KEITH KNOX
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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

August 31, 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 JULY 2020**

The Report of Investments for the month of July 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 July 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: Acting 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 JULY 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 JULY 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 JULY 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 JULY 31, 2020

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 07/31/20		
At Cost	$ 31,791,672,755	$ 115,656,817
At Market	$ 31,886,001,576	$ 119,969,505
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	4.88%	0.00%
United States Government and Agency Obligations	70.40%	59.59%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	24.31%	0.00%
Municipal Obligations	0.09%	3.03%
Corporate and Deposit Notes	0.32%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	37.38%
1-60 days	39.21%	0.00%
61 days-1 year	27.78%	37.38%
Over 1 year	33.01%	62.62%
Weighted Average Days to Maturity	614	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JULY 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 July 31, 2020:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-2	P-1	F1	24.31%
Corporate and Deposit Notes	A-1+	P-1	F1	0.09%
	A+	Aa2	AA	0.23%
Municipals:				
Los Angeles County Securities	AA+	Aa2	AA	0.01%
State of California Municipal Bond	AA-	Aa2	AA	0.08%
Negotiable Certificates of Deposit	A-1	P-1	F1	4.88%
U.S. Agency Securities	AA+	Aaa	AAA	64.59%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.31%
U.S. Treasury Bills	AA+	Aaa	AAA	5.50%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	37.38%
Los Angeles County Securities	AA+	Aa1	AA	3.03%
U.S. Agency Securities	AA+	Aaa	AAA	59.59%
				100.00%

POOLED SURPLUS EARNINGS REPORT
JULY 31, 2020

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 07/31/20	$ 31,791,672,755
Market Value at 07/31/20	$ 31,886,001,576
Average Daily Balance	$ 32,461,732,418
Gains and Losses:	
For the Month	$ -
For the Past 12 Months	$ 2,024,223
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 19,699,765
Earnings for the Past 12 Months	$ 503,742,642
Earnings Rate for the Month	0.71%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JULY 31, 2020

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	28,961,514.87	
Bank of the West - Concentration	$	103,731,300.13	(A)
Citibank - Concentration	$	(2,614.80)	
JP Morgan Chase - Concentration	$	101,783,182.36	(B)
Union Bank- Concentration	$	2,513,090.20	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	236,986,472.76	

(A) $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.

(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 JULY 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 July 2020

Total Deposits	$ 5,519,182,516.20
Total Disbursements	$ 7,377,963,380.00
Discretionary Funds Liquidity Withdrawal Ratio:	
As of July 31, 2020	1.58

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
August	$ 8,159,662,000.00	$ 2,799,600,000.00	$ 4,941,800,000.00	$ 6,017,462,000.00
September	$ 4,308,631,000.00	$ 4,170,400,000.00	$ 5,380,200,000.00	$ 9,116,293,000.00
October	$ 4,473,175,000.00	$ 6,136,800,000.00	$ 5,436,100,000.00	$ 14,290,168,000.00
November	$ 1,119,660,000.00	$ 6,074,400,000.00	$ 5,168,900,000.00	$ 16,315,328,000.00
December	$ 400,000,000.00	$ 10,785,500,000.00	$ 7,193,100,000.00	$ 20,307,728,000.00
January	$ 926,000,000.00	$ 4,300,500,000.00	$ 6,317,400,000.00	$ 19,216,828,000.00

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 July 2020, the Treasurer placed $530.27 million in the Bank of the West Money Market Plus Account and $214.50 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $100 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 JULY 2020
COMPLIANCE REPORT

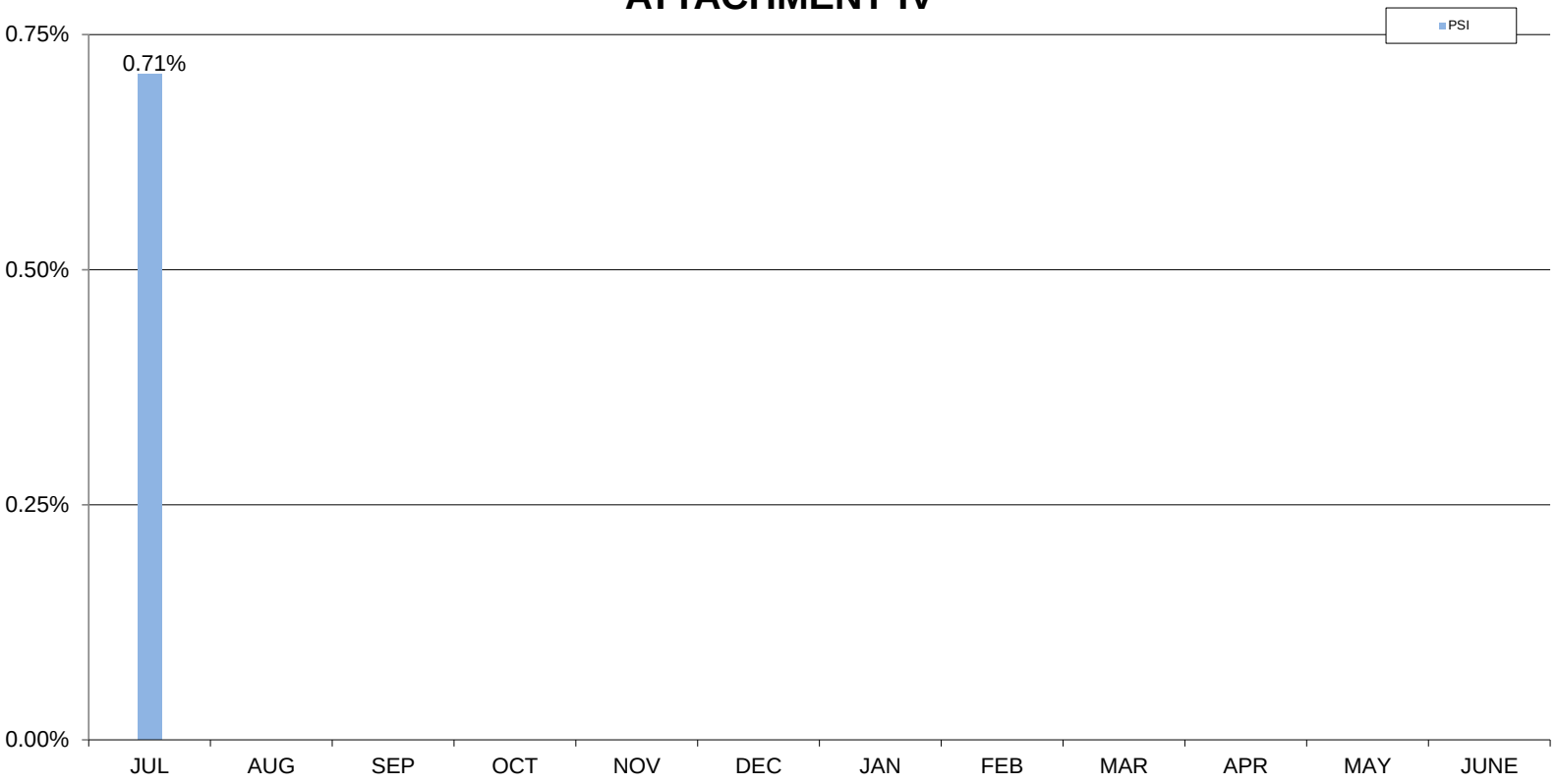
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of July 2020

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 07/31/20
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
7/1/2020	$ 32,450,473,299.92	$ 90,608,119.92
7/2/2020	32,163,450,127.70	90,608,119.92
7/3/2020	32,163,450,127.70	90,608,119.92
7/4/2020	32,163,450,127.70	90,608,119.92
7/5/2020	32,163,450,127.70	90,608,119.92
7/6/2020	32,057,664,818.99	90,608,119.92
7/7/2020	31,871,835,601.93	90,608,119.92
7/8/2020	31,665,092,884.67	90,608,119.92
7/9/2020	31,558,561,262.99	90,608,119.92
7/10/2020	32,648,248,925.92	90,608,119.92
7/11/2020	32,648,248,925.92	90,608,119.92
7/12/2020	32,648,248,925.92	90,608,119.92
7/13/2020	32,408,254,567.59	90,608,119.92
7/14/2020	32,403,590,057.29	90,608,119.92
7/15/2020	32,922,903,070.05	90,753,485.08
7/16/2020	32,756,010,151.17	90,753,484.39
7/17/2020	32,703,516,011.90	90,753,484.39
7/18/2020	32,703,516,011.90	90,753,484.39
7/19/2020	32,703,516,011.90	90,753,484.39
7/20/2020	32,826,821,627.68	90,753,484.39
7/21/2020	32,726,504,824.63	90,753,484.39
7/22/2020	32,816,476,377.40	90,753,484.39
7/23/2020	32,612,988,844.45	90,753,484.39
7/24/2020	32,550,029,724.25	90,753,484.39
7/25/2020	32,550,029,724.25	90,753,484.39
7/26/2020	32,550,029,724.25	90,753,484.39
7/27/2020	32,659,863,888.49	115,983,484.39
7/28/2020	32,627,809,135.10	115,983,484.39
7/29/2020	33,080,709,295.69	115,656,879.79
7/30/2020	32,717,287,992.52	115,656,879.79
7/31/2020	31,791,672,755.17	115,656,817.41
	$ 32,461,732,417.83	**$ 94,725,581.87**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2020-21
ATTACHMENT IV



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 07/31/20 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$16,192,348	$124,724
Gains (Losses) on Sales/Calls of Non-Trading Securities.	-	(1,598)
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	3,507,417	(69)
Total Revenues	$19,699,765	$123,057
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	2,957
	-	$2,957
NET INCOME	$19,699,765	$120,100

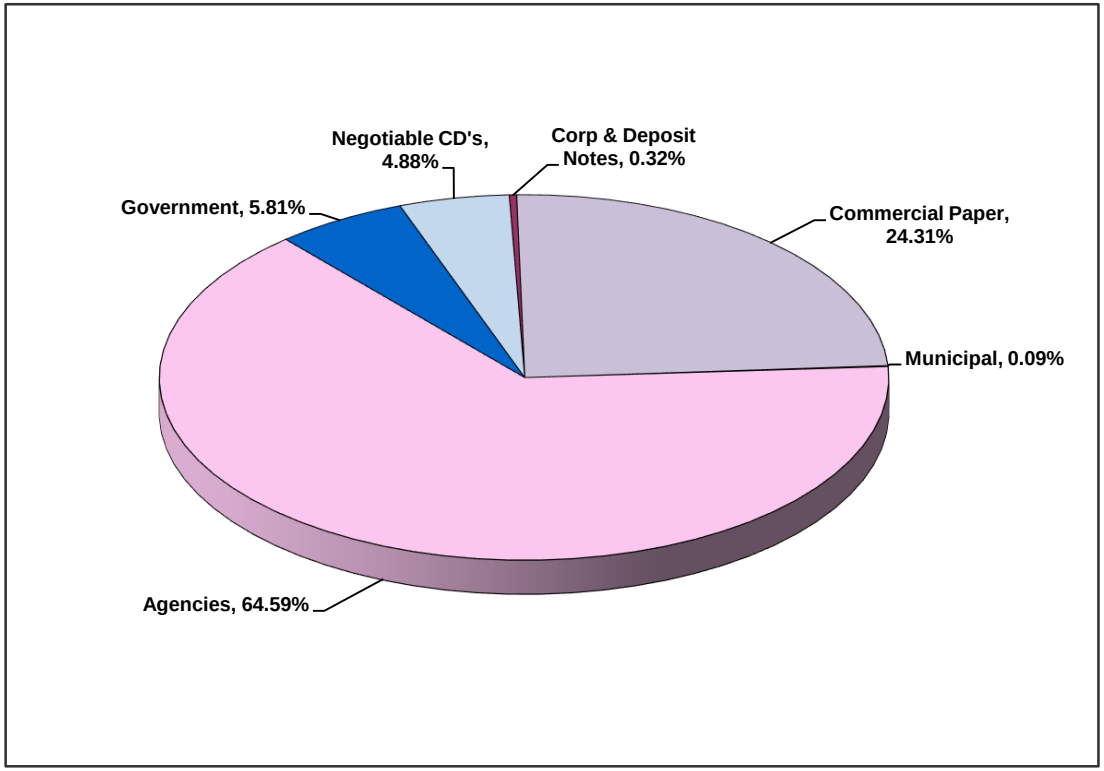
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	49.25%	
Los Angeles County and Related Entities	40.41%	
Consolidated Sanitation Districts		4.28%
Metropolitan Transportation Authority		0.55%
Miscellaneous Agencies Pooled Investments		2.24%
South Coast Air Quality Management District		2.86%
Miscellaneous		0.01%
Subtotal	89.66%	9.94%
County Bond Proceeds and Repayment Funds		0.40%
Grand Total	89.66%	10.34%

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



	In Thousands
Negotiable CD's	1,550,003
Corp & Deposit Notes	101,968
Bankers Acceptance	-
Commercial Paper	7,729,200
Municipal	29,701
Agencies	20,532,197
Other	-
Government	1,848,604
Total	$ 31,791,673

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

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	114147	FFCB D-N	07/09/20	08/13/20	0.11	20,000,000.00	19,997,861.11	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114191	FFCB D-N	07/15/20	09/09/20	0.10	50,000,000.00	49,992,222.22	0.00	CITIBANK	MIZUHO SEC USA INC
	FFCD TOTAL					**70,000,000.00**	**69,990,083.33**	**0.00**		
NTRD	114304	FFCB 1.12 (CALLABLE	07/30/20	07/30/29	1.12	25,000,000.00	25,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	114305	FFCB 1.12 (CALLABLE	07/30/20	07/30/29	1.12	20,000,000.00	20,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
	FFCB TOTAL					**45,000,000.00**	**45,000,000.00**	**0.00**		
NTRD	114118	FHLB 1.02 (CALLABLE	07/10/20	07/06/27	1.02	24,185,000.00	24,178,953.75	2,740.97	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	114223	FHLB 0.77 (CALLABLE	07/29/20	07/28/27	0.77	50,000,000.00	50,000,000.00	1,069.44	CITIBANK	FHN FINANCIAL CAP MKTS
	FHLB TOTAL					**74,185,000.00**	**74,178,953.75**	**3,810.41**		
NTRD	114163	FHLB D-N	07/10/20	09/04/20	0.12	50,000,000.00	49,990,666.67	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114201	FHLB D-N	07/15/20	08/20/20	0.11	50,000,000.00	49,994,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114236	FHLB D-N	07/20/20	09/01/20	0.11	50,000,000.00	49,993,729.17	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	114237	FHLB D-N	07/20/20	09/01/20	0.11	50,000,000.00	49,993,729.17	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	114238	FHLB D-N	07/20/20	08/12/20	0.09	50,000,000.00	49,997,125.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114239	FHLB D-N	07/20/20	08/12/20	0.09	50,000,000.00	49,997,125.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114246	FHLB D-N	07/21/20	08/21/20	0.10	50,000,000.00	49,995,694.44	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114247	FHLB D-N	07/21/20	08/21/20	0.10	50,000,000.00	49,995,694.44	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114250	FHLB D-N	07/21/20	09/10/20	0.11	50,000,000.00	49,992,562.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
	FHLB DISC TOTAL					**450,000,000.00**	**449,951,076.39**	**0.00**		
NTRD	114099	FHLMC 0.75 (CALLABL	07/10/20	07/08/25	0.75	50,000,000.00	50,000,000.00	2,083.33	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	114120	FHLMC 0.74 (CALLABL	07/15/20	07/15/25	0.74	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114133	FHLMC 0.75 (CALLABL	07/10/20	07/08/25	0.75	50,000,000.00	50,000,000.00	2,083.33	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	114134	FHLMC 0.75 (CALLABL	07/10/20	07/08/25	0.75	17,800,000.00	17,800,000.00	741.67	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	114146	FHLMC 0.77 (CALLABL	07/15/20	07/15/25	0.77	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114161	FHLMC 0.83 (CALLABL	07/22/20	07/22/26	0.83	25,000,000.00	25,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114217	FHLMC 1.00 (CALLABL	07/29/20	07/29/27	1.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114224	FHLMC 0.83 (CALLABL	07/29/20	07/29/27	0.83	50,000,000.00	50,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC

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NTRD	114258	FHLMC 0.75 (CALLABL	07/29/20	07/29/25	0.75	50,000,000.00	50,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
	FHLMC (S) TOTAL					**392,800,000.00**	**392,800,000.00**	**4,908.33**		
NTRD	114100	FHLMC 0.73 (CALLABL	07/10/20	07/09/25	0.73	50,000,000.00	50,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
	FHLMC (Q) TOTAL					**50,000,000.00**	**50,000,000.00**	**0.00**		
NTRD	114101	FNMA 0.71 (CALLABLE	07/10/20	07/09/25	0.71	50,000,000.00	50,000,000.00	986.11	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	114155	FNMA 0.82 (CALLABLE	07/10/20	07/09/26	0.82	50,000,000.00	50,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114160	FNMA 0.95 (CALLABLE	07/15/20	07/15/27	0.95	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	114179	FNMA 0.75 (CALLABLE	07/10/20	06/30/25	0.75	21,000,000.00	21,000,000.00	4,375.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	114285	FNMA 0.875 (CALLABL	07/30/20	07/30/27	0.88	25,000,000.00	25,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
	FNMA TOTAL					**196,000,000.00**	**196,000,000.00**	**5,361.11**		
NTRD	114095	AUTOBAHN FUNDING CO	07/01/20	08/04/20	0.15	50,000,000.00	49,993,152.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114102	LA FAYETTE ASSET SE	07/02/20	07/31/20	0.15	40,000,000.00	39,995,166.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114103	ATLANTIC ASSET SEC	07/02/20	08/05/20	0.15	50,000,000.00	49,992,916.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114104	ATLANTIC ASSET SEC	07/02/20	08/06/20	0.15	50,000,000.00	49,992,708.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114105	SHEFFIELD RECEIVABL	07/02/20	08/04/20	0.12	50,000,000.00	49,994,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114108	CHARIOT FUNDING LLC	07/06/20	08/07/20	0.15	50,000,000.00	49,993,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114109	CHARIOT FUNDING LLC	07/06/20	08/07/20	0.15	50,000,000.00	49,993,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114110	AUTOBAHN FUNDING CO	07/06/20	08/05/20	0.12	50,000,000.00	49,995,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114111	CANADIAN IMP BK OF	07/06/20	08/05/20	0.14	50,000,000.00	49,994,166.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114112	AUTOBAHN FUNDING CO	07/06/20	08/06/20	0.12	50,000,000.00	49,994,833.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114113	ATLANTIC ASSET SEC	07/06/20	08/05/20	0.15	30,000,000.00	29,996,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114114	SHEFFIELD RECEIVABL	07/06/20	08/05/20	0.13	50,000,000.00	49,994,583.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114115	AUTOBAHN FUNDING CO	07/06/20	08/06/20	0.12	30,000,000.00	29,996,900.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114119	OLD LINE FUNDING LL	07/07/20	09/01/20	0.20	50,000,000.00	49,984,444.44	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114121	AUTOBAHN FUNDING CO	07/07/20	08/07/20	0.13	50,000,000.00	49,994,402.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114122	ATLANTIC ASSET SEC	07/07/20	08/07/20	0.14	50,000,000.00	49,993,972.22	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114123	SHEFFIELD RECEIVABL	07/07/20	08/10/20	0.13	50,000,000.00	49,993,861.11	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114124	ATLANTIC ASSET SEC	07/07/20	08/10/20	0.14	24,236,000.00	24,232,795.46	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	114125	LA FAYETTE ASSET SE	07/07/20	10/02/20	0.23	25,000,000.00	24,986,104.17	0.00	CITIBANK	MORGAN STANLEY & CO LLC

