000,000.00	50,011,500.00
113264	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,748,500.00
113265	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,748,500.00
113266	FFCB 0.87 (CALLABLE	0.8700	09/23/22	50,000,000.00	49,897,175.31	49,993,500.00
113267	FFCB 0.87 (CALLABLE	0.8700	09/23/22	50,000,000.00	49,897,175.31	49,993,500.00
113277	FFCB 1.05 (CALLABLE	1.0500	03/16/23	50,000,000.00	50,000,000.00	50,011,500.00

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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113278	FFCB 0.87 (CALLABLE	0.8700	09/23/22	42,330,000.00	42,262,482.54	42,324,497.10
113292	FFCB 1.53 (CALLABLE	1.5300	02/10/22	50,000,000.00	50,322,660.56	50,293,000.00
113293	FFCB 1.53 (CALLABLE	1.5300	02/10/22	50,000,000.00	50,322,660.56	50,293,000.00
113328	FFCB 1.46 (CALLABLE	1.4600	03/03/23	50,000,000.00	50,338,148.50	50,331,500.00
113329	FFCB 1.46 (CALLABLE	1.4600	03/03/23	50,000,000.00	50,338,148.50	50,331,500.00
113338	FFCB 1.00 (CALLABLE	1.0000	03/30/22	50,000,000.00	50,000,000.00	50,037,500.00
113350	FFCB 0.875 (CALLABL	0.8750	04/08/24	50,000,000.00	50,000,000.00	50,134,500.00
113487	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,015,750.00
113488	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,015,750.00
113557	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	50,474,500.00
113558	FFCB 1.02	1.0200	04/27/27	25,000,000.00	25,000,000.00	25,237,250.00
113599	FFCB 1.02	1.0200	04/27/27	35,000,000.00	35,000,000.00	35,332,150.00
113652	FFCB 1.25 (CALLABLE	1.2500	10/30/26	50,000,000.00	50,000,000.00	50,004,500.00
113653	FFCB 1.25 (CALLABLE	1.2500	10/30/26	8,830,000.00	8,830,000.00	8,830,794.70
113656	FFCB 0.68 (CALLABLE	0.6800	05/06/24	50,000,000.00	50,000,000.00	50,013,500.00
113687	FFCB 1.02	1.0200	04/27/27	20,925,000.00	20,994,660.65	21,123,578.25
113691	FFCB 1.00 (CALLABLE	1.0000	05/05/26	45,725,000.00	45,725,000.00	45,730,487.00
113714	FFCB 1.00 (CALLABLE	1.0000	05/05/26	25,000,000.00	25,000,000.00	25,003,000.00
113727	FFCB 1.35 (CALLABLE	1.3500	11/04/27	50,000,000.00	49,975,219.30	49,969,000.00
113738	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	50,474,500.00
113739	FFCB 1.02	1.0200	04/27/27	5,000,000.00	5,000,000.00	5,047,450.00
113817	FFCB 0.93 (CALLABLE	0.9300	11/26/25	50,000,000.00	50,000,000.00	49,938,500.00
113831	FFCB 0.73 (CALLABLE	0.7300	05/27/25	50,000,000.00	50,000,000.00	49,922,500.00
113843	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,982,250.00
113844	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,982,250.00
FFCB TOTAL				**4,716,058,000.00**	**4,717,916,092.19**	**4,764,021,745.61**
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,932,650.00	51,286,000.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,932,650.00	51,286,000.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,966,324.99	25,643,000.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,955,000.00	51,286,000.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,955,000.00	51,286,000.00
109833	FHLB 2.94 (CALLABLE	2.9400	01/29/24	10,000,000.00	10,000,000.00	10,149,000.00
109859	FHLB 2.94 (CALLABLE	2.9400	01/29/24	15,000,000.00	14,991,762.72	15,223,500.00
110175	FHLB 2.375	2.3750	03/12/21	25,000,000.00	24,970,861.83	25,420,750.00
110690	FHLB 2.375	2.3750	03/12/21	50,000,000.00	50,031,741.17	50,841,500.00
110849	FHLB 2.25	2.2500	06/11/21	45,000,000.00	44,993,250.00	45,939,600.00
111058	FHLB 2.42 (CALLABLE	2.4200	12/26/24	21,000,000.00	21,000,000.00	21,022,680.00
111071	FHLB 2.20 (CALLABLE	2.2000	06/26/24	25,000,000.00	25,000,000.00	25,025,750.00
111072	FHLB 2.20 (CALLABLE	2.2000	06/26/24	29,000,000.00	29,000,000.00	29,029,870.00
111074	FHLB 2.18 (CALLABLE	2.1800	06/26/23	30,825,000.00	30,825,000.00	30,857,982.75
111845	FHLB 2.00 (CALLABLE	2.0000	10/29/24	50,000,000.00	50,000,000.00	50,296,000.00
111846	FHLB 2.00 (CALLABLE	2.0000	10/29/24	25,000,000.00	25,000,000.00	25,148,000.00
111892	FHLB 2.00 (CALLABLE	2.0000	10/21/24	50,000,000.00	50,000,000.00	50,279,500.00
111958	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,293,000.00
111959	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,293,000.00
112128	FHLB 2.08 (CALLABLE	2.0800	11/25/26	50,000,000.00	50,000,000.00	51,553,000.00
112145	FHLB 2.08 (CALLABLE	2.0800	11/25/26	40,950,000.00	40,950,000.00	42,221,907.00
112225	FHLB 2.08 (CALLABLE	2.0800	12/09/25	50,000,000.00	50,000,000.00	50,343,500.00
112226	FHLB 2.08 (CALLABLE	2.0800	12/09/25	25,000,000.00	25,000,000.00	25,171,750.00
112264	FHLB 2.02 (CALLABLE	2.0200	12/04/24	50,000,000.00	50,000,000.00	50,007,500.00
112296	FHLB 2.30 (CALLABLE	2.3000	12/09/26	50,000,000.00	50,000,000.00	50,017,000.00
112297	FHLB 2.30 (CALLABLE	2.3000	12/09/26	47,000,000.00	47,000,000.00	47,015,980.00
112330	FHLB 2.07 (CALLABLE	2.0700	12/11/25	50,000,000.00	50,000,000.00	50,020,000.00
112331	FHLB 2.07 (CALLABLE	2.0700	12/11/25	25,000,000.00	25,000,000.00	25,010,000.00
112332	FHLB 2.02 (CALLABLE	2.0200	12/16/26	50,000,000.00	50,000,000.00	51,768,000.00
112333	FHLB 2.14 (CALLABLE	2.1400	12/17/26	50,000,000.00	50,000,000.00	50,338,000.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112334	FHLB 2.14 (CALLABLE	2.1400	12/17/26	26,265,000.00	26,265,000.00	26,442,551.40
112335	FHLB 2.00 (CALLABLE	2.0000	12/19/24	50,000,000.00	50,000,000.00	50,037,000.00
112382	FHLB 2.09 (CALLABLE	2.0900	12/26/25	50,000,000.00	50,000,000.00	50,050,000.00
112383	FHLB 2.09 (CALLABLE	2.0900	12/26/25	50,000,000.00	50,000,000.00	50,050,000.00
112399	FHLB 2.05 (CALLABLE	2.0500	12/16/24	41,215,000.00	41,215,000.00	41,241,377.60
112400	FHLB 2.20 (CALLABLE	2.2000	12/18/26	25,000,000.00	25,000,000.00	25,178,250.00
112416	FHLB 2.00 (CALLABLE	2.0000	12/11/24	50,000,000.00	50,000,000.00	50,188,500.00
112471	FHLB 2.00 (CALLABLE	2.0000	12/11/24	17,155,000.00	17,147,209.12	17,219,674.35
112486	FHLB 2.09 (CALLABLE	2.0900	12/23/26	40,000,000.00	40,000,000.00	41,404,400.00
112510	FHLB 2.20 (CALLABLE	2.2000	12/23/26	50,000,000.00	50,000,000.00	50,326,000.00
112637	FHLB 1.875	1.8750	12/09/22	50,000,000.00	50,278,332.26	51,998,000.00
112712	FHLB 1.92 (CALLABLE	1.9200	01/22/25	47,000,000.00	47,000,000.00	47,396,680.00
112735	FHLB 1.94 (CALLABLE	1.9400	01/28/25	50,000,000.00	50,000,000.00	50,397,500.00
112751	FHLB 1.76 (CALLABLE	1.7600	01/29/24	50,000,000.00	50,000,000.00	50,419,000.00
112752	FHLB 1.76 (CALLABLE	1.7600	01/29/24	5,000,000.00	5,000,000.00	5,041,900.00
112753	FHLB 2.10 (CALLABLE	2.1000	01/29/27	50,000,000.00	50,000,000.00	50,402,500.00
112754	FHLB 2.10 (CALLABLE	2.1000	01/29/27	15,000,000.00	15,000,000.00	15,120,750.00
113541	FHLB 1.20 (CALLABLE	1.2000	04/27/27	50,000,000.00	50,000,000.00	50,004,000.00
113600	FHLB 1.20 (CALLABLE	1.2000	05/04/27	50,000,000.00	50,000,000.00	50,014,000.00
FHLB TOTAL				**1,955,410,000.00**	**1,955,409,782.09**	**1,977,005,853.10**
113224	FHLB D-N	0.3400	11/05/20	50,000,000.00	49,925,861.12	49,961,000.00
113225	FHLB D-N	0.3400	11/05/20	50,000,000.00	49,925,861.12	49,961,000.00
113226	FHLB D-N	0.3500	12/21/20	50,000,000.00	49,901,319.44	49,949,500.00
113227	FHLB D-N	0.3500	12/21/20	50,000,000.00	49,901,319.44	49,949,500.00
113228	FHLB D-N	0.3500	12/18/20	50,000,000.00	49,902,777.77	49,950,000.00
113229	FHLB D-N	0.3500	12/18/20	50,000,000.00	49,902,777.77	49,950,000.00
113230	FHLB D-N	0.3800	02/16/21	50,000,000.00	49,862,777.77	49,935,000.00
113231	FHLB D-N	0.3800	02/16/21	50,000,000.00	49,862,777.77	49,935,000.00
113232	FHLB D-N	0.3500	12/28/20	50,000,000.00	49,897,916.66	49,947,500.00
113233	FHLB D-N	0.3500	12/28/20	50,000,000.00	49,897,916.66	49,947,500.00
113234	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,857,541.67	49,934,500.00
113235	FHLB D-N	0.3900	02/19/21	37,073,000.00	36,967,372.85	37,024,434.37
113243	FHLB D-N	0.3700	01/25/21	50,000,000.00	49,877,694.45	49,940,500.00
113244	FHLB D-N	0.3700	01/25/21	50,000,000.00	49,877,694.45	49,940,500.00
113245	FHLB D-N	0.3200	11/23/20	50,000,000.00	49,922,222.22	49,956,500.00
113246	FHLB D-N	0.3200	11/23/20	50,000,000.00	49,922,222.22	49,956,500.00
113247	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,857,541.67	49,934,500.00
113248	FHLB D-N	0.3900	02/19/21	35,890,000.00	35,787,743.41	35,842,984.10
113254	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,857,541.67	49,934,500.00
113255	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,857,541.67	49,934,500.00
113256	FHLB D-N	0.3700	01/20/21	50,000,000.00	49,880,263.89	49,942,000.00
113257	FHLB D-N	0.3700	01/20/21	50,000,000.00	49,880,263.89	49,942,000.00
113258	FHLB D-N	0.3400	12/30/20	50,000,000.00	49,899,888.89	49,947,000.00
113259	FHLB D-N	0.3400	12/30/20	50,000,000.00	49,899,888.89	49,947,000.00
113260	FHLB D-N	0.3900	02/25/21	50,000,000.00	49,854,291.67	49,933,000.00
113261	FHLB D-N	0.3900	02/25/21	50,000,000.00	49,854,291.67	49,933,000.00
113311	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,966,847.22	49,946,000.00
113312	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,966,847.22	49,946,000.00
113313	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,966,847.22	49,946,000.00
113314	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,966,847.22	49,946,000.00
113315	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,966,236.11	49,945,000.00
113316	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,966,236.11	49,945,000.00
113317	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,966,236.11	49,945,000.00
113318	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,966,236.11	49,945,000.00
113330	FHLB D-N	0.2200	02/02/21	50,000,000.00	49,924,833.34	49,938,500.00
113331	FHLB D-N	0.2200	02/02/21	50,000,000.00	49,924,833.34	49,938,500.00

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113332	FHLB D-N	0.2400	03/02/21	49,979,000.00	49,887,705.02	49,910,528.77
113335	FHLB D-N	0.2200	02/01/21	50,000,000.00	49,925,138.89	49,939,000.00
113336	FHLB D-N	0.2200	02/01/21	50,000,000.00	49,925,138.89	49,939,000.00
113339	FHLB D-N	0.2400	03/01/21	50,000,000.00	49,908,999.99	49,932,000.00
113340	FHLB D-N	0.2400	03/01/21	50,000,000.00	49,908,999.99	49,932,000.00
113341	FHLB D-N	0.1800	10/01/20	50,000,000.00	49,969,500.00	49,971,000.00
113342	FHLB D-N	0.1800	10/01/20	20,527,000.00	20,514,478.53	20,515,094.34
113351	FHLB D-N	0.1400	09/01/20	50,000,000.00	49,982,111.11	49,979,500.00
113352	FHLB D-N	0.1400	09/01/20	50,000,000.00	49,982,111.11	49,979,500.00
113353	FHLB D-N	0.1400	09/02/20	50,000,000.00	49,981,916.67	49,979,500.00
113354	FHLB D-N	0.1400	09/02/20	7,974,000.00	7,971,116.07	7,970,730.66
113357	FHLB D-N	0.1400	09/08/20	50,000,000.00	49,980,750.00	49,978,000.00
113358	FHLB D-N	0.1400	09/08/20	50,000,000.00	49,980,750.00	49,978,000.00
113359	FHLB D-N	0.1400	09/03/20	50,000,000.00	49,981,722.22	49,979,000.00
113360	FHLB D-N	0.1400	09/03/20	50,000,000.00	49,981,722.22	49,979,000.00
113361	FHLB D-N	0.1400	09/03/20	50,000,000.00	49,981,722.22	49,979,000.00
113362	FHLB D-N	0.1400	09/03/20	50,000,000.00	49,981,722.22	49,979,000.00
113378	FHLB D-N	0.1700	09/29/20	50,000,000.00	49,971,666.66	49,973,500.00
113379	FHLB D-N	0.1700	09/29/20	50,000,000.00	49,971,666.66	49,973,500.00
113386	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,957,250.00	49,959,500.00
113387	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,957,250.00	49,959,500.00
113388	FHLB D-N	0.1900	11/12/20	50,000,000.00	49,956,722.22	49,959,000.00
113389	FHLB D-N	0.1900	11/12/20	50,000,000.00	49,956,722.22	49,959,000.00
113390	FHLB D-N	0.1700	09/29/20	50,000,000.00	49,971,666.67	49,973,500.00
113391	FHLB D-N	0.1700	09/29/20	50,000,000.00	49,971,666.67	49,973,500.00
113392	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,957,250.00	49,959,500.00
113393	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,957,250.00	49,959,500.00
113395	FHLB D-N	0.1700	10/13/20	50,000,000.00	49,968,361.11	49,968,500.00
113396	FHLB D-N	0.1700	10/13/20	50,000,000.00	49,968,361.11	49,968,500.00
113397	FHLB D-N	0.1700	10/15/20	50,000,000.00	49,967,888.89	49,968,000.00
113398	FHLB D-N	0.1700	10/15/20	50,000,000.00	49,967,888.89	49,968,000.00
113399	FHLB D-N	0.1800	10/21/20	50,000,000.00	49,964,500.00	49,966,500.00
113400	FHLB D-N	0.1800	10/21/20	50,000,000.00	49,964,500.00	49,966,500.00
113401	FHLB D-N	0.1800	10/21/20	50,000,000.00	49,964,500.00	49,966,500.00
113402	FHLB D-N	0.1800	10/21/20	50,000,000.00	49,964,500.00	49,966,500.00
113413	FHLB D-N	0.1800	10/19/20	50,000,000.00	49,965,000.00	49,967,000.00
113414	FHLB D-N	0.1800	10/19/20	50,000,000.00	49,965,000.00	49,967,000.00
113420	FHLB D-N	0.2000	07/20/20	50,000,000.00	49,986,388.89	49,991,000.00
113421	FHLB D-N	0.2000	07/20/20	50,000,000.00	49,986,388.89	49,991,000.00
113422	FHLB D-N	0.2000	07/21/20	50,000,000.00	49,986,111.11	49,991,000.00
113423	FHLB D-N	0.2000	07/21/20	50,000,000.00	49,986,111.11	49,991,000.00
113428	FHLB D-N	0.1750	08/14/20	50,000,000.00	49,982,013.88	49,984,500.00
113429	FHLB D-N	0.1750	08/14/20	50,000,000.00	49,982,013.88	49,984,500.00
113430	FHLB D-N	0.1900	09/15/20	50,000,000.00	49,972,027.78	49,976,500.00
113431	FHLB D-N	0.1900	09/15/20	50,000,000.00	49,972,027.78	49,976,500.00
113434	FHLB D-N	0.2200	07/14/20	50,000,000.00	49,986,861.11	49,992,500.00
113435	FHLB D-N	0.2200	07/14/20	50,000,000.00	49,986,861.11	49,992,500.00
113436	FHLB D-N	0.2500	09/11/20	50,000,000.00	49,964,583.34	49,977,500.00
113437	FHLB D-N	0.2500	09/11/20	50,000,000.00	49,964,583.34	49,977,500.00
113441	FHLB D-N	0.2300	10/26/20	50,000,000.00	49,953,041.67	49,965,500.00
113442	FHLB D-N	0.2300	10/26/20	50,000,000.00	49,953,041.67	49,965,500.00
113443	FHLB D-N	0.2600	09/24/20	50,000,000.00	49,958,472.22	49,974,500.00
113444	FHLB D-N	0.2600	09/24/20	50,000,000.00	49,958,472.22	49,974,500.00
113448	FHLB D-N	0.3000	07/13/20	50,000,000.00	49,982,500.00	49,992,500.00
113449	FHLB D-N	0.3000	07/13/20	50,000,000.00	49,982,500.00	49,992,500.00
113450	FHLB D-N	0.3000	07/13/20	50,000,000.00	49,982,500.00	49,992,500.00
113451	FHLB D-N	0.3000	07/13/20	50,000,000.00	49,982,500.00	49,992,500.00