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NTRD	114126	SHEFFIELD RECEIVABL	07/07/20	08/12/20	0.13	50,000,000.00	49,993,500.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114127	CAFCO LLC CP	07/07/20	10/06/20	0.22	50,000,000.00	49,972,194.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114130	REGENCY MARKETS NO.	07/08/20	08/06/20	0.18	50,000,000.00	49,992,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114131	REGENCY MARKETS NO.	07/08/20	08/06/20	0.18	50,000,000.00	49,992,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114132	REGENCY MARKETS NO.	07/08/20	08/06/20	0.18	13,149,000.00	13,147,093.40	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114136	REGENCY MARKETS NO.	07/08/20	08/10/20	0.18	50,000,000.00	49,991,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114137	CHARIOT FUNDING LLC	07/08/20	08/10/20	0.14	50,000,000.00	49,993,583.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114138	CHARIOT FUNDING LLC	07/08/20	08/10/20	0.14	2,000,000.00	1,999,743.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114139	AUTOBAHN FUNDING CO	07/08/20	08/11/20	0.14	50,000,000.00	49,993,388.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114140	AUTOBAHN FUNDING CO	07/08/20	08/11/20	0.14	6,000,000.00	5,999,206.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114142	REGENCY MARKETS NO.	07/09/20	08/10/20	0.18	50,000,000.00	49,992,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114143	REGENCY MARKETS NO.	07/09/20	08/12/20	0.18	50,000,000.00	49,991,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114148	REGENCY MARKETS NO.	07/09/20	08/12/20	0.18	50,000,000.00	49,991,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114149	REGENCY MARKETS NO.	07/09/20	08/12/20	0.18	2,339,000.00	2,338,602.37	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114150	CHARIOT FUNDING LLC	07/09/20	08/11/20	0.15	50,000,000.00	49,993,125.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114151	ATLANTIC ASSET SEC	07/09/20	09/08/20	0.17	25,000,000.00	24,992,798.61	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114152	MONT BLANC CAPITAL	07/09/20	09/01/20	0.20	30,000,000.00	29,991,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114153	SHEFFIELD RECEIVABL	07/09/20	08/11/20	0.13	50,000,000.00	49,994,041.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114156	CHARIOT FUNDING LLC	07/10/20	08/14/20	0.15	44,000,000.00	43,993,583.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114157	PFIZER INC CP	07/10/20	09/15/20	0.12	50,000,000.00	49,988,833.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114158	PFIZER INC CP	07/10/20	09/15/20	0.12	50,000,000.00	49,988,833.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114164	ATLANTIC ASSET SEC	07/10/20	08/24/20	0.14	50,000,000.00	49,991,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114165	ATLANTIC ASSET SEC	07/10/20	09/08/20	0.16	50,000,000.00	49,986,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114166	ATLANTIC ASSET SEC	07/10/20	08/25/20	0.14	50,000,000.00	49,991,055.56	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	114167	CHARIOT FUNDING LLC	07/10/20	10/06/20	0.21	50,000,000.00	49,974,333.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114168	CHARIOT FUNDING LLC	07/10/20	10/06/20	0.21	11,000,000.00	10,994,353.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114169	LA FAYETTE ASSET SE	07/10/20	08/05/20	0.15	34,137,000.00	34,133,301.83	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114170	LA FAYETTE ASSET SE	07/10/20	10/07/20	0.23	40,000,000.00	39,977,255.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114171	TOYOTA MOTOR CREDIT	07/10/20	09/02/20	0.14	50,000,000.00	49,989,500.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	114172	CANADIAN IMP BK OF	07/10/20	10/09/20	0.22	50,000,000.00	49,972,194.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114173	CANADIAN IMP BK OF	07/10/20	10/09/20	0.22	22,765,000.00	22,752,340.13	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114174	CRC FUNDING LLC CP	07/10/20	10/14/20	0.22	50,000,000.00	49,970,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	114180	CHARIOT FUNDING LLC	07/13/20	08/12/20	0.15	50,000,000.00	49,993,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114181	TOYOTA MOTOR CREDIT	07/13/20	09/14/20	0.17	50,000,000.00	49,985,125.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	114183	CHARIOT FUNDING LLC	07/14/20	08/13/20	0.15	25,450,000.00	25,446,818.75	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114184	AUTOBAHN FUNDING CO	07/14/20	08/13/20	0.14	40,000,000.00	39,995,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114185	CAFCO LLC CP	07/14/20	10/14/20	0.21	50,000,000.00	49,973,166.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114186	SHEFFIELD RECEIVABL	07/14/20	08/12/20	0.15	25,000,000.00	24,996,979.17	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114187	CAFCO LLC CP	07/14/20	10/08/20	0.20	50,000,000.00	49,976,111.11	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114188	CIESCO LLC CP	07/14/20	10/16/20	0.22	23,696,000.00	23,682,387.96	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114192	ATLANTIC ASSET SEC	07/15/20	08/13/20	0.15	50,000,000.00	49,993,958.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114193	ATLANTIC ASSET SEC	07/15/20	08/14/20	0.14	50,000,000.00	49,994,166.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114194	ATLANTIC ASSET SEC	07/15/20	08/14/20	0.14	50,000,000.00	49,994,166.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114195	AUTOBAHN FUNDING CO	07/15/20	08/14/20	0.14	30,000,000.00	29,996,500.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114196	SHEFFIELD RECEIVABL	07/15/20	08/14/20	0.14	50,000,000.00	49,994,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114197	SHEFFIELD RECEIVABL	07/15/20	08/14/20	0.14	50,000,000.00	49,994,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114200	THUNDER BAY FUNDING	07/16/20	09/17/20	0.18	25,000,000.00	24,992,125.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114202	AUTOBAHN FUNDING CO	07/15/20	08/17/20	0.13	50,000,000.00	49,994,041.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114203	JUPITER SEC COMPANY	07/15/20	08/17/20	0.15	50,000,000.00	49,993,125.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114204	NATIXIS NY BRANCH C	07/15/20	08/17/20	0.10	50,000,000.00	49,995,416.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114205	REGENCY MARKETS NO.	07/15/20	08/17/20	0.17	50,000,000.00	49,992,208.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114206	NATIXIS NY BRANCH C	07/15/20	08/18/20	0.10	50,000,000.00	49,995,277.78	0.00	CITIBANK	UBS SEC LLC
NTRD	114207	MONT BLANC CAPITAL	07/15/20	10/05/20	0.23	19,000,000.00	18,990,046.11	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114208	ATLANTIC ASSET SEC	07/15/20	09/09/20	0.17	20,000,000.00	19,994,711.11	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114215	JUPITER SEC COMPANY	07/16/20	09/16/20	0.20	50,000,000.00	49,982,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114216	NATIXIS NY BRANCH C	07/15/20	08/18/20	0.10	50,000,000.00	49,995,277.78	0.00	CITIBANK	UBS SEC LLC
NTRD	114218	CHARIOT FUNDING LLC	07/16/20	08/17/20	0.15	50,000,000.00	49,993,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114219	NATIXIS NY BRANCH C	07/16/20	08/18/20	0.10	50,000,000.00	49,995,416.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114220	NATIXIS NY BRANCH C	07/16/20	08/19/20	0.10	35,000,000.00	34,996,694.44	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114222	CANCARA ASSET SEC L	07/17/20	09/17/20	0.19	25,000,000.00	24,991,819.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114225	AUTOBAHN FUNDING CO	07/17/20	08/18/20	0.14	30,000,000.00	29,996,266.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114226	CHARIOT FUNDING LLC	07/17/20	08/19/20	0.15	50,000,000.00	49,993,125.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114227	SHEFFIELD RECEIVABL	07/17/20	08/18/20	0.12	50,000,000.00	49,994,666.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114228	SHEFFIELD RECEIVABL	07/17/20	08/19/20	0.13	50,000,000.00	49,994,041.67	0.00	CITIBANK	GREAT PACIFIC SEC

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NTRD	114229	ATLANTIC ASSET SEC	07/17/20	08/18/20	0.14	50,000,000.00	49,993,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114230	ATLANTIC ASSET SEC	07/17/20	08/18/20	0.14	33,900,000.00	33,895,781.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114231	CAFCO LLC CP	07/17/20	10/16/20	0.19	24,500,000.00	24,488,233.19	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114233	ATLANTIC ASSET SEC	07/20/20	08/19/20	0.14	50,000,000.00	49,994,166.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114234	REGENCY MARKETS NO.	07/20/20	08/19/20	0.18	50,000,000.00	49,992,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114235	REGENCY MARKETS NO.	07/20/20	08/19/20	0.18	50,000,000.00	49,992,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114240	SHEFFIELD RECEIVABL	07/20/20	08/20/20	0.12	50,000,000.00	49,994,833.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114241	ATLANTIC ASSET SEC	07/20/20	08/20/20	0.14	50,000,000.00	49,993,972.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114242	CANCARA ASSET SEC L	07/20/20	09/17/20	0.18	45,000,000.00	44,986,725.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114243	SHEFFIELD RECEIVABL	07/20/20	08/21/20	0.13	50,000,000.00	49,994,222.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114244	CIESCO LLC CP	07/20/20	10/20/20	0.20	34,177,000.00	34,159,531.76	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114248	CANCARA ASSET SEC L	07/21/20	09/21/20	0.18	50,000,000.00	49,984,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114249	CANCARA ASSET SEC L	07/21/20	09/21/20	0.18	22,500,000.00	22,493,025.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114251	SHEFFIELD RECEIVABL	07/21/20	08/20/20	0.13	40,000,000.00	39,995,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114252	CREDIT AGRICOLE CIB	07/21/20	08/24/20	0.10	50,000,000.00	49,995,277.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114256	ATLANTIC ASSET SEC	07/22/20	08/24/20	0.14	50,000,000.00	49,993,583.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114257	THUNDER BAY FUNDING	07/22/20	08/28/20	0.14	50,000,000.00	49,992,805.56	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114259	ATLANTIC ASSET SEC	07/22/20	08/24/20	0.14	50,000,000.00	49,993,583.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114260	ATLANTIC ASSET SEC	07/22/20	08/24/20	0.14	5,000,000.00	4,999,358.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114261	SHEFFIELD RECEIVABL	07/22/20	08/25/20	0.13	50,000,000.00	49,993,861.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114262	CREDIT AGRICOLE CIB	07/22/20	08/25/20	0.10	50,000,000.00	49,995,277.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114263	JUPITER SEC COMPANY	07/22/20	10/20/20	0.21	35,000,000.00	34,981,625.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114264	CREDIT AGRICOLE CIB	07/22/20	08/28/20	0.10	50,000,000.00	49,994,861.11	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114265	CREDIT AGRICOLE CIB	07/22/20	08/28/20	0.10	25,000,000.00	24,997,430.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114268	JUPITER SEC COMPANY	07/23/20	08/28/20	0.15	50,000,000.00	49,992,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114269	JUPITER SEC COMPANY	07/23/20	08/28/20	0.15	50,000,000.00	49,992,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114270	AUTOBAHN FUNDING CO	07/23/20	08/28/20	0.14	35,000,000.00	34,995,100.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114271	SHEFFIELD RECEIVABL	07/23/20	08/28/20	0.12	50,000,000.00	49,994,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114272	JUPITER SEC COMPANY	07/23/20	08/24/20	0.14	50,000,000.00	49,993,777.78	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	114273	JUPITER SEC COMPANY	07/23/20	08/24/20	0.15	26,101,000.00	26,097,519.87	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114274	JUPITER SEC COMPANY	07/24/20	08/28/20	0.15	50,000,000.00	49,992,708.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114275	JUPITER SEC COMPANY	07/24/20	09/03/20	0.15	50,000,000.00	49,991,458.33	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	114276	ATLANTIC ASSET SEC	07/24/20	08/19/20	0.13	50,000,000.00	49,995,305.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114277	AUTOBAHN FUNDING CO	07/24/20	09/01/20	0.13	25,000,000.00	24,996,479.17	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114278	SHEFFIELD RECEIVABL	07/24/20	09/01/20	0.13	50,000,000.00	49,992,958.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114279	JUPITER SEC COMPANY	07/24/20	08/24/20	0.15	50,000,000.00	49,993,541.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114280	SHEFFIELD RECEIVABL	07/24/20	08/28/20	0.13	26,050,000.00	26,046,707.57	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114287	MONT BLANC CAPITAL	07/27/20	09/03/20	0.18	30,000,000.00	29,994,300.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114288	MONT BLANC CAPITAL	07/27/20	08/20/20	0.16	30,000,000.00	29,996,800.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114289	ATLANTIC ASSET SEC	07/27/20	08/26/20	0.13	50,000,000.00	49,994,583.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114290	SHEFFIELD RECEIVABL	07/27/20	08/28/20	0.13	50,000,000.00	49,994,222.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114291	LA FAYETTE ASSET SE	07/27/20	08/24/20	0.13	23,000,000.00	22,997,674.44	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114292	TOYOTA MOTOR CREDIT	07/27/20	09/15/20	0.14	50,000,000.00	49,990,277.78	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	114293	CREDIT AGRICOLE CIB	07/27/20	09/01/20	0.10	44,352,000.00	44,347,564.80	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114297	ATLANTIC ASSET SEC	07/29/20	08/31/20	0.13	50,000,000.00	49,994,041.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114298	MONT BLANC CAPITAL	07/28/20	09/23/20	0.20	38,758,000.00	38,745,726.63	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114299	CANADIAN IMP BK OF	07/28/20	09/02/20	0.15	50,000,000.00	49,992,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114300	CANADIAN IMP BK OF	07/28/20	09/02/20	0.15	50,000,000.00	49,992,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114301	CANADIAN IMP BK OF	07/28/20	08/28/20	0.14	50,000,000.00	49,993,972.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114302	ATLANTIC ASSET SEC	07/28/20	08/25/20	0.13	29,198,000.00	29,195,047.76	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114306	UNILEVER CAPITAL CO	07/30/20	09/09/20	0.12	30,000,000.00	29,995,900.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114307	ATLANTIC ASSET SEC	07/30/20	08/28/20	0.13	50,000,000.00	49,994,763.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114309	ATLANTIC ASSET SEC	07/29/20	08/31/20	0.13	32,000,000.00	31,996,186.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114310	CANADIAN IMP BK OF	07/29/20	08/21/20	0.14	50,000,000.00	49,995,527.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114311	CANADIAN IMP BK OF	07/29/20	08/21/20	0.14	50,000,000.00	49,995,527.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114312	CREDIT AGRICOLE CIB	07/29/20	08/21/20	0.10	50,000,000.00	49,996,805.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114313	CREDIT AGRICOLE CIB	07/29/20	08/21/20	0.10	50,000,000.00	49,996,805.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114314	SHEFFIELD RECEIVABL	07/29/20	08/31/20	0.11	20,920,000.00	20,917,890.57	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114315	CANADIAN IMP BK OF	07/29/20	08/07/20	0.11	50,000,000.00	49,998,625.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114318	ATLANTIC ASSET SEC	07/30/20	09/02/20	0.13	50,000,000.00	49,993,861.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114319	OLD LINE FUNDING LL	07/31/20	08/31/20	0.12	50,000,000.00	49,994,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114320	AUTOBAHN FUNDING CO	07/30/20	09/04/20	0.12	45,000,000.00	44,994,600.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114321	CRC FUNDING LLC CP	07/30/20	11/06/20	0.18	50,000,000.00	49,975,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114324	JUPITER SEC COMPANY	07/31/20	09/04/20	0.14	30,000,000.00	29,995,916.67	0.00	CITIBANK	RBC CAP MKTS LLC

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NTRD	114325	CHARIOT FUNDING LLC	07/31/20	09/03/20	0.13	50,000,000.00	49,993,861.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114326	AUTOBAHN FUNDING CO	07/31/20	09/03/20	0.11	50,000,000.00	49,994,805.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114327	JUPITER SEC COMPANY	07/31/20	09/04/20	0.14	50,000,000.00	49,993,194.44	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114328	SHEFFIELD RECEIVABL	07/31/20	09/04/20	0.12	50,000,000.00	49,994,166.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114329	CREDIT AGRICOLE CIB	07/31/20	09/02/20	0.10	37,746,000.00	37,742,539.95	0.00	CITIBANK	MISCHLER FINANCIAL
	CPD TOTAL					**6,445,974,000.00**	**6,444,836,216.13**	**0.00**		
NTRD	114209	UST BILL	07/15/20	09/08/20	0.12	50,000,000.00	49,991,215.28	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114210	UST BILL	07/15/20	09/08/20	0.12	50,000,000.00	49,991,215.28	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114211	UST BILL	07/15/20	09/08/20	0.12	50,000,000.00	49,991,215.28	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114212	UST BILL	07/15/20	09/08/20	0.12	50,000,000.00	49,991,215.28	0.00	CITIBANK	J.P. MORGAN SEC LLC
	US TBILLS TOTAL					**200,000,000.00**	**199,964,861.12**	**0.00**		
NTRD	114144	MUFG UNION BANK NA	07/10/20	09/08/20	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	114145	MUFG UNION BANK NA	07/10/20	09/08/20	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	114283	MUFG UNION BANK NA	07/27/20	09/16/20	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	114284	MUFG UNION BANK NA	07/27/20	09/16/20	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**200,000,000.00**	**200,000,000.00**	**0.00**		
NTRD	114116	NORDEA BANK ABP NY	07/06/20	10/05/20	0.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	114128	TORONTO DOMINION BA	07/07/20	08/07/20	0.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114159	TORONTO DOMINION BA	07/10/20	08/14/20	0.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114175	DNB BANK ASA NY CD	07/10/20	09/08/20	0.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114176	DNB BANK ASA NY CD	07/10/20	09/08/20	0.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114177	DNB BANK ASA NY CD	07/10/20	09/10/20	0.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114189	TORONTO DOMINION BA	07/14/20	08/13/20	0.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114198	NORDEA BANK ABP NY	07/15/20	10/13/20	0.18	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	114199	NORDEA BANK ABP NY	07/15/20	10/13/20	0.18	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	114213	CREDIT AGRICOLE CIB	07/15/20	10/13/20	0.19	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114245	TORONTO DOMINION BA	07/20/20	08/20/20	0.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114253	DNB BANK ASA NY CD	07/21/20	08/24/20	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114254	CANADIAN IMP. BK OF	07/21/20	08/13/20	0.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA

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NTRD	114266	CREDIT AGRICOLE CIB	07/22/20	08/28/20	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114281	SVENSKA HANDELSBANK	07/24/20	10/23/20	0.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114294	TORONTO DOMINION BA	07/27/20	08/28/20	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114295	NORDEA BANK ABP NY	07/27/20	10/30/20	0.18	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	114296	BARCLAYS BANK PLC N	07/29/20	10/30/20	0.21	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	114303	NORDEA BANK ABP NY	07/29/20	08/28/20	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114322	TORONTO DOMINION BA	07/30/20	09/03/20	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
	YANK CDS TOTAL					**1,000,000,000.00**	**1,000,000,000.00**	**0.00**		
NTRD-PSI TOTAL						**9,123,959,000.00**	**9,122,721,190.72**	**14,079.85**		
		PSI TOTAL				**9,123,959,000.00**	**9,122,721,190.72**	**14,079.85**		

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AVCCD	114162	FHLB 2.03 (CALLABLE	07/27/20	07/27/40	2.03	25,230,000.00	25,230,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
	FHLB TOTAL					**25,230,000.00**	**25,230,000.00**	**0.00**		
	AVCCD - ANTELOPE VALLEY CCD TOTAL					**25,230,000.00**	**25,230,000.00**	**0.00**		
SCAQM	106824	S OF C LAIF	07/15/20	12/31/20	0.00	133,767.08	133,767.08	0.00	LAIF - STATE OF CALIFORNIA	NONE
	COLLATERIZED TDS TOTAL					**133,767.08**	**133,767.08**	**0.00**		
	SCAQM - SOUTH COAST AIR QUALITY MG TOTAL					**133,767.08**	**133,767.08**	**0.00**		
SLIM	106825	S OF C LAIF	07/15/20	12/31/20	0.00	11,459.64	11,459.64	0.00	LAIF - STATE OF CALIFORNIA	NONE
	COLLATERIZED TDS TOTAL					**11,459.64**	**11,459.64**	**0.00**		
	SLIM - SCHOOLS LINKED INSURANCE MG TOTAL					**11,459.64**	**11,459.64**	**0.00**		
WASIA	106826	S OF C LAIF	07/15/20	12/31/20	0.00	138.44	138.44	0.00	LAIF - STATE OF CALIFORNIA	NONE
	COLLATERIZED TDS TOTAL					**138.44**	**138.44**	**0.00**		
	WASIA - WHITTIER AREA SCHOOLS INS TOTAL					**138.44**	**138.44**	**0.00**		
		SPI Total				**25,375,365.16**	**25,375,365.16**	**0.00**		

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07/23/20	NTRD	111255	FFCB 2.45 (CALL	CALL	29,664,000.00	29,664,000.00	363,384.00	0.00	30,027,384.00
07/24/20	NTRD	111239	FFCB 2.20 (CALL	CALL	25,000,000.00	25,000,000.00	275,000.00	0.00	25,275,000.00
07/24/20	NTRD	111240	FFCB 2.20 (CALL	CALL	25,000,000.00	25,000,000.00	275,000.00	0.00	25,275,000.00
07/30/20	NTRD	111270	FFCB 2.24 (CALL	CALL	25,000,000.00	25,000,000.00	280,000.00	0.00	25,280,000.00
07/30/20	NTRD	111271	FFCB 2.24 (CALL	CALL	25,000,000.00	25,000,000.00	280,000.00	0.00	25,280,000.00
07/30/20	NTRD	111272	FFCB 2.24 (CALL	CALL	25,000,000.00	25,000,000.00	280,000.00	0.00	25,280,000.00
07/30/20	NTRD	111273	FFCB 2.24 (CALL	CALL	25,000,000.00	25,000,000.00	280,000.00	0.00	25,280,000.00
			FFCB TOTAL		**179,664,000.00**	**179,664,000.00**	**2,033,384.00**	**0.00**	**181,697,384.00**
07/01/20	NTRD	111043	FHLMC 2.25 (CAL	CALL	25,000,000.00	25,000,000.00	281,250.00	0.00	25,281,250.00
07/08/20	NTRD	111093	FHLMC 2.20 (CAL	CALL	25,000,000.00	25,000,000.00	275,000.00	0.00	25,275,000.00
07/10/20	NTRD	111044	FHLMC 2.25 (CAL	CALL	25,000,000.00	25,000,000.00	281,250.00	0.00	25,281,250.00
07/15/20	NTRD	111168	FHLMC 2.30 (CAL	CALL	25,000,000.00	25,000,000.00	287,500.00	0.00	25,287,500.00
07/15/20	NTRD	111169	FHLMC 2.30 (CAL	CALL	25,000,000.00	25,000,000.00	287,500.00	0.00	25,287,500.00
07/21/20	NTRD	112703	FHLMC 2.00 (CAL	CALL	50,000,000.00	50,000,000.00	500,000.00	0.00	50,500,000.00
07/21/20	NTRD	112704	FHLMC 2.00 (CAL	CALL	50,000,000.00	50,000,000.00	500,000.00	0.00	50,500,000.00
07/21/20	NTRD	112705	FHLMC 2.00 (CAL	CALL	50,000,000.00	50,000,000.00	500,000.00	0.00	50,500,000.00
07/21/20	NTRD	112706	FHLMC 2.03 (CAL	CALL	50,000,000.00	50,000,000.00	507,500.00	0.00	50,507,500.00
07/29/20	NTRD	111213	FHLMC 2.26 (CAL	CALL	25,000,000.00	25,000,000.00	282,500.00	0.00	25,282,500.00
07/29/20	NTRD	111215	FHLMC 2.31 (CAL	CALL	25,000,000.00	25,000,000.00	288,750.00	0.00	25,288,750.00
07/29/20	NTRD	111269	FHLMC 2.27 (CAL	CALL	25,000,000.00	25,000,000.00	283,750.00	0.00	25,283,750.00
			FHLMC (S) TOTAL		**400,000,000.00**	**400,000,000.00**	**4,275,000.00**	**0.00**	**404,275,000.00**
07/29/20	NTRD	111849	FHLMC 2.07 (CAL	CALL	50,000,000.00	50,000,000.00	258,750.00	0.00	50,258,750.00
			FHLMC (Q) TOTAL		**50,000,000.00**	**50,000,000.00**	**258,750.00**	**0.00**	**50,258,750.00**
07/09/20	NTRD	111773	FHLMC 3.00 (CAL	CALL	50,000,000.00	50,000,000.00	265,625.00	0.00	50,265,625.00
07/09/20	NTRD	111799	FHLMC 3.05 (CAL	CALL	50,000,000.00	50,000,000.00	262,500.00	0.00	50,262,500.00
			MCPN TOTAL		**100,000,000.00**	**100,000,000.00**	**528,125.00**	**0.00**	**100,528,125.00**
07/23/20	NTRD	109917	LACCAL BANS	SALE	10,000,000.00	10,000,000.00	19,861.11	0.00	10,019,861.11

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Settle Date	Fund ID	Inv ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
07/23/20	NTRD	110786	LACCAL BANS	SALE	20,000,000.00	20,000,000.00	39,722.22	0.00	20,039,722.22
07/23/20	NTRD	112660	LACCAL BANS	SALE	5,000,000.00	5,000,000.00	2,013.61	0.00	5,002,013.61
			LACCAL BANS TOTAL		**35,000,000.00**	**35,000,000.00**	**61,596.94**	**0.00**	**35,061,596.94**
PSI TOTAL					**764,664,000.00**	**764,664,000.00**	**7,156,855.94**	**0.00**	**771,820,855.94**

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Specific Purpose Investments
For the Period: July 1, 2020 to July 31, 2020
Attachment VIII

Settle Date	Fund ID	Inv ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
07/29/20	PHHPA	112832	FFCB 3.27 (CALL	CALL	325,000.00	326,598.15	5,313.75	-1598.15	330,313.75
	FFCB TOTAL				**325,000.00**	**326,598.15**	**5,313.75**	**-1598.15**	**330,313.75**
PHHPA - PH HABITAT PRESERVATION AU TOTAL					**325,000.00**	**326,598.15**	**5,313.75**	**-1598.15**	**330,313.75**
07/16/20	SCAQM	106824	S OF C LAIF	PCAL	0.64	0.64	0.00	0.00	0.64
	COLLATERIZED TDS TOTAL				**0.64**	**0.64**	**0.00**	**0.00**	**0.64**
SCAQM - SOUTH COAST AIR QUALITY MG TOTAL					**0.64**	**0.64**	**0.00**	**0.00**	**0.64**
07/16/20	SLIM	106825	S OF C LAIF	PCAL	0.05	0.05	0.00	0.00	0.05
	COLLATERIZED TDS TOTAL				**0.05**	**0.05**	**0.00**	**0.00**	**0.05**
SLIM - SCHOOLS LINKED INSURANCE MG TOTAL					**0.05**	**0.05**	**0.00**	**0.00**	**0.05**
SPI TOTAL					**325,000.69**	**326,598.84**	**5,313.75**	**-1598.15**	**330,314.44**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of July 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	1,550,002,536.52	1,550,830,500.00	827,963.48	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	7,729,200,353.71	7,729,211,952.65	11,598.94	0.00	0.00	0.00
Governments	1,848,604,146.58	1,851,776,000.00	3,171,853.42	0.00	0.00	0.00
Agencies	20,532,197,461.37	20,620,541,505.52	88,344,044.15	68,918,890.90	73,231,578.65	4,312,687.75
Municipals	29,700,483.69	29,909,460.00	208,976.31	3,510,000.00	3,510,000.00	0.00
Corp. & Deposit Notes	101,967,773.30	103,732,158.20	1,764,384.90	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	43,227,926.51	43,227,926.51	0.00
TOTAL	$31,791,672,755.17	$31,886,001,576.37	$94,328,821.20	$115,656,817.41	$119,969,505.16	$4,312,687.75

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 0.01% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of July 31, 2020
Attachment IXa

There were no Market Pricing Exceptions

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

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
113251	FFCB D-N	0.3400	01/15/21	50,000,000.00	49,921,138.89	49,977,000.00
113252	FFCB D-N	0.3400	01/15/21	50,000,000.00	49,921,138.89	49,977,000.00
113253	FFCB D-N	0.3400	01/15/21	16,000,000.00	15,974,764.44	15,992,640.00
113467	FFCB D-N	0.2800	10/28/20	50,000,000.00	49,965,777.78	49,989,500.00
113468	FFCB D-N	0.2800	10/28/20	50,000,000.00	49,965,777.78	49,989,500.00
114147	FFCB D-N	0.1100	08/13/20	20,000,000.00	19,999,266.67	19,999,600.00
114191	FFCB D-N	0.1000	09/09/20	50,000,000.00	49,994,583.33	49,995,500.00
FFCB DISC TOTAL				286,000,000.00	285,742,447.78	285,920,740.00
103222	FFCB 2.01	2.0100	12/08/21	50,000,000.00	50,000,000.00	51,278,000.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	35,385,160.00
110153	FFCB 2.55	2.5500	03/11/21	25,000,000.00	24,993,166.88	25,364,500.00
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	53,832,000.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,955,314.78	51,838,500.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,079,429.18	52,847,500.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,697,231.27	25,825,332.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,222,269.04	54,074,500.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,080,016.85	19,466,820.00
110997	FFCB 2.22 (CALLABLE	2.2200	06/21/24	23,500,000.00	23,500,000.00	23,839,575.00
110998	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,361,250.00
111012	FFCB 2.22 (CALLABLE	2.2200	06/21/24	13,000,000.00	13,000,000.00	13,187,850.00
111013	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,361,250.00
111353	FFCB 2.26 (CALLABLE	2.2600	08/12/25	20,200,000.00	20,200,000.00	20,207,474.00
111362	FFCB 2.12 (CALLABLE	2.1200	08/12/24	25,000,000.00	25,000,000.00	25,012,750.00
111374	FFCB 2.12 (CALLABLE	2.1200	08/12/24	9,500,000.00	9,500,000.00	9,504,845.00
111409	FFCB 2.17 (CALLABLE	2.1700	08/19/25	25,000,000.00	25,000,000.00	25,015,250.00
111410	FFCB 2.17 (CALLABLE	2.1700	08/19/25	25,000,000.00	25,000,000.00	25,015,250.00
111466	FFCB 2.06 (CALLABLE	2.0600	08/13/24	25,000,000.00	25,000,000.00	25,009,250.00
111475	FFCB 2.06 (CALLABLE	2.0600	08/13/24	32,000,000.00	32,000,000.00	32,011,840.00
111525	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,017,500.00
111526	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,017,500.00
111534	FFCB 2.06 (CALLABLE	2.0600	08/13/24	18,960,000.00	18,959,226.37	18,967,015.20
111573	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,017,500.00
111801	FFCB 2.23 (CALLABLE	2.2300	10/15/26	50,000,000.00	50,000,000.00	50,149,000.00
111881	FFCB 2.20 (CALLABLE	2.2000	10/22/25	18,460,000.00	18,451,965.83	18,516,856.80
111882	FFCB 2.20 (CALLABLE	2.2000	10/22/25	50,000,000.00	49,978,219.18	50,154,000.00
112003	FFCB 1.96 (CALLABLE	1.9600	09/16/24	15,640,000.00	15,640,000.00	15,666,588.00
112113	FFCB 2.00 (CALLABLE	2.0000	09/03/24	26,670,000.00	26,664,311.09	26,688,669.00
112139	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,076,000.00
112140	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,076,000.00
112141	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,076,000.00
112142	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,076,000.00
112143	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,076,000.00
112144	FFCB 2.05 (CALLABLE	2.0500	11/25/25	23,800,000.00	23,800,000.00	23,872,352.00
112173	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,152,000.00
112174	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,076,000.00
112186	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,152,000.00
112187	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,152,000.00
112222	FFCB 2.14 (CALLABLE	2.1400	11/27/26	25,000,000.00	25,000,000.00	25,080,250.00
112223	FFCB 2.14 (CALLABLE	2.1400	11/27/26	27,160,000.00	27,160,000.00	27,247,183.60
112249	FFCB 1.625	1.6250	12/03/24	50,000,000.00	49,947,947.44	52,695,500.00

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

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112270	FFCB 1.95 (CALLABLE	1.9500	12/02/25	25,000,000.00	25,000,000.00	25,490,000.00
112377	FFCB 2.13 (CALLABLE	2.1300	12/09/26	50,000,000.00	49,931,922.19	50,245,500.00
112378	FFCB 2.13 (CALLABLE	2.1300	12/09/26	23,300,000.00	23,268,275.73	23,414,403.00
112418	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	51,022,500.00
112419	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	51,022,500.00
112538	FFCB 1.66	1.6600	12/27/22	50,000,000.00	49,987,983.57	51,710,000.00
112539	FFCB 1.625	1.6250	12/27/21	50,000,000.00	49,982,455.53	51,019,500.00
112558	FFCB 1.82	1.8200	12/18/25	36,274,000.00	36,257,674.22	38,898,423.90
112577	FFCB 2.10 (CALLABLE	2.1000	12/30/25	50,000,000.00	50,000,000.00	50,241,000.00
112596	FFCB 2.10 (CALLABLE	2.1000	12/30/25	50,000,000.00	50,000,000.00	50,241,000.00
112597	FFCB 2.10 (CALLABLE	2.1000	12/30/25	6,000,000.00	6,000,000.00	6,028,920.00
112604	FFCB 2.10 (CALLABLE	2.1000	12/30/25	40,000,000.00	40,000,000.00	40,192,800.00
112606	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,286,000.00
112607	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,286,000.00
112608	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,286,000.00
112609	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,286,000.00
112692	FFCB 2.03 (CALLABLE	2.0300	10/21/25	31,685,000.00	31,685,000.00	31,893,804.15
112734	FFCB 1.98 (CALLABLE	1.9800	01/27/26	50,000,000.00	50,000,000.00	50,916,000.00
112748	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,302,500.00
112749	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,302,500.00
112750	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,302,500.00
112780	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,995,880.13	30,549,600.00
112781	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,995,880.13	30,549,600.00
112797	FFCB 2.04 (CALLABLE	2.0400	02/03/27	25,000,000.00	25,000,000.00	25,212,500.00
112798	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,208,500.00
112799	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,208,500.00
112813	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,208,500.00
112964	FFCB 2.07 (CALLABLE	2.0700	03/02/27	25,000,000.00	25,000,000.00	25,020,250.00
112965	FFCB 2.07 (CALLABLE	2.0700	03/02/27	25,000,000.00	25,000,000.00	25,020,250.00
113010	FFCB 1.82 (CALLABLE	1.8200	09/04/26	50,000,000.00	50,000,000.00	50,272,500.00
113032	FFCB 1.50 (CALLABLE	1.5000	03/05/25	50,000,000.00	50,000,000.00	50,101,500.00
113033	FFCB 1.50 (CALLABLE	1.5000	03/05/25	28,900,000.00	28,900,000.00	28,958,667.00
113034	FFCB 1.50 (CALLABLE	1.5000	03/05/25	25,000,000.00	25,000,000.00	25,050,750.00
113042	FFCB 1.24 (CALLABLE	1.2400	03/10/23	50,000,000.00	50,000,000.00	50,195,000.00
113056	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,034,250.00
113057	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,034,250.00
113058	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,034,250.00
113087	FFCB 1.125 (CALLABL	1.1250	03/17/25	50,000,000.00	50,046,248.63	50,126,500.00
113088	FFCB 1.125 (CALLABL	1.1250	03/17/25	50,000,000.00	50,046,248.63	50,126,500.00
113089	FFCB 1.125 (CALLABL	1.1250	03/17/25	18,145,000.00	18,145,000.00	18,190,906.85
113114	FFCB 1.64 (CALLABLE	1.6400	03/03/25	50,000,000.00	50,284,823.78	50,424,000.00
113115	FFCB 1.64 (CALLABLE	1.6400	03/03/25	2,240,000.00	2,252,760.10	2,258,995.20
113125	FFCB 1.05 (CALLABLE	1.0500	03/12/24	20,800,000.00	20,809,389.19	20,861,568.00
113137	FFCB 1.00 (CALLABLE	1.0000	03/17/27	50,000,000.00	50,000,000.00	50,207,000.00
113156	FFCB 0.92 NOTE	0.9200	03/18/24	50,000,000.00	50,265,272.07	51,203,500.00
113242	FFCB 1.30 CALLABLE)	1.3000	03/26/25	50,000,000.00	50,000,000.00	50,068,500.00
113250	FFCB 1.05 (CALLABLE	1.0500	03/16/23	50,000,000.00	50,000,000.00	50,009,500.00
113264	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,747,500.00
113265	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,747,500.00
113266	FFCB 0.87 (CALLABLE	0.8700	09/23/22	50,000,000.00	49,904,606.96	50,002,500.00
113267	FFCB 0.87 (CALLABLE	0.8700	09/23/22	50,000,000.00	49,904,606.96	50,002,500.00
113277	FFCB 1.05 (CALLABLE	1.0500	03/16/23	50,000,000.00	50,000,000.00	50,009,500.00