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113452	FHLB D-N	0.2600	10/15/20	50,000,000.00	49,950,888.89	49,968,000.00
113453	FHLB D-N	0.2600	10/15/20	50,000,000.00	49,950,888.89	49,968,000.00
113454	FHLB D-N	0.2600	10/15/20	50,000,000.00	49,950,888.89	49,968,000.00
113455	FHLB D-N	0.2600	10/15/20	50,000,000.00	49,950,888.89	49,968,000.00
113457	FHLB D-N	0.2400	09/21/20	50,000,000.00	49,962,666.67	49,975,000.00
113458	FHLB D-N	0.2400	09/21/20	50,000,000.00	49,962,666.67	49,975,000.00
113459	FHLB D-N	0.2500	10/16/20	50,000,000.00	49,952,430.56	49,967,500.00
113460	FHLB D-N	0.2500	10/16/20	50,000,000.00	49,952,430.56	49,967,500.00
113461	FHLB D-N	0.2500	10/16/20	50,000,000.00	49,952,430.56	49,967,500.00
113462	FHLB D-N	0.2500	10/16/20	50,000,000.00	49,952,430.56	49,967,500.00
113469	FHLB D-N	0.2400	09/15/20	50,000,000.00	49,964,666.66	49,976,500.00
113470	FHLB D-N	0.2400	09/15/20	50,000,000.00	49,964,666.66	49,976,500.00
113471	FHLB D-N	0.2800	07/31/20	50,000,000.00	49,976,666.67	49,989,000.00
113472	FHLB D-N	0.2800	07/31/20	50,000,000.00	49,976,666.67	49,989,000.00
113493	FHLB D-N	0.1700	10/30/20	50,000,000.00	49,964,347.22	49,964,500.00
113494	FHLB D-N	0.1700	10/30/20	50,000,000.00	49,964,347.22	49,964,500.00
113495	FHLB D-N	0.1900	01/20/21	50,000,000.00	49,938,513.89	49,942,000.00
113496	FHLB D-N	0.1900	01/20/21	50,000,000.00	49,938,513.89	49,942,000.00
113497	FHLB D-N	0.1900	01/11/21	50,000,000.00	49,940,888.89	49,944,000.00
113498	FHLB D-N	0.1900	01/11/21	50,000,000.00	49,940,888.89	49,944,000.00
113499	FHLB D-N	0.1600	10/20/20	50,000,000.00	49,968,666.67	49,966,500.00
113500	FHLB D-N	0.1600	10/20/20	50,000,000.00	49,968,666.67	49,966,500.00
113501	FHLB D-N	0.1600	10/20/20	10,510,000.00	10,503,413.73	10,502,958.30
113506	FHLB D-N	0.1700	10/07/20	50,000,000.00	49,969,777.78	49,970,000.00
113507	FHLB D-N	0.1700	10/07/20	50,000,000.00	49,969,777.78	49,970,000.00
113508	FHLB D-N	0.1700	10/13/20	50,000,000.00	49,968,361.11	49,968,500.00
113509	FHLB D-N	0.1700	10/13/20	50,000,000.00	49,968,361.11	49,968,500.00
113575	FHLB D-N	0.1500	10/23/20	50,000,000.00	49,969,999.99	49,966,000.00
113576	FHLB D-N	0.1500	10/23/20	7,000,000.00	6,995,800.01	6,995,240.00
113577	FHLB D-N	0.1200	09/30/20	50,000,000.00	49,979,833.34	49,973,000.00
113578	FHLB D-N	0.1200	09/30/20	50,000,000.00	49,979,833.34	49,973,000.00
113579	FHLB D-N	0.1100	08/31/20	50,000,000.00	49,986,097.22	49,981,000.00
113580	FHLB D-N	0.1100	08/31/20	50,000,000.00	49,986,097.22	49,981,000.00
113581	FHLB D-N	0.1400	10/27/20	50,000,000.00	49,971,222.22	49,965,000.00
113582	FHLB D-N	0.1400	10/27/20	50,000,000.00	49,971,222.22	49,965,000.00
113583	FHLB D-N	0.1200	08/26/20	50,000,000.00	49,985,666.67	49,982,000.00
113584	FHLB D-N	0.1200	08/26/20	50,000,000.00	49,985,666.67	49,982,000.00
113585	FHLB D-N	0.1200	08/26/20	50,000,000.00	49,985,666.67	49,982,000.00
113586	FHLB D-N	0.1200	08/26/20	50,000,000.00	49,985,666.67	49,982,000.00
113587	FHLB D-N	0.1100	07/31/20	50,000,000.00	49,990,833.33	49,989,000.00
113588	FHLB D-N	0.1100	07/31/20	22,413,000.00	22,408,890.95	22,408,069.14
113605	FHLB D-N	0.1400	10/26/20	50,000,000.00	49,971,416.67	49,965,500.00
113606	FHLB D-N	0.1400	10/26/20	50,000,000.00	49,971,416.67	49,965,500.00
113607	FHLB D-N	0.2000	04/27/21	50,000,000.00	49,908,333.33	49,917,500.00
113608	FHLB D-N	0.2000	04/27/21	50,000,000.00	49,908,333.33	49,917,500.00
113609	FHLB D-N	0.1300	09/30/20	50,000,000.00	49,978,152.77	49,973,000.00
113610	FHLB D-N	0.1300	09/30/20	50,000,000.00	49,978,152.77	49,973,000.00
113611	FHLB D-N	0.1300	10/30/20	50,000,000.00	49,972,736.11	49,964,500.00
113612	FHLB D-N	0.1300	10/30/20	50,000,000.00	49,972,736.11	49,964,500.00
113615	FHLB D-N	0.1400	10/28/20	50,000,000.00	49,971,027.78	49,965,000.00
113616	FHLB D-N	0.1400	10/28/20	50,000,000.00	49,971,027.78	49,965,000.00
113624	FHLB D-N	0.1300	09/28/20	50,000,000.00	49,978,513.89	49,973,500.00
113625	FHLB D-N	0.1300	09/28/20	50,000,000.00	49,978,513.89	49,973,500.00
113626	FHLB D-N	0.1350	10/15/20	50,000,000.00	49,974,500.00	49,968,000.00
113627	FHLB D-N	0.1350	10/15/20	50,000,000.00	49,974,500.00	49,968,000.00
113628	FHLB D-N	0.1350	10/15/20	50,000,000.00	49,974,500.00	49,968,000.00
113629	FHLB D-N	0.1350	10/15/20	50,000,000.00	49,974,500.00	49,968,000.00
113632	FHLB D-N	0.1200	09/29/20	50,000,000.00	49,980,000.00	49,973,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: May 1, 2020 to May 31, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113633	FHLB D-N	0.1200	09/29/20	50,000,000.00	49,980,000.00	49,973,500.00
113634	FHLB D-N	0.1200	09/30/20	50,000,000.00	49,979,833.34	49,973,000.00
113635	FHLB D-N	0.1200	09/30/20	50,000,000.00	49,979,833.34	49,973,000.00
113636	FHLB D-N	0.1100	08/31/20	50,000,000.00	49,986,097.22	49,981,000.00
113637	FHLB D-N	0.1100	08/31/20	50,000,000.00	49,986,097.22	49,981,000.00
113650	FHLB D-N	0.1550	11/30/20	50,000,000.00	49,960,819.45	49,954,500.00
113651	FHLB D-N	0.1550	11/30/20	50,000,000.00	49,960,819.45	49,954,500.00
113661	FHLB D-N	0.1400	10/28/20	50,000,000.00	49,971,027.78	49,965,000.00
113662	FHLB D-N	0.1400	10/28/20	50,000,000.00	49,971,027.78	49,965,000.00
113663	FHLB D-N	0.1200	08/21/20	50,000,000.00	49,986,500.00	49,983,000.00
113664	FHLB D-N	0.1200	08/21/20	50,000,000.00	49,986,500.00	49,983,000.00
113669	FHLB D-N	0.4400	03/19/21	50,000,000.00	49,822,166.66	49,927,500.00
113670	FHLB D-N	0.4400	03/19/21	50,000,000.00	49,822,166.66	49,927,500.00
113671	FHLB D-N	0.1100	10/20/20	50,000,000.00	49,978,458.33	49,966,500.00
113672	FHLB D-N	0.1100	10/20/20	50,000,000.00	49,978,458.33	49,966,500.00
113673	FHLB D-N	0.1000	08/14/20	50,000,000.00	49,989,722.22	49,984,500.00
113674	FHLB D-N	0.1000	08/14/20	50,000,000.00	49,989,722.22	49,984,500.00
113675	FHLB D-N	0.1000	08/14/20	50,000,000.00	49,989,722.22	49,984,500.00
113676	FHLB D-N	0.1000	08/14/20	50,000,000.00	49,989,722.22	49,984,500.00
113677	FHLB D-N	0.1100	10/21/20	50,000,000.00	49,978,305.56	49,966,500.00
113678	FHLB D-N	0.1100	10/21/20	50,000,000.00	49,978,305.56	49,966,500.00
113715	FHLB D-N	0.1100	08/03/20	50,000,000.00	49,990,375.00	49,987,000.00
113716	FHLB D-N	0.1100	08/03/20	50,000,000.00	49,990,375.00	49,987,000.00
113751	FHLB D-N	0.1050	07/21/20	50,000,000.00	49,992,708.33	49,991,000.00
113752	FHLB D-N	0.1050	07/21/20	50,000,000.00	49,992,708.33	49,991,000.00
113818	FHLB D-N	0.0950	07/08/20	50,000,000.00	49,995,118.05	49,993,500.00
113819	FHLB D-N	0.0950	07/08/20	50,000,000.00	49,995,118.05	49,993,500.00
113833	FHLB D-N	0.0950	07/14/20	50,000,000.00	49,994,326.39	49,992,500.00
113834	FHLB D-N	0.0950	07/14/20	50,000,000.00	49,994,326.39	49,992,500.00
113837	FHLB D-N	0.0950	07/06/20	50,000,000.00	49,995,381.95	49,993,500.00
113838	FHLB D-N	0.0950	07/06/20	50,000,000.00	49,995,381.95	49,993,500.00
113867	FHLB D-N	0.1100	09/01/20	50,000,000.00	49,985,944.45	49,979,500.00
113868	FHLB D-N	0.1100	09/01/20	50,000,000.00	49,985,944.45	49,979,500.00
113886	FHLB D-N	0.1330	07/24/20	50,000,000.00	49,990,209.73	49,990,500.00
113887	FHLB D-N	0.1330	07/24/20	50,000,000.00	49,990,209.73	49,990,500.00
FHLB DISC TOTAL				**9,091,366,000.00**	**9,083,461,620.58**	**9,085,214,539.68**
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/20	25,000,000.00	25,000,000.00	25,001,000.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/21	25,000,000.00	25,000,000.00	25,013,750.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/21	25,000,000.00	25,000,000.00	25,019,750.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/21	25,000,000.00	25,000,000.00	25,019,500.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/21	25,000,000.00	24,998,017.11	25,000,000.00
110594	FHLMC 2.60 (CALLABL	2.6000	05/03/24	50,000,000.00	50,000,000.00	50,934,500.00
110672	FHLMC 2.65 (CALLABL	2.6500	05/13/24	25,000,000.00	25,000,000.00	25,236,500.00
110713	FHLMC 2.65 (CALLABL	2.6500	05/23/24	25,000,000.00	25,000,000.00	25,250,500.00
110796	FHLMC 2.44 (CALLABL	2.4400	05/28/24	50,000,000.00	50,000,000.00	50,922,500.00
110811	FHLMC 2.45 (CALLABL	2.4500	05/24/24	50,000,000.00	50,000,000.00	50,455,000.00
110837	FHLMC 2.45 (CALLABL	2.4500	05/28/24	25,000,000.00	25,000,000.00	25,464,500.00
110914	FHLMC 2.40 (CALLABL	2.4000	06/10/22	50,000,000.00	50,000,000.00	50,028,000.00
110915	FHLMC 2.40 (CALLABL	2.4000	06/10/22	50,000,000.00	50,000,000.00	50,028,000.00
110975	FHLMC 2.40 (CALLABL	2.4000	06/17/24	25,000,000.00	25,000,000.00	25,018,750.00
111032	FHLMC 2.20 (CALLABL	2.2000	06/25/24	25,000,000.00	25,000,000.00	25,028,750.00
111043	FHLMC 2.25 (CALLABL	2.2500	07/01/24	25,000,000.00	25,000,000.00	25,036,750.00
111044	FHLMC 2.25 (CALLABL	2.2500	07/10/24	25,000,000.00	25,000,000.00	25,047,250.00
111086	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,060,500.00
111089	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,060,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: May 1, 2020 to May 31, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
111091	FHLMC 2.25 (CALLABL	2.2500	06/26/24	50,000,000.00	50,000,000.00	50,061,500.00
111092	FHLMC 2.22 (CALLABL	2.2200	06/26/24	50,000,000.00	50,000,000.00	50,055,000.00
111093	FHLMC 2.20 (CALLABL	2.2000	07/08/24	25,000,000.00	25,000,000.00	25,043,500.00
111168	FHLMC 2.30 (CALLABL	2.3000	07/15/24	25,000,000.00	25,000,000.00	25,054,750.00
111169	FHLMC 2.30 (CALLABL	2.3000	07/15/24	25,000,000.00	25,000,000.00	25,054,750.00
111213	FHLMC 2.26 (CALLABL	2.2600	07/29/24	25,000,000.00	25,000,000.00	25,070,000.00
111215	FHLMC 2.31 (CALLABL	2.3100	07/29/24	25,000,000.00	25,000,000.00	25,072,250.00
111256	FHLMC 2.20 (CALLABL	2.2000	07/29/25	50,000,000.00	50,000,000.00	50,508,000.00
111269	FHLMC 2.27 (CALLABL	2.2700	07/29/24	25,000,000.00	25,000,000.00	25,070,250.00
111283	FHLMC 2.25 (CALLABL	2.2500	08/05/24	25,000,000.00	25,000,000.00	25,070,000.00
111284	FHLMC 2.25 (CALLABL	2.2500	08/14/24	25,000,000.00	25,000,000.00	25,079,500.00
111307	FHLMC 2.30 (CALLABL	2.3000	08/14/24	25,000,000.00	25,000,000.00	25,089,500.00
111467	FHLMC 2.01 (CALLABL	2.0100	08/28/24	50,000,000.00	50,000,000.00	50,212,500.00
111627	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,124,750.00
111628	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,124,750.00
111643	FHLMC 2.12 (CALLABL	2.1200	09/24/24	50,000,000.00	50,000,000.00	50,246,500.00
111644	FHLMC 2.12 (CALLABL	2.1200	09/25/24	50,000,000.00	50,000,000.00	50,248,500.00
111670	FHLMC 2.08 (CALLABL	2.0800	09/25/24	50,000,000.00	50,000,000.00	50,242,000.00
111736	FHLMC 2.15 (CALLABL	2.1500	09/25/24	25,000,000.00	25,000,000.00	25,126,750.00
111744	FHLMC 2.05 (CALLABL	2.0500	10/02/24	25,000,000.00	25,000,000.00	25,125,750.00
111745	FHLMC 2.05 (CALLABL	2.0500	10/15/24	25,000,000.00	25,000,000.00	25,138,500.00
111820	FHLMC 2.00 (CALLABL	2.0000	04/29/26	50,000,000.00	50,000,000.00	50,218,000.00
111883	FHLMC 2.01 (CALLABL	2.0100	10/28/24	50,000,000.00	50,000,000.00	50,295,000.00
111971	FHLMC 2.02 (CALLABL	2.0200	11/13/24	50,000,000.00	50,000,000.00	50,328,500.00
111987	FHLMC 2.05 (CALLABL	2.0500	11/18/24	50,000,000.00	50,000,000.00	50,344,000.00
112053	FHLMC 2.00 (CALLABL	2.0000	11/19/24	50,000,000.00	50,000,000.00	50,335,000.00
112074	FHLMC 2.00 (CALLABL	2.0000	11/25/24	50,000,000.00	50,000,000.00	50,346,000.00
112075	FHLMC 2.01 (CALLABL	2.0100	11/25/24	50,000,000.00	50,000,000.00	50,350,000.00
112224	FHLMC 2.00 (CALLABL	2.0000	12/04/24	50,000,000.00	50,000,000.00	50,007,500.00
112239	FHLMC 2.02 (CALLABL	2.0200	12/04/24	50,000,000.00	50,000,000.00	50,007,500.00
112241	FHLMC 2.01 (CALLABL	2.0100	12/04/24	50,000,000.00	50,000,000.00	50,007,500.00
112242	FHLMC 2.01 (CALLABL	2.0100	12/04/24	50,000,000.00	50,000,000.00	50,007,500.00
112250	FHLMC 2.03 (CALLABL	2.0300	12/04/24	50,000,000.00	50,000,000.00	50,007,500.00
112265	FHLMC 2.04 (CALLABL	2.0400	12/16/24	50,000,000.00	50,000,000.00	50,033,000.00
112365	FHLMC 2.08 (CALLABL	2.0800	12/30/26	50,000,000.00	50,000,000.00	50,391,000.00
112381	FHLMC 2.00 (CALLABL	2.0000	06/19/24	50,000,000.00	50,000,000.00	50,038,000.00
112398	FHLMC 2.05 (CALLABL	2.0500	12/12/24	50,000,000.00	50,000,000.00	50,023,500.00
112401	FHLMC 2.05 (CALLABL	2.0500	12/26/24	50,000,000.00	50,000,000.00	50,051,000.00
112420	FHLMC 2.00 (CALLABL	2.0000	12/23/25	50,000,000.00	50,000,000.00	50,389,000.00
112421	FHLMC 2.00 (CALLABL	2.0000	12/23/25	50,000,000.00	50,000,000.00	50,389,000.00
112422	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	51,036,500.00
112423	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	51,036,500.00
112439	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	51,035,000.00
112453	FHLMC 2.00 (CALLABL	2.0000	06/24/24	50,000,000.00	50,000,000.00	50,046,000.00
112500	FHLMC 2.15 (CALLABL	2.1500	12/23/26	50,000,000.00	50,000,000.00	50,399,000.00
112501	FHLMC 2.16 (CALLABL	2.1600	12/23/26	50,000,000.00	50,000,000.00	50,395,000.00
112511	FHLMC 2.08 (CALLABL	2.0800	12/24/24	50,000,000.00	50,000,000.00	50,048,500.00
112512	FHLMC 2.08 (CALLABL	2.0800	12/24/24	50,000,000.00	50,000,000.00	50,048,500.00
112522	FHLMC 2.01 (CALLABL	2.0100	12/24/24	50,000,000.00	50,000,000.00	50,404,500.00
112525	FHLMC 2.025 (CALLAB	2.0250	06/26/24	50,000,000.00	50,000,000.00	50,052,500.00
112526	FHLMC 2.07 (CALLABL	2.0700	12/24/24	50,000,000.00	50,000,000.00	50,048,500.00
112545	FHLMC 2.00 (CALLABL	2.0000	09/30/24	50,000,000.00	50,000,000.00	50,230,500.00
112648	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,429,000.00
112649	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,429,000.00
112650	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,429,000.00
112703	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,083,500.00
112704	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,083,500.00

Los Angeles County Treasurer
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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112705	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,083,500.00
112706	FHLMC 2.03 (CALLABL	2.0300	07/21/25	50,000,000.00	50,000,000.00	50,095,000.00
112901	FHLMC 1.50	1.5000	02/12/25	25,000,000.00	24,981,889.19	26,140,750.00
112990	FHLMC 1.625 (CALLAB	1.6250	02/28/24	25,000,000.00	25,000,000.00	25,039,500.00
113109	FHLMC 0.95 (CALLABL	0.9500	03/12/25	50,000,000.00	50,000,000.00	50,090,500.00
113116	FHLMC 1.02 (CALLABL	1.0200	03/11/25	50,000,000.00	50,000,000.00	50,032,500.00
113117	FHLMC 1.00 (CALLABL	1.0000	03/17/26	50,000,000.00	50,000,000.00	50,092,500.00
113155	FHLMC 1.07 (CALLABL	1.0700	03/17/25	25,000,000.00	25,000,000.00	25,017,500.00
113157	FHLMC 1.00 (CALLABL	1.0000	03/18/25	50,000,000.00	50,000,000.00	50,174,500.00
113289	FHLMC 1.15 (CALLABL	1.1500	03/30/22	50,000,000.00	50,000,000.00	50,004,000.00
113290	FHLMC 1.15 (CALLABL	1.1500	03/30/22	50,000,000.00	50,000,000.00	50,004,000.00
113291	FHLMC 1.25 (CALLABL	1.2500	03/30/23	39,100,000.00	39,100,000.00	39,104,692.00
113529	FHLMC 1.02 (CALLABL	1.0200	04/28/25	50,000,000.00	50,000,000.00	50,006,500.00
113530	FHLMC 1.00 (CALLABL	1.0000	04/28/26	50,000,000.00	50,000,000.00	50,015,000.00
113531	FHLMC 0.95 (CALLABL	0.9500	04/28/25	50,000,000.00	50,000,000.00	50,014,000.00
113544	FHLMC 1.00 (CALLABL	1.0000	10/28/25	50,000,000.00	50,000,000.00	50,020,500.00
113613	FHLMC 0.75 (CALLABL	0.7500	04/27/23	50,000,000.00	50,060,018.27	50,088,000.00
113618	FHLMC 0.50 (CALLABL	0.5000	04/27/22	31,740,000.00	31,740,000.00	31,746,665.40
113621	FHLMC 0.60 (CALLABL	0.6000	01/27/23	43,475,000.00	43,475,000.00	43,491,520.50
113668	FHLMC 1.05 (CALLABL	1.0500	05/04/27	50,000,000.00	50,000,000.00	49,963,500.00
113728	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	49,940,000.00
113729	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,029,500.00
113740	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	50,009,500.00
113750	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	49,911,000.00
113761	FHLMC 0.84 (CALLABL	0.8400	11/25/25	50,000,000.00	50,000,000.00	49,919,000.00
113767	FHLMC 1.05 (CALLABL	1.0500	05/27/27	50,000,000.00	50,000,000.00	50,018,500.00
113774	FHLMC 1.07 (CALLABL	1.0700	05/27/27	50,000,000.00	50,000,000.00	49,996,000.00
113793	FHLMC 0.73 (CALLABL	0.7300	05/27/25	50,000,000.00	50,000,000.00	49,930,000.00
113794	FHLMC 0.82 (CALLABL	0.8200	05/27/25	50,000,000.00	50,000,000.00	49,935,500.00
FHLMC Fxd-(S) TOTAL				**4,489,315,000.00**	**4,489,354,924.57**	**4,507,162,127.90**
111849	FHLMC 2.07 (CALLABL	2.0700	04/29/25	50,000,000.00	50,000,000.00	50,101,500.00
112240	FHLMC 2.05 (CALLABL	2.0500	12/02/25	50,000,000.00	50,000,000.00	50,166,500.00
113171	FHLMC 1.05 (CALLABL	1.0500	03/18/25	25,000,000.00	25,000,000.00	25,060,250.00
FHLMC Fxd-(Q) TOTAL				**125,000,000.00**	**125,000,000.00**	**125,328,250.00**
113603	FHLMC D-N	0.1250	08/31/20	50,000,000.00	49,984,201.39	49,981,000.00
113604	FHLMC D-N	0.1250	08/31/20	50,000,000.00	49,984,201.39	49,981,000.00
113869	FHLMC D-N	0.1100	07/31/20	50,000,000.00	49,990,833.33	49,989,000.00
113870	FHLMC D-N	0.1100	07/31/20	50,000,000.00	49,990,833.33	49,989,000.00
FHLMC DISC TOTAL				**200,000,000.00**	**199,950,069.44**	**199,940,000.00**
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/20	25,000,000.00	25,000,000.00	25,006,750.00
103242	FNMA 1.50	1.5000	11/30/20	50,000,000.00	49,952,500.00	50,324,500.00
103247	FNMA 1.50	1.5000	06/22/20	50,000,000.00	49,997,421.62	50,040,000.00
103248	FNMA 1.50	1.5000	06/22/20	50,000,000.00	49,997,421.62	50,040,000.00
103249	FNMA 1.50	1.5000	06/22/20	25,000,000.00	24,998,710.81	25,020,000.00
103255	FNMA 1.375	1.3750	02/26/21	50,000,000.00	49,854,507.76	50,432,000.00
111904	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,255,500.00
112004	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,044,133.77	50,255,500.00
113832	FNMA 0.75 (CALLABLE	0.7500	05/27/25	50,000,000.00	50,000,000.00	49,995,500.00
FNMA TOTAL				**400,000,000.00**	**399,844,695.58**	**401,369,750.00**
113270	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,928,888.89	49,936,000.00
113271	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,928,888.89	49,936,000.00
113281	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,962,083.34	49,932,000.00
113282	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,962,083.34	49,932,000.00