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

Inv 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	42,267,362.36	42,332,116.50
113292	FFCB 1.53 (CALLABLE	1.5300	02/10/22	50,000,000.00	50,290,863.64	50,347,500.00
113293	FFCB 1.53 (CALLABLE	1.5300	02/10/22	50,000,000.00	50,290,863.64	50,347,500.00
113328	FFCB 1.46 (CALLABLE	1.4600	03/03/23	50,000,000.00	50,317,624.06	50,282,000.00
113329	FFCB 1.46 (CALLABLE	1.4600	03/03/23	50,000,000.00	50,317,624.06	50,282,000.00
113338	FFCB 1.00 (CALLABLE	1.0000	03/30/22	50,000,000.00	50,000,000.00	50,045,500.00
113350	FFCB 0.875 (CALLABL	0.8750	04/08/24	50,000,000.00	50,000,000.00	50,207,500.00
113487	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,061,000.00
113488	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,061,000.00
113557	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	51,253,500.00
113558	FFCB 1.02	1.0200	04/27/27	25,000,000.00	25,000,000.00	25,626,750.00
113599	FFCB 1.02	1.0200	04/27/27	35,000,000.00	35,000,000.00	35,877,450.00
113652	FFCB 1.25 (CALLABLE	1.2500	10/30/26	50,000,000.00	50,000,000.00	50,015,000.00
113653	FFCB 1.25 (CALLABLE	1.2500	10/30/26	8,830,000.00	8,830,000.00	8,832,649.00
113656	FFCB 0.68 (CALLABLE	0.6800	05/06/24	50,000,000.00	50,000,000.00	50,049,500.00
113687	FFCB 1.02	1.0200	04/27/27	20,925,000.00	20,992,975.09	21,449,589.75
113691	FFCB 1.00 (CALLABLE	1.0000	05/05/26	45,725,000.00	45,725,000.00	45,740,089.25
113714	FFCB 1.00 (CALLABLE	1.0000	05/05/26	25,000,000.00	25,000,000.00	25,008,250.00
113727	FFCB 1.35 (CALLABLE	1.3500	11/04/27	50,000,000.00	49,975,776.68	50,002,000.00
113738	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	51,253,500.00
113739	FFCB 1.02	1.0200	04/27/27	5,000,000.00	5,000,000.00	5,125,350.00
113817	FFCB 0.93 (CALLABLE	0.9300	11/26/25	50,000,000.00	50,000,000.00	50,006,500.00
113831	FFCB 0.73 (CALLABLE	0.7300	05/27/25	50,000,000.00	50,000,000.00	50,039,000.00
113843	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	25,034,000.00
113844	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	25,034,000.00
113897	FFCB 1.04 (CALLABLE	1.0400	05/27/27	35,500,000.00	35,500,000.00	35,524,850.00
113991	FFCB 0.875 (CALLABL	0.8750	06/22/27	25,000,000.00	25,000,000.00	25,053,250.00
114304	FFCB 1.12 (CALLABLE	1.1200	07/30/29	25,000,000.00	25,000,000.00	24,950,750.00
114305	FFCB 1.12 (CALLABLE	1.1200	07/30/29	20,000,000.00	20,000,000.00	19,960,600.00
FFCB TOTAL				**4,386,244,000.00**	**4,388,001,215.26**	**4,435,276,693.20**
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,940,174.45	51,151,500.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,940,174.45	51,151,500.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,970,087.22	25,575,750.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,960,027.47	51,151,500.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,960,027.47	51,151,500.00
109833	FHLB 2.94 (CALLABLE	2.9400	01/29/24	10,000,000.00	10,000,000.00	10,116,400.00
109859	FHLB 2.94 (CALLABLE	2.9400	01/29/24	15,000,000.00	14,992,138.54	15,174,600.00
110175	FHLB 2.375	2.3750	03/12/21	25,000,000.00	24,977,120.38	25,337,500.00
110690	FHLB 2.375	2.3750	03/12/21	50,000,000.00	50,024,923.52	50,675,000.00
110849	FHLB 2.25	2.2500	06/11/21	45,000,000.00	44,994,348.00	45,820,350.00
111845	FHLB 2.00 (CALLABLE	2.0000	10/29/24	50,000,000.00	50,000,000.00	50,187,500.00
111846	FHLB 2.00 (CALLABLE	2.0000	10/29/24	25,000,000.00	25,000,000.00	25,093,750.00
111892	FHLB 2.00 (CALLABLE	2.0000	10/21/24	50,000,000.00	50,000,000.00	50,170,000.00
111958	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,184,500.00
111959	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,184,500.00
112128	FHLB 2.08 (CALLABLE	2.0800	11/25/26	50,000,000.00	50,000,000.00	51,567,500.00
112145	FHLB 2.08 (CALLABLE	2.0800	11/25/26	40,950,000.00	40,950,000.00	42,233,782.50
112225	FHLB 2.08 (CALLABLE	2.0800	12/09/25	50,000,000.00	50,000,000.00	50,251,500.00
112226	FHLB 2.08 (CALLABLE	2.0800	12/09/25	25,000,000.00	25,000,000.00	25,125,750.00
112332	FHLB 2.02 (CALLABLE	2.0200	12/16/26	50,000,000.00	50,000,000.00	51,775,000.00
112333	FHLB 2.14 (CALLABLE	2.1400	12/17/26	50,000,000.00	50,000,000.00	50,253,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: July 1, 2020 to July 31, 2020
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Inv 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	26,397,900.90
112400	FHLB 2.20 (CALLABLE	2.2000	12/18/26	25,000,000.00	25,000,000.00	25,133,250.00
112416	FHLB 2.00 (CALLABLE	2.0000	12/11/24	50,000,000.00	50,000,000.00	50,095,000.00
112471	FHLB 2.00 (CALLABLE	2.0000	12/11/24	17,155,000.00	17,147,496.45	17,187,594.50
112486	FHLB 2.09 (CALLABLE	2.0900	12/23/26	40,000,000.00	40,000,000.00	41,412,000.00
112510	FHLB 2.20 (CALLABLE	2.2000	12/23/26	50,000,000.00	50,000,000.00	50,249,000.00
112637	FHLB 1.875	1.8750	12/09/22	50,000,000.00	50,259,897.66	51,959,500.00
112712	FHLB 1.92 (CALLABLE	1.9200	01/22/25	47,000,000.00	47,000,000.00	47,316,310.00
112735	FHLB 1.94 (CALLABLE	1.9400	01/28/25	50,000,000.00	50,000,000.00	50,322,000.00
112751	FHLB 1.76 (CALLABLE	1.7600	01/29/24	50,000,000.00	50,000,000.00	50,338,500.00
112752	FHLB 1.76 (CALLABLE	1.7600	01/29/24	5,000,000.00	5,000,000.00	5,033,850.00
112753	FHLB 2.10 (CALLABLE	2.1000	01/29/27	50,000,000.00	50,000,000.00	50,331,000.00
112754	FHLB 2.10 (CALLABLE	2.1000	01/29/27	15,000,000.00	15,000,000.00	15,099,300.00
113541	FHLB 1.20 (CALLABLE	1.2000	04/27/27	50,000,000.00	50,000,000.00	50,043,000.00
113600	FHLB 1.20 (CALLABLE	1.2000	05/04/27	50,000,000.00	50,000,000.00	50,052,500.00
114029	FHLB 1.00 (CALLABLE	1.0000	06/25/27	50,000,000.00	50,000,000.00	50,036,000.00
114118	FHLB 1.02 (CALLABLE	1.0200	07/06/27	24,185,000.00	24,179,005.87	24,194,674.00
114223	FHLB 0.77 (CALLABLE	0.7700	07/28/27	50,000,000.00	50,000,000.00	50,067,500.00
FHLB TOTAL				**1,560,555,000.00**	**1,560,560,421.48**	**1,579,601,261.90**
113224	FHLB D-N	0.3400	11/05/20	50,000,000.00	49,954,666.67	49,988,500.00
113225	FHLB D-N	0.3400	11/05/20	50,000,000.00	49,954,666.67	49,988,500.00
113226	FHLB D-N	0.3500	12/21/20	50,000,000.00	49,930,972.22	49,980,500.00
113227	FHLB D-N	0.3500	12/21/20	50,000,000.00	49,930,972.22	49,980,500.00
113228	FHLB D-N	0.3500	12/18/20	50,000,000.00	49,932,430.55	49,981,000.00
113229	FHLB D-N	0.3500	12/18/20	50,000,000.00	49,932,430.55	49,981,000.00
113230	FHLB D-N	0.3800	02/16/21	50,000,000.00	49,894,972.21	49,972,500.00
113231	FHLB D-N	0.3800	02/16/21	50,000,000.00	49,894,972.21	49,972,500.00
113232	FHLB D-N	0.3500	12/28/20	50,000,000.00	49,927,569.44	49,979,500.00
113233	FHLB D-N	0.3500	12/28/20	50,000,000.00	49,927,569.44	49,979,500.00
113234	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,890,583.34	49,972,000.00
113235	FHLB D-N	0.3900	02/19/21	37,073,000.00	36,991,871.92	37,052,239.12
113243	FHLB D-N	0.3700	01/25/21	50,000,000.00	49,909,041.67	49,975,500.00
113244	FHLB D-N	0.3700	01/25/21	50,000,000.00	49,909,041.67	49,975,500.00
113245	FHLB D-N	0.3200	11/23/20	50,000,000.00	49,949,333.33	49,986,000.00
113246	FHLB D-N	0.3200	11/23/20	50,000,000.00	49,949,333.33	49,986,000.00
113247	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,890,583.34	49,972,000.00
113248	FHLB D-N	0.3900	02/19/21	35,890,000.00	35,811,460.72	35,869,901.60
113254	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,890,583.34	49,972,000.00
113255	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,890,583.34	49,972,000.00
113256	FHLB D-N	0.3700	01/20/21	50,000,000.00	49,911,611.11	49,976,500.00
113257	FHLB D-N	0.3700	01/20/21	50,000,000.00	49,911,611.11	49,976,500.00
113258	FHLB D-N	0.3400	12/30/20	50,000,000.00	49,928,694.45	49,979,500.00
113259	FHLB D-N	0.3400	12/30/20	50,000,000.00	49,928,694.45	49,979,500.00
113260	FHLB D-N	0.3900	02/25/21	50,000,000.00	49,887,333.34	49,971,500.00
113261	FHLB D-N	0.3900	02/25/21	50,000,000.00	49,887,333.34	49,971,500.00
113311	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,976,166.66	49,978,500.00
113312	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,976,166.66	49,978,500.00
113313	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,976,166.66	49,978,500.00
113314	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,976,166.66	49,978,500.00
113315	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,975,555.55	49,978,000.00
113316	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,975,555.55	49,978,000.00

Los Angeles County Treasurer
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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113317	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,975,555.55	49,978,000.00
113318	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,975,555.55	49,978,000.00
113330	FHLB D-N	0.2200	02/02/21	50,000,000.00	49,943,472.23	49,974,500.00
113331	FHLB D-N	0.2200	02/02/21	50,000,000.00	49,943,472.23	49,974,500.00
113332	FHLB D-N	0.2400	03/02/21	49,979,000.00	49,908,029.81	49,949,512.39
113335	FHLB D-N	0.2200	02/01/21	50,000,000.00	49,943,777.78	49,974,500.00
113336	FHLB D-N	0.2200	02/01/21	50,000,000.00	49,943,777.78	49,974,500.00
113339	FHLB D-N	0.2400	03/01/21	50,000,000.00	49,929,333.32	49,971,000.00
113340	FHLB D-N	0.2400	03/01/21	50,000,000.00	49,929,333.32	49,971,000.00
113341	FHLB D-N	0.1800	10/01/20	50,000,000.00	49,984,750.00	49,992,500.00
113342	FHLB D-N	0.1800	10/01/20	20,527,000.00	20,520,739.27	20,523,920.95
113351	FHLB D-N	0.1400	09/01/20	50,000,000.00	49,993,972.22	49,996,500.00
113352	FHLB D-N	0.1400	09/01/20	50,000,000.00	49,993,972.22	49,996,500.00
113353	FHLB D-N	0.1400	09/02/20	50,000,000.00	49,993,777.78	49,996,500.00
113354	FHLB D-N	0.1400	09/02/20	7,974,000.00	7,973,007.68	7,973,441.82
113357	FHLB D-N	0.1400	09/08/20	50,000,000.00	49,992,611.11	49,995,500.00
113358	FHLB D-N	0.1400	09/08/20	50,000,000.00	49,992,611.11	49,995,500.00
113359	FHLB D-N	0.1400	09/03/20	50,000,000.00	49,993,583.33	49,996,000.00
113360	FHLB D-N	0.1400	09/03/20	50,000,000.00	49,993,583.33	49,996,000.00
113361	FHLB D-N	0.1400	09/03/20	50,000,000.00	49,993,583.33	49,996,000.00
113362	FHLB D-N	0.1400	09/03/20	50,000,000.00	49,993,583.33	49,996,000.00
113378	FHLB D-N	0.1700	09/29/20	50,000,000.00	49,986,069.44	49,993,000.00
113379	FHLB D-N	0.1700	09/29/20	50,000,000.00	49,986,069.44	49,993,000.00
113386	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,973,347.22	49,987,500.00
113387	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,973,347.22	49,987,500.00
113388	FHLB D-N	0.1900	11/12/20	50,000,000.00	49,972,819.45	49,987,500.00
113389	FHLB D-N	0.1900	11/12/20	50,000,000.00	49,972,819.45	49,987,500.00
113390	FHLB D-N	0.1700	09/29/20	50,000,000.00	49,986,069.44	49,993,000.00
113391	FHLB D-N	0.1700	09/29/20	50,000,000.00	49,986,069.44	49,993,000.00
113392	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,973,347.22	49,987,500.00
113393	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,973,347.22	49,987,500.00
113395	FHLB D-N	0.1700	10/13/20	50,000,000.00	49,982,763.89	49,991,000.00
113396	FHLB D-N	0.1700	10/13/20	50,000,000.00	49,982,763.89	49,991,000.00
113397	FHLB D-N	0.1700	10/15/20	50,000,000.00	49,982,291.67	49,991,000.00
113398	FHLB D-N	0.1700	10/15/20	50,000,000.00	49,982,291.67	49,991,000.00
113399	FHLB D-N	0.1800	10/21/20	50,000,000.00	49,979,750.00	49,990,000.00
113400	FHLB D-N	0.1800	10/21/20	50,000,000.00	49,979,750.00	49,990,000.00
113401	FHLB D-N	0.1800	10/21/20	50,000,000.00	49,979,750.00	49,990,000.00
113402	FHLB D-N	0.1800	10/21/20	50,000,000.00	49,979,750.00	49,990,000.00
113413	FHLB D-N	0.1800	10/19/20	50,000,000.00	49,980,250.00	49,990,500.00
113414	FHLB D-N	0.1800	10/19/20	50,000,000.00	49,980,250.00	49,990,500.00
113428	FHLB D-N	0.1750	08/14/20	50,000,000.00	49,996,840.28	49,999,000.00
113429	FHLB D-N	0.1750	08/14/20	50,000,000.00	49,996,840.28	49,999,000.00
113430	FHLB D-N	0.1900	09/15/20	50,000,000.00	49,988,125.00	49,994,500.00
113431	FHLB D-N	0.1900	09/15/20	50,000,000.00	49,988,125.00	49,994,500.00
113436	FHLB D-N	0.2500	09/11/20	50,000,000.00	49,985,763.89	49,995,000.00
113437	FHLB D-N	0.2500	09/11/20	50,000,000.00	49,985,763.89	49,995,000.00
113441	FHLB D-N	0.2300	10/26/20	50,000,000.00	49,972,527.78	49,989,500.00
113442	FHLB D-N	0.2300	10/26/20	50,000,000.00	49,972,527.78	49,989,500.00
113443	FHLB D-N	0.2600	09/24/20	50,000,000.00	49,980,500.00	49,993,500.00
113444	FHLB D-N	0.2600	09/24/20	50,000,000.00	49,980,500.00	49,993,500.00
113452	FHLB D-N	0.2600	10/15/20	50,000,000.00	49,972,916.67	49,991,000.00

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113453	FHLB D-N	0.2600	10/15/20	50,000,000.00	49,972,916.67	49,991,000.00
113454	FHLB D-N	0.2600	10/15/20	50,000,000.00	49,972,916.67	49,991,000.00
113455	FHLB D-N	0.2600	10/15/20	50,000,000.00	49,972,916.67	49,991,000.00
113457	FHLB D-N	0.2400	09/21/20	50,000,000.00	49,983,000.00	49,994,000.00
113458	FHLB D-N	0.2400	09/21/20	50,000,000.00	49,983,000.00	49,994,000.00
113459	FHLB D-N	0.2500	10/16/20	50,000,000.00	49,973,611.12	49,991,000.00
113460	FHLB D-N	0.2500	10/16/20	50,000,000.00	49,973,611.12	49,991,000.00
113461	FHLB D-N	0.2500	10/16/20	50,000,000.00	49,973,611.12	49,991,000.00
113462	FHLB D-N	0.2500	10/16/20	50,000,000.00	49,973,611.12	49,991,000.00
113469	FHLB D-N	0.2400	09/15/20	50,000,000.00	49,985,000.00	49,994,500.00
113470	FHLB D-N	0.2400	09/15/20	50,000,000.00	49,985,000.00	49,994,500.00
113493	FHLB D-N	0.1700	10/30/20	50,000,000.00	49,978,750.00	49,989,000.00
113494	FHLB D-N	0.1700	10/30/20	50,000,000.00	49,978,750.00	49,989,000.00
113495	FHLB D-N	0.1900	01/20/21	50,000,000.00	49,954,611.11	49,976,500.00
113496	FHLB D-N	0.1900	01/20/21	50,000,000.00	49,954,611.11	49,976,500.00
113497	FHLB D-N	0.1900	01/11/21	50,000,000.00	49,956,986.11	49,977,500.00
113498	FHLB D-N	0.1900	01/11/21	50,000,000.00	49,956,986.11	49,977,500.00
113499	FHLB D-N	0.1600	10/20/20	50,000,000.00	49,982,222.23	49,990,500.00
113500	FHLB D-N	0.1600	10/20/20	50,000,000.00	49,982,222.23	49,990,500.00
113501	FHLB D-N	0.1600	10/20/20	10,510,000.00	10,506,263.11	10,508,003.10
113506	FHLB D-N	0.1700	10/07/20	50,000,000.00	49,984,180.55	49,992,000.00
113507	FHLB D-N	0.1700	10/07/20	50,000,000.00	49,984,180.55	49,992,000.00
113508	FHLB D-N	0.1700	10/13/20	50,000,000.00	49,982,763.89	49,991,000.00
113509	FHLB D-N	0.1700	10/13/20	50,000,000.00	49,982,763.89	49,991,000.00
113575	FHLB D-N	0.1500	10/23/20	50,000,000.00	49,982,708.33	49,990,000.00
113576	FHLB D-N	0.1500	10/23/20	7,000,000.00	6,997,579.17	6,998,600.00
113577	FHLB D-N	0.1200	09/30/20	50,000,000.00	49,990,000.00	49,993,000.00
113578	FHLB D-N	0.1200	09/30/20	50,000,000.00	49,990,000.00	49,993,000.00
113579	FHLB D-N	0.1100	08/31/20	50,000,000.00	49,995,416.66	49,997,500.00
113580	FHLB D-N	0.1100	08/31/20	50,000,000.00	49,995,416.66	49,997,500.00
113581	FHLB D-N	0.1400	10/27/20	50,000,000.00	49,983,083.33	49,989,500.00
113582	FHLB D-N	0.1400	10/27/20	50,000,000.00	49,983,083.33	49,989,500.00
113583	FHLB D-N	0.1200	08/26/20	50,000,000.00	49,995,833.33	49,998,000.00
113584	FHLB D-N	0.1200	08/26/20	50,000,000.00	49,995,833.33	49,998,000.00
113585	FHLB D-N	0.1200	08/26/20	50,000,000.00	49,995,833.33	49,998,000.00
113586	FHLB D-N	0.1200	08/26/20	50,000,000.00	49,995,833.33	49,998,000.00
113605	FHLB D-N	0.1400	10/26/20	50,000,000.00	49,983,277.78	49,989,500.00
113606	FHLB D-N	0.1400	10/26/20	50,000,000.00	49,983,277.78	49,989,500.00
113607	FHLB D-N	0.2000	04/27/21	50,000,000.00	49,925,277.77	49,959,000.00
113608	FHLB D-N	0.2000	04/27/21	50,000,000.00	49,925,277.77	49,959,000.00
113609	FHLB D-N	0.1300	09/30/20	50,000,000.00	49,989,166.66	49,993,000.00
113610	FHLB D-N	0.1300	09/30/20	50,000,000.00	49,989,166.66	49,993,000.00
113611	FHLB D-N	0.1300	10/30/20	50,000,000.00	49,983,750.00	49,989,000.00
113612	FHLB D-N	0.1300	10/30/20	50,000,000.00	49,983,750.00	49,989,000.00
113615	FHLB D-N	0.1400	10/28/20	50,000,000.00	49,982,888.89	49,989,500.00
113616	FHLB D-N	0.1400	10/28/20	50,000,000.00	49,982,888.89	49,989,500.00
113624	FHLB D-N	0.1300	09/28/20	50,000,000.00	49,989,527.78	49,993,000.00
113625	FHLB D-N	0.1300	09/28/20	50,000,000.00	49,989,527.78	49,993,000.00
113626	FHLB D-N	0.1350	10/15/20	50,000,000.00	49,985,937.50	49,991,000.00
113627	FHLB D-N	0.1350	10/15/20	50,000,000.00	49,985,937.50	49,991,000.00
113628	FHLB D-N	0.1350	10/15/20	50,000,000.00	49,985,937.50	49,991,000.00
113629	FHLB D-N	0.1350	10/15/20	50,000,000.00	49,985,937.50	49,991,000.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113632	FHLB D-N	0.1200	09/29/20	50,000,000.00	49,990,166.67	49,993,000.00
113633	FHLB D-N	0.1200	09/29/20	50,000,000.00	49,990,166.67	49,993,000.00
113634	FHLB D-N	0.1200	09/30/20	50,000,000.00	49,990,000.00	49,993,000.00
113635	FHLB D-N	0.1200	09/30/20	50,000,000.00	49,990,000.00	49,993,000.00
113636	FHLB D-N	0.1100	08/31/20	50,000,000.00	49,995,416.66	49,997,500.00
113637	FHLB D-N	0.1100	08/31/20	50,000,000.00	49,995,416.66	49,997,500.00
113650	FHLB D-N	0.1550	11/30/20	50,000,000.00	49,973,951.39	49,985,000.00
113651	FHLB D-N	0.1550	11/30/20	50,000,000.00	49,973,951.39	49,985,000.00
113661	FHLB D-N	0.1400	10/28/20	50,000,000.00	49,982,888.89	49,989,500.00
113662	FHLB D-N	0.1400	10/28/20	50,000,000.00	49,982,888.89	49,989,500.00
113663	FHLB D-N	0.1200	08/21/20	50,000,000.00	49,996,666.67	49,998,500.00
113664	FHLB D-N	0.1200	08/21/20	50,000,000.00	49,996,666.67	49,998,500.00
113669	FHLB D-N	0.4400	03/19/21	50,000,000.00	49,859,444.44	49,968,500.00
113670	FHLB D-N	0.4400	03/19/21	50,000,000.00	49,859,444.44	49,968,500.00
113671	FHLB D-N	0.1100	10/20/20	50,000,000.00	49,987,777.77	49,990,500.00
113672	FHLB D-N	0.1100	10/20/20	50,000,000.00	49,987,777.77	49,990,500.00
113673	FHLB D-N	0.1000	08/14/20	50,000,000.00	49,998,194.44	49,999,000.00
113674	FHLB D-N	0.1000	08/14/20	50,000,000.00	49,998,194.44	49,999,000.00
113675	FHLB D-N	0.1000	08/14/20	50,000,000.00	49,998,194.44	49,999,000.00
113676	FHLB D-N	0.1000	08/14/20	50,000,000.00	49,998,194.44	49,999,000.00
113677	FHLB D-N	0.1100	10/21/20	50,000,000.00	49,987,625.00	49,990,000.00
113678	FHLB D-N	0.1100	10/21/20	50,000,000.00	49,987,625.00	49,990,000.00
113715	FHLB D-N	0.1100	08/03/20	50,000,000.00	49,999,694.44	50,000,000.00
113716	FHLB D-N	0.1100	08/03/20	50,000,000.00	49,999,694.44	50,000,000.00
113867	FHLB D-N	0.1100	09/01/20	50,000,000.00	49,995,263.89	49,996,500.00
113868	FHLB D-N	0.1100	09/01/20	50,000,000.00	49,995,263.89	49,996,500.00
113965	FHLB D-N	0.1250	08/04/20	50,000,000.00	49,999,479.17	50,000,000.00
113966	FHLB D-N	0.1250	08/04/20	50,000,000.00	49,999,479.17	50,000,000.00
113972	FHLB D-N	0.1500	08/04/20	50,000,000.00	49,999,375.00	50,000,000.00
113973	FHLB D-N	0.1500	08/04/20	50,000,000.00	49,999,375.00	50,000,000.00
113983	FHLB D-N	0.1450	08/10/20	45,366,000.00	45,364,355.48	45,365,546.34
113994	FHLB D-N	0.1400	09/04/20	50,000,000.00	49,993,388.89	49,996,000.00
114031	FHLB D-N	0.1200	08/14/20	50,000,000.00	49,997,833.33	49,999,000.00
114032	FHLB D-N	0.1200	08/14/20	50,000,000.00	49,997,833.33	49,999,000.00
114043	FHLB D-N	0.1200	08/05/20	50,000,000.00	49,999,333.33	50,000,000.00
114044	FHLB D-N	0.1200	08/05/20	50,000,000.00	49,999,333.33	50,000,000.00
114064	FHLB D-N	0.1200	08/06/20	50,000,000.00	49,999,166.67	49,999,500.00
114065	FHLB D-N	0.1200	08/06/20	50,000,000.00	49,999,166.67	49,999,500.00
114066	FHLB D-N	0.1200	08/25/20	50,000,000.00	49,996,000.00	49,998,000.00
114067	FHLB D-N	0.1200	08/25/20	50,000,000.00	49,996,000.00	49,998,000.00
114085	FHLB D-N	0.1100	09/04/20	50,000,000.00	49,994,805.56	49,996,000.00
114086	FHLB D-N	0.1100	09/04/20	50,000,000.00	49,994,805.56	49,996,000.00
114163	FHLB D-N	0.1200	09/04/20	50,000,000.00	49,994,333.34	49,996,000.00
114201	FHLB D-N	0.1050	08/20/20	50,000,000.00	49,997,229.17	49,998,500.00
114236	FHLB D-N	0.1050	09/01/20	50,000,000.00	49,995,479.17	49,996,500.00
114237	FHLB D-N	0.1050	09/01/20	50,000,000.00	49,995,479.17	49,996,500.00
114238	FHLB D-N	0.0900	08/12/20	50,000,000.00	49,998,625.00	49,999,000.00
114239	FHLB D-N	0.0900	08/12/20	50,000,000.00	49,998,625.00	49,999,000.00
114246	FHLB D-N	0.1000	08/21/20	50,000,000.00	49,997,222.22	49,998,500.00
114247	FHLB D-N	0.1000	08/21/20	50,000,000.00	49,997,222.22	49,998,500.00
114250	FHLB D-N	0.1050	09/10/20	50,000,000.00	49,994,166.67	49,995,500.00
FHLB DISC TOTAL				**9,164,319,000.00**	**9,159,295,439.02**	**9,162,308,165.32**

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110594	FHLMC 2.60 (CALLABL	2.6000	05/03/24	50,000,000.00	50,000,000.00	50,804,000.00
110672	FHLMC 2.65 (CALLABL	2.6500	05/13/24	25,000,000.00	25,000,000.00	25,155,750.00
110713	FHLMC 2.65 (CALLABL	2.6500	05/23/24	25,000,000.00	25,000,000.00	25,170,500.00
110796	FHLMC 2.44 (CALLABL	2.4400	05/28/24	50,000,000.00	50,000,000.00	50,809,000.00
110811	FHLMC 2.45 (CALLABL	2.4500	05/24/24	50,000,000.00	50,000,000.00	50,312,000.00
110837	FHLMC 2.45 (CALLABL	2.4500	05/28/24	25,000,000.00	25,000,000.00	25,407,500.00
111256	FHLMC 2.20 (CALLABL	2.2000	07/29/25	50,000,000.00	50,000,000.00	50,404,500.00
111283	FHLMC 2.25 (CALLABL	2.2500	08/05/24	25,000,000.00	25,000,000.00	25,002,750.00
111284	FHLMC 2.25 (CALLABL	2.2500	08/14/24	25,000,000.00	25,000,000.00	25,013,750.00
111307	FHLMC 2.30 (CALLABL	2.3000	08/14/24	25,000,000.00	25,000,000.00	25,015,500.00
111467	FHLMC 2.01 (CALLABL	2.0100	08/28/24	50,000,000.00	50,000,000.00	50,068,000.00
111627	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,062,250.00
111628	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,062,250.00
111643	FHLMC 2.12 (CALLABL	2.1200	09/24/24	50,000,000.00	50,000,000.00	50,122,000.00
111644	FHLMC 2.12 (CALLABL	2.1200	09/25/24	50,000,000.00	50,000,000.00	50,124,000.00
111670	FHLMC 2.08 (CALLABL	2.0800	09/25/24	50,000,000.00	50,000,000.00	50,121,000.00
111736	FHLMC 2.15 (CALLABL	2.1500	09/25/24	25,000,000.00	25,000,000.00	25,063,250.00
111744	FHLMC 2.05 (CALLABL	2.0500	10/02/24	25,000,000.00	25,000,000.00	25,067,000.00
111745	FHLMC 2.05 (CALLABL	2.0500	10/15/24	25,000,000.00	25,000,000.00	25,081,250.00
111820	FHLMC 2.00 (CALLABL	2.0000	04/29/26	50,000,000.00	50,000,000.00	50,141,000.00
111883	FHLMC 2.01 (CALLABL	2.0100	10/28/24	50,000,000.00	50,000,000.00	50,186,000.00
111971	FHLMC 2.02 (CALLABL	2.0200	11/13/24	50,000,000.00	50,000,000.00	50,220,500.00
111987	FHLMC 2.05 (CALLABL	2.0500	11/18/24	50,000,000.00	50,000,000.00	50,234,500.00
112053	FHLMC 2.00 (CALLABL	2.0000	11/19/24	50,000,000.00	50,000,000.00	50,229,500.00
112074	FHLMC 2.00 (CALLABL	2.0000	11/25/24	50,000,000.00	50,000,000.00	50,242,000.00
112075	FHLMC 2.01 (CALLABL	2.0100	11/25/24	50,000,000.00	50,000,000.00	50,244,500.00
112365	FHLMC 2.08 (CALLABL	2.0800	12/30/26	50,000,000.00	50,000,000.00	50,299,000.00
112420	FHLMC 2.00 (CALLABL	2.0000	12/23/25	50,000,000.00	50,000,000.00	50,293,000.00
112421	FHLMC 2.00 (CALLABL	2.0000	12/23/25	50,000,000.00	50,000,000.00	50,293,000.00
112422	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,997,500.00
112423	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,997,500.00
112439	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,995,500.00
112500	FHLMC 2.15 (CALLABL	2.1500	12/23/26	50,000,000.00	50,000,000.00	50,300,000.00
112501	FHLMC 2.16 (CALLABL	2.1600	12/23/26	50,000,000.00	50,000,000.00	50,297,000.00
112522	FHLMC 2.01 (CALLABL	2.0100	12/24/24	50,000,000.00	50,000,000.00	50,305,000.00
112545	FHLMC 2.00 (CALLABL	2.0000	09/30/24	50,000,000.00	50,000,000.00	50,121,500.00
112648	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,341,000.00
112649	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,341,000.00
112650	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,341,000.00
112901	FHLMC 1.50	1.5000	02/12/25	25,000,000.00	24,982,532.62	26,262,000.00
112990	FHLMC 1.625 (CALLAB	1.6250	02/28/24	25,000,000.00	25,000,000.00	25,013,750.00
113109	FHLMC 0.95 (CALLABL	0.9500	03/12/25	50,000,000.00	50,000,000.00	50,102,500.00
113116	FHLMC 1.02 (CALLABL	1.0200	03/11/25	50,000,000.00	50,000,000.00	50,018,000.00
113117	FHLMC 1.00 (CALLABL	1.0000	03/17/26	50,000,000.00	50,000,000.00	50,104,500.00
113155	FHLMC 1.07 (CALLABL	1.0700	03/17/25	25,000,000.00	25,000,000.00	25,010,500.00
113157	FHLMC 1.00 (CALLABL	1.0000	03/18/25	50,000,000.00	50,000,000.00	50,169,500.00
113529	FHLMC 1.02 (CALLABL	1.0200	04/28/25	50,000,000.00	50,000,000.00	50,015,500.00
113530	FHLMC 1.00 (CALLABL	1.0000	04/28/26	50,000,000.00	50,000,000.00	50,049,500.00
113531	FHLMC 0.95 (CALLABL	0.9500	04/28/25	50,000,000.00	50,000,000.00	50,049,000.00
113544	FHLMC 1.00 (CALLABL	1.0000	10/28/25	50,000,000.00	50,000,000.00	50,054,000.00
113613	FHLMC 0.75 (CALLABL	0.7500	04/27/23	50,000,000.00	50,056,564.39	50,061,000.00