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113283	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,962,083.34	49,932,000.00
113284	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,962,083.34	49,932,000.00
113346	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,928,888.89	49,936,000.00
113347	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,928,888.89	49,936,000.00
FNMA DISC TOTAL				**400,000,000.00**	**399,563,888.92**	**399,472,000.00**
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/21	25,000,000.00	25,000,000.00	25,000,750.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/21	25,000,000.00	24,996,241.78	25,001,000.00
111434	FHLMC 3.00 (CALLABL	2.0000	08/28/24	25,000,000.00	25,000,000.00	25,090,250.00
111435	FHLMC 3.00 (CALLABL	2.0000	08/28/24	25,000,000.00	25,000,000.00	25,090,250.00
111545	FHLMC 2.625 (CALLAB	2.2500	09/04/24	50,000,000.00	50,000,000.00	50,198,500.00
111584	FHLMC 2.80 (CALLABL	2.2500	09/10/24	25,000,000.00	25,000,000.00	25,116,250.00
111599	FHLMC 3.125 (CALLAB	2.2500	09/11/24	25,000,000.00	25,000,000.00	25,122,500.00
111600	FHLMC 3.125 (CALLAB	2.2500	09/23/24	25,000,000.00	25,000,000.00	25,137,750.00
111601	FHLMC 3.00 (CALLABL	2.2500	09/23/24	25,000,000.00	25,000,000.00	25,133,750.00
111609	FHLMC 3.25 (CALLABL	2.3750	09/25/24	25,000,000.00	25,000,000.00	25,145,000.00
111610	FHLMC 3.25 (CALLABL	2.3750	09/25/24	25,000,000.00	25,000,000.00	25,148,000.00
111635	FHLMC 3.50 (CALLABL	2.4750	09/25/24	25,000,000.00	25,000,000.00	25,158,000.00
111773	FHLMC 3.00 (CALLABL	2.1250	10/09/24	50,000,000.00	50,000,000.00	50,083,500.00
111799	FHLMC 3.05 (CALLABL	2.1000	10/09/24	50,000,000.00	50,000,000.00	50,080,500.00
111860	FHLMC 3.375 (CALLAB	2.2500	10/29/24	50,000,000.00	50,000,000.00	50,344,500.00
111895	FHLMC 3.75 (CALLABL	2.3750	04/28/25	50,000,000.00	50,000,000.00	50,354,500.00
112076	FHLMC 3.70 (CALLABL	2.3750	05/23/25	50,000,000.00	50,000,000.00	50,442,000.00
112384	FHLMC 2.75 (CALLABL	2.2500	09/09/24	50,000,000.00	50,000,000.00	50,215,000.00
112424	FHLMC 2.75 (CALLABL	2.2500	09/11/24	25,000,000.00	25,000,000.00	25,115,750.00
113110	FHLMC 2.00 (CALLABL	2.0000	03/12/25	50,000,000.00	50,000,000.00	50,024,500.00
113982	FHLMC 3.50 (CALLABL	2.2500	12/04/24	50,000,000.00	50,000,000.00	50,432,500.00
MCPN TOTAL				**750,000,000.00**	**749,996,241.78**	**753,434,750.00**
103056	FHLB 3.00 (CALLABLE	1.2500	12/02/21	25,000,000.00	25,000,000.00	25,000,750.00
110758	FHLMC 2.75 (CALLABL	2.5000	05/28/24	50,000,000.00	50,000,000.00	51,007,000.00
110785	FHLMC 3.00 (CALLABL	2.3750	05/28/24	25,000,000.00	25,000,000.00	25,458,750.00
110943	FHLMC 3.125 (CALLAB	2.5000	06/25/24	50,000,000.00	50,000,000.00	50,065,500.00
MCSA TOTAL				**150,000,000.00**	**150,000,000.00**	**151,532,000.00**
112922	MONT BLANC CAPITAL	1.6200	06/11/20	42,744,000.00	42,724,765.20	42,741,862.80
112972	CRC FUNDING LLC CP	1.5700	06/04/20	46,356,000.00	46,349,935.09	46,355,072.88
113045	CANCARA ASSET SEC L	1.1000	06/04/20	50,000,000.00	49,995,416.67	49,999,000.00
113048	LA FAYETTE ASSET SE	1.0500	06/01/20	48,000,000.00	48,000,000.00	47,999,520.00
113078	EMERSON ELECTRIC CO	0.9400	06/08/20	9,146,000.00	9,144,328.32	9,145,268.32
113084	PFIZER INC CP	0.9400	06/04/20	24,300,000.00	24,298,096.50	24,299,757.00
113186	PROCTER & GAMBLE CO	1.6000	06/26/20	50,000,000.00	49,944,444.45	49,996,500.00
113285	CANCARA ASSET SEC L	1.2500	06/01/20	25,000,000.00	25,000,000.00	24,999,750.00
113286	CIESCO LLC CP	1.0000	06/03/20	37,839,000.00	37,836,897.83	37,838,243.22
113320	LA FAYETTE ASSET SE	1.5000	06/02/20	50,000,000.00	49,997,916.67	49,999,000.00
113364	CRC FUNDING LLC CP	1.2400	06/15/20	50,000,000.00	49,975,888.89	49,996,500.00
113365	LA FAYETTE ASSET SE	1.3400	06/01/20	39,576,000.00	39,576,000.00	39,575,604.24
113406	NATIXIS NY BRANCH C	1.1000	06/08/20	50,000,000.00	49,989,305.56	49,999,000.00
113407	NATIXIS NY BRANCH C	1.1000	06/09/20	25,761,000.00	25,754,702.87	25,760,484.78
113425	LA FAYETTE ASSET SE	1.1900	06/09/20	50,000,000.00	49,986,777.78	49,998,000.00
113426	LA FAYETTE ASSET SE	1.2000	06/10/20	50,000,000.00	49,985,000.00	49,997,500.00
113427	LA FAYETTE ASSET SE	1.2000	06/10/20	6,773,000.00	6,770,968.10	6,772,661.35
113464	NATIXIS NY BRANCH C	0.7900	06/15/20	50,000,000.00	49,984,638.89	49,998,000.00
113477	TOYOTA MOTOR CREDIT	1.3800	07/16/20	50,000,000.00	49,913,750.00	49,983,000.00
113478	JUPITER SEC COMPANY	1.0000	06/15/20	50,000,000.00	49,980,555.56	49,996,500.00
113479	CAFCO LLC CP	0.9400	06/05/20	25,000,000.00	24,997,388.89	24,999,500.00
113480	ING U.S. FUNDING LL	0.9900	07/01/20	50,000,000.00	49,958,750.00	49,994,000.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113481	ING U.S. FUNDING LL	0.9900	07/01/20	2,825,000.00	2,822,669.37	2,824,661.00
113483	CHARIOT FUNDING LLC	0.8900	06/01/20	50,000,000.00	50,000,000.00	49,999,000.00
113484	NATIXIS NY BRANCH C	0.7500	06/15/20	46,170,000.00	46,156,533.75	46,168,153.20
113489	CHARIOT FUNDING LLC	0.9800	06/16/20	50,000,000.00	49,979,583.33	49,997,500.00
113491	CHARIOT FUNDING LLC	0.8000	06/02/20	50,000,000.00	49,998,888.89	49,999,000.00
113492	NATIXIS NY BRANCH C	0.7500	06/17/20	39,293,000.00	39,279,902.33	39,291,035.35
113504	TOYOTA MOTOR CREDIT	1.3300	07/07/20	50,000,000.00	49,933,500.00	49,987,500.00
113505	CHARIOT FUNDING LLC	0.6500	06/02/20	40,000,000.00	39,999,277.78	39,999,200.00
113513	TOYOTA MOTOR CREDIT	1.2100	06/19/20	50,000,000.00	49,969,750.00	49,994,500.00
113515	CHARIOT FUNDING LLC	0.8500	06/22/20	35,325,000.00	35,307,484.69	35,322,174.00
113520	CAFCO LLC CP	0.6000	06/18/20	50,000,000.00	49,985,833.33	49,997,000.00
113521	CAFCO LLC CP	0.6000	06/18/20	13,500,000.00	13,496,175.00	13,499,190.00
113524	CHARIOT FUNDING LLC	0.5500	06/01/20	25,000,000.00	25,000,000.00	24,999,500.00
113525	ING U.S. FUNDING LL	0.8400	08/21/20	19,381,000.00	19,344,369.91	19,375,379.51
113534	TOYOTA MOTOR CREDIT	1.4300	07/31/20	50,000,000.00	49,880,833.33	49,975,500.00
113536	ING U.S. FUNDING LL	0.7500	08/07/20	50,000,000.00	49,930,208.34	49,986,500.00
113537	HSBC USA INC CP	0.8200	08/03/20	25,000,000.00	24,964,125.00	24,987,750.00
113538	NATIXIS NY BRANCH C	0.5500	06/22/20	50,000,000.00	49,983,958.33	49,996,500.00
113542	OLD LINE FUNDING LL	0.3700	06/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113543	OLD LINE FUNDING LL	0.3700	06/01/20	10,000,000.00	10,000,000.00	9,999,900.00
113546	TOYOTA MOTOR CREDIT	1.0500	06/15/20	50,000,000.00	49,979,583.33	49,995,500.00
113547	TOYOTA MOTOR CREDIT	1.0500	06/15/20	50,000,000.00	49,979,583.33	49,995,500.00
113549	TOYOTA MOTOR CREDIT	1.1200	06/19/20	50,000,000.00	49,972,000.00	49,994,500.00
113550	ATLANTIC ASSET SEC	0.6500	08/20/20	45,679,000.00	45,613,019.22	45,660,271.61
113566	TOYOTA MOTOR CREDIT	1.0900	06/17/20	50,000,000.00	49,975,777.78	49,995,000.00
113571	JUPITER SEC COMPANY	0.2500	06/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113572	JUPITER SEC COMPANY	0.2500	06/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113573	ING U.S. FUNDING LL	0.5000	08/07/20	45,000,000.00	44,958,125.00	44,987,850.00
113601	MONT BLANC CAPITAL	0.3000	06/02/20	50,000,000.00	49,999,583.33	49,999,000.00
113617	JUPITER SEC COMPANY	0.2400	06/03/20	50,000,000.00	49,999,333.33	49,999,000.00
113622	ING U.S. FUNDING LL	0.5400	08/25/20	50,000,000.00	49,936,250.00	49,985,500.00
113630	ING U.S. FUNDING LL	0.4900	08/19/20	25,000,000.00	24,973,118.05	24,992,750.00
113642	CAFCO LLC CP	0.3000	06/30/20	50,000,000.00	49,987,916.67	49,994,000.00
113657	ATLANTIC ASSET SEC	0.1800	06/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113659	CHARIOT FUNDING LLC	0.2400	06/01/20	50,000,000.00	50,000,000.00	49,999,000.00
113665	TOYOTA MOTOR CREDIT	0.9000	06/09/20	50,000,000.00	49,990,000.00	49,997,500.00
113679	JUPITER SEC COMPANY	0.2500	06/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113680	JUPITER SEC COMPANY	0.2500	06/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113681	CIESCO LLC CP	0.2500	06/29/20	50,000,000.00	49,990,277.78	49,991,500.00
113682	ATLANTIC ASSET SEC	0.1800	06/02/20	50,000,000.00	49,999,750.00	49,999,500.00
113683	LA FAYETTE ASSET SE	0.2000	06/03/20	34,388,000.00	34,387,617.91	34,387,312.24
113684	ATLANTIC ASSET SEC	0.1800	06/03/20	25,000,000.00	24,999,750.00	24,999,500.00
113685	ING U.S. FUNDING LL	0.3500	08/31/20	50,000,000.00	49,955,763.89	49,983,500.00
113688	CANCARA ASSET SEC L	0.2800	06/30/20	50,000,000.00	49,988,722.22	49,993,500.00
113692	SHEFFIELD RECEIVABL	0.1500	06/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113693	SHEFFIELD RECEIVABL	0.1500	06/01/20	25,000,000.00	25,000,000.00	24,999,750.00
113694	SHEFFIELD RECEIVABL	0.1500	06/01/20	25,000,000.00	25,000,000.00	24,999,750.00
113696	CIESCO LLC CP	0.2000	07/08/20	50,000,000.00	49,989,722.22	49,988,500.00
113697	MERCK & CO INC CP	0.2400	08/06/20	50,000,000.00	49,978,000.00	49,996,000.00
113698	AUTOBAHN FUNDING CO	0.1700	06/01/20	25,000,000.00	25,000,000.00	24,999,750.00
113699	MERCK & CO INC CP	0.2400	08/07/20	25,000,000.00	24,988,833.34	24,997,750.00
113700	THUNDER BAY FUNDING	0.2500	07/15/20	26,500,000.00	26,491,902.78	26,494,170.00
113701	THUNDER BAY FUNDING	0.2500	07/15/20	25,000,000.00	24,992,361.11	24,994,500.00
113707	AUTOBAHN FUNDING CO	0.1400	06/03/20	30,000,000.00	29,999,766.67	29,999,400.00
113708	SHEFFIELD RECEIVABL	0.1500	06/04/20	50,000,000.00	49,999,375.00	49,999,000.00
113709	JUPITER SEC COMPANY	0.2000	06/05/20	25,000,000.00	24,999,444.45	24,999,250.00
113710	SHEFFIELD RECEIVABL	0.1500	06/05/20	50,000,000.00	49,999,166.67	49,998,500.00

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113711	NATIXIS NY BRANCH C	0.2400	07/21/20	40,300,000.00	40,286,566.67	40,293,149.00
113717	REGENCY MARKETS NO.	0.2200	06/04/20	50,000,000.00	49,999,083.33	49,999,000.00
113718	REGENCY MARKETS NO.	0.2200	06/04/20	50,000,000.00	49,999,083.33	49,999,000.00
113720	CRC FUNDING LLC CP	0.2500	08/05/20	50,000,000.00	49,977,430.56	49,977,500.00
113721	THUNDER BAY FUNDING	0.2300	07/09/20	33,825,000.00	33,816,788.04	33,818,573.25
113722	AUTOBAHN FUNDING CO	0.1400	06/04/20	25,000,000.00	24,999,708.33	24,999,500.00
113723	MERCK & CO INC CP	0.1900	08/20/20	50,000,000.00	49,978,888.89	49,992,500.00
113724	MONT BLANC CAPITAL	0.2500	07/01/20	29,601,000.00	29,594,833.13	29,595,375.81
113725	SHEFFIELD RECEIVABL	0.2000	07/06/20	50,000,000.00	49,990,277.78	49,989,000.00
113731	CANCARA ASSET SEC L	0.2000	06/09/20	22,550,000.00	22,548,997.78	22,549,323.50
113732	LA FAYETTE ASSET SE	0.1400	06/05/20	25,000,000.00	24,999,611.11	24,999,250.00
113733	AUTOBAHN FUNDING CO	0.1400	06/08/20	50,000,000.00	49,998,638.89	49,998,000.00
113736	AUTOBAHN FUNDING CO	0.1400	06/05/20	50,000,000.00	49,999,222.22	49,998,500.00
113737	CANCARA ASSET SEC L	0.1700	06/05/20	50,000,000.00	49,999,055.56	49,998,500.00
113741	LA FAYETTE ASSET SE	0.1400	06/08/20	50,000,000.00	49,998,638.89	49,998,000.00
113743	SHEFFIELD RECEIVABL	0.1500	06/09/20	30,000,000.00	29,999,000.00	29,998,800.00
113744	TOYOTA MOTOR CREDIT	0.9200	07/10/20	50,000,000.00	49,950,166.67	49,986,000.00
113745	TOYOTA MOTOR CREDIT	0.9700	07/17/20	50,000,000.00	49,938,027.78	49,982,500.00
113746	NATIXIS NY BRANCH C	0.0900	06/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113748	THUNDER BAY FUNDING	0.1600	06/15/20	50,000,000.00	49,996,888.89	49,997,500.00
113753	LA FAYETTE ASSET SE	0.1200	06/04/20	50,000,000.00	49,999,500.00	49,999,000.00
113754	SHEFFIELD RECEIVABL	0.1500	06/11/20	50,000,000.00	49,997,916.67	49,997,500.00
113755	CRC FUNDING LLC CP	0.1900	07/10/20	50,000,000.00	49,989,708.33	49,988,000.00
113756	SHEFFIELD RECEIVABL	0.1400	06/05/20	50,000,000.00	49,999,222.22	49,998,500.00
113757	JUPITER SEC COMPANY	0.1400	06/08/20	45,000,000.00	44,998,775.00	44,998,200.00
113758	NATIXIS NY BRANCH C	0.0900	06/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113759	NATIXIS NY BRANCH C	0.0900	06/01/20	50,000,000.00	50,000,000.00	49,999,500.00
113760	CIESCO LLC CP	0.2200	08/05/20	41,965,000.00	41,948,330.57	41,946,115.75
113762	SHEFFIELD RECEIVABL	0.1500	06/10/20	50,000,000.00	49,998,125.00	49,997,500.00
113764	ATLANTIC ASSET SEC	0.1200	06/15/20	50,000,000.00	49,997,666.67	49,989,500.00
113765	ATLANTIC ASSET SEC	0.1200	06/15/20	3,000,000.00	2,999,860.00	2,999,370.00
113766	REGENCY MARKETS NO.	0.1800	06/09/20	50,000,000.00	49,998,000.00	49,998,000.00
113768	AUTOBAHN FUNDING CO	0.1100	06/12/20	40,000,000.00	39,998,655.56	39,998,000.00
113769	SHEFFIELD RECEIVABL	0.1400	06/12/20	50,000,000.00	49,997,861.11	49,997,500.00
113770	NATIXIS NY BRANCH C	0.0900	06/02/20	50,000,000.00	49,999,875.00	49,999,500.00
113773	THUNDER BAY FUNDING	0.1800	06/24/20	50,000,000.00	49,994,250.00	49,995,000.00
113775	REGENCY MARKETS NO.	0.1700	06/09/20	50,000,000.00	49,998,111.11	49,998,000.00
113776	REGENCY MARKETS NO.	0.1700	06/09/20	25,000,000.00	24,999,055.56	24,999,000.00
113777	CHARIOT FUNDING LLC	0.1500	06/12/20	27,000,000.00	26,998,762.50	26,998,920.00
113778	SHEFFIELD RECEIVABL	0.1600	06/10/20	26,570,000.00	26,568,937.20	26,568,671.50
113779	REGENCY MARKETS NO.	0.1700	06/09/20	25,025,000.00	25,024,054.61	25,023,999.00
113780	AUTOBAHN FUNDING CO	0.1000	06/05/20	40,000,000.00	39,999,555.55	39,998,800.00
113781	NATIXIS NY BRANCH C	0.0900	06/03/20	41,302,000.00	41,301,793.49	41,301,586.98
113783	LA FAYETTE ASSET SE	0.1400	06/15/20	50,000,000.00	49,997,277.78	49,996,500.00
113784	LA FAYETTE ASSET SE	0.2000	07/16/20	25,000,000.00	24,993,750.00	24,993,000.00
113785	SHEFFIELD RECEIVABL	0.1500	06/15/20	50,000,000.00	49,997,083.33	49,996,500.00
113786	CIESCO LLC CP	0.2200	08/11/20	50,000,000.00	49,978,305.56	49,974,000.00
113787	CIESCO LLC CP	0.2200	08/11/20	10,000,000.00	9,995,661.11	9,994,800.00
113788	NATIXIS NY BRANCH C	0.0700	06/03/20	50,000,000.00	49,999,805.56	49,999,500.00
113790	REGENCY MARKETS NO.	0.1700	06/16/20	50,000,000.00	49,996,458.33	49,996,500.00
113791	HSBC USA INC CP	0.4800	07/15/20	40,000,000.00	39,976,533.34	39,988,000.00
113792	OLD LINE FUNDING LL	0.1500	06/16/20	50,000,000.00	49,996,875.00	49,997,500.00
113795	NATIXIS NY BRANCH C	0.0900	06/05/20	50,000,000.00	49,999,500.00	49,999,500.00
113798	CHARIOT FUNDING LLC	0.1500	06/17/20	50,000,000.00	49,996,666.67	49,997,500.00
113799	CHARIOT FUNDING LLC	0.1500	06/17/20	25,000,000.00	24,998,333.33	24,998,750.00
113800	JUPITER SEC COMPANY	0.1500	06/18/20	50,000,000.00	49,996,458.34	49,996,000.00
113801	AUTOBAHN FUNDING CO	0.1100	06/15/20	25,000,000.00	24,998,930.56	24,998,250.00
113802	MONT BLANC CAPITAL	0.2100	07/17/20	30,882,000.00	30,873,713.33	30,873,044.22

Los Angeles County Treasurer
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113804	ATLANTIC ASSET SEC	0.1200	06/17/20	50,000,000.00	49,997,333.33	49,992,000.00
113805	ATLANTIC ASSET SEC	0.1200	06/17/20	50,000,000.00	49,997,333.33	49,992,000.00
113806	REGENCY MARKETS NO.	0.1700	06/19/20	50,000,000.00	49,995,750.00	49,995,500.00
113807	REGENCY MARKETS NO.	0.1700	06/19/20	50,000,000.00	49,995,750.00	49,995,500.00
113808	REGENCY MARKETS NO.	0.1700	06/19/20	5,027,000.00	5,026,572.70	5,026,547.57
113809	AUTOBAHN FUNDING CO	0.1100	06/18/20	25,000,000.00	24,998,701.39	24,998,000.00
113810	NATIXIS NY BRANCH C	0.1000	06/18/20	50,000,000.00	49,997,638.89	49,997,500.00
113811	MONT BLANC CAPITAL	0.1700	06/05/20	50,000,000.00	49,999,055.56	49,998,500.00
113812	LA FAYETTE ASSET SE	0.1500	06/18/20	20,000,000.00	19,998,583.33	19,998,400.00
113813	SHEFFIELD RECEIVABL	0.1300	06/22/20	50,000,000.00	49,996,208.33	49,994,500.00
113814	REGENCY MARKETS NO.	0.1400	06/09/20	29,000,000.00	28,999,097.78	28,998,840.00
113816	TOYOTA MOTOR CREDIT	0.7300	07/08/20	50,000,000.00	49,962,486.11	49,987,000.00
113820	LA FAYETTE ASSET SE	0.1500	06/19/20	40,000,000.00	39,997,000.00	39,996,400.00
113821	ATLANTIC ASSET SEC	0.1200	06/22/20	50,000,000.00	49,996,500.00	49,994,500.00
113822	ATLANTIC ASSET SEC	0.1200	06/22/20	10,000,000.00	9,999,300.00	9,998,900.00
113823	AUTOBAHN FUNDING CO	0.1100	06/25/20	40,000,000.00	39,997,066.67	39,994,400.00
113824	NATIXIS NY BRANCH C	0.0900	06/10/20	50,000,000.00	49,998,875.00	49,999,000.00
113825	NATIXIS NY BRANCH C	0.0900	06/10/20	50,000,000.00	49,998,875.00	49,999,000.00
113826	CANCARA ASSET SEC L	0.2100	07/17/20	10,000,000.00	9,997,316.67	9,997,800.00
113827	CIESCO LLC CP	0.2100	08/17/20	50,000,000.00	49,977,541.67	49,970,000.00
113829	CHARIOT FUNDING LLC	0.1300	06/26/20	50,000,000.00	49,995,486.11	49,994,500.00
113830	MONT BLANC CAPITAL	0.2200	08/05/20	43,791,000.00	43,773,605.24	43,771,294.05
113835	CHARIOT FUNDING LLC	0.1300	06/24/20	50,000,000.00	49,995,847.22	49,995,500.00
113839	CANCARA ASSET SEC L	0.2100	07/21/20	50,000,000.00	49,985,416.67	49,988,000.00
113840	CANCARA ASSET SEC L	0.2100	07/21/20	22,500,000.00	22,493,437.50	22,494,600.00
113841	SHEFFIELD RECEIVABL	0.1200	07/01/20	50,000,000.00	49,995,000.00	49,990,500.00
113842	THUNDER BAY FUNDING	0.1200	06/25/20	30,000,000.00	29,997,600.00	29,996,700.00
113845	AUTOBAHN FUNDING CO	0.0800	06/26/20	50,000,000.00	49,997,222.22	49,992,500.00
113846	AUTOBAHN FUNDING CO	0.0800	06/26/20	15,000,000.00	14,999,166.66	14,997,750.00
113847	CHARIOT FUNDING LLC	0.1200	06/25/20	50,000,000.00	49,996,000.00	49,995,000.00
113848	CREDIT AGRICOLE CIB	0.0600	06/03/20	50,000,000.00	49,999,833.33	49,999,000.00
113849	CREDIT AGRICOLE CIB	0.0600	06/03/20	50,000,000.00	49,999,833.33	49,999,000.00
113850	CHARIOT FUNDING LLC	0.1150	06/26/20	50,000,000.00	49,996,006.94	49,994,500.00
113851	CREDIT AGRICOLE CIB	0.0700	06/05/20	47,946,000.00	47,945,627.09	47,945,041.08
113853	ATLANTIC ASSET SEC	0.1100	06/25/20	50,000,000.00	49,996,333.34	49,993,000.00
113854	ATLANTIC ASSET SEC	0.1100	06/25/20	50,000,000.00	49,996,333.34	49,993,000.00
113857	LA FAYETTE ASSET SE	0.1500	07/01/20	50,000,000.00	49,993,750.00	49,990,500.00
113858	CHARIOT FUNDING LLC	0.1300	07/01/20	50,000,000.00	49,994,583.33	49,993,000.00
113859	CHARIOT FUNDING LLC	0.1300	07/02/20	50,000,000.00	49,994,402.77	49,993,000.00
113860	AUTOBAHN FUNDING CO	0.1000	07/02/20	25,000,000.00	24,997,847.23	24,995,250.00
113862	SHEFFIELD RECEIVABL	0.1200	07/08/20	50,000,000.00	49,993,833.33	49,988,500.00
113863	CHARIOT FUNDING LLC	0.1300	07/02/20	50,000,000.00	49,994,402.78	49,993,000.00
113864	CHARIOT FUNDING LLC	0.1300	07/02/20	50,000,000.00	49,994,402.78	49,993,000.00
113865	LA FAYETTE ASSET SE	0.1400	07/01/20	50,000,000.00	49,994,166.66	49,990,500.00
113871	CHARIOT FUNDING LLC	0.1300	06/24/20	50,000,000.00	49,995,847.22	49,995,500.00
113872	SHEFFIELD RECEIVABL	0.1200	07/09/20	50,000,000.00	49,993,666.66	49,988,000.00
113873	MONT BLANC CAPITAL	0.2100	08/03/20	50,000,000.00	49,981,625.00	49,978,500.00
113874	SHEFFIELD RECEIVABL	0.1900	07/27/20	50,000,000.00	49,985,222.22	49,977,500.00
113875	TOYOTA MOTOR CREDIT	0.2700	08/04/20	50,000,000.00	49,976,000.00	49,973,500.00
113877	CHARIOT FUNDING LLC	0.1300	07/07/20	50,000,000.00	49,993,500.00	49,991,500.00
113878	ATLANTIC ASSET SEC	0.1300	07/07/20	50,000,000.00	49,993,500.00	49,989,000.00
113879	ATLANTIC ASSET SEC	0.1300	07/07/20	10,000,000.00	9,998,700.00	9,997,800.00
113880	SHEFFIELD RECEIVABL	0.1900	07/31/20	50,000,000.00	49,984,166.67	49,976,000.00
113881	AUTOBAHN FUNDING CO	0.1000	07/02/20	50,000,000.00	49,995,694.45	49,990,500.00
113882	CAFCO LLC CP	0.1700	07/30/20	50,000,000.00	49,986,069.44	49,987,000.00
113883	LA FAYETTE ASSET SE	0.1500	07/02/20	50,000,000.00	49,993,541.66	49,990,500.00
113884	LA FAYETTE ASSET SE	0.1500	07/02/20	2,000,000.00	1,999,741.66	1,999,620.00
113888	AUTOBAHN FUNDING CO	0.1000	07/06/20	50,000,000.00	49,995,138.89	49,989,000.00

Los Angeles County Treasurer
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113889	AUTOBAHN FUNDING CO	0.1000	07/06/20	50,000,000.00	49,995,138.89	49,989,000.00
113890	LA FAYETTE ASSET SE	0.1500	06/29/20	50,000,000.00	49,994,166.67	49,991,500.00
113891	ATLANTIC ASSET SEC	0.1200	06/29/20	50,000,000.00	49,995,333.33	49,991,500.00
113892	ATLANTIC ASSET SEC	0.1200	06/29/20	32,000,000.00	31,997,013.33	31,994,560.00
113893	CRC FUNDING LLC CP	0.1600	07/20/20	50,000,000.00	49,989,111.11	49,984,500.00
113894	CAFCO LLC CP	0.1700	07/17/20	50,000,000.00	49,989,138.89	49,990,500.00
CPD TOTAL				**8,402,840,000.00**	**8,400,877,080.69**	**8,401,782,553.21**
108158	AU & NZ BANKING GRP	2.2500	11/09/20	19,660,000.00	19,587,081.52	19,819,442.60
BNOT3 TOTAL				**19,660,000.00**	**19,587,081.52**	**19,819,442.60**
109674	TOYOTA MOTOR CREDIT	3.0500	01/08/21	10,000,000.00	9,998,186.05	10,139,100.00
110109	JOHNSON & JOHNSON C	2.2500	03/03/22	22,500,000.00	22,339,035.62	23,154,525.00
CNFX TOTAL				**32,500,000.00**	**32,337,221.67**	**33,293,625.00**
112997	JPM CHASE BK CO NOT	1.5000	02/28/23	50,000,000.00	50,000,000.00	50,628,000.00
CORP BK NT TOTAL				**50,000,000.00**	**50,000,000.00**	**50,628,000.00**
112380	USTN 1.625	1.6250	11/15/22	50,000,000.00	49,957,492.91	51,773,500.00
US TNOTES TOTAL				**50,000,000.00**	**49,957,492.91**	**51,773,500.00**
112287	UST BILL	1.5550	11/05/20	50,000,000.00	49,660,923.62	49,963,500.00
112288	UST BILL	1.5550	11/05/20	50,000,000.00	49,660,923.62	49,963,500.00
112289	UST BILL	1.5550	11/05/20	50,000,000.00	49,660,923.62	49,963,500.00
112290	UST BILL	1.5550	11/05/20	50,000,000.00	49,660,923.62	49,963,500.00
112564	UST BILL	1.5375	06/25/20	50,000,000.00	49,948,750.00	49,996,000.00
112565	UST BILL	1.5375	06/25/20	50,000,000.00	49,948,750.00	49,996,000.00
112769	UST BILL	1.5175	07/23/20	50,000,000.00	49,890,402.78	49,990,500.00
112770	UST BILL	1.5175	07/23/20	50,000,000.00	49,890,402.78	49,990,500.00
113297	UST BILL	0.1125	03/25/21	50,000,000.00	49,953,593.75	49,918,500.00
113298	UST BILL	0.1125	03/25/21	50,000,000.00	49,953,593.75	49,918,500.00
113299	UST BILL	0.1125	03/25/21	50,000,000.00	49,953,593.75	49,918,500.00
113300	UST BILL	0.1125	03/25/21	50,000,000.00	49,953,593.75	49,918,500.00
113348	UST BILL	0.1400	10/01/20	50,000,000.00	49,976,277.78	49,972,000.00
113349	UST BILL	0.1400	10/01/20	50,000,000.00	49,976,277.78	49,972,000.00
113370	UST BILL	0.1300	10/01/20	50,000,000.00	49,977,972.22	49,972,000.00
113371	UST BILL	0.1300	10/01/20	50,000,000.00	49,977,972.22	49,972,000.00
113408	UST BILL	0.1550	10/08/20	50,000,000.00	49,972,229.17	49,971,000.00
113409	UST BILL	0.1550	10/08/20	50,000,000.00	49,972,229.17	49,971,000.00
113410	UST BILL	0.1550	10/08/20	50,000,000.00	49,972,229.17	49,971,000.00
113411	UST BILL	0.1550	10/08/20	50,000,000.00	49,972,229.17	49,971,000.00
113416	UST BILL	0.1600	10/08/20	50,000,000.00	49,971,333.33	49,971,000.00
113417	UST BILL	0.1600	10/08/20	50,000,000.00	49,971,333.33	49,971,000.00
113473	UST BILL	0.2170	10/15/20	50,000,000.00	49,959,011.11	49,970,000.00
113474	UST BILL	0.2170	10/15/20	50,000,000.00	49,959,011.11	49,970,000.00
113552	UST BILL	0.1300	10/22/20	50,000,000.00	49,974,180.55	49,967,000.00
113553	UST BILL	0.1300	10/22/20	50,000,000.00	49,974,180.55	49,967,000.00
113554	UST BILL	0.1300	10/22/20	50,000,000.00	49,974,180.55	49,967,000.00
113555	UST BILL	0.1300	10/22/20	50,000,000.00	49,974,180.55	49,967,000.00
113556	UST BILL	0.1300	10/22/20	50,000,000.00	49,974,180.55	49,967,000.00
113589	UST BILL	0.1000	07/23/20	50,000,000.00	49,992,777.78	49,990,500.00
113590	UST BILL	0.1000	07/23/20	50,000,000.00	49,992,777.78	49,990,500.00
113591	UST BILL	0.1000	07/23/20	50,000,000.00	49,992,777.78	49,990,500.00
113592	UST BILL	0.1000	07/23/20	50,000,000.00	49,992,777.78	49,990,500.00
113593	UST BILL	0.1000	07/23/20	50,000,000.00	49,992,777.78	49,990,500.00
113594	UST BILL	0.1000	07/23/20	50,000,000.00	49,992,777.78	49,990,500.00
113595	UST BILL	0.1200	10/22/20	50,000,000.00	49,976,166.67	49,967,000.00
113596	UST BILL	0.1200	10/22/20	50,000,000.00	49,976,166.67	49,967,000.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113597	UST BILL	0.1200	10/22/20	50,000,000.00	49,976,166.67	49,967,000.00
113598	UST BILL	0.1200	10/22/20	50,000,000.00	49,976,166.67	49,967,000.00
113645	UST BILL	0.1250	11/05/20	50,000,000.00	49,972,743.05	49,963,500.00
113646	UST BILL	0.1250	11/05/20	50,000,000.00	49,972,743.05	49,963,500.00
US TBILLS TOTAL				**2,050,000,000.00**	**2,047,472,202.81**	**2,048,728,000.00**
105895	LACCAL BANS	4.7500	06/30/20	10,000,000.00	10,000,000.00	10,000,000.00
107432	LACCAL BANS	4.7500	06/30/20	10,000,000.00	10,000,000.00	10,000,000.00
109917	LACCAL BANS	2.0680	06/30/21	10,000,000.00	10,000,000.00	10,000,000.00
110786	LACCAL BANS	2.0680	06/30/21	20,000,000.00	20,000,000.00	20,000,000.00
112660	LACCAL BANS	2.0440	06/30/22	5,000,000.00	5,000,000.00	5,000,000.00
LACCAL	**BANS TOTAL**			**55,000,000.00**	**55,000,000.00**	**55,000,000.00**
113129	SAN JOSE CA REDEV A	2.9580	08/01/24	23,000,000.00	24,771,482.67	24,086,520.00
CA MUNI BDN TOTAL				**23,000,000.00**	**24,771,482.67**	**24,086,520.00**
113301	MUFG UNION BANK NA	1.0000	06/30/20	50,000,000.00	50,000,000.00	50,037,500.00
113302	MUFG UNION BANK NA	1.0000	06/30/20	50,000,000.00	50,000,000.00	50,037,500.00
113485	MUFG UNION BANK NA	0.7000	07/07/20	50,000,000.00	50,000,000.00	50,029,000.00
113486	MUFG UNION BANK NA	0.7000	07/07/20	50,000,000.00	50,000,000.00	50,029,000.00
113559	MUFG UNION BANK NA	0.2500	06/16/20	50,000,000.00	50,000,000.00	50,003,500.00
113560	MUFG UNION BANK NA	0.2500	06/16/20	50,000,000.00	50,000,000.00	50,003,500.00
113712	MUFG UNION BANK NA	0.1200	06/05/20	50,000,000.00	50,000,000.00	50,000,500.00
113855	MUFG UNION BANK NA	0.1000	07/06/20	50,000,000.00	50,000,000.00	49,996,500.00
113856	MUFG UNION BANK NA	0.1000	07/06/20	50,000,000.00	50,000,000.00	49,996,500.00
NEG CDS TOTAL				**450,000,000.00**	**450,000,000.00**	**450,133,500.00**
112036	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,002,100.14	50,338,500.00
112037	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,002,100.14	50,338,500.00
112307	WESTPAC BANKING COR	1.8600	06/01/20	50,000,000.00	50,000,000.00	50,007,500.00
112452	ROYAL BANK OF CANAD	1.8200	06/15/20	50,000,000.00	50,000,000.00	50,041,500.00
112710	SOCIETE GENERALE NY	1.7600	07/15/20	50,000,000.00	50,000,000.00	50,104,000.00
112946	UBS AG STAMFORD CT	1.6200	02/12/21	50,000,000.00	50,000,000.00	50,386,000.00
112960	UBS AG STAMFORD CT	1.6000	08/20/20	50,000,000.00	50,000,000.00	50,154,000.00
113113	BARCLAYS BANK PLC N	0.9800	06/01/20	50,000,000.00	50,000,000.00	50,003,500.00
113170	UBS AG STAMFORD CT	1.1500	06/15/20	50,000,000.00	50,000,000.00	50,024,500.00
113262	UBS AG STAMFORD CT	1.8000	06/26/20	50,000,000.00	50,000,000.00	50,064,000.00
113263	UBS AG STAMFORD CT	1.8000	06/26/20	50,000,000.00	50,000,000.00	50,064,000.00
113274	BANK OF NOVA SCOTIA	1.1000	06/15/20	50,000,000.00	50,000,000.00	50,023,500.00
113276	NORDEA BANK ABP NY	1.3600	06/30/20	50,000,000.00	50,000,000.00	50,057,000.00
113279	ROYAL BANK OF CANAD	2.0700	06/19/20	50,000,000.00	50,000,000.00	50,058,500.00
113280	ROYAL BANK OF CANAD	2.0700	06/19/20	50,000,000.00	50,000,000.00	50,058,500.00
113287	SVENSKA HANDELSBANK	1.4400	06/15/20	50,000,000.00	50,000,000.00	50,032,000.00
113288	SVENSKA HANDELSBANK	1.4400	06/15/20	50,000,000.00	50,000,000.00	50,032,000.00
113303	UBS AG STAMFORD CT	1.6500	06/30/20	50,000,000.00	50,000,000.00	50,066,000.00
113304	UBS AG STAMFORD CT	1.6500	06/30/20	50,000,000.00	50,000,000.00	50,066,000.00
113305	BARCLAYS BANK PLC N	1.0000	06/30/20	50,000,000.00	50,000,000.00	50,035,500.00
113306	BARCLAYS BANK PLC N	1.0000	06/30/20	50,000,000.00	50,000,000.00	50,035,500.00
113307	ROYAL BANK OF CANAD	1.9000	06/30/20	50,000,000.00	50,000,000.00	50,081,500.00
113308	ROYAL BANK OF CANAD	1.9000	06/30/20	50,000,000.00	50,000,000.00	50,081,500.00
113309	BANK OF NOVA SCOTIA	1.1500	06/30/20	50,000,000.00	50,000,000.00	50,045,000.00
113310	BANK OF NOVA SCOTIA	1.1500	06/30/20	50,000,000.00	50,000,000.00	50,045,000.00
113325	SVENSKA HANDELSBANK	1.4200	06/30/20	50,000,000.00	50,000,000.00	50,059,000.00
113343	BANK OF MONTREAL CH	1.0500	06/01/20	50,000,000.00	50,000,000.00	50,004,000.00
113355	NORDEA BANK ABP NY	1.1900	06/30/20	50,000,000.00	50,000,000.00	50,049,500.00
113356	NORDEA BANK ABP NY	1.1900	06/30/20	50,000,000.00	50,000,000.00	50,049,500.00
113372	ROYAL BANK OF CANAD	1.0900	07/02/20	50,000,000.00	50,000,000.00	50,048,500.00
113373	SVENSKA HANDELSBANK	1.2800	07/01/20	50,000,000.00	50,000,000.00	50,054,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: May 1, 2020 to May 31, 2020
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113374	CANADIAN IMP. BK OF	0.8500	06/03/20	50,000,000.00	50,000,000.00	50,005,500.00
113375	CREDIT AGRICOLE CIB	0.8500	06/03/20	50,000,000.00	50,000,000.00	50,005,000.00
113376	NORDEA BANK ABP NY	0.9000	06/01/20	50,000,000.00	50,000,000.00	50,003,500.00
113383	BANK OF MONTREAL CH	0.6000	06/08/20	50,000,000.00	50,000,000.00	50,007,500.00
113384	BANK OF NOVA SCOTIA	1.1500	07/06/20	50,000,000.00	50,000,000.00	50,053,500.00
113412	CREDIT AGRICOLE CIB	0.7200	06/08/20	50,000,000.00	50,000,000.00	50,008,500.00
113440	BANK OF NOVA SCOTIA	1.0500	07/08/20	50,000,000.00	50,000,000.00	50,050,500.00
113465	CREDIT AGRICOLE CIB	0.9300	07/10/20	50,000,000.00	50,000,000.00	50,047,500.00
113518	CREDIT AGRICOLE CIB	0.6800	07/15/20	50,000,000.00	50,000,000.00	50,036,500.00
113526	DNB BANK ASA NY CD	0.3200	06/22/20	50,000,000.00	50,000,000.00	50,008,000.00
113527	DNB BANK ASA NY CD	0.5100	07/20/20	50,000,000.00	50,000,000.00	50,030,500.00
113528	NORDEA BANK ABP NY	0.5000	07/15/20	50,000,000.00	50,000,000.00	50,027,500.00
113551	SVENSKA HANDELSBANK	0.3800	07/27/20	50,000,000.00	50,000,000.00	50,020,000.00
113574	DNB BANK ASA NY CD	0.2200	06/30/20	50,000,000.00	50,000,000.00	50,006,000.00
113623	DNB BANK ASA NY CD	0.3000	07/27/20	50,000,000.00	50,000,000.00	50,017,000.00
113689	BARCLAYS BANK PLC N	0.5000	08/05/20	50,000,000.00	50,000,000.00	50,023,000.00
113690	BARCLAYS BANK PLC N	0.5000	08/05/20	50,000,000.00	50,000,000.00	50,023,000.00
113702	DNB BANK ASA NY CD	0.1000	06/01/20	50,000,000.00	50,000,000.00	50,000,000.00
113703	CREDIT SUISSE NY CD	0.3500	07/30/20	50,000,000.00	50,000,000.00	50,006,000.00
113796	NORDEA BANK ABP NY	0.0800	06/11/20	50,000,000.00	50,000,000.00	50,000,500.00
113852	CREDIT AGRICOLE CIB	0.0900	06/24/20	50,000,000.00	50,000,000.00	49,999,500.00
113895	SVENSKA HANDELSBANK	0.1700	08/25/20	50,000,000.00	50,000,000.00	50,000,000.00
YANKEE CDS TOTAL				**2,650,000,000.00**	**2,650,004,200.28**	**2,652,887,500.00**
NTRD TOTAL				**36,276,149,000.00**	**36,266,138,402.14**	**36,368,411,417.10**
	NTRD HISTORICAL COST TOTAL				**36,254,365,733.12**	
TRADE-PSI TRADING						
102351	USTN 1.125	1.1250	07/31/21	50,000,000.00	49,984,398.74	50,539,000.00
UST NOTE TOTAL				**50,000,000.00**	**49,984,398.74**	**50,539,000.00**
TRADE TOTAL				**50,000,000.00**	**49,984,398.74**	**50,539,000.00**
	TRADE HISTORICAL COST TOTAL				**49,933,593.75**	
PSI TOTAL				**36,326,149,000.00**	**36,316,122,800.88**	**36,418,950,417.10**
	PSI HISTORICAL COST TOTAL				**36,304,299,326.87**	