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113618	FHLMC 0.50 (CALLABL	0.5000	04/27/22	31,740,000.00	31,740,000.00	31,747,617.60
113621	FHLMC 0.60 (CALLABL	0.6000	01/27/23	43,475,000.00	43,475,000.00	43,493,259.50
113668	FHLMC 1.05 (CALLABL	1.0500	05/04/27	50,000,000.00	50,000,000.00	50,037,000.00
113728	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,030,500.00
113729	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,066,000.00
113740	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	50,049,500.00
113750	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	50,026,500.00
113761	FHLMC 0.84 (CALLABL	0.8400	11/25/25	50,000,000.00	50,000,000.00	50,011,000.00
113767	FHLMC 1.05 (CALLABL	1.0500	05/27/27	50,000,000.00	50,000,000.00	50,060,500.00
113774	FHLMC 1.07 (CALLABL	1.0700	05/27/27	50,000,000.00	50,000,000.00	50,044,500.00
113793	FHLMC 0.73 (CALLABL	0.7300	05/27/25	50,000,000.00	50,000,000.00	50,029,500.00
113794	FHLMC 0.82 (CALLABL	0.8200	05/27/25	50,000,000.00	50,000,000.00	50,012,000.00
113992	FHLMC 1.00 (CALLABL	1.0000	06/23/27	25,000,000.00	25,000,000.00	25,036,000.00
114019	FHLMC 1.00 (CALLABL	1.0000	06/28/27	25,000,000.00	24,999,753.52	25,032,250.00
114045	FHLMC 0.71 (CALLABL	0.7100	06/23/25	50,000,000.00	50,000,000.00	50,047,000.00
114099	FHLMC 0.75 (CALLABL	0.7500	07/08/25	50,000,000.00	50,000,000.00	50,010,500.00
114120	FHLMC 0.74 (CALLABL	0.7400	07/15/25	50,000,000.00	50,000,000.00	50,014,000.00
114133	FHLMC 0.75 (CALLABL	0.7500	07/08/25	50,000,000.00	50,000,000.00	50,010,500.00
114134	FHLMC 0.75 (CALLABL	0.7500	07/08/25	17,800,000.00	17,800,000.00	17,803,738.00
114146	FHLMC 0.77 (CALLABL	0.7700	07/15/25	50,000,000.00	50,000,000.00	50,022,000.00
114161	FHLMC 0.83 (CALLABL	0.8300	07/22/26	25,000,000.00	25,000,000.00	25,012,500.00
114217	FHLMC 1.00 (CALLABL	1.0000	07/29/27	50,000,000.00	50,000,000.00	50,014,000.00
114224	FHLMC 0.83 (CALLABL	0.8300	07/29/27	50,000,000.00	50,000,000.00	50,055,500.00
114258	FHLMC 0.75 (CALLABL	0.7500	07/29/25	50,000,000.00	50,000,000.00	50,012,000.00
FHLMC Fxd-(S) TOTAL				**3,268,015,000.00**	**3,268,053,850.53**	**3,281,873,865.10**
112240	FHLMC 2.05 (CALLABL	2.0500	12/02/25	50,000,000.00	50,000,000.00	50,059,500.00
113171	FHLMC 1.05 (CALLABL	1.0500	03/18/25	25,000,000.00	25,000,000.00	25,051,500.00
114030	FHLMC 0.75 (CALLABL	0.7500	12/26/25	50,000,000.00	50,000,000.00	50,033,000.00
114100	FHLMC 0.73 (CALLABL	0.7300	07/09/25	50,000,000.00	50,000,000.00	50,030,000.00
FHLMC Fxd-(Q) TOTAL				**175,000,000.00**	**175,000,000.00**	**175,174,000.00**
113603	FHLMC D-N	0.1250	08/31/20	50,000,000.00	49,994,791.67	49,997,500.00
113604	FHLMC D-N	0.1250	08/31/20	50,000,000.00	49,994,791.67	49,997,500.00
FHLMC DISC TOTAL				**100,000,000.00**	**99,989,583.34**	**99,995,000.00**
103242	FNMA 1.50	1.5000	11/30/20	50,000,000.00	49,968,420.33	50,226,500.00
103255	FNMA 1.375	1.3750	02/26/21	50,000,000.00	49,887,378.23	50,347,000.00
111904	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,162,500.00
112004	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,042,461.62	50,162,500.00
113832	FNMA 0.75 (CALLABLE	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,040,500.00
114028	FNMA 0.50	0.5000	06/17/25	25,000,000.00	24,990,688.22	25,123,000.00
114101	FNMA 0.71 (CALLABLE	0.7100	07/09/25	50,000,000.00	50,000,000.00	50,038,000.00
114155	FNMA 0.82 (CALLABLE	0.8200	07/09/26	50,000,000.00	50,000,000.00	50,029,000.00
114160	FNMA 0.95 (CALLABLE	0.9500	07/15/27	50,000,000.00	50,000,000.00	50,038,500.00
114179	FNMA 0.75 (CALLABLE	0.7500	06/30/25	21,000,000.00	21,000,000.00	21,014,280.00
114285	FNMA 0.875 (CALLABL	0.8750	07/30/27	25,000,000.00	25,000,000.00	25,006,250.00
FNMA TOTAL				**471,000,000.00**	**470,888,948.40**	**472,188,030.00**
113270	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,945,833.33	49,973,000.00
113271	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,945,833.33	49,973,000.00
113281	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,970,555.56	49,971,000.00
113282	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,970,555.56	49,971,000.00

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

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113283	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,970,555.56	49,971,000.00
113284	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,970,555.56	49,971,000.00
113346	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,945,833.33	49,973,000.00
113347	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,945,833.33	49,973,000.00
FNMA DISC TOTAL				**400,000,000.00**	**399,665,555.56**	**399,776,000.00**
111434	FHLMC 3.00 (CALLABL	2.0000	08/28/24	25,000,000.00	25,000,000.00	25,029,000.00
111435	FHLMC 3.00 (CALLABL	2.0000	08/28/24	25,000,000.00	25,000,000.00	25,029,000.00
111545	FHLMC 2.625 (CALLAB	2.1250	09/04/24	50,000,000.00	50,000,000.00	50,073,500.00
111584	FHLMC 2.80 (CALLABL	2.1250	09/10/24	25,000,000.00	25,000,000.00	25,047,500.00
111599	FHLMC 3.125 (CALLAB	2.1250	09/11/24	25,000,000.00	25,000,000.00	25,050,750.00
111600	FHLMC 3.125 (CALLAB	2.1250	09/23/24	25,000,000.00	25,000,000.00	25,066,000.00
111601	FHLMC 3.00 (CALLABL	2.1250	09/23/24	25,000,000.00	25,000,000.00	25,064,250.00
111609	FHLMC 3.25 (CALLABL	2.2500	09/25/24	25,000,000.00	25,000,000.00	25,071,000.00
111610	FHLMC 3.25 (CALLABL	2.2500	09/25/24	25,000,000.00	25,000,000.00	25,072,250.00
111635	FHLMC 3.50 (CALLABL	2.3500	09/25/24	25,000,000.00	25,000,000.00	25,077,000.00
111860	FHLMC 3.375 (CALLAB	2.0000	10/29/24	50,000,000.00	50,000,000.00	50,205,000.00
111895	FHLMC 3.75 (CALLABL	2.0000	04/28/25	50,000,000.00	50,000,000.00	50,203,000.00
112076	FHLMC 3.70 (CALLABL	2.3750	05/23/25	50,000,000.00	50,000,000.00	50,286,500.00
112384	FHLMC 2.75 (CALLABL	2.1250	09/09/24	50,000,000.00	50,000,000.00	50,087,000.00
112424	FHLMC 2.75 (CALLABL	2.1250	09/11/24	25,000,000.00	25,000,000.00	25,048,000.00
113110	FHLMC 2.00 (CALLABL	1.6250	03/12/25	50,000,000.00	50,000,000.00	50,074,500.00
113929	FHLMC 1.75 (CALLABL	1.7500	12/09/25	50,000,000.00	50,000,000.00	50,375,500.00
113982	FHLMC 3.50 (CALLABL	2.0000	12/04/24	50,000,000.00	50,000,000.00	50,286,000.00
MCPN TOTAL				**650,000,000.00**	**650,000,000.00**	**652,145,750.00**
110758	FHLMC 2.75 (CALLABL	2.5000	05/28/24	50,000,000.00	50,000,000.00	50,879,500.00
110785	FHLMC 3.00 (CALLABL	2.3750	05/28/24	25,000,000.00	25,000,000.00	25,402,500.00
MCSA TOTAL				**75,000,000.00**	**75,000,000.00**	**76,282,000.00**
113525	ING U.S. FUNDING LL	0.8400	08/21/20	19,381,000.00	19,371,955.53	19,379,643.33
113536	ING U.S. FUNDING LL	0.7500	08/07/20	50,000,000.00	49,993,750.00	49,998,000.00
113537	HSBC USA INC CP	0.8200	08/03/20	25,000,000.00	24,998,861.11	24,999,750.00
113550	ATLANTIC ASSET SEC	0.6500	08/20/20	45,679,000.00	45,663,329.56	45,673,061.73
113573	ING U.S. FUNDING LL	0.5000	08/07/20	45,000,000.00	44,996,250.00	44,998,200.00
113622	ING U.S. FUNDING LL	0.5400	08/25/20	50,000,000.00	49,982,000.00	49,996,000.00
113630	ING U.S. FUNDING LL	0.4900	08/19/20	25,000,000.00	24,993,875.00	24,998,500.00
113685	ING U.S. FUNDING LL	0.3500	08/31/20	50,000,000.00	49,985,416.67	49,994,000.00
113697	MERCK & CO INC CP	0.2400	08/06/20	50,000,000.00	49,998,333.33	49,999,500.00
113699	MERCK & CO INC CP	0.2400	08/07/20	25,000,000.00	24,999,000.00	24,999,750.00
113720	CRC FUNDING LLC CP	0.2500	08/05/20	50,000,000.00	49,998,611.11	49,999,000.00
113723	MERCK & CO INC CP	0.1900	08/20/20	50,000,000.00	49,994,986.11	49,997,500.00
113760	CIESCO LLC CP	0.2200	08/05/20	41,965,000.00	41,963,974.19	41,964,160.70
113786	CIESCO LLC CP	0.2200	08/11/20	50,000,000.00	49,996,944.44	49,998,000.00
113787	CIESCO LLC CP	0.2200	08/11/20	10,000,000.00	9,999,388.89	9,999,600.00
113827	CIESCO LLC CP	0.2100	08/17/20	50,000,000.00	49,995,333.33	49,996,500.00
113830	MONT BLANC CAPITAL	0.2200	08/05/20	43,791,000.00	43,789,929.55	43,790,124.18
113873	MONT BLANC CAPITAL	0.2100	08/03/20	50,000,000.00	49,999,416.67	49,999,000.00
113875	TOYOTA MOTOR CREDIT	0.2700	08/04/20	50,000,000.00	49,998,875.00	49,999,000.00
113912	OLD LINE FUNDING LL	0.1700	08/20/20	50,000,000.00	49,995,513.89	49,996,000.00
113913	CANCARA ASSET SEC L	0.1900	08/05/20	50,000,000.00	49,998,944.44	49,999,000.00
113914	CANCARA ASSET SEC L	0.1900	08/05/20	50,000,000.00	49,998,944.44	49,999,000.00

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114008	TOYOTA MOTOR CREDIT	0.2100	08/24/20	50,000,000.00	49,993,291.67	49,996,500.00
114013	TOYOTA MOTOR CREDIT	0.2200	09/04/20	50,000,000.00	49,989,611.11	49,994,500.00
114014	TOYOTA MOTOR CREDIT	0.2200	09/04/20	50,000,000.00	49,989,611.11	49,994,500.00
114016	ING U.S. FUNDING LL	0.1700	08/03/20	36,000,000.00	35,999,660.00	35,999,280.00
114025	MONT BLANC CAPITAL	0.2500	09/21/20	27,301,000.00	27,291,330.89	27,293,082.71
114026	CRC FUNDING LLC CP	0.2200	09/17/20	50,000,000.00	49,985,638.89	49,987,000.00
114068	CHARIOT FUNDING LLC	0.1500	08/03/20	50,000,000.00	49,999,583.33	49,999,000.00
114069	CHARIOT FUNDING LLC	0.1500	08/03/20	30,000,000.00	29,999,750.00	29,999,400.00
114077	JUPITER SEC COMPANY	0.1500	08/03/20	50,000,000.00	49,999,583.33	49,999,000.00
114095	AUTOBAHN FUNDING CO	0.1450	08/04/20	50,000,000.00	49,999,395.83	49,999,000.00
114103	ATLANTIC ASSET SEC	0.1500	08/05/20	50,000,000.00	49,999,166.67	49,999,000.00
114104	ATLANTIC ASSET SEC	0.1500	08/06/20	50,000,000.00	49,998,958.33	49,999,000.00
114105	SHEFFIELD RECEIVABL	0.1200	08/04/20	50,000,000.00	49,999,500.00	49,999,000.00
114108	CHARIOT FUNDING LLC	0.1500	08/07/20	50,000,000.00	49,998,750.00	49,998,000.00
114109	CHARIOT FUNDING LLC	0.1500	08/07/20	50,000,000.00	49,998,750.00	49,998,000.00
114110	AUTOBAHN FUNDING CO	0.1200	08/05/20	50,000,000.00	49,999,333.33	49,999,000.00
114111	CANADIAN IMP BK OF	0.1400	08/05/20	50,000,000.00	49,999,222.22	49,999,000.00
114112	AUTOBAHN FUNDING CO	0.1200	08/06/20	50,000,000.00	49,999,166.67	49,998,500.00
114113	ATLANTIC ASSET SEC	0.1500	08/05/20	30,000,000.00	29,999,500.00	29,999,400.00
114114	SHEFFIELD RECEIVABL	0.1300	08/05/20	50,000,000.00	49,999,277.78	49,999,000.00
114115	AUTOBAHN FUNDING CO	0.1200	08/06/20	30,000,000.00	29,999,500.00	29,999,100.00
114119	OLD LINE FUNDING LL	0.2000	09/01/20	50,000,000.00	49,991,388.89	49,996,000.00
114121	AUTOBAHN FUNDING CO	0.1300	08/07/20	50,000,000.00	49,998,916.67	49,998,500.00
114122	ATLANTIC ASSET SEC	0.1400	08/07/20	50,000,000.00	49,998,833.33	49,999,000.00
114123	SHEFFIELD RECEIVABL	0.1300	08/10/20	50,000,000.00	49,998,375.00	49,998,000.00
114124	ATLANTIC ASSET SEC	0.1400	08/10/20	24,236,000.00	24,235,151.74	24,234,061.12
114125	LA FAYETTE ASSET SE	0.2300	10/02/20	25,000,000.00	24,990,097.22	24,990,750.00
114126	SHEFFIELD RECEIVABL	0.1300	08/12/20	50,000,000.00	49,998,013.89	49,997,500.00
114127	CAFCO LLC CP	0.2200	10/06/20	50,000,000.00	49,979,833.33	49,985,500.00
114130	REGENCY MARKETS NO.	0.1800	08/06/20	50,000,000.00	49,998,750.00	49,998,500.00
114131	REGENCY MARKETS NO.	0.1800	08/06/20	50,000,000.00	49,998,750.00	49,998,500.00
114132	REGENCY MARKETS NO.	0.1800	08/06/20	13,149,000.00	13,148,671.28	13,148,605.53
114136	REGENCY MARKETS NO.	0.1800	08/10/20	50,000,000.00	49,997,750.00	49,998,000.00
114137	CHARIOT FUNDING LLC	0.1400	08/10/20	50,000,000.00	49,998,250.00	49,998,000.00
114138	CHARIOT FUNDING LLC	0.1400	08/10/20	2,000,000.00	1,999,930.00	1,999,920.00
114139	AUTOBAHN FUNDING CO	0.1400	08/11/20	50,000,000.00	49,998,055.56	49,998,000.00
114140	AUTOBAHN FUNDING CO	0.1400	08/11/20	6,000,000.00	5,999,766.67	5,999,760.00
114142	REGENCY MARKETS NO.	0.1800	08/10/20	50,000,000.00	49,997,750.00	49,998,000.00
114143	REGENCY MARKETS NO.	0.1800	08/12/20	50,000,000.00	49,997,250.00	49,997,500.00
114148	REGENCY MARKETS NO.	0.1800	08/12/20	50,000,000.00	49,997,250.00	49,997,500.00
114149	REGENCY MARKETS NO.	0.1800	08/12/20	2,339,000.00	2,338,871.36	2,338,883.05
114150	CHARIOT FUNDING LLC	0.1500	08/11/20	50,000,000.00	49,997,916.67	49,998,000.00
114151	ATLANTIC ASSET SEC	0.1700	09/08/20	25,000,000.00	24,995,513.89	24,995,000.00
114152	MONT BLANC CAPITAL	0.2000	09/01/20	30,000,000.00	29,994,833.33	29,995,500.00
114153	SHEFFIELD RECEIVABL	0.1300	08/11/20	50,000,000.00	49,998,194.45	49,998,000.00
114156	CHARIOT FUNDING LLC	0.1500	08/14/20	44,000,000.00	43,997,616.67	43,998,240.00
114157	PFIZER INC CP	0.1200	09/15/20	50,000,000.00	49,992,500.00	49,992,500.00
114158	PFIZER INC CP	0.1200	09/15/20	50,000,000.00	49,992,500.00	49,992,500.00
114164	ATLANTIC ASSET SEC	0.1400	08/24/20	50,000,000.00	49,995,527.78	49,994,500.00
114165	ATLANTIC ASSET SEC	0.1600	09/08/20	50,000,000.00	49,991,555.56	49,990,000.00
114166	ATLANTIC ASSET SEC	0.1400	08/25/20	50,000,000.00	49,995,333.34	49,994,500.00
114167	CHARIOT FUNDING LLC	0.2100	10/06/20	50,000,000.00	49,980,750.00	49,985,000.00