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/41	7.000.000.00	7.000.000.00	8.728.650.00
106615	FFCB 3.25	3.2500	12/27/39	9.000.000.00	9.000.000.00	11.042.100.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**19,770,750.00**
ESUSD TOTAL				**16.000.000.00**	**16.000.000.00**	**19.770.750.00**
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	5,014,445.77	5,006,550.00
112832	FFCB 3.27 (CALLABLE	3.2700	07/29/39	325,000.00	326,611.51	325,734.50
113193	FFCB 2.50 (CALLABLE	2.5000	03/23/35	22.500.000.00	22.500.000.00	22.617.900.00
FFCB TOTAL				**27.825.000.00**	**27.841.057.28**	**27.950.184.50**
102496	FHLB 2.82 (CALLABLE	2.8200	09/13/41	2.200.000.00	2.200.000.00	2.200.154.00
112863	FHLB 2.90 (CALLABLE	2.9000	02/10/45	175.000.00	174.567.88	175.754.25
FHLB TOTAL				**2.375.000.00**	**2.374.567.88**	**2.375.908.25**
PHHPA TOTAL				**30.200.000.00**	**30.215.625.16**	**30.326.092.75**
SCP61 - SCAQMD-GENERAL FUND						
111109	TORONTO DOMINION BA	2.0700	06/29/20	5,000,000.00	5,000,000.00	5,008,150.00
YANKEE CDS TOTAL				**5.000.000.00**	**5.000.000.00**	**5.008.150.00**
SCP61-SCAGMD GENERAL FUND TOTAL				**5,000,000.00**	**5,000,000.00**	**5,008,150.00**
SCP6F - SCAQMD - MOBILE SOURCE AIR						
111111	TORONTO DOMINION BA	2.0700	06/29/20	5,000,000.00	5,000,000.00	5,008,150.00
YANKEE CDS TOTAL				**5.000.000.00**	**5.000.000.00**	**5.008.150.00**
SCP6F-SCAQMD MOBILE SOURCE AIR TOTAL				**5.000.000.00**	**5.000.000.00**	**5.008.150.00**
SCP6G-SCAQMD-INVESTMENT						
111110	TORONTO DOMINION BA	2.0700	06/29/20	10,000,000.00	10,000,000.00	10,016,300.00
YANKEE CDS TOTAL				**10.000.000.00**	**10.000.000.00**	**10.016.300.00**
SCP6G-SCAQMD INVESTMENT TOTAL				**10,000,000.00**	**10,000,000.00**	**10,016,300.00**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/20	39,645,184.52	39,645,184.52	39,645,184.52
COLLATERIZED TDS TOTAL				**39,645,184.52**	**39,645,184.52**	**39,645,184.52**
SCAQM TOTAL				**39.645.184.52**	**39.645.184.52**	**39.645.184.52**
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				**112.792.562.04**	**112.808.187.20**	**116.722.004.79**
	SPI HISTORICAL TOTAL				**112.808.762.54**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/2020
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/2020
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	54,190,408.43
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	314,231.66
05/17/00	C.I. 2658M	420,648.83
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$54,927,250.07

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/2020
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	3,085,135.60
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	3,269,633.06
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	192,510,262.22
02/09/93	DISNEY PROJECT 1993	8,016,489.16
03/21/12	DISNEY PROJECT, 2012	4,198,485.82
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	52,373,722.49
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	22,244,703.86
	U.S. BANK - TRUSTEE TOTAL	$285,708,524.32

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/2020
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	22,703,806.97
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,441,401.41
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,543,099.94
08/29/19	LEASE REVENUE BONDS (2019 SERIES E-1 & E-2)	19,315.05
	ZIONS BANK - TRUSTEE TOTAL	$40,707,623.37

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/2020
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,752.24
	TREASURER TOTAL	$301,752.24

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 05/31/20
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
BAN						
105895	LACCAL BANS	4.75	06/30/20	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
107432	LACCAL BANS	4.75	06/30/20	10,000,000.00	10,000,000.00	
109917	LACCAL BANS	2.07	06/30/21	10,000,000.00	10,000,000.00	
110786	LACCAL BANS	2.07	06/30/21	20,000,000.00	20,000,000.00	
112660	LACCAL BANS	2.04	06/30/22	5,000,000.00	5,000,000.00	
BAN TOTAL				**55,000,000.00**	**55,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**55,000,000.00**	**55,000,000.00**	
NTRD - PSI NON-TRADING Total				**55,000,000.00**	**55,000,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 05/31/2020
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 5/31/20
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	3,100,004,200.28	37.00	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	8,400,877,080.69	24.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	2,097,429,695.72	151.00	DAYS	49,984,398.74	426.00	DAYS
AGENCIES	22,486,131,639.59	972.00	DAYS	0.00	0.00	DAYS
MUNICIPALS	79,771,482.67	677.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	101,924,303.19	685.00	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	$36,266,138,402.14	623.00	DAYS	$49,984,398.74	426.00	DAYS

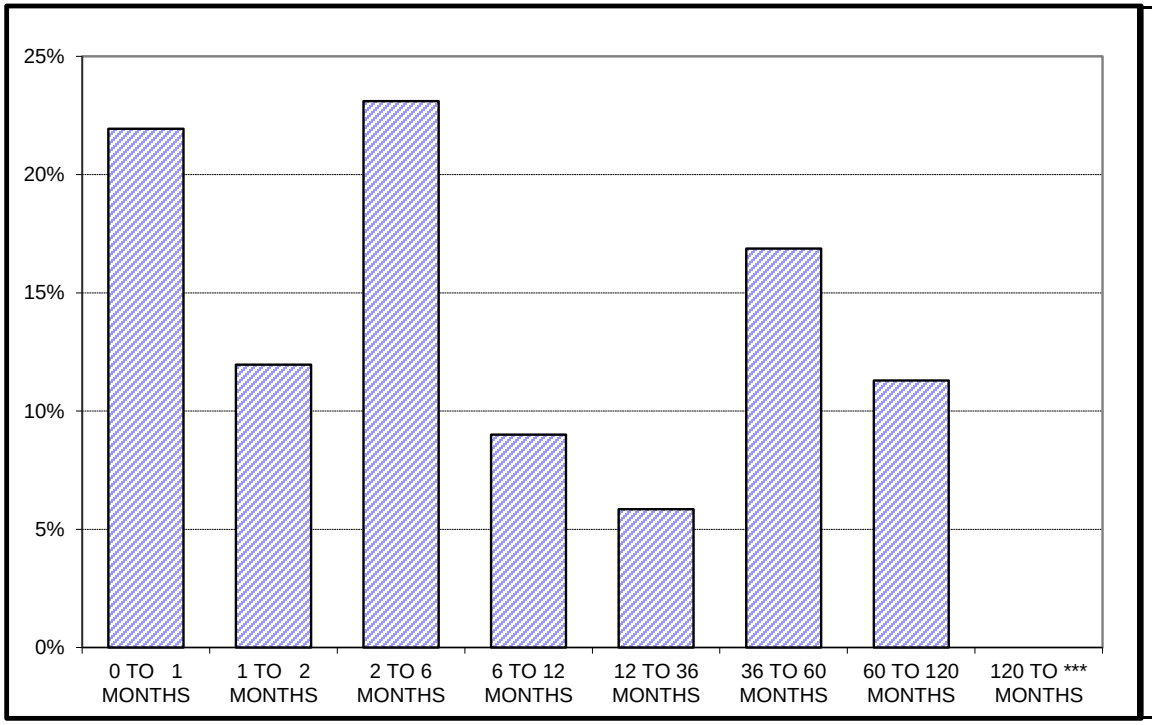
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 05/31/20
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	06/01/20-06/30/20	$7,967,861,703.14	21.94
1 TO 2 MONTHS	07/01/20-07/31/20	$4,344,533,637.89	11.96
2 TO 3 MONTHS	08/01/20-08/31/20	$1,979,961,326.33	5.45
3 TO 4 MONTHS	09/01/20-09/30/20	$1,757,101,699.42	4.84
4 TO 5 MONTHS	10/01/20-10/31/20	$3,585,719,533.97	9.87
5 TO 6 MONTHS	11/01/20-11/30/20	$1,067,493,212.40	2.94
6 TO 12 MONTHS	12/01/20-05/31/21	$3,268,321,995.70	9.00
12 TO 24 MONTHS	06/01/21-05/31/22	$1,013,369,399.22	2.79
24 TO 36 MONTHS	06/01/22-05/31/23	$1,105,358,989.17	3.05
36 TO 48 MONTHS	06/01/23-05/31/24	$731,904,070.73	2.02
48 TO 60 MONTHS	06/01/24-05/31/25	$5,393,372,869.22	14.85
60 TO 120 MONTHS	06/01/25-05/31/30	$4,101,124,363.69	11.29
120 TO *** MONTHS	06/01/30-	$0.00	0.00
Portfolio Total:		**$36,316,122,800.88**	**100.00**
ESUSD			
120 TO *** MONTHS	06/01/30-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	**100.00**
GF			
60 TO 120 MONTHS	06/01/25-05/31/30	$3,510,000.00	100.00
Portfolio Total:		**$3,510,000.00**	**100.00**
PHHPA			
120 TO *** MONTHS	06/01/30-	$30,215,625.16	100.00
Portfolio Total:		**$30,215,625.16**	**100.00**
SCP61			
0 TO 1 MONTHS	06/01/20-06/30/20	$5,000,000.00	100.00
Portfolio Total:		**$5,000,000.00**	**100.00**
SCP6F			
0 TO 1 MONTHS	06/01/20-06/30/20	$5,000,000.00	100.00
Portfolio Total:		**$5,000,000.00**	**100.00**

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 05/31/20
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP6G			
0 TO 1 MONTHS	06/01/20-06/30/20	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	**100.00**
SCAQM			
6 TO 12 MONTHS	12/01/20-05/31/21	$39,645,184.52	100.00
Portfolio Total:		**$39,645,184.52**	**100.00**
SLIM			
6 TO 12 MONTHS	12/01/20-05/31/21	$3,396,348.04	100.00
Portfolio Total:		**$3,396,348.04**	**100.00**
WASIA			
6 TO 12 MONTHS	12/01/20-05/31/21	$41,029.48	100.00
Portfolio Total:		**$41,029.48**	**100.00**

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 7,967,862	21.94%
1 TO 2 MONTHS	4,344,534	11.96%
2 TO 6 MONTHS	8,390,276	23.10%
6 TO 12 MONTHS	3,268,322	9.00%
12 TO 36 MONTHS	2,118,728	5.84%
36 TO 60 MONTHS	6,125,277	16.87%
60 TO 120 MONTHS	4,101,124	11.29%
120 TO *** MONTHS	-	0.00%
	$ 36,316,123	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 05/31/20
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 April 2020 with April 2019

(Dollars In Thousands)

	April 2020	April 2019	Change
Average Daily Portfolio ($)	**95,378,741**	**92,688,351**	**+2,690,390**
Accrued Earnings ($)	**128,853**	**186,230**	**-57,377**
Effective Yield (%)	**1.648**	**2.445**	**-0.797**
Average Life-Month End (In Days)	**189**	**179**	**+10**
Total Security Transactions			
Amount ($)	**36,358,655**	**42,317,023**	**-5,958,368**
Number	**728**	**850**	**-122**
Total Time Deposit Transactions			
Amount ($)	**3,058,000**	**2,923,000**	**+135,000**
Number	**99**	**104**	**-5**
Average Workday Investment Activity ($)	**1,791,666**	**2,154,287**	**-362,621**
Prescribed Demand Account Balances For Services ($)	**1,308,700**	**271,800**	**+1,036,900**

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

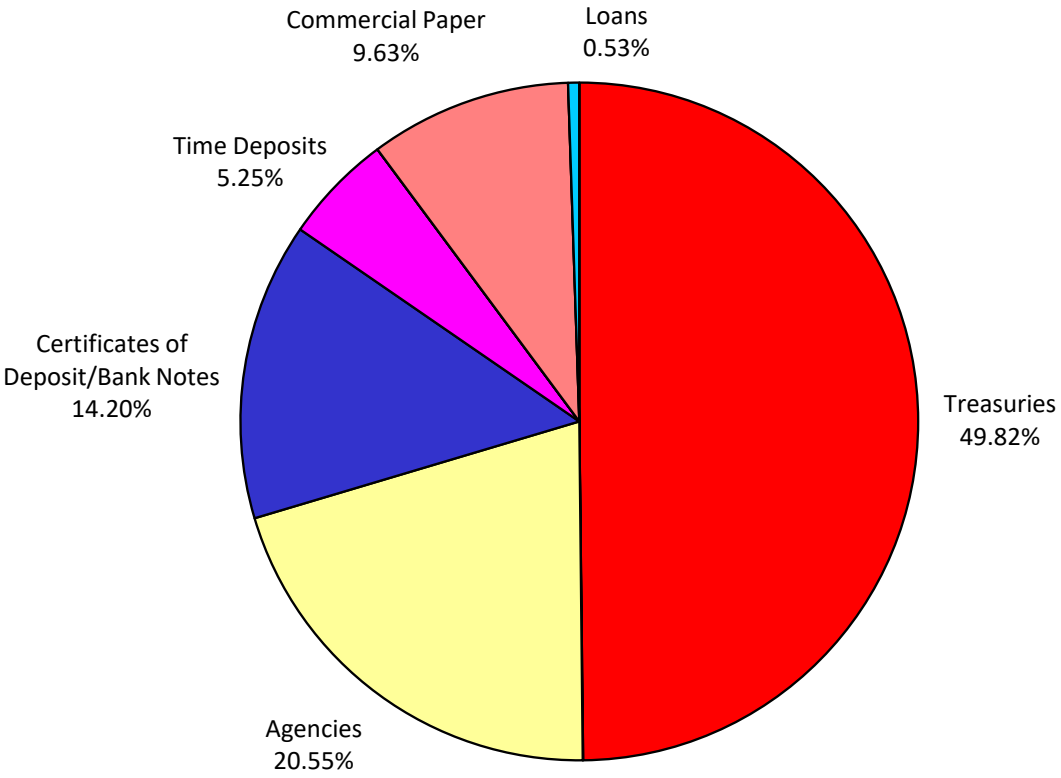
(Dollars In Thousands)

April 30, 2020

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	19,680,040	19.00	+5.93
Bonds	0	0.00	0
Notes	31,918,134	30.82	-2.94
Strips	0	0.00	0
Total Government	51,598,174	49.82	+2.99
Agency Debentures	4,153,079	4.01	-0.34
Certificates of Deposit	14,400,000	13.91	+0.05
Bank Notes	300,000	0.29	-0.22
Repurchases	0	0.00	0
Agency Discount Notes	16,930,645	16.35	-1.50
Time Deposits	5,431,990	5.25	-0.18
GNMAs	0	0.00	0
Commercial Paper	9,976,310	9.63	-0.68
Remics	17,625	0.02	0
Corporate Bonds	0	0.00	0
AB 55 Loans	550,576	0.53	-0.11
GF Loans	0	0.00	0
Other	200,000	0.19	-0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	103,558,399	100.00	

INVESTMENT ACTIVITY	April 2020		March 2020	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	728	36,358,655	558	27,855,199
Other	7	301,759	2	2,681
Time Deposits	99	3,058,000	72	2,278,000
Total	834	39,718,414	632	30,135,880
PMIA Monthly Average Effective Yield (%)		1.648	1.787	
Year to Date Yield Last Day of Month (%)		2.068	2.125	

Pooled Money Investment Account
Portfolio Composition
$103.6 billion
04/30/20



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 (%)
04/01/20	**REDEMPTIONS**								
	BN	BOFA	1.900	04/01/20	1.900	50,000	209	551,527.78	1.932
	BN	BOFA	1.900	04/01/20	1.900	50,000	209	551,527.78	1.932
	BN	BOFA	1.900	04/01/20	1.900	50,000	209	551,527.78	1.932
	BN	BOFA	1.900	04/01/20	1.900	50,000	209	551,527.78	1.932
	CD	FIRST REP	1.780	04/01/20	1.780	50,000	112	276,888.89	1.810
	CD	FIRST REP	1.780	04/01/20	1.780	50,000	112	276,888.89	1.810
	CD	CITIBANK	1.830	04/01/20	1.830	50,000	113	287,208.33	1.861
	CD	CITIBANK	1.830	04/01/20	1.830	50,000	113	287,208.33	1.861
	CD	BOWEST	1.900	04/01/20	1.900	50,000	166	438,055.56	1.932
	CD	BOWEST	1.900	04/01/20	1.900	50,000	166	438,055.56	1.932
	CD	WELLS FGO	2.000	04/01/20	2.000	50,000	183	508,333.33	2.033
	CD	WELLS FGO	2.000	04/01/20	2.000	50,000	183	508,333.33	2.033
	CD	US BANK	2.060	04/01/20	2.060	50,000	258	738,166.67	2.094
	CD	US BANK	2.060	04/01/20	2.060	50,000	258	738,166.67	2.094
	CP	GOTHAM		04/01/20	2.150	50,000	9	26,875.00	2.181
	CP	GOTHAM		04/01/20	2.150	50,000	9	26,875.00	2.181
	CP	JPM LLC		04/01/20	1.400	50,000	30	58,333.33	1.421
	CP	JPM LLC		04/01/20	1.400	50,000	30	58,333.33	1.421
	CP	GOTHAM		04/01/20	1.600	50,000	35	77,777.78	1.629
	CP	MIZUHO NY		04/01/20	1.850	50,000	97	249,236.11	1.890
	CP	MIZUHO NY		04/01/20	1.850	50,000	97	249,236.11	1.890
	CP	TOYOTA		04/01/20	1.880	50,000	148	386,444.44	1.926
	CP	TOYOTA		04/01/20	1.880	50,000	148	386,444.44	1.926
	CP	SCOTIA NY		04/01/20	1.860	50,000	174	449,500.00	1.908
	CP	SCOTIA NY		04/01/20	1.860	50,000	174	449,500.00	1.908
	CP	JPM LLC		04/01/20	1.960	50,000	181	492,722.22	2.012
	CP	JPM LLC		04/01/20	1.960	50,000	181	492,722.22	2.012
	CP	SCOTIA NY		04/01/20	2.020	50,000	187	524,638.89	2.075
	CP	SCOTIA NY		04/01/20	2.020	50,000	187	524,638.89	2.075
	CP	TOYOTA		04/01/20	1.980	50,000	189	519,750.00	2.034
	CP	JPM LLC		04/01/20	1.900	50,000	216	570,000.00	1.954
	CP	JPM LLC		04/01/20	1.900	50,000	216	570,000.00	1.954
	DEB	FHLMC	2.375	04/01/20	2.375	50,000	748	2,427,777.78	2.376
	DEB	FHLB	2.380	04/01/20	2.380	50,000	748	2,432,888.89	2.381
	DN	IBRD		04/01/20	1.530	50,000	77	163,625.00	1.561
	DN	IBRD		04/01/20	1.530	50,000	77	163,625.00	1.561
	DN	FNMA		04/01/20	1.540	50,000	103	220,305.56	1.573
	DN	FNMA		04/01/20	1.540	50,000	103	220,305.56	1.573
	DN	FHLMC		04/01/20	1.540	50,000	166	355,055.56	1.577
	DN	FHLMC		04/01/20	1.540	50,000	166	355,055.56	1.577
	DN	FHLMC		04/01/20	1.790	50,000	184	457,444.44	1.837
	DN	FHLMC		04/01/20	1.790	50,000	184	457,444.44	1.837
	DN	FHLB		04/01/20	1.810	50,000	188	472,611.11	1.858
	DN	FHLB		04/01/20	1.810	50,000	188	472,611.11	1.858
	DN	FHLMC		04/01/20	1.790	50,000	189	469,875.00	1.837
	DN	FHLMC		04/01/20	1.790	50,000	189	469,875.00	1.837
	DN	FHLMC		04/01/20	1.805	50,000	194	486,347.22	1.853
	DN	FHLMC		04/01/20	1.805	50,000	194	486,347.22	1.853
	DN	FHLMC		04/01/20	1.805	50,000	194	486,347.22	1.853

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/01/20	**REDEMPTIONS (Continued)**								
	DN	FHLMC		04/01/20	1.800	50,000	197	492,500.00	1.848
	DN	FHLMC		04/01/20	1.800	50,000	197	492,500.00	1.848
	DN	FHLMC		04/01/20	1.800	50,000	198	495,000.00	1.848
	DN	FHLMC		04/01/20	1.800	50,000	198	495,000.00	1.848
	DN	FHLMC		04/01/20	2.185	50,000	306	928,625.00	2.263
	DN	FHLMC		04/01/20	2.185	50,000	306	928,625.00	2.263
	DN	FHLMC		04/01/20	2.220	50,000	307	946,583.33	2.301
	DN	FHLMC		04/01/20	2.220	50,000	307	946,583.33	2.301
	YCD	NORINCHUK	0.500	04/01/20	0.500	50,000	7	4,861.11	0.507
	YCD	NORINCHUK	0.500	04/01/20	0.500	50,000	7	4,861.11	0.507
	YCD	SUMITOMO	1.400	04/01/20	1.400	50,000	30	58,333.33	1.419
	YCD	SUMITOMO	1.400	04/01/20	1.400	50,000	30	58,333.33	1.419
	YCD	MONTREAL	1.700	04/01/20	1.700	50,000	146	344,722.22	1.728
	YCD	MONTREAL	1.700	04/01/20	1.700	50,000	146	344,722.22	1.728
	YCD	ANZ	1.880	04/01/20	1.880	50,000	166	433,444.44	1.911
	YCD	ANZ	1.880	04/01/20	1.880	50,000	166	433,444.44	1.911
	YCD	SCOTIA	1.910	04/01/20	1.910	50,000	166	440,361.11	1.942
	YCD	BNP	1.960	04/01/20	1.960	50,000	167	454,611.11	1.993
	YCD	BNP	1.960	04/01/20	1.960	50,000	167	454,611.11	1.993
	YCD	FORTIS	1.960	04/01/20	1.960	50,000	168	457,333.33	1.993
	YCD	FORTIS	1.960	04/01/20	1.960	50,000	168	457,333.33	1.993
	YCD	SVENSKA	1.920	04/01/20	1.920	50,000	169	450,666.67	1.952
	YCD	SVENSKA	1.920	04/01/20	1.920	50,000	169	450,666.67	1.952
	YCD	SE BANKEN	1.950	04/01/20	1.950	50,000	180	487,500.00	1.983
	YCD	SE BANKEN	1.950	04/01/20	1.950	50,000	180	487,500.00	1.983
	YCD	RABOBANK	1.870	04/01/20	1.870	50,000	181	470,097.22	1.901
	YCD	RABOBANK	1.870	04/01/20	1.870	50,000	181	470,097.22	1.901
	YCD	CR AG CIB	1.940	04/01/20	1.940	50,000	181	487,694.44	1.972
	YCD	CR AG CIB	1.940	04/01/20	1.940	50,000	181	487,694.44	1.972
	YCD	SE BANKEN	1.980	04/01/20	1.980	50,000	182	500,500.00	2.013
	YCD	RABOBANK	2.010	04/01/20	2.010	50,000	197	549,958.33	2.044
	YCD	RABOBANK	2.010	04/01/20	2.010	50,000	197	549,958.33	2.044
	YCD	CR SUISSE	2.020	04/01/20	2.020	50,000	197	552,694.44	2.054
	YCD	CR SUISSE	2.020	04/01/20	2.020	50,000	197	552,694.44	2.054
	YCD	NATIXIS	2.040	04/01/20	2.040	50,000	197	558,166.67	2.074
	YCD	NATIXIS	2.040	04/01/20	2.040	50,000	197	558,166.67	2.074
	YCD	ANZ	2.000	04/01/20	2.000	50,000	198	550,000.00	2.033
	YCD	ANZ	2.000	04/01/20	2.000	50,000	198	550,000.00	2.033
	YCD	CIBC	2.000	04/01/20	2.000	50,000	202	561,111.11	2.033
	YCD	CIBC	2.000	04/01/20	2.000	50,000	202	561,111.11	2.033
	YCD	NB CANADA	1.880	04/01/20	1.880	50,000	209	545,722.22	1.911
	YCD	NB CANADA	1.880	04/01/20	1.880	50,000	209	545,722.22	1.911
	YCD	LLOYDS	2.140	04/01/20	2.140	50,000	258	766,833.33	2.176
	YCD	LLOYDS	2.140	04/01/20	2.140	50,000	258	766,833.33	2.176
	YCD	CB AUS	2.140	04/01/20	2.140	50,000	287	853,027.78	2.176
	YCD	CB AUS	2.140	04/01/20	2.140	50,000	287	853,027.78	2.176
	YCD	RABOBANK	2.140	04/01/20	2.140	50,000	287	853,027.78	2.176
	YCD	RABOBANK	2.140	04/01/20	2.140	50,000	287	853,027.78	2.176

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/01/20	**NO PURCHASES**								
04/02/20	**NO REDEMPTIONS**								
04/02/20	**PURCHASES**								
	TR	BILL		10/01/20	0.080	50,000			
	TR	BILL		10/01/20	0.080	50,000			
	TR	BILL		10/01/20	0.080	50,000			
04/03/20	**REDEMPTIONS**								
	CP	JPM LLC		04/03/20	1.750	50,000	14	34,027.78	1.776
	CP	JPM LLC		04/03/20	1.750	50,000	14	34,027.78	1.776
04/03/20	**PURCHASES**								
	CD	US BANK	0.200	04/10/20	0.200	50,000			
	CD	US BANK	0.200	04/10/20	0.200	50,000			
	CP	RABO NY		04/10/20	0.080	50,000			
	CP	RABO NY		04/10/20	0.080	50,000			
	CP	RABO NY		04/10/20	0.080	50,000			
	CP	RABO NY		04/10/20	0.080	50,000			
04/06/20	**SALES**								
	TR	NOTE	2.375	04/30/20		50,000	707	2,480,297.05	2.564
	TR	NOTE	2.375	04/30/20		50,000	707	2,480,297.05	2.564
	TR	NOTE	2.375	04/30/20		50,000	707	2,480,297.05	2.564
	TR	NOTE	2.375	04/30/20		50,000	707	2,480,297.05	2.564
	TR	NOTE	2.375	04/30/20		50,000	707	2,480,297.05	2.564
	TR	NOTE	2.375	04/30/20		50,000	707	2,480,297.05	2.564
04/06/20	**REDEMPTIONS**								
	CP	SOC GEN NY		04/06/20	1.730	50,000	82	197,027.78	1.766
	CP	SOC GEN NY		04/06/20	1.730	50,000	82	197,027.78	1.766
	CP	SOC GEN NY		04/06/20	1.760	50,000	90	220,000.00	1.797
	CP	SOC GEN NY		04/06/20	1.760	50,000	90	220,000.00	1.797
	DN	FHLB		04/06/20	1.450	50,000	39	78,541.67	1.476
	DN	FHLB		04/06/20	1.450	50,000	39	78,541.67	1.476
	YCD	TORONTO	1.400	04/06/20	1.400	50,000	35	68,055.56	1.419
	YCD	TORONTO	1.400	04/06/20	1.400	50,000	35	68,055.56	1.419
04/06/20	**NO PURCHASES**								
04/07/20	**NO REDEMPTIONS**								
04/07/20	**NO PURCHASES**								

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/08/20	**REDEMPTIONS**								
	CP	MUFG BK		04/08/20	0.870	50,000	29	35,041.67	0.883
	CP	MUFG BK		04/08/20	0.870	50,000	29	35,041.67	0.883
	CP	GOTHAM		04/08/20	1.140	50,000	35	55,416.67	1.157
	CP	GOTHAM		04/08/20	1.140	50,000	35	55,416.67	1.157
	CP	GOTHAM		04/08/20	1.590	50,000	44	97,166.67	1.620
	YCD	SVENSKA	1.760	04/08/20	1.760	50,000	92	224,888.89	1.789
	YCD	SVENSKA	1.760	04/08/20	1.760	50,000	92	224,888.89	1.789
04/08/20	**NO PURCHASES**								
04/09/20	**NO REDEMPTIONS**								
04/09/20	**PURCHASES**								
	CD	BOWEST	0.100	04/16/20	0.100	50,000			
	CD	BOWEST	0.100	04/16/20	0.100	50,000			
	CP	NATIXIS NY		04/10/20	0.040	50,000			
	CP	NATIXIS NY		04/10/20	0.040	50,000			
	CP	RABO NY		04/10/20	0.040	50,000			
	CP	RABO NY		04/10/20	0.040	50,000			
	CP	NATIXIS NY		04/13/20	0.040	50,000			
	CP	NATIXIS NY		04/13/20	0.040	50,000			
	CP	RABO NY		04/13/20	0.040	50,000			
	CP	RABO NY		04/13/20	0.040	50,000			
	CP	BNP NY		04/13/20	0.070	50,000			
	CP	BNP NY		04/13/20	0.070	50,000			
	CP	BNP NY		04/13/20	0.070	50,000			
	CP	BNP NY		04/13/20	0.070	50,000			
	CP	MUFG BK		04/16/20	0.070	50,000			
	CP	MUFG BK		04/16/20	0.070	50,000			
	CP	SOC GEN NY		04/16/20	0.140	50,000			
	CP	SOC GEN NY		04/16/20	0.140	50,000			
	CP	JUPITER		04/16/20	0.220	50,000			
	DEB	FHLB	0.320	10/01/21	0.384	27,000			
	DEB	FHLB	0.320	10/01/21	0.384	50,000			
	DN	IBRD		10/01/20	0.200	50,000			
	DN	IBRD		10/01/20	0.200	50,000			
	DN	IBRD		10/01/20	0.300	50,000			
	DN	IBRD		10/01/20	0.300	50,000			
	DN	IBRD		10/01/20	0.300	50,000			
	DN	IBRD		10/01/20	0.300	50,000			
	TR	BILL		10/01/20	0.148	50,000			
	TR	BILL		10/01/20	0.148	50,000			
	TR	BILL		10/01/20	0.185	50,000			
	TR	BILL		10/01/20	0.185	50,000			
	TR	BILL		10/01/20	0.210	50,000			
	TR	BILL		10/01/20	0.210	50,000			
	TR	BILL		10/01/20	0.211	50,000			
	TR	BILL		10/01/20	0.211	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/09/20	**PURCHASES (Continued)**								
	YCD	SUMITOMO	0.070	04/16/20	0.070	50,000			
	YCD	SUMITOMO	0.070	04/16/20	0.070	50,000			
	YCD	SUMITOMO	0.070	04/16/20	0.070	50,000			
	YCD	SUMITOMO	0.070	04/16/20	0.070	50,000			
	YCD	NORDEA ABP	0.080	04/16/20	0.080	50,000			
	YCD	NORDEA ABP	0.080	04/16/20	0.080	50,000			
	YCD	NORINCHUK	0.080	04/16/20	0.080	50,000			
	YCD	NORINCHUK	0.080	04/16/20	0.080	50,000			
	YCD	BARCLAYS	0.100	05/01/20	0.100	50,000			
	YCD	BARCLAYS	0.100	05/01/20	0.100	50,000			
	YCD	BARCLAYS	0.100	05/01/20	0.100	50,000			
	YCD	LLOYDS	1.550	09/01/20	1.550	50,000			
	YCD	LLOYDS	1.550	09/01/20	1.550	50,000			
	YCD	SCOTIA	1.000	10/01/20	1.000	50,000			
	YCD	SCOTIA	1.000	10/01/20	1.000	50,000			
04/10/20	**REDEMPTIONS**								
	CD	US BANK	0.200	04/10/20	0.200	50,000	7	1,944.44	0.203
	CD	US BANK	0.200	04/10/20	0.200	50,000	7	1,944.44	0.203
	CD	US BANK	0.350	04/10/20	0.350	50,000	22	10,694.44	0.355
	CD	US BANK	0.350	04/10/20	0.350	50,000	22	10,694.44	0.355
	CD	US BANK	0.350	04/10/20	0.350	50,000	22	10,694.44	0.355
	CD	US BANK	0.350	04/10/20	0.350	50,000	22	10,694.44	0.355
	CP	NATIXIS NY		04/10/20	0.040	50,000	1	55.56	0.041
	CP	NATIXIS NY		04/10/20	0.040	50,000	1	55.56	0.041
	CP	RABO NY		04/10/20	0.040	50,000	1	55.56	0.041
	CP	RABO NY		04/10/20	0.040	50,000	1	55.56	0.041
	CP	RABO NY		04/10/20	0.080	50,000	7	777.78	0.081
	CP	RABO NY		04/10/20	0.080	50,000	7	777.78	0.081
	CP	RABO NY		04/10/20	0.080	50,000	7	777.78	0.081
	CP	RABO NY		04/10/20	0.080	50,000	7	777.78	0.081
	CP	SOC GEN NY		04/10/20	1.750	50,000	91	221,180.56	1.787
	CP	SOC GEN NY		04/10/20	1.750	50,000	91	221,180.56	1.787
	CP	SOC GEN NY		04/10/20	1.750	50,000	91	221,180.56	1.787
	CP	SOC GEN NY		04/10/20	1.780	50,000	95	234,861.11	1.818
	CP	MUFG BK		04/10/20	1.860	50,000	98	253,166.67	1.901
	CP	MUFG BK		04/10/20	1.860	50,000	98	253,166.67	1.901
	CP	MUFG BK		04/10/20	1.860	50,000	98	253,166.67	1.901
	YCD	MIZUHO	1.770	04/10/20	1.770	50,000	95	233,541.67	1.799
	YCD	MIZUHO	1.770	04/10/20	1.770	50,000	95	233,541.67	1.799
04/10/20	**NO PURCHASES**								
04/13/20	**SALES**								
	TR	NOTE	2.375	04/30/20		50,000	713	2,492,094.19	2.556
	TR	NOTE	2.375	04/30/20		50,000	713	2,492,094.19	2.556
	TR	NOTE	2.375	04/30/20		50,000	713	2,496,977.00	2.561
	TR	NOTE	2.375	04/30/20		50,000	713	2,496,977.00	2.561

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/13/20	**REDEMPTIONS**								
	CP	NATIXIS NY		04/13/20	0.040	50,000	4	222.22	0.041
	CP	NATIXIS NY		04/13/20	0.040	50,000	4	222.22	0.041
	CP	RABO NY		04/13/20	0.040	50,000	4	222.22	0.041
	CP	RABO NY		04/13/20	0.040	50,000	4	222.22	0.041
	CP	BNP NY		04/13/20	0.070	50,000	4	388.89	0.071
	CP	BNP NY		04/13/20	0.070	50,000	4	388.89	0.071
	CP	BNP NY		04/13/20	0.070	50,000	4	388.89	0.071
	CP	BNP NY		04/13/20	0.070	50,000	4	388.89	0.071
	CP	AM HONDA		04/13/20	1.750	50,000	25	60,763.89	1.776
	CP	AM HONDA		04/13/20	1.750	50,000	25	60,763.89	1.776
	CP	SOC GEN NY		04/13/20	0.940	50,000	28	36,555.56	0.954
	CP	SOC GEN NY		04/13/20	0.940	50,000	28	36,555.56	0.954
	CP	BMW US		04/13/20	1.350	50,000	28	52,500.00	1.370
	CP	VERSAILLES		04/13/20	1.400	50,000	28	54,444.44	1.421
	CP	3M CO		04/13/20	1.420	50,000	28	55,222.22	1.441
	CP	BMW US		04/13/20	1.120	50,000	32	49,777.78	1.137
	CP	CR AG NY		04/13/20	0.720	50,000	35	35,000.00	0.731
	CP	CR AG NY		04/13/20	1.340	50,000	45	83,750.00	1.365
	CP	LIBERTY		04/13/20	1.470	50,000	45	91,875.00	1.497
	DN	IBRD		04/13/20	0.500	50,000	34	23,611.11	0.507
	DN	IBRD		04/13/20	0.500	50,000	34	23,611.11	0.507
	DN	IBRD		04/13/20	1.000	50,000	39	54,166.67	1.015
	DN	IBRD		04/13/20	1.000	50,000	39	54,166.67	1.015
	DN	FHLB		04/13/20	1.010	50,000	40	56,111.11	1.025
	DN	FHLB		04/13/20	1.010	50,000	40	56,111.11	1.025
	DN	FHLB		04/13/20	1.010	50,000	40	56,111.11	1.025
	DN	FHLB		04/13/20	1.010	50,000	40	56,111.11	1.025
04/13/20	**PURCHASES**								
	CP	RABO NY		04/16/20	0.040	50,000			
	CP	RABO NY		04/16/20	0.040	50,000			
04/14/20	**NO REDEMPTIONS**								
04/14/20	**PURCHASES**								
	CP	LIBERTY		04/15/20	0.070	50,000			
	CP	LIBERTY		04/15/20	0.070	50,000			
	CP	LIBERTY		04/15/20	0.070	50,000			
	CP	LIBERTY		04/15/20	0.070	50,000			
	CP	NATIXIS NY		04/16/20	0.040	50,000			
	CP	NATIXIS NY		04/16/20	0.040	50,000			
	CP	RABO NY		04/16/20	0.040	50,000			
	CP	RABO NY		04/16/20	0.040	50,000			
	CP	RABO NY		04/16/20	0.040	50,000			
	CP	CR AG NY		04/16/20	0.050	50,000			
	CP	CR AG NY		04/16/20	0.050	50,000			
	CP	CR AG NY		04/16/20	0.050	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/14/20	**PURCHASES c/**								
	TR	NOTE	2.125	09/30/21	0.050	47,811			
	TR	NOTE	2.125	09/30/21	0.050	50,000			
	TR	NOTE	2.125	09/30/21	0.050	50,000			
	TR	NOTE	2.125	09/30/21	0.050	50,000			
	TR	NOTE	2.125	09/30/21	0.050	50,000			
	TR	NOTE	2.125	09/30/21	0.050	50,000			
	TR	NOTE	2.375	08/15/24	0.010	31,500			
	TR	NOTE	2.375	08/15/24	0.010	50,000			
	TR	NOTE	2.375	08/15/24	0.010	50,000			
	TR	NOTE	2.375	08/15/24	0.010	50,000			
	TR	NOTE	2.375	08/15/24	0.010	50,000			
	TR	NOTE	2.375	08/15/24	0.010	50,000			
04/15/20	**REDEMPTIONS**								
	CP	LIBERTY		04/15/20	0.070	50,000	1	97.22	0.071
	CP	LIBERTY		04/15/20	0.070	50,000	1	97.22	0.071
	CP	LIBERTY		04/15/20	0.070	50,000	1	97.22	0.071
	CP	LIBERTY		04/15/20	0.070	50,000	1	97.22	0.071
04/15/20	**SALES c/**								
	TR	NOTE	2.125	09/30/21	0.050	47,811	1	66.89	0.051
	TR	NOTE	2.125	09/30/21	0.050	50,000	1	69.95	0.051
	TR	NOTE	2.125	09/30/21	0.050	50,000	1	69.95	0.051
	TR	NOTE	2.125	09/30/21	0.050	50,000	1	69.95	0.051
	TR	NOTE	2.125	09/30/21	0.050	50,000	1	69.95	0.051
	TR	NOTE	2.125	09/30/21	0.050	50,000	1	69.95	0.051
	TR	NOTE	2.375	08/15/24	0.010	31,500	1	9.33	0.010
	TR	NOTE	2.375	08/15/24	0.010	50,000	1	14.80	0.010
	TR	NOTE	2.375	08/15/24	0.010	50,000	1	14.80	0.010
	TR	NOTE	2.375	08/15/24	0.010	50,000	1	14.80	0.010
	TR	NOTE	2.375	08/15/24	0.010	50,000	1	14.80	0.010
	TR	NOTE	2.375	08/15/24	0.010	50,000	1	14.80	0.010
04/15/20	**NO PURCHASES**								
04/16/20	**SALES**								
	TR	NOTE	2.375	04/30/20		50,000	701	2,492,540.24	2.602
	TR	NOTE	2.375	04/30/20		50,000	701	2,492,540.24	2.602
	TR	NOTE	2.375	04/30/20		50,000	701	2,492,540.24	2.602
	TR	NOTE	2.375	04/30/20		50,000	701	2,492,540.24	2.602
	TR	NOTE	2.500	05/31/20		50,000	664	2,466,487.37	2.711
	TR	NOTE	2.500	05/31/20		50,000	664	2,466,487.37	2.711
	TR	NOTE	2.500	05/31/20		50,000	672	2,511,387.89	2.728
	TR	NOTE	2.500	05/31/20		50,000	672	2,511,387.89	2.728
	TR	NOTE	2.500	05/31/20		50,000	680	2,493,788.43	2.677
	TR	NOTE	2.500	05/31/20		50,000	680	2,493,788.43	2.677

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/16/20	**SALES (Continued)**								
	TR	NOTE	2.500	05/31/20		50,000	681	2,487,438.10	2.666
	TR	NOTE	2.500	05/31/20		50,000	681	2,487,438.10	2.666
	TR	NOTE	1.375	09/15/20		50,000	944	2,217,985.74	1.711
	TR	NOTE	1.375	09/15/20		50,000	944	2,217,985.74	1.711
04/16/20	**REDEMPTIONS**								
	CD	BOWEST	0.100	04/16/20	0.100	50,000	7	972.22	0.101
	CD	BOWEST	0.100	04/16/20	0.100	50,000	7	972.22	0.101
	CP	NATIXIS NY		04/16/20	0.040	50,000	2	111.11	0.041
	CP	NATIXIS NY		04/16/20	0.040	50,000	2	111.11	0.041
	CP	RABO NY		04/16/20	0.040	50,000	2	111.11	0.041
	CP	RABO NY		04/16/20	0.040	50,000	2	111.11	0.041
	CP	RABO NY		04/16/20	0.040	50,000	2	111.11	0.041
	CP	CR AG NY		04/16/20	0.050	50,000	2	138.89	0.051
	CP	CR AG NY		04/16/20	0.050	50,000	2	138.89	0.051
	CP	CR AG NY		04/16/20	0.050	50,000	2	138.89	0.051
	CP	RABO NY		04/16/20	0.040	50,000	3	166.67	0.041
	CP	RABO NY		04/16/20	0.040	50,000	3	166.67	0.041
	CP	MUFG BK		04/16/20	0.070	50,000	7	680.56	0.071
	CP	MUFG BK		04/16/20	0.070	50,000	7	680.56	0.071
	CP	SOC GEN NY		04/16/20	0.140	50,000	7	1,361.11	0.142
	CP	SOC GEN NY		04/16/20	0.140	50,000	7	1,361.11	0.142
	CP	JUPITER		04/16/20	0.220	50,000	7	2,138.89	0.223
	CP	MUFG BK		04/16/20	0.870	50,000	20	24,166.67	0.883
	CP	MUFG BK		04/16/20	0.870	50,000	20	24,166.67	0.883
	CP	CR AG NY		04/16/20	0.850	50,000	27	31,875.00	0.862
	CP	CR AG NY		04/16/20	0.850	50,000	27	31,875.00	0.862
	YCD	SUMITOMO	0.070	04/16/20	0.070	50,000	7	680.56	0.071
	YCD	SUMITOMO	0.070	04/16/20	0.070	50,000	7	680.56	0.071
	YCD	SUMITOMO	0.070	04/16/20	0.070	50,000	7	680.56	0.071
	YCD	SUMITOMO	0.070	04/16/20	0.070	50,000	7	680.56	0.071
	YCD	NORDEA ABP	0.080	04/16/20	0.080	50,000	7	777.78	0.081
	YCD	NORDEA ABP	0.080	04/16/20	0.080	50,000	7	777.78	0.081
	YCD	NORINCHUK	0.080	04/16/20	0.080	50,000	7	777.78	0.081
	YCD	NORINCHUK	0.080	04/16/20	0.080	50,000	7	777.78	0.081
	YCD	MONTREAL	1.000	04/16/20	1.000	50,000	23	31,944.44	1.014
	YCD	MONTREAL	1.000	04/16/20	1.000	50,000	23	31,944.44	1.014
	YCD	NORDEA ABP	0.900	04/16/20	0.900	50,000	24	30,000.00	0.913
	YCD	NORDEA ABP	0.900	04/16/20	0.900	50,000	24	30,000.00	0.913