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114168	CHARIOT FUNDING LLC	0.2100	10/06/20	11,000,000.00	10,995,765.00	10,996,700.00
114169	LA FAYETTE ASSET SE	0.1500	08/05/20	34,137,000.00	34,136,431.05	34,136,317.26
114170	LA FAYETTE ASSET SE	0.2300	10/07/20	40,000,000.00	39,982,877.78	39,984,000.00
114171	TOYOTA MOTOR CREDIT	0.1400	09/02/20	50,000,000.00	49,993,777.78	49,995,000.00
114172	CANADIAN IMP BK OF	0.2200	10/09/20	50,000,000.00	49,978,916.66	49,982,500.00
114173	CANADIAN IMP BK OF	0.2200	10/09/20	22,765,000.00	22,755,400.76	22,757,032.25
114174	CRC FUNDING LLC CP	0.2200	10/14/20	50,000,000.00	49,977,388.89	49,979,000.00
114180	CHARIOT FUNDING LLC	0.1500	08/12/20	50,000,000.00	49,997,708.33	49,998,000.00
114181	TOYOTA MOTOR CREDIT	0.1700	09/14/20	50,000,000.00	49,989,611.11	49,992,000.00
114183	CHARIOT FUNDING LLC	0.1500	08/13/20	25,450,000.00	25,448,727.50	25,448,982.00
114184	AUTOBAHN FUNDING CO	0.1400	08/13/20	40,000,000.00	39,998,133.33	39,998,000.00
114185	CAFCO LLC CP	0.2100	10/14/20	50,000,000.00	49,978,416.67	49,983,000.00
114186	SHEFFIELD RECEIVABL	0.1500	08/12/20	25,000,000.00	24,998,854.17	24,998,750.00
114187	CAFCO LLC CP	0.2000	10/08/20	50,000,000.00	49,981,111.11	49,985,000.00
114188	CIESCO LLC CP	0.2200	10/16/20	23,696,000.00	23,684,994.52	23,684,862.88
114192	ATLANTIC ASSET SEC	0.1500	08/13/20	50,000,000.00	49,997,500.00	49,991,500.00
114193	ATLANTIC ASSET SEC	0.1400	08/14/20	50,000,000.00	49,997,472.22	49,989,500.00
114194	ATLANTIC ASSET SEC	0.1400	08/14/20	50,000,000.00	49,997,472.22	49,989,500.00
114195	AUTOBAHN FUNDING CO	0.1400	08/14/20	30,000,000.00	29,998,483.33	29,998,200.00
114196	SHEFFIELD RECEIVABL	0.1400	08/14/20	50,000,000.00	49,997,472.22	49,997,000.00
114197	SHEFFIELD RECEIVABL	0.1400	08/14/20	50,000,000.00	49,997,472.22	49,997,000.00
114200	THUNDER BAY FUNDING	0.1800	09/17/20	25,000,000.00	24,994,125.00	24,995,000.00
114202	AUTOBAHN FUNDING CO	0.1300	08/17/20	50,000,000.00	49,997,111.11	49,996,500.00
114203	JUPITER SEC COMPANY	0.1500	08/17/20	50,000,000.00	49,996,666.67	49,996,500.00
114204	NATIXIS NY BRANCH C	0.1000	08/17/20	50,000,000.00	49,997,777.78	49,997,500.00
114205	REGENCY MARKETS NO.	0.1700	08/17/20	50,000,000.00	49,996,222.22	49,996,500.00
114206	NATIXIS NY BRANCH C	0.1000	08/18/20	50,000,000.00	49,997,638.89	49,997,500.00
114207	MONT BLANC CAPITAL	0.2300	10/05/20	19,000,000.00	18,992,109.72	18,992,590.00
114208	ATLANTIC ASSET SEC	0.1700	09/09/20	20,000,000.00	19,996,316.67	19,996,000.00
114215	JUPITER SEC COMPANY	0.2000	09/16/20	50,000,000.00	49,987,222.22	49,987,500.00
114216	NATIXIS NY BRANCH C	0.1000	08/18/20	50,000,000.00	49,997,638.89	49,997,500.00
114218	CHARIOT FUNDING LLC	0.1500	08/17/20	50,000,000.00	49,996,666.67	49,997,500.00
114219	NATIXIS NY BRANCH C	0.1000	08/18/20	50,000,000.00	49,997,638.89	49,997,500.00
114220	NATIXIS NY BRANCH C	0.1000	08/19/20	35,000,000.00	34,998,250.00	34,997,900.00
114222	CANCARA ASSET SEC L	0.1900	09/17/20	25,000,000.00	24,993,798.61	24,995,250.00
114225	AUTOBAHN FUNDING CO	0.1400	08/18/20	30,000,000.00	29,998,016.67	29,997,600.00
114226	CHARIOT FUNDING LLC	0.1500	08/19/20	50,000,000.00	49,996,250.00	49,997,500.00
114227	SHEFFIELD RECEIVABL	0.1200	08/18/20	50,000,000.00	49,997,166.67	49,996,000.00
114228	SHEFFIELD RECEIVABL	0.1300	08/19/20	50,000,000.00	49,996,750.00	49,996,000.00
114229	ATLANTIC ASSET SEC	0.1400	08/18/20	50,000,000.00	49,996,694.45	49,990,500.00
114230	ATLANTIC ASSET SEC	0.1400	08/18/20	33,900,000.00	33,897,758.83	33,893,559.00
114231	CAFCO LLC CP	0.1900	10/16/20	24,500,000.00	24,490,172.77	24,491,425.00
114233	ATLANTIC ASSET SEC	0.1400	08/19/20	50,000,000.00	49,996,500.00	49,992,000.00
114234	REGENCY MARKETS NO.	0.1800	08/19/20	50,000,000.00	49,995,500.00	49,996,000.00
114235	REGENCY MARKETS NO.	0.1800	08/19/20	50,000,000.00	49,995,500.00	49,996,000.00
114240	SHEFFIELD RECEIVABL	0.1200	08/20/20	50,000,000.00	49,996,833.33	49,996,000.00
114241	ATLANTIC ASSET SEC	0.1400	08/20/20	50,000,000.00	49,996,305.55	49,993,500.00
114242	CANCARA ASSET SEC L	0.1800	09/17/20	45,000,000.00	44,989,425.00	44,991,450.00
114243	SHEFFIELD RECEIVABL	0.1300	08/21/20	50,000,000.00	49,996,388.89	49,995,500.00
114244	CIESCO LLC CP	0.2000	10/20/20	34,177,000.00	34,161,810.23	34,159,911.50
114248	CANCARA ASSET SEC L	0.1800	09/21/20	50,000,000.00	49,987,250.00	49,989,500.00
114249	CANCARA ASSET SEC L	0.1800	09/21/20	22,500,000.00	22,494,262.50	22,495,275.00
114251	SHEFFIELD RECEIVABL	0.1300	08/20/20	40,000,000.00	39,997,255.56	39,996,800.00

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114252	CREDIT AGRICOLE CIB	0.1000	08/24/20	50,000,000.00	49,996,805.56	49,996,500.00
114256	ATLANTIC ASSET SEC	0.1400	08/24/20	50,000,000.00	49,995,527.78	49,994,500.00
114257	THUNDER BAY FUNDING	0.1400	08/28/20	50,000,000.00	49,994,750.00	49,995,000.00
114259	ATLANTIC ASSET SEC	0.1400	08/24/20	50,000,000.00	49,995,527.78	49,994,500.00
114260	ATLANTIC ASSET SEC	0.1400	08/24/20	5,000,000.00	4,999,552.78	4,999,450.00
114261	SHEFFIELD RECEIVABL	0.1300	08/25/20	50,000,000.00	49,995,666.67	49,994,500.00
114262	CREDIT AGRICOLE CIB	0.1000	08/25/20	50,000,000.00	49,996,666.67	49,996,000.00
114263	JUPITER SEC COMPANY	0.2100	10/20/20	35,000,000.00	34,983,666.67	34,982,500.00
114264	CREDIT AGRICOLE CIB	0.1000	08/28/20	50,000,000.00	49,996,250.00	49,995,500.00
114265	CREDIT AGRICOLE CIB	0.1000	08/28/20	25,000,000.00	24,998,125.00	24,997,750.00
114268	JUPITER SEC COMPANY	0.1500	08/28/20	50,000,000.00	49,994,375.00	49,993,500.00
114269	JUPITER SEC COMPANY	0.1500	08/28/20	50,000,000.00	49,994,375.00	49,993,500.00
114270	AUTOBAHN FUNDING CO	0.1400	08/28/20	35,000,000.00	34,996,325.00	34,995,450.00
114271	SHEFFIELD RECEIVABL	0.1200	08/28/20	50,000,000.00	49,995,500.00	49,993,500.00
114272	JUPITER SEC COMPANY	0.1400	08/24/20	50,000,000.00	49,995,527.78	49,994,500.00
114273	JUPITER SEC COMPANY	0.1500	08/24/20	26,101,000.00	26,098,498.66	26,098,128.89
114274	JUPITER SEC COMPANY	0.1500	08/28/20	50,000,000.00	49,994,375.00	49,993,500.00
114275	JUPITER SEC COMPANY	0.1500	09/03/20	50,000,000.00	49,993,125.00	49,991,500.00
114276	ATLANTIC ASSET SEC	0.1300	08/19/20	50,000,000.00	49,996,750.00	49,992,000.00
114277	AUTOBAHN FUNDING CO	0.1300	09/01/20	25,000,000.00	24,997,201.39	24,996,250.00
114278	SHEFFIELD RECEIVABL	0.1300	09/01/20	50,000,000.00	49,994,402.78	49,992,500.00
114279	JUPITER SEC COMPANY	0.1500	08/24/20	50,000,000.00	49,995,208.34	49,994,500.00
114280	SHEFFIELD RECEIVABL	0.1300	08/28/20	26,050,000.00	26,047,460.13	26,046,613.50
114287	MONT BLANC CAPITAL	0.1800	09/03/20	30,000,000.00	29,995,050.00	29,994,900.00
114288	MONT BLANC CAPITAL	0.1600	08/20/20	30,000,000.00	29,997,466.67	29,997,600.00
114289	ATLANTIC ASSET SEC	0.1300	08/26/20	50,000,000.00	49,995,486.11	49,994,000.00
114290	SHEFFIELD RECEIVABL	0.1300	08/28/20	50,000,000.00	49,995,125.00	49,993,500.00
114291	LA FAYETTE ASSET SE	0.1300	08/24/20	23,000,000.00	22,998,089.72	22,997,470.00
114292	TOYOTA MOTOR CREDIT	0.1400	09/15/20	50,000,000.00	49,991,250.00	49,991,500.00
114293	CREDIT AGRICOLE CIB	0.1000	09/01/20	44,352,000.00	44,348,180.80	44,347,564.80
114297	ATLANTIC ASSET SEC	0.1300	08/31/20	50,000,000.00	49,994,583.34	49,992,500.00
114298	MONT BLANC CAPITAL	0.2000	09/23/20	38,758,000.00	38,746,587.92	38,746,372.60
114299	CANADIAN IMP BK OF	0.1500	09/02/20	50,000,000.00	49,993,333.33	49,993,000.00
114300	CANADIAN IMP BK OF	0.1500	09/02/20	50,000,000.00	49,993,333.33	49,993,000.00
114301	CANADIAN IMP BK OF	0.1400	08/28/20	50,000,000.00	49,994,750.00	49,994,500.00
114302	ATLANTIC ASSET SEC	0.1300	08/25/20	29,198,000.00	29,195,469.51	29,194,788.22
114306	UNILEVER CAPITAL CO	0.1200	09/09/20	30,000,000.00	29,996,100.00	29,996,700.00
114307	ATLANTIC ASSET SEC	0.1300	08/28/20	50,000,000.00	49,995,125.00	49,993,500.00
114309	ATLANTIC ASSET SEC	0.1300	08/31/20	32,000,000.00	31,996,533.34	31,995,200.00
114310	CANADIAN IMP BK OF	0.1400	08/21/20	50,000,000.00	49,996,111.11	49,996,000.00
114311	CANADIAN IMP BK OF	0.1400	08/21/20	50,000,000.00	49,996,111.11	49,996,000.00
114312	CREDIT AGRICOLE CIB	0.1000	08/21/20	50,000,000.00	49,997,222.23	49,997,000.00
114313	CREDIT AGRICOLE CIB	0.1000	08/21/20	50,000,000.00	49,997,222.23	49,997,000.00
114314	SHEFFIELD RECEIVABL	0.1100	08/31/20	20,920,000.00	20,918,082.34	20,916,862.00
114315	CANADIAN IMP BK OF	0.1100	08/07/20	50,000,000.00	49,999,083.33	49,998,500.00
114318	ATLANTIC ASSET SEC	0.1300	09/02/20	50,000,000.00	49,994,222.22	49,992,000.00
114319	OLD LINE FUNDING LL	0.1200	08/31/20	50,000,000.00	49,995,000.00	49,996,500.00
114320	AUTOBAHN FUNDING CO	0.1200	09/04/20	45,000,000.00	44,994,900.00	44,992,350.00
114321	CRC FUNDING LLC CP	0.1800	11/06/20	50,000,000.00	49,975,750.00	49,973,000.00
114324	JUPITER SEC COMPANY	0.1400	09/04/20	30,000,000.00	29,996,033.34	29,994,900.00
114325	CHARIOT FUNDING LLC	0.1300	09/03/20	50,000,000.00	49,994,041.67	49,994,000.00
114326	AUTOBAHN FUNDING CO	0.1100	09/03/20	50,000,000.00	49,994,958.34	49,991,500.00
114327	JUPITER SEC COMPANY	0.1400	09/04/20	50,000,000.00	49,993,388.88	49,991,500.00

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

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114328	SHEFFIELD RECEIVABL	0.1200	09/04/20	50,000,000.00	49,994,333.34	49,991,500.00
114329	CREDIT AGRICOLE CIB	0.1000	09/02/20	37,746,000.00	37,742,644.80	37,742,225.40
CPD TOTAL				**7,730,091,000.00**	**7,729,200,353.71**	**7,729,211,952.65**
108158	AU & NZ BANKING GRP	2.2500	11/09/20	19,660,000.00	19,614,709.02	19,763,608.20
BNOT3 TOTAL				**19,660,000.00**	**19,614,709.02**	**19,763,608.20**
109674	TOYOTA MOTOR CREDIT	3.0500	01/08/21	10,000,000.00	9,998,686.74	10,125,900.00
110109	JOHNSON & JOHNSON C	2.2500	03/03/22	22,500,000.00	22,354,377.54	23,214,150.00
CNFX TOTAL				**32,500,000.00**	**32,353,064.28**	**33,340,050.00**
112997	JPM CHASE BK CO NOT	1.5000	02/28/23	50,000,000.00	50,000,000.00	50,628,500.00
CORP BK NT TOTAL				**50,000,000.00**	**50,000,000.00**	**50,628,500.00**
112380	USTN 1.625	1.6250	11/15/22	50,000,000.00	49,960,383.58	51,719,000.00
UST NOTE TOTAL				**50,000,000.00**	**49,960,383.58**	**51,719,000.00**
112287	UST BILL	1.5550	11/05/20	50,000,000.00	49,792,666.67	49,987,500.00
112288	UST BILL	1.5550	11/05/20	50,000,000.00	49,792,666.67	49,987,500.00
112289	UST BILL	1.5550	11/05/20	50,000,000.00	49,792,666.67	49,987,500.00
112290	UST BILL	1.5550	11/05/20	50,000,000.00	49,792,666.67	49,987,500.00
113297	UST BILL	0.1125	03/25/21	50,000,000.00	49,963,125.00	49,966,500.00
113298	UST BILL	0.1125	03/25/21	50,000,000.00	49,963,125.00	49,966,500.00
113299	UST BILL	0.1125	03/25/21	50,000,000.00	49,963,125.00	49,966,500.00
113300	UST BILL	0.1125	03/25/21	50,000,000.00	49,963,125.00	49,966,500.00
113348	UST BILL	0.1400	10/01/20	50,000,000.00	49,988,138.89	49,992,000.00
113349	UST BILL	0.1400	10/01/20	50,000,000.00	49,988,138.89	49,992,000.00
113370	UST BILL	0.1300	10/01/20	50,000,000.00	49,988,986.11	49,992,000.00
113371	UST BILL	0.1300	10/01/20	50,000,000.00	49,988,986.11	49,992,000.00
113408	UST BILL	0.1550	10/08/20	50,000,000.00	49,985,361.11	49,991,000.00
113409	UST BILL	0.1550	10/08/20	50,000,000.00	49,985,361.11	49,991,000.00
113410	UST BILL	0.1550	10/08/20	50,000,000.00	49,985,361.11	49,991,000.00
113411	UST BILL	0.1550	10/08/20	50,000,000.00	49,985,361.11	49,991,000.00
113416	UST BILL	0.1600	10/08/20	50,000,000.00	49,984,888.89	49,991,000.00
113417	UST BILL	0.1600	10/08/20	50,000,000.00	49,984,888.89	49,991,000.00
113473	UST BILL	0.2170	10/15/20	50,000,000.00	49,977,395.83	49,989,500.00
113474	UST BILL	0.2170	10/15/20	50,000,000.00	49,977,395.83	49,989,500.00
113552	UST BILL	0.1300	10/22/20	50,000,000.00	49,985,194.44	49,989,000.00
113553	UST BILL	0.1300	10/22/20	50,000,000.00	49,985,194.44	49,989,000.00
113554	UST BILL	0.1300	10/22/20	50,000,000.00	49,985,194.44	49,989,000.00
113555	UST BILL	0.1300	10/22/20	50,000,000.00	49,985,194.44	49,989,000.00
113556	UST BILL	0.1300	10/22/20	50,000,000.00	49,985,194.44	49,989,000.00
113595	UST BILL	0.1200	10/22/20	50,000,000.00	49,986,333.34	49,989,000.00
113596	UST BILL	0.1200	10/22/20	50,000,000.00	49,986,333.34	49,989,000.00
113597	UST BILL	0.1200	10/22/20	50,000,000.00	49,986,333.34	49,989,000.00
113598	UST BILL	0.1200	10/22/20	50,000,000.00	49,986,333.34	49,989,000.00
113645	UST BILL	0.1250	11/05/20	50,000,000.00	49,983,333.33	49,987,500.00
113646	UST BILL	0.1250	11/05/20	50,000,000.00	49,983,333.33	49,987,500.00
114209	UST BILL	0.1150	09/08/20	50,000,000.00	49,993,930.56	49,995,000.00
114210	UST BILL	0.1150	09/08/20	50,000,000.00	49,993,930.56	49,995,000.00
114211	UST BILL	0.1150	09/08/20	50,000,000.00	49,993,930.56	49,995,000.00
114212	UST BILL	0.1150	09/08/20	50,000,000.00	49,993,930.56	49,995,000.00
US TBILLS TOTAL				**1,750,000,000.00**	**1,748,657,125.02**	**1,749,565,000.00**