04/17/20 NO REDEMPTIONS

04/17/20 NO PURCHASES

04/20/20 NO REDEMPTIONS

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/20/20	**PURCHASES**								
	CD	BOWEST	0.100	05/01/20	0.100	50,000			
	CD	BOWEST	0.100	05/01/20	0.100	50,000			
	CD	BOWEST	0.100	05/01/20	0.100	50,000			
	CD	US BANK	0.350	05/26/20	0.350	50,000			
	CD	US BANK	0.350	05/26/20	0.350	50,000			
	CD	US BANK	0.350	05/26/20	0.350	50,000			
	CD	US BANK	0.350	05/26/20	0.350	50,000			
	CP	SOC GEN NY		05/01/20	0.090	50,000			
	CP	SOC GEN NY		05/01/20	0.090	50,000			
	CP	SOC GEN NY		05/01/20	0.090	50,000			
	CP	MUFG BK		05/08/20	0.300	50,000			
	CP	MUFG BK		05/08/20	0.300	50,000			
	CP	MUFG BK		05/08/20	0.300	50,000			
	CP	SOC GEN NY		05/26/20	0.340	50,000			
	CP	SOC GEN NY		05/26/20	0.340	50,000			
	CP	SOC GEN NY		05/26/20	0.340	50,000			
	DN	FHLMC		09/22/20	0.130	50,000			
	DN	FHLMC		09/22/20	0.130	50,000			
	DN	FHLMC		09/22/20	0.130	50,000			
	DN	FHLMC		09/28/20	0.130	50,000			
	DN	FHLMC		09/28/20	0.130	50,000			
	DN	FHLMC		09/28/20	0.130	50,000			
	DN	FHLB		04/01/21	0.170	50,000			
	DN	FHLB		04/01/21	0.170	50,000			
	TR	BILL		10/01/20	0.105	50,000			
	TR	BILL		10/01/20	0.105	50,000			
	TR	BILL		10/01/20	0.105	50,000			
	TR	BILL		10/01/20	0.105	50,000			
	TR	BILL		10/01/20	0.105	50,000			
	TR	BILL		10/01/20	0.105	50,000			
	TR	BILL		10/01/20	0.125	50,000			
	TR	BILL		10/01/20	0.125	50,000			
	TR	BILL		10/01/20	0.125	50,000			
	TR	BILL		10/01/20	0.125	50,000			
	TR	BILL		10/01/20	0.125	50,000			
	TR	BILL		10/01/20	0.125	50,000			
	TR	BILL		10/01/20	0.135	50,000			
	TR	BILL		10/01/20	0.135	50,000			
	TR	BILL		10/01/20	0.135	50,000			
	YCD	SUMI TRUST	0.080	04/27/20	0.080	50,000			
	YCD	SUMI TRUST	0.080	04/27/20	0.080	50,000			
	YCD	SUMI TRUST	0.080	04/27/20	0.080	50,000			
	YCD	DNB	0.070	05/01/20	0.070	50,000			
	YCD	DNB	0.070	05/01/20	0.070	50,000			
	YCD	MUFG BK	0.130	05/01/20	0.130	50,000			
	YCD	MUFG BK	0.130	05/01/20	0.130	50,000			
	YCD	MUFG BK	0.130	05/01/20	0.130	50,000			
	YCD	MUFG BK	0.130	05/01/20	0.130	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/20/20	**PURCHASES (Continued)**								
	YCD	NATIXIS	0.200	05/06/20	0.200	50,000			
	YCD	NATIXIS	0.200	05/06/20	0.200	50,000			
	YCD	NATIXIS	0.200	05/06/20	0.200	50,000			
	YCD	CR AG CIB	0.070	05/08/20	0.070	50,000			
	YCD	CR AG CIB	0.070	05/08/20	0.070	50,000			
	YCD	CR AG CIB	0.070	05/08/20	0.070	50,000			
	YCD	CR AG CIB	0.070	05/08/20	0.070	50,000			
	YCD	SUMITOMO	0.400	05/26/20	0.400	50,000			
	YCD	SUMITOMO	0.400	05/26/20	0.400	50,000			
	YCD	SUMITOMO	0.400	05/26/20	0.400	50,000			
	YCD	NORINCHUK	0.500	05/26/20	0.500	50,000			
	YCD	NORINCHUK	0.500	05/26/20	0.500	50,000			
04/21/20	**NO REDEMPTIONS**								
04/21/20	**PURCHASES**								
	CD	BOWEST	0.100	04/28/20	0.100	50,000			
	CD	BOWEST	0.100	04/28/20	0.100	50,000			
	CD	BOWEST	0.100	04/28/20	0.100	50,000			
	CD	BOWEST	0.100	04/28/20	0.100	50,000			
	CP	RABO NY		04/24/20	0.040	50,000			
	CP	RABO NY		04/24/20	0.040	50,000			
	CP	RABO NY		04/24/20	0.040	50,000			
	CP	RABO NY		04/24/20	0.040	50,000			
	CP	MUFG BK		05/01/20	0.120	50,000			
	CP	MUFG BK		05/01/20	0.120	50,000			
	CP	MUFG BK		05/01/20	0.120	50,000			
	CP	MUFG BK		05/01/20	0.120	50,000			
	CP	SOC GEN NY		05/12/20	0.220	50,000			
	CP	SOC GEN NY		05/12/20	0.220	50,000			
	CP	SOC GEN NY		05/12/20	0.220	50,000			
	CP	BNP NY		05/14/20	0.100	50,000			
	CP	BNP NY		05/14/20	0.100	50,000			
	CP	BNP NY		05/14/20	0.100	50,000			
	CP	BNP NY		05/14/20	0.100	50,000			
	CP	CR AG NY		05/27/20	0.110	50,000			
	CP	CR AG NY		05/27/20	0.110	50,000			
	CP	APPLE		08/03/20	0.280	50,000			
	CP	APPLE		08/03/20	0.280	50,000			
	TR	BILL		09/08/20	0.110	50,000			
	TR	BILL		09/08/20	0.110	50,000			
	TR	BILL		09/08/20	0.110	50,000			
	TR	BILL		09/08/20	0.110	50,000			
	TR	BILL		09/08/20	0.115	50,000			
	TR	BILL		09/08/20	0.115	50,000			
	TR	BILL		09/08/20	0.115	50,000			
	TR	BILL		09/08/20	0.115	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/21/20	**PURCHASES (Continued)**								
	TR	BILL		09/22/20	0.115	50,000			
	TR	BILL		09/22/20	0.115	50,000			
	TR	BILL		09/22/20	0.115	50,000			
	TR	BILL		09/22/20	0.115	50,000			
	TR	BILL		09/22/20	0.120	50,000			
	TR	BILL		09/22/20	0.120	50,000			
	TR	BILL		09/22/20	0.120	50,000			
	TR	BILL		09/22/20	0.120	50,000			
	TR	BILL		09/22/20	0.120	50,000			
	TR	BILL		09/22/20	0.120	50,000			
	TR	BILL		09/22/20	0.120	50,000			
	TR	BILL		09/22/20	0.126	50,000			
	TR	BILL		09/22/20	0.126	50,000			
	TR	BILL		09/22/20	0.126	50,000			
	TR	BILL		10/01/20	0.095	50,000			
	TR	BILL		10/01/20	0.095	50,000			
	TR	BILL		10/01/20	0.103	50,000			
	TR	BILL		10/01/20	0.103	50,000			
	TR	BILL		10/01/20	0.103	50,000			
	TR	BILL		10/01/20	0.103	50,000			
	TR	BILL		10/01/20	0.113	50,000			
	TR	BILL		10/01/20	0.113	50,000			
	TR	BILL		10/01/20	0.113	50,000			
	TR	BILL		10/01/20	0.113	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	0.115	50,000			
	TR	BILL		03/25/21	0.133	50,000			
	TR	BILL		03/25/21	0.133	50,000			
	TR	BILL		03/25/21	0.133	50,000			
	TR	BILL		03/25/21	0.133	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			
	TR	BILL		03/25/21	0.140	50,000			
	YCD	DNB	0.080	05/05/20	0.080	50,000			
	YCD	DNB	0.080	05/05/20	0.080	50,000			
	YCD	DNB	0.080	05/05/20	0.080	50,000			
	YCD	DNB	0.080	05/05/20	0.080	50,000			
	YCD	SUMI TRUST	0.400	05/18/20	0.400	50,000			
	YCD	SUMI TRUST	0.400	05/18/20	0.400	50,000			
	YCD	SUMITOMO	0.350	05/19/20	0.350	50,000			
	YCD	SUMITOMO	0.350	05/19/20	0.350	50,000			
	YCD	CR SUISSE	1.120	10/01/20	1.120	50,000			
	YCD	CR SUISSE	1.120	10/01/20	1.120	50,000			
04/22/20	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/22/20	**PURCHASES**								
	CP	BNP NY		04/23/20	0.040	50,000			
	CP	BNP NY		04/23/20	0.040	50,000			
	CP	BNP NY		04/23/20	0.040	50,000			
	CP	BNP NY		04/23/20	0.040	50,000			
	CP	CHARIOT		05/26/20	0.500	50,000			
	CP	CHARIOT		05/26/20	0.500	50,000			
	CP	JPM LLC		08/03/20	0.500	50,000			
	CP	JPM LLC		08/03/20	0.500	50,000			
	CP	SCOTIA NY		10/28/20	0.700	50,000			
	CP	SCOTIA NY		10/28/20	0.700	50,000			
	DN	FHLB		09/28/20	0.110	50,000			
	DN	FHLB		09/28/20	0.110	50,000			
	DN	FHLB		03/01/21	0.130	50,000			
	DN	FHLB		03/01/21	0.130	50,000			
	TR	BILL		05/05/20	0.030	50,000			
	TR	BILL		05/05/20	0.030	50,000			
	TR	BILL		06/23/20	0.030	50,000			
	TR	BILL		06/23/20	0.030	50,000			
	TR	BILL		06/23/20	0.030	50,000			
	TR	BILL		06/23/20	0.030	50,000			
	TR	BILL		09/08/20	0.100	50,000			
	TR	BILL		09/08/20	0.100	50,000			
	TR	BILL		09/08/20	0.100	50,000			
	TR	BILL		09/08/20	0.110	50,000			
	TR	BILL		09/08/20	0.110	50,000			
	TR	BILL		09/08/20	0.110	50,000			
	TR	BILL		09/22/20	0.110	50,000			
	TR	BILL		09/22/20	0.110	50,000			
	TR	BILL		09/22/20	0.110	50,000			
	TR	BILL		09/22/20	0.113	50,000			
	TR	BILL		09/22/20	0.113	50,000			
	TR	BILL		09/22/20	0.113	50,000			
	TR	BILL		10/01/20	0.110	50,000			
	TR	BILL		10/01/20	0.110	50,000			
	TR	BILL		10/01/20	0.110	50,000			
	TR	BILL		10/01/20	0.110	50,000			
	YCD	KBC	0.060	05/06/20	0.060	50,000			
	YCD	KBC	0.060	05/06/20	0.060	50,000			
	YCD	KBC	0.060	05/08/20	0.060	50,000			
	YCD	KBC	0.060	05/08/20	0.060	50,000			
	YCD	NORINCHUK	0.370	05/29/20	0.370	50,000			
	YCD	NORINCHUK	0.370	05/29/20	0.370	50,000			
	YCD	NORINCHUK	0.370	05/29/20	0.370	50,000			
	YCD	NORINCHUK	0.370	05/29/20	0.370	50,000			
	YCD	CIBC	0.830	10/01/20	0.830	50,000			
	YCD	CIBC	0.830	10/01/20	0.830	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/23/20	**REDEMPTIONS**								
	CP	BNP NY		04/23/20	0.040	50,000	1	55.56	0.041
	CP	BNP NY		04/23/20	0.040	50,000	1	55.56	0.041
	CP	BNP NY		04/23/20	0.040	50,000	1	55.56	0.041
	CP	BNP NY		04/23/20	0.040	50,000	1	55.56	0.041
	DEB	FHLMC	2.500	04/23/20	2.511	25,000	735	1,262,444.44	2.515
	DEB	FHLMC	2.500	04/23/20	2.511	50,000	735	2,524,888.89	2.515
	TR	BILL		04/23/20	2.305	50,000	359	1,149,298.61	2.399
	TR	BILL		04/23/20	2.305	50,000	359	1,149,298.61	2.399
	TR	BILL		04/23/20	2.305	50,000	359	1,149,298.61	2.399
	TR	BILL		04/23/20	2.305	50,000	359	1,149,298.61	2.399
	TR	BILL		04/23/20	2.323	50,000	363	1,170,927.08	2.418
	TR	BILL		04/23/20	2.323	50,000	363	1,170,927.08	2.418
	TR	BILL		04/23/20	2.323	50,000	363	1,170,927.08	2.418
	TR	BILL		04/23/20	2.323	50,000	363	1,170,927.08	2.418
04/23/20	**PURCHASES**								
	CD	US BANK	0.170	05/18/20	0.170	50,000			
	CD	US BANK	0.170	05/18/20	0.170	50,000			
	CP	SOC GEN NY		05/08/20	0.140	50,000			
	CP	SOC GEN NY		05/08/20	0.140	50,000			
	CP	SOC GEN NY		05/08/20	0.140	50,000			
	CP	CHARIOT		05/26/20	0.300	50,000			
	CP	CHARIOT		05/26/20	0.300	50,000			
	DN	FHLB		03/01/21	0.140	50,000			
	DN	FHLB		03/01/21	0.140	50,000			
	TR	BILL		10/22/20	0.130	50,000			
	TR	BILL		10/22/20	0.130	50,000			
	TR	BILL		04/22/21	0.158	50,000			
	TR	BILL		04/22/21	0.158	50,000			
	YCD	DNB	0.080	05/08/20	0.080	50,000			
	YCD	DNB	0.080	05/08/20	0.080	50,000			
	YCD	CR AG CIB	0.080	05/19/20	0.080	50,000			
	YCD	CR AG CIB	0.080	05/19/20	0.080	50,000			
04/24/20	**REDEMPTIONS**								
	CP	RABO NY		04/24/20	0.040	50,000	3	166.67	0.041
	CP	RABO NY		04/24/20	0.040	50,000	3	166.67	0.041
	CP	RABO NY		04/24/20	0.040	50,000	3	166.67	0.041
	CP	RABO NY		04/24/20	0.040	50,000	3	166.67	0.041
	CP	CRC		04/24/20	1.740	50,000	100	241,666.67	1.778
	CP	CRC		04/24/20	1.730	50,000	101	242,680.56	1.767
	DN	FNMA		04/24/20	1.540	50,000	78	166,833.33	1.571
	DN	FNMA		04/24/20	1.540	50,000	78	166,833.33	1.571
	DN	FHLB		04/24/20	1.550	50,000	81	174,375.00	1.581
	DN	FHLB		04/24/20	1.550	50,000	81	174,375.00	1.581
	DN	FNMA		04/24/20	1.500	50,000	105	218,750.00	1.532
	DN	FNMA		04/24/20	1.500	50,000	105	218,750.00	1.532

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/24/20	**REDEMPTIONS (Continued)**								
	DN	FNMA		04/24/20	1.500	50,000	106	220,833.33	1.532
	DN	FNMA		04/24/20	1.500	50,000	106	220,833.33	1.532
	DN	FNMA		04/24/20	1.500	50,000	107	222,916.67	1.532
	DN	FNMA		04/24/20	1.500	50,000	107	222,916.67	1.532
	DN	FHLMC		04/24/20	1.520	50,000	108	228,000.00	1.552
	DN	FHLMC		04/24/20	1.520	50,000	108	228,000.00	1.552
	DN	FHLMC		04/24/20	1.520	50,000	108	228,000.00	1.552
	YCD	SUMI TRUST	1.650	04/24/20	1.650	50,000	78	178,750.00	1.678
	YCD	SUMI TRUST	1.650	04/24/20	1.650	50,000	78	178,750.00	1.678
	YCD	DNB	1.680	04/24/20	1.680	50,000	107	249,666.67	1.708
	YCD	DNB	1.680	04/24/20	1.680	50,000	107	249,666.67	1.708
04/24/20	**PURCHASES**								
	CP	BNP NY		05/01/20	0.050	50,000			
	CP	BNP NY		05/01/20	0.050	50,000			
	CP	JPM LLC		10/26/20	0.500	50,000			
	CP	JPM LLC		10/26/20	0.500	50,000			
	DN	FHLB		06/30/20	0.070	50,000			
	DN	FHLB		06/30/20	0.070	50,000			
	DN	FHLB		09/28/20	0.120	50,000			
	DN	FHLB		09/28/20	0.120	50,000			
	DN	FHLMC		10/26/20	0.120	50,000			
	DN	FHLMC		10/26/20	0.120	50,000			
	DN	FHLMC		10/28/20	0.120	50,000			
	DN	FHLMC		10/28/20	0.120	50,000			
	DN	FHLMC		11/02/20	0.120	50,000			
	DN	FHLMC		11/02/20	0.120	50,000			
	DN	FHLB		03/26/21	0.180	50,000			
	DN	FHLB		03/26/21	0.180	50,000			
	TR	BILL		10/01/20	0.111	50,000			
	TR	BILL		10/01/20	0.111	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	0.115	50,000			
	TR	BILL		10/22/20	0.131	50,000			
	TR	BILL		10/22/20	0.131	50,000			
	TR	BILL		10/22/20	0.131	50,000			
	TR	BILL		10/22/20	0.131	50,000			
	YCD	CR AG CIB	0.060	05/01/20	0.060	50,000			
	YCD	CR AG CIB	0.060	05/01/20	0.060	50,000			
	YCD	NATIXIS	0.060	05/01/20	0.060	50,000			
	YCD	NATIXIS	0.060	05/01/20	0.060	50,000			
	YCD	NORDEA ABP	0.070	05/06/20	0.070	50,000			
	YCD	NORDEA ABP	0.070	05/06/20	0.070	50,000			
	YCD	NORDEA ABP	0.070	05/06/20	0.070	50,000			
	YCD	NORDEA ABP	0.070	05/06/20	0.070	50,000			
	YCD	SUMITOMO	0.250	05/27/20	0.250	50,000			
	YCD	SUMITOMO	0.250	05/27/20	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 (%)
04/24/20	**PURCHASES (Continued)**								
	YCD	SUMI TRUST	0.270	05/29/20	0.270	50,000			
	YCD	SUMI TRUST	0.270	05/29/20	0.270	50,000			
04/27/20	**REDEMPTIONS**								
	CP	JPM LLC		04/27/20	1.500	50,000	31	64,583.33	1.523
	CP	JPM LLC		04/27/20	1.500	50,000	31	64,583.33	1.523
	CP	PEPSICO		04/27/20	1.560	50,000	61	132,166.67	1.590
	YCD	SUMI TRUST	0.080	04/27/20	0.080	50,000	7	777.78	0.081
	YCD	SUMI TRUST	0.080	04/27/20	0.080	50,000	7	777.78	0.081
	YCD	SUMI TRUST	0.080	04/27/20	0.080	50,000	7	777.78	0.081
04/27/20	**PURCHASES**								
	CP	RABO NY		05/12/20	0.070	50,000			
	CP	RABO NY		05/12/20	0.070	50,000			
	CP	RABO NY		05/12/20	0.070	50,000			
	CP	RABO NY		05/12/20	0.070	50,000			
	YCD	SUMI TRUST	0.070	05/05/20	0.070	50,000			
	YCD	SUMI TRUST	0.070	05/05/20	0.070	50,000			
04/28/20	**REDEMPTIONS**								
	CD	BOWEST	0.100	04/28/20	0.100	50,000	7	972.22	0.101
	CD	BOWEST	0.100	04/28/20	0.100	50,000	7	972.22	0.101
	CD	BOWEST	0.100	04/28/20	0.100	50,000	7	972.22	0.101
	CD	BOWEST	0.100	04/28/20	0.100	50,000	7	972.22	0.101
	CP	BMW US		04/28/20	1.650	50,000	36	82,500.00	1.676
	CP	PEPSICO		04/28/20	1.560	50,000	61	132,166.67	1.590
	CP	CR AG NY		04/28/20	1.660	50,000	90	207,500.00	1.695
	CP	CR AG NY		04/28/20	1.660	50,000	90	207,500.00	1.695
	CP	MIZUHO NY		04/28/20	1.660	50,000	90	207,500.00	1.695
	CP	MIZUHO NY		04/28/20	1.660	50,000	90	207,500.00	1.695
	CP	TOYOTA		04/28/20	1.850	50,000	145	372,569.44	1.895
	CP	TOYOTA		04/28/20	1.850	50,000	145	372,569.44	1.895
	CP	COCA COLA		04/28/20	1.750	50,000	181	439,930.56	1.795
	CP	DISNEY		04/28/20	1.870	50,000	201	522,041.67	1.921
	DN	FHLB		04/28/20	1.540	50,000	103	220,305.56	1.573
	DN	FHLB		04/28/20	1.540	50,000	103	220,305.56	1.573
	DN	FNMA		04/28/20	1.500	50,000	105	218,750.00	1.532
	DN	FNMA		04/28/20	1.500	50,000	105	218,750.00	1.532
	DN	FHLMC		04/28/20	1.520	50,000	111	234,333.33	1.553
	DN	FHLMC		04/28/20	1.520	50,000	111	234,333.33	1.553
	DN	IBRD		04/28/20	1.550	50,000	116	249,722.22	1.584
	DN	IBRD		04/28/20	1.550	50,000	116	249,722.22	1.584
	DN	FHLMC		04/28/20	1.560	50,000	124	268,666.67	1.595
	DN	FHLMC		04/28/20	1.560	50,000	124	268,666.67	1.595
	TR	BILL		04/28/20	1.050	50,000	56	81,666.67	1.066
	TR	BILL		04/28/20	1.050	50,000	56	81,666.67	1.066

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/28/20	**REDEMPTIONS (Continued)**								
	YCD	MIZUHO	1.710	04/28/20	1.710	50,000	97	228,000.00	1.739
	YCD	MIZUHO	1.710	04/28/20	1.710	50,000	97	228,000.00	1.739
	YCD	MUFG BK	1.790	04/28/20	1.790	50,000	105	261,041.67	1.820
	YCD	MUFG BK	1.790	04/28/20	1.790	50,000	105	261,041.67	1.820
04/28/20	**PURCHASES**								
	CP	SOC GEN NY		05/12/20	0.140	50,000			
	CP	SOC GEN NY		05/12/20	0.140	50,000			
04/29/20	**NO REDEMPTIONS**								
04/29/20	**PURCHASES**								
	CD	BOWEST	0.100	05/11/20	0.100	50,000			
	CD	BOWEST	0.100	05/11/20	0.100	50,000			
	CP	NATIXIS NY		05/04/20	0.040	50,000			
	CP	NATIXIS NY		05/04/20	0.040	50,000			
	CP	CR AG NY		05/04/20	0.060	50,000			
	CP	CR AG NY		05/04/20	0.060	50,000			
	CP	CR AG NY		05/13/20	0.060	50,000			
	CP	CR AG NY		05/13/20	0.060	50,000			
	DN	FHLB		04/01/21	0.150	50,000			
	DN	FHLB		04/01/21	0.150	50,000			
	TR	BILL		05/19/20	0.060	50,000			
	TR	BILL		05/19/20	0.060	50,000			
	TR	BILL		05/19/20	0.060	50,000			
	TR	BILL		05/19/20	0.060	50,000			
	TR	BILL		05/26/20	0.075	50,000			
	TR	BILL		05/26/20	0.075	50,000			
	TR	BILL		05/26/20	0.076	50,000			
	TR	BILL		05/26/20	0.076	50,000			
	TR	BILL		06/11/20	0.080	50,000			
	TR	BILL		06/11/20	0.080	50,000			
	TR	BILL		06/11/20	0.080	50,000			
	TR	BILL		06/11/20	0.080	50,000			
	TR	BILL		06/11/20	0.080	50,000			
	TR	BILL		06/11/20	0.080	50,000			
	TR	BILL		06/11/20	0.081	50,000			
	TR	BILL		06/11/20	0.081	50,000			
	YCD	NORDEA ABP	0.090	05/29/20	0.090	50,000			
	YCD	NORDEA ABP	0.090	05/29/20	0.090	50,000			
	YCD	KBC	0.200	05/29/20	0.200	50,000			
	YCD	KBC	0.200	05/29/20	0.200	50,000			
	YCD	SUMI TRUST	0.190	06/01/20	0.190	50,000			
	YCD	SUMI TRUST	0.190	06/01/20	0.190	50,000			
04/30/20	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/30/20	**PURCHASES**								
	CD	MUFG UNION	0.270	09/09/20	0.270	50,000			
	CD	MUFG UNION	0.270	09/09/20	0.270	50,000			
	CP	BNP NY		05/01/20	0.040	50,000			
	CP	BNP NY		05/01/20	0.040	50,000			
	CP	BNP NY		05/01/20	0.040	50,000			
	CP	RABO NY		05/04/20	0.040	50,000			
	CP	RABO NY		05/04/20	0.040	50,000			
	CP	RABO NY		05/07/20	0.040	50,000			
	CP	JPM LLC		09/01/20	0.300	50,000			
	CP	JPM LLC		09/01/20	0.300	50,000			
	CP	JPM LLC		09/09/20	0.300	50,000			
	CP	JPM LLC		09/09/20	0.300	50,000			
	CP	TOYOTA		10/01/20	1.520	50,000			
	CP	TOYOTA		10/01/20	1.520	50,000			
	DN	FHLMC		09/11/20	0.100	50,000			
	DN	FHLMC		09/11/20	0.100	50,000			
	DN	FHLMC		09/14/20	0.100	50,000			
	DN	FHLMC		09/14/20	0.100	50,000			
	DN	FHLMC		10/13/20	0.100	50,000			
	DN	FHLMC		10/13/20	0.100	50,000			
	DN	FHLMC		10/26/20	0.100	50,000			
	DN	FHLMC		10/26/20	0.100	50,000			
	DN	FHLMC		11/02/20	0.100	50,000			
	DN	FHLMC		11/02/20	0.100	50,000			
	TR	BILL		05/14/20	0.060	50,000			
	TR	BILL		05/14/20	0.060	50,000			
	TR	BILL		05/14/20	0.060	50,000			
	TR	BILL		05/14/20	0.060	50,000			
	TR	BILL		05/14/20	0.063	50,000			
	TR	BILL		05/14/20	0.063	50,000			
	TR	BILL		05/14/20	0.063	50,000			
	TR	BILL		05/14/20	0.063	50,000			
	TR	BILL		05/19/20	0.060	50,000			
	TR	BILL		05/19/20	0.060	50,000			
	TR	BILL		05/19/20	0.065	50,000			
	TR	BILL		05/19/20	0.065	50,000			
	TR	BILL		05/28/20	0.045	50,000			
	TR	BILL		05/28/20	0.045	50,000			
	TR	BILL		05/28/20	0.045	50,000			
	TR	BILL		05/28/20	0.045	50,000			
	TR	BILL		05/28/20	0.045	50,000			
	TR	BILL		05/28/20	0.045	50,000			
	TR	BILL		05/28/20	0.045	50,000			
	TR	BILL		05/28/20	0.045	50,000			
	TR	BILL		06/23/20	0.081	50,000			
	TR	BILL		06/23/20	0.081	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			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/30/20	**PURCHASES (Continued)**								
	YCD	SUMITOMO	0.080	05/18/20	0.080	50,000			
	YCD	SUMITOMO	0.080	05/18/20	0.080	50,000			
	YCD	TORONTO	0.250	09/01/20	0.250	50,000			
	YCD	TORONTO	0.250	09/01/20	0.250	50,000			
	YCD	CIC	0.400	10/28/20	0.400	50,000			
	YCD	CIC	0.400	10/28/20	0.400	50,000			

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security “SWAP” transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	11/21/19	1.560	15,000,000.00	05/21/20
New Omni Bank, NA	12/04/19	1.590	8,000,000.00	06/03/20
New Omni Bank, NA	12/11/19	1.530	8,000,000.00	06/10/20
New Omni Bank, NA	01/16/20	1.550	9,000,000.00	07/16/20
BAKERSFIELD				
Mission Bank	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	11/14/19	1.560	50,000,000.00	05/14/20
Pacific Western Bank	12/11/19	1.530	40,000,000.00	06/10/20
Pacific Western Bank	01/22/20	1.550	40,000,000.00	07/22/20
Pacific Western Bank	02/19/20	1.540	50,000,000.00	08/19/20
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	11/01/19	1.620	8,000,000.00	05/01/20
Northern California National Bank	12/18/19	1.560	5,000,000.00	06/17/20
Northern California National Bank	03/18/20	0.240	5,000,000.00	06/17/20
Tri Counties Bank	12/04/19	1.590	15,000,000.00	06/03/20
Tri Counties Bank	03/04/20	1.180	15,000,000.00	06/03/20
DIAMOND BAR				
Prospectors Federal Credit Union	12/05/19	1.580	4,000,000.00	06/04/20
DOWNEY				
Financial Partners Credit Union	01/09/20	1.580	10,000,000.00	07/09/20
EL MONTE				
Cathay Bank	11/13/19	1.570	125,000,000.00	05/13/20
Cathay Bank	02/26/20	1.470	50,000,000.00	08/26/20
Cathay Bank	02/28/20	1.440	50,000,000.00	08/26/20
FOLSOM				
SAFE Credit Union	04/08/20	0.100	20,000,000.00	07/08/20
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	11/13/19	1.550	5,000,000.00	05/13/20
US Metro Bank	12/11/19	1.530	10,000,000.00	06/10/20
US Metro Bank	02/13/20	1.520	5,000,000.00	08/13/20
US Metro Bank	04/17/20	0.190	10,000,000.00	10/16/20
GARDENA				
Northrop Grumman Federal Credit Union	11/07/19	1.600	25,000,000.00	05/07/20
Northrop Grumman Federal Credit Union	04/02/20	0.100	25,000,000.00	07/02/20
GOLETA				
Community West Bank	11/13/19	1.580	13,000,000.00	05/13/20
Community West Bank	11/21/19	1.590	14,000,000.00	05/21/20
Community West Bank	12/06/19	1.570	10,000,000.00	06/05/20
Community West Bank	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
HUNTINGTON BEACH				
Nuvision Federal Credit Union	02/06/20	1.620	25,000,000.00	05/07/20
IRVINE				
Banc of California, NA	11/14/19	1.590	50,000,000.00	05/14/20
Banc of California, NA	03/05/20	0.920	50,000,000.00	09/03/20
Banc of California, NA	03/12/20	0.450	100,000,000.00	09/10/20
Banc of California, NA	04/16/20	0.290	100,000,000.00	10/15/20
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
Commercial Bank of California	04/23/20	0.180	1,000,000.00	10/08/20
Commercial Bank of California	04/09/20	0.190	24,000,000.00	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	11/21/19	1.580	25,000,000.00	05/21/20
Pacific Premier Bank	02/13/20	1.570	10,000,000.00	05/14/20
Pacific Premier Bank	03/05/20	0.970	25,000,000.00	06/04/20
Pacific Premier Bank	03/12/20	0.420	100,000,000.00	06/11/20
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
LIVERMORE				
UNCLE Credit Union	02/07/20	1.570	1,000,000.00	08/07/20
UNCLE Credit Union	02/13/20	1.540	3,750,000.00	08/07/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LODI				
Farmers & Merchants Bank of Central CA	04/08/20	0.100	60,000,000.00	07/08/20
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	11/07/19	1.590	5,000,000.00	05/07/20
Commonwealth Business Bank	03/12/20	0.440	12,000,000.00	06/11/20
Commonwealth Business Bank	03/23/20	0.050	8,000,000.00	06/24/20
Hanmi Bank	11/13/19	1.570	50,000,000.00	05/13/20
Hanmi Bank	01/15/20	1.580	30,000,000.00	07/15/20
Hanmi Bank	01/30/20	1.580	30,000,000.00	07/30/20
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	11/06/19	1.550	10,000,000.00	05/06/20
Open Bank	11/06/19	1.550	10,000,000.00	05/06/20
Open Bank	12/05/19	1.560	10,000,000.00	06/04/20
Open Bank	12/11/19	1.530	10,000,000.00	06/10/20
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
Pacific City Bank	02/05/20	1.550	40,000,000.00	05/06/20
Pacific City Bank	03/18/20	0.220	20,000,000.00	06/17/20
Pacific City Bank	04/09/20	0.160	30,000,000.00	07/09/20
Preferred Bank	03/16/20	0.270	50,000,000.00	06/17/20
Preferred Bank	03/16/20	0.270	50,000,000.00	09/16/20
State Bank of India (California)	02/05/20	1.550	20,000,000.00	05/06/20
State Bank of India (California)	03/25/20	0.040	30,000,000.00	09/23/20
MONTEREY				
1st Capital Bank	03/05/20	0.900	1,000,000.00	09/03/20
OAKLAND				
Beneficial State Bank	01/10/20	1.570	5,000,000.00	07/10/20
California Bank of Commerce	11/06/19	1.580	5,000,000.00	05/06/20
California Bank of Commerce	12/06/19	1.570	10,000,000.00	06/05/20
California Bank of Commerce	03/19/20	0.310	5,000,000.00	09/17/20
California Bank of Commerce	04/08/20	0.200	13,500,000.00	10/07/20
Community Bank of the Bay	11/22/19	1.580	5,000,000.00	05/22/20
Community Bank of the Bay	04/22/20	0.130	25,000,000.00	07/22/20
Metropolitan Bank	02/20/20	1.530	1,000,000.00	08/20/20
Metropolitan Bank	03/05/20	0.880	2,000,000.00	09/03/20
PALOS VERDES ESTATES				
Malaga Bank	01/24/20	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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PALOS VERDES ESTATES (Continued)				
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	11/01/19	1.600	3,000,000.00	05/01/20
American Plus Bank, NA	12/05/19	1.560	7,000,000.00	06/04/20
American Plus Bank, NA	01/24/20	1.540	20,000,000.00	07/24/20
American Plus Bank, NA	02/14/20	1.540	8,740,000.00	08/14/20
American Plus Bank, NA	04/10/20	0.240	10,000,000.00	10/09/20
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	02/13/20	1.600	50,000,000.00	05/14/20
Wescom Central Credit Union	03/12/20	0.450	50,000,000.00	06/11/20
Wescom Central Credit Union	03/20/20	0.070	25,000,000.00	06/19/20
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
PORTERVILLE				
Bank of the Sierra	01/31/20	1.580	20,000,000.00	05/01/20
Bank of the Sierra	01/17/20	1.560	20,000,000.00	05/15/20
Bank of the Sierra	12/04/19	1.610	20,000,000.00	06/03/20
Bank of the Sierra	01/08/20	1.560	20,000,000.00	07/08/20
Bank of the Sierra	02/14/20	1.560	20,000,000.00	08/14/20
Bank of the Sierra	04/09/20	0.190	20,000,000.00	10/8/200
RANCHO CORDOVA				
American River Bank	02/13/20	1.560	6,500,000.00	05/28/20
American River Bank	12/12/19	1.580	7,000,000.00	06/11/20
American River Bank	01/15/20	1.580	2,500,000.00	07/15/20
American River Bank	01/30/20	1.580	2,500,000.00	07/30/20
American River Bank	02/12/20	1.560	3,000,000.00	08/12/20
American River Bank	03/05/20	0.910	7,500,000.00	09/03/20
REDDING				
Cornerstone Community Bank	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	11/20/19	1.590	4,000,000.00	05/20/20
Merchants Bank of Commerce	12/20/19	1.590	6,000,000.00	06/19/20
REDWOOD CITY				
Provident Credit Union	11/13/19	1.570	10,000,000.00	05/13/20
Provident Credit Union	11/13/19	1.570	10,000,000.00	05/13/20
Provident Credit Union	11/21/19	1.580	20,000,000.00	05/21/20
Provident Credit Union	01/09/20	1.540	20,000,000.00	07/09/20
Provident Credit Union	01/16/20	1.550	20,000,000.00	07/16/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
REDWOOD CITY (Continued)				
Provident Credit Union	01/16/20	1.550	20,000,000.00	07/16/20
Provident Credit Union	01/22/20	1.550	20,000,000.00	07/22/20
Provident Credit Union	01/22/20	1.550	20,000,000.00	07/22/20
Provident Credit Union	03/06/20	0.720	20,000,000.00	09/04/20
Provident Credit Union	03/11/20	0.420	20,000,000.00	09/09/20
RICHMOND				
Mechanics Bank	03/05/20	1.010	1,000,000.00	06/04/20
RIVERSIDE				
Provident Savings Bank	04/08/20	0.130	5,000,000.00	07/08/20
Provident Savings Bank	01/10/20	1.560	5,000,000.00	07/10/20
Provident Savings Bank	03/11/20	0.430	5,000,000.00	09/09/20
ROCKLIN				
Five Star Bank	12/11/19	1.530	25,000,000.00	06/10/20
Five Star Bank	01/10/20	1.530	35,000,000.00	07/10/20
Five Star Bank	02/12/20	1.530	15,000,000.00	08/12/20
ROSEMEAD				
Pacific Alliance Bank	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	02/06/20	1.570	50,000,000.00	05/07/20
Axos Bank	03/04/20	1.180	25,000,000.00	06/03/20
Axos Bank	03/11/20	0.390	75,000,000.00	06/10/20
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
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN FRANCISCO (Continued)				
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	11/07/19	1.570	50,000,000.00	05/07/20
Technology Credit Union	12/05/19	1.560	50,000,000.00	06/04/20
Technology Credit Union	02/20/20	1.530	50,000,000.00	08/20/20
Technology Credit Union	03/05/20	0.880	50,000,000.00	09/03/20
SANTA CLARITA				
Bank of Santa Clarita	11/08/19	1.550	5,000,000.00	05/08/20
Bank of Santa Clarita	01/10/20	1.530	15,000,000.00	07/10/20
SANTA ROSA				
Luther Burbank Savings	03/23/20	0.060	125,000,000.00	06/24/20
Poppy Bank	11/21/19	1.560	30,000,000.00	05/21/20
Poppy Bank	12/04/19	1.590	50,000,000.00	06/03/20
Poppy Bank	12/11/19	1.530	72,000,000.00	06/10/20
Poppy Bank	03/13/20	0.420	23,000,000.00	09/11/20
VACAVILLE				
Travis Credit Union	01/24/20	1.560	25,000,000.00	05/20/20
Travis Credit Union	02/14/20	1.560	50,000,000.00	08/14/20
Travis Credit Union	04/16/20	0.270	50,000,000.00	10/15/20
VISALIA				
Suncrest Bank	02/20/20	1.550	1,000,000.00	08/20/20
WATSONVILLE				
Santa Cruz County Bank	02/13/20	1.570	10,000,000.00	05/14/20
Santa Cruz County Bank	04/10/20	0.240	10,000,000.00	10/09/20
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 APRIL 2020			**5,431,990,000.00**	

BANK DEMAND DEPOSITS
APRIL 2020
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 1,364,980	$ 15,000	$ 3,303,686
2	1,374,819	575,000	3,021,415
3	1,427,752	550,000	2,039,516
4	1,427,752	550,000	2,039,516
5	1,427,752	550,000	2,039,516
6	1,468,394	715,000	2,773,723
7	1,556,365	880,000	2,622,463
8	1,418,729	935,000	2,826,460
9	1,561,323	1,225,000	2,155,577
10	1,371,846	1,045,000	3,702,198
11	1,371,846	1,045,000	3,702,198
12	1,371,846	1,045,000	3,702,198
13	1,538,642	1,320,000	3,737,776
14	1,519,982	1,365,000	1,553,286
15	1,392,184	600,000	4,601,320
16	1,226,680		1,873,332
17	1,316,676		1,645,154
18	1,316,676		1,645,154
19	1,316,676		1,645,154
20	4,433,623	2,150,000	1,475,323
21	1,372,789	1,770,000	1,319,212
22	1,373,483	1,445,000	1,788,092
23	1,306,402	1,460,000	1,525,106
24	1,294,828	1,460,000	1,182,438
25	1,294,828	1,460,000	1,182,438
26	1,294,828	1,460,000	1,182,438
27	1,399,743	1,460,000	1,455,675
28	1,100,378	1,300,000	1,732,371
29	1,326,353	1,450,000	1,560,652
30	1,365,693	1,490,000	1,207,307
AVERAGE DOLLAR DAYS	$1,430,125 a/	$945,806 b/	

a/ The prescribed bank balance for April was $1,423,899. This consisted of $1,308,699 in compensating balances for services, balances for uncollected funds of $115,817 and a deduction of $617 for April 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

1850

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on April 15, 2020, has determined and designated the amount of money available for deposit and investment as of April 3, 2020, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as:

a. Compensating Balance for Services $ 1,308,700,000

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

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

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

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	4/13/2020	4/17/2020	$ 5,106,900,000	$ (250,100,000)	$ 5,357,000,000	$ 5,106,900,000
(2)	4/20/2020	4/24/2020	$ (896,400,000)	$ (1,146,500,000)	$ 5,357,000,000	$ 4,210,500,000
(3)	4/27/2020	5/1/2020	$ (3,526,800,000)	$ (4,673,300,000)	$ 5,357,000,000	$ 683,700,000
(4)	5/4/2020	5/8/2020	$ (403,400,000)	$ (5,076,700,000)	$ 5,357,000,000	$ 280,300,000
(5)	5/11/2020	5/15/2020	$ 685,000,000	$ (4,391,700,000)	$ 5,357,000,000	$ 965,300,000
(6)	5/18/2020	5/22/2020	$ 2,828,800,000	$ (1,562,900,000)	$ 5,357,000,000	$ 3,794,100,000
(7)	5/25/2020	5/29/2020	$ (2,574,700,000)	$ (4,137,600,000)	$ 5,357,000,000	$ 1,219,400,000
(8)	6/1/2020	6/5/2020	$ (899,300,000)	$ (5,036,900,000)	$ 5,357,000,000	$ 320,100,000
(9)	6/8/2020	6/12/2020	$ 2,957,800,000	$ (2,079,100,000)	$ 5,357,000,000	$ 3,277,900,000
(10)	6/15/2020	6/19/2020	$ 7,048,800,000	$ 4,969,700,000	$ 5,357,000,000	$ 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), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of $ 1,308,700,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

Dated: April 15, 2020

* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 05/31/20
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
06/01/20	FEDERAL FARM CREDIT BK	113897	FFCB 1.04 (CALLABLE)	1.040	05/27/27	100.00	$35,500,000.00	$35,500,000.00	$4,102.22
06/01/20	CANCARA ASSET SEC LLC	113898	CANCARA ASSET SEC LLC	0.190	07/31/20	99.97	$25,000,000.00	$24,992,083.33	$0.00
					PSI Non-Trading Total		**$60,500,000.00**	**$60,492,083.33**	**$4,102.22**
						Totals	**$60,500,000.00**	**$60,492,083.33**	**$4,102.22**