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

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113999	LACCAL BANS	0.6590	06/30/22	5,000,000.00	5,000,000.00	5,000,000.00
LACCAL BANS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,000,000.00**
113129	SAN JOSE CA REDEV A	2.9580	08/01/24	23,000,000.00	24,700,483.69	24,909,460.00
CA MUNI BDN TOTAL				**23,000,000.00**	**24,700,483.69**	**24,909,460.00**
114144	MUFG UNION BANK NA	0.1200	09/08/20	50,000,000.00	50,000,000.00	50,000,000.00
114145	MUFG UNION BANK NA	0.1200	09/08/20	50,000,000.00	50,000,000.00	50,000,000.00
114283	MUFG UNION BANK NA	0.1200	09/16/20	50,000,000.00	50,000,000.00	49,999,500.00
114284	MUFG UNION BANK NA	0.1200	09/16/20	50,000,000.00	50,000,000.00	49,999,500.00
NEG CDS TOTAL				**200,000,000.00**	**200,000,000.00**	**199,999,000.00**
112036	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,001,268.26	50,210,000.00
112037	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,001,268.26	50,210,000.00
112946	UBS AG STAMFORD CT	1.6200	02/12/21	50,000,000.00	50,000,000.00	50,351,000.00
112960	UBS AG STAMFORD CT	1.6000	08/20/20	50,000,000.00	50,000,000.00	50,041,000.00
113689	BARCLAYS BANK PLC N	0.5000	08/05/20	50,000,000.00	50,000,000.00	50,002,500.00
113690	BARCLAYS BANK PLC N	0.5000	08/05/20	50,000,000.00	50,000,000.00	50,002,500.00
113895	SVENSKA HANDELSBANK	0.1700	08/25/20	50,000,000.00	50,000,000.00	50,003,000.00
114116	NORDEA BANK ABP NY	0.1500	10/05/20	50,000,000.00	50,000,000.00	50,001,500.00
114128	TORONTO DOMINION BA	0.1600	08/07/20	50,000,000.00	50,000,000.00	50,000,500.00
114159	TORONTO DOMINION BA	0.1600	08/14/20	50,000,000.00	50,000,000.00	50,000,500.00
114175	DNB BANK ASA NY CD	0.1600	09/08/20	50,000,000.00	50,000,000.00	50,002,000.00
114176	DNB BANK ASA NY CD	0.1600	09/08/20	50,000,000.00	50,000,000.00	50,002,000.00
114177	DNB BANK ASA NY CD	0.1600	09/10/20	50,000,000.00	50,000,000.00	50,002,000.00
114189	TORONTO DOMINION BA	0.1500	08/13/20	50,000,000.00	50,000,000.00	50,000,500.00
114198	NORDEA BANK ABP NY	0.1800	10/13/20	50,000,000.00	50,000,000.00	50,003,000.00
114199	NORDEA BANK ABP NY	0.1800	10/13/20	50,000,000.00	50,000,000.00	50,003,000.00
114213	CREDIT AGRICOLE CIB	0.1900	10/13/20	50,000,000.00	50,000,000.00	50,002,000.00
114245	TORONTO DOMINION BA	0.1500	08/20/20	50,000,000.00	50,000,000.00	50,000,500.00
114253	DNB BANK ASA NY CD	0.1100	08/24/20	50,000,000.00	50,000,000.00	50,000,000.00
114254	CANADIAN IMP. BK OF	0.1500	08/13/20	50,000,000.00	50,000,000.00	50,000,500.00
114266	CREDIT AGRICOLE CIB	0.1100	08/28/20	50,000,000.00	50,000,000.00	49,999,500.00
114281	SVENSKA HANDELSBANK	0.1500	10/23/20	50,000,000.00	50,000,000.00	49,998,500.00
114294	TORONTO DOMINION BA	0.1400	08/28/20	50,000,000.00	50,000,000.00	49,999,500.00
114295	NORDEA BANK ABP NY	0.1800	10/30/20	50,000,000.00	50,000,000.00	49,998,500.00
114296	BARCLAYS BANK PLC N	0.2100	10/30/20	50,000,000.00	50,000,000.00	49,998,500.00
114303	NORDEA BANK ABP NY	0.1000	08/28/20	50,000,000.00	50,000,000.00	50,000,000.00
114322	TORONTO DOMINION BA	0.1400	09/03/20	50,000,000.00	50,000,000.00	49,999,000.00
YANKEE CDS TOTAL				**1,350,000,000.00**	**1,350,002,536.52**	**1,350,831,500.00**
NTRD TOTAL				**31,746,384,000.00**	**31,741,686,117.19**	**31,835,509,576.37**
	NTRD HISTORICAL COST TOTAL				**31,730,408,187.42**	
TRADE-PSI TRADING						
102351	USTN 1.125	1.1250	07/31/21	50,000,000.00	49,986,637.98	50,492,000.00
UST NOTE TOTAL				**50,000,000.00**	**49,986,637.98**	**50,492,000.00**
TRADE TOTAL				**50,000,000.00**	**49,986,637.98**	**50,492,000.00**
	TRADE HISTORICAL COST TOTAL				**49,933,593.75**	
PSI TOTAL				**31,796,384,000.00**	**31,791,672,755.17**	**31,886,001,576.37**
	PSI HISTORICAL COST TOTAL				**31,780,341,781.17**	

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

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD						
114162	FHLB 2.03 (CALLABLE	2.0300	07/27/40	25,230,000.00	25,230,000.00	25,238,325.90
FHLB TOTAL				**25,230,000.00**	**25,230,000.00**	**25,238,325.90**
AVCCD TOTAL				**25,230,000.00**	**25,230,000.00**	**25,238,325.90**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/41	7,000,000.00	7,000,000.00	8,825,950.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	11,379,420.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**20,205,370.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**20,205,370.00**
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	5,014,320.09	5,003,450.00
113193	FFCB 2.50 (CALLABLE	2.5000	03/23/35	22,500,000.00	22,500,000.00	22,608,675.00
FFCB TOTAL				**27,500,000.00**	**27,514,320.09**	**27,612,125.00**
112863	FHLB 2.90 (CALLABLE	2.9000	02/10/45	175,000.00	174,570.81	175,757.75
FHLB TOTAL				**175,000.00**	**174,570.81**	**175,757.75**
PHHPA TOTAL				**27,675,000.00**	**27,688,890.90**	**27,787,882.75**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/20	39,778,950.96	39,778,950.96	39,778,950.96
COLLATERIZED TDS TOTAL				**39,778,950.96**	**39,778,950.96**	**39,778,950.96**
SCAQM TOTAL				**39,778,950.96**	**39,778,950.96**	**39,778,950.96**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/20	3,407,807.63	3,407,807.63	3,407,807.63
COLLATERIZED TDS TOTAL				**3,407,807.63**	**3,407,807.63**	**3,407,807.63**
SLIM TOTAL				**3,407,807.63**	**3,407,807.63**	**3,407,807.63**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/20	41,167.92	41,167.92	41,167.92
COLLATERIZED TDS TOTAL				**41,167.92**	**41,167.92**	**41,167.92**
WASIA TOTAL				**41,167.92**	**41,167.92**	**41,167.92**
SPI TOTAL				**115,642,926.51**	**115,656,817.41**	**119,969,505.16**
	SPI HISTORICAL COST TOTAL				**115,657,489.01**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/20
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/20
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	5,839.15
06/10/20	CCTSA TOBACCO BONDS 2020	23,619,191.27
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/21/11	LAC-CAL 2011 SERIES A	1,919.34
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	314,287.47
05/17/00	C.I. 2658M	420,722.52
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$24,362,001.56

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/20
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	6,164,305.13
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,057,095.81
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	162,255,927.35
02/09/93	DISNEY PROJECT 1993	23,338,506.93
03/21/12	DISNEY PROJECT 2012	4,209,023.33
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	97,880,207.50
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	37,039,469.57
	U.S. BANK - TRUSTEE TOTAL	$331,954,627.73

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/20
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,433,069.22
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,374,194.17
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,442,065.98
08/29/19	LEASE REVENUE BONDS (2019 SERIES E-1 & E-2)	19,315.37
	ZIONS BANK - TRUSTEE TOTAL	$22,268,644.74

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,836.67
	TREASURER TOTAL	$301,836.67

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 07/31/20
Attachment XII

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
BAN						
113999	LACCAL BANS	0.66	06/30/22	5,000,000.00	5,000,000.00	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.
BAN TOTAL				**5,000,000.00**	**5,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**5,000,000.00**	**5,000,000.00**	
NTRD - PSI NON-TRADING Total				**5,000,000.00**	**5,000,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 07/31/20
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

INV ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
113999	LACCAL	06/17/20	5,000,000.00	0.659%
			$ 5,000,000.00	

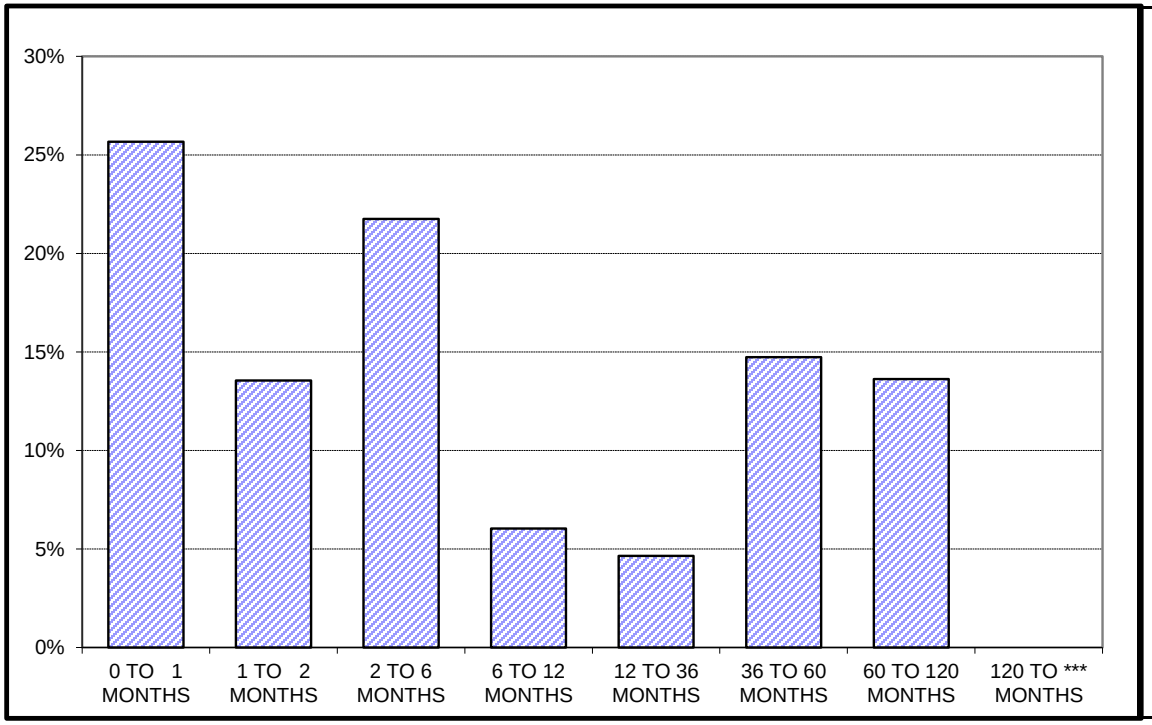
Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 07/31/20
Attachment XIV

	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	1,550,002,536.52	48.00 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	7,729,200,353.71	25.00 DAYS	0.00	0.00 DAYS
GOVERNMENTS	1,798,617,508.60	113.00 DAYS	49,986,637.98	365.00 DAYS
AGENCIES	20,532,197,461.37	922.00 DAYS	0.00	0.00 DAYS
MUNICIPALS	29,700,483.69	1,334.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	101,967,773.30	624.00 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	$31,741,686,117.19	614.00 DAYS	$49,986,637.98	365.00 DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 07/31/20
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	08/01/20-08/31/20	$8,159,186,617.28	25.66
1 TO 2 MONTHS	09/01/20-09/30/20	$4,307,917,714.61	13.55
2 TO 3 MONTHS	10/01/20-10/31/20	$4,471,651,420.71	14.06
3 TO 4 MONTHS	11/01/20-11/30/20	$1,118,293,679.77	3.52
4 TO 5 MONTHS	12/01/20-12/31/20	$399,439,333.32	1.26
5 TO 6 MONTHS	01/01/21-01/31/21	$925,087,117.80	2.91
6 TO 12 MONTHS	02/01/21-07/31/21	$1,915,422,548.54	6.03
12 TO 24 MONTHS	08/01/21-07/31/22	$618,384,366.19	1.94
24 TO 36 MONTHS	08/01/22-07/31/23	$861,228,314.05	2.71
36 TO 48 MONTHS	08/01/23-07/31/24	$712,566,799.80	2.24
48 TO 60 MONTHS	08/01/24-07/31/25	$3,973,352,514.53	12.50
60 TO 120 MONTHS	08/01/25-07/31/30	$4,329,142,328.57	13.62
120 TO *** MONTHS	08/01/30-	$0.00	0.00
Portfolio Total:		**$31,791,672,755.17**	**100.00**
AVCCD			
120 TO *** MONTHS	08/01/30-	$25,230,000.00	100.00
Portfolio Total:		**$25,230,000.00**	**100.00**
ESUSD			
120 TO *** MONTHS	08/01/30-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	**100.00**
GF			
60 TO 120 MONTHS	08/01/25-07/31/30	$3,510,000.00	100.00
Portfolio Total:		**$3,510,000.00**	**100.00**
PHHPA			
120 TO *** MONTHS	08/01/30-	$27,688,890.90	100.00
Portfolio Total:		**$27,688,890.90**	**100.00**
SCAQM			
4 TO 5 MONTHS	12/01/20-12/31/20	$39,778,950.96	100.00
Portfolio Total:		**$39,778,950.96**	**100.00**
SLIM			
4 TO 5 MONTHS	12/01/20-12/31/20	$3,407,807.63	100.00
Portfolio Total:		**$3,407,807.63**	**100.00**
WASIA			
4 TO 5 MONTHS	12/01/20-12/31/20	$41,167.92	100.00
Portfolio Total:		**$41,167.92**	**100.00**

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



L.A.C. INVESTMENT POOL	In Thousands	%
0 TO 1 MONTHS	$ 8,159,187	25.66%
1 TO 2 MONTHS	4,307,918	13.55%
2 TO 6 MONTHS	6,914,472	21.75%
6 TO 12 MONTHS	1,915,423	6.03%
12 TO 36 MONTHS	1,479,613	4.65%
36 TO 60 MONTHS	4,685,919	14.74%
60 TO 120 MONTHS	4,329,142	13.62%
120 TO *** MONTHS	-	0.00%
	$ 31,791,673	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 07/31/20
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	$39,778,950.96
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,407,807.63
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	41,167.92
	LAIF TOTAL	$43,227,926.51

POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data
A Comparison of June 2020 with June 2019

(Dollars In Thousands)

	June 2020	June 2019	Change
Average Daily Portfolio ($)	99,088,916	102,067,803	-2,978,887
Accrued Earnings ($)	99,121	203,710	-104,589
Effective Yield (%)	1.217	2.428	-1.211
Average Life-Month End (In Days)	191	173	+18
Total Security Transactions			
Amount ($)	31,889,852	30,358,027	+1,531,825
Number	639	609	+30
Total Time Deposit Transactions			
Amount ($)	2,359,000	2,440,500	-81,500
Number	85	95	-10
Average Workday Investment Activity ($)	1,556,766	1,639,926	-83,160
Prescribed Demand Account Balances For Services ($)	1,024,900	265,900	+759,000

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

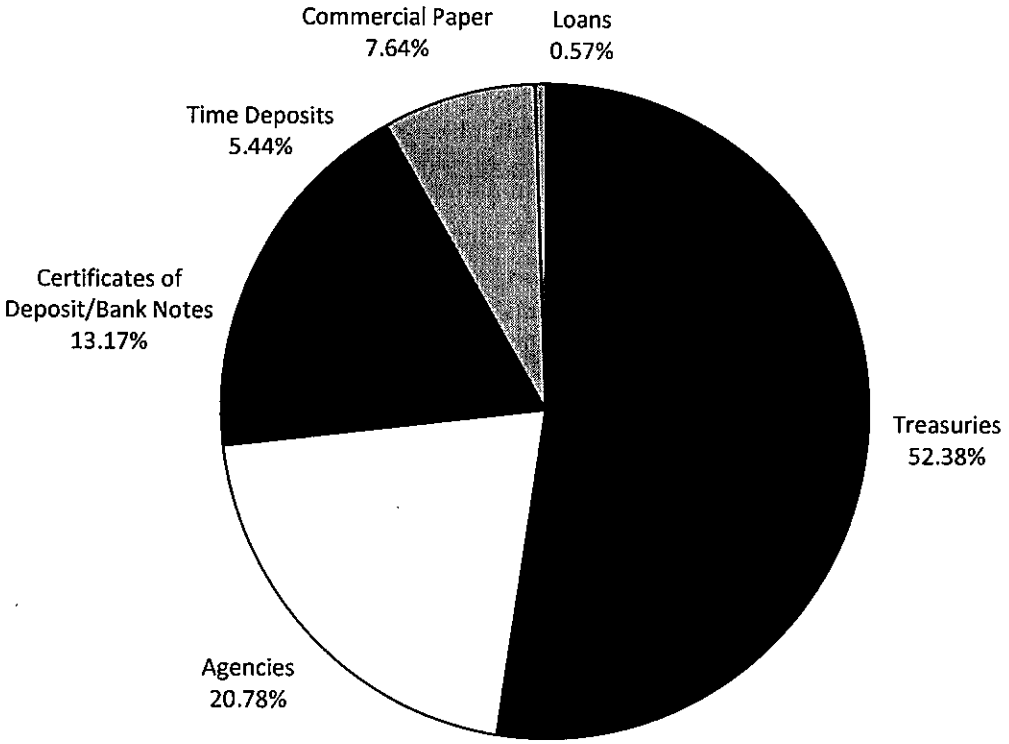
(Dollars In Thousands)

June 30, 2020

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	23,981,651	23.75	+2.85
Bonds	0	0.00	0
Notes	28,916,240	28.64	-3.18
Strips	0	0.00	0
Total Government	52,897,891	52.38	-0.33
Agency Debentures	4,208,466	4.17	+0.23
Certificates of Deposit	13,200,651	13.07	+0.65
Bank Notes	100,000	0.10	-0.10
Repurchases	0	0.00	0
Agency Discount Notes	16,570,990	16.41	-0.61
Time Deposits	5,488,990	5.44	-0.15
GNMAs	0	0.00	0
Commercial Paper	7,719,088	7.64	+0.33
Remics	17,080	0.02	0
Corporate Bonds	0	0.00	0
AB 55 Loans	575,596	0.57	-0.01
GF Loans	0	0.00	0
Other	200,000	0.20	-0.00
Reversed Repurchases	0	0.00	0
Total (All Types)	100,978,752	100.00	

INVESTMENT ACTIVITY	June 2020		May 2020	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	639	31,889,852	761	37,992,687
Other	5	52,282	11	177,296
Time Deposits	85	2,359,000	72	1,752,000
Total	729	34,301,134	844	39,921,983
PMIA Monthly Average Effective Yield (%)		1.217	1.363	
Year to Date Yield Last Day of Month (%)		1.934	2.000	

Pooled Money Investment Account
Portfolio Composition
$101.0 billion
06/30/20



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 (%)
06/01/20	**SALES**								
	TR	BILL		06/01/20	0.130	50,000	132	365,541.67	2.037
	TR	BILL		06/01/20	0.130	50,000	132	365,541.67	2.037
	TR	BILL		06/01/20	0.130	50,000	132	365,541.67	2.037
	TR	BILL		06/01/20	0.130	50,000	132	365,541.67	2.037
06/01/20	**REDEMPTIONS**								
	BN	BOFA	1.860	06/01/20	1.860	50,000	207	534,750.00	1.891
	BN	BOFA	1.860	06/01/20	1.860	50,000	207	534,750.00	1.891
	CD	BOWEST	1.530	06/01/20	1.530	50,000	95	201,875.00	1.556
	CD	BOWEST	1.530	06/01/20	1.530	50,000	95	201,875.00	1.556
	CD	MUFG UNION	1.650	06/01/20	1.650	50,000	118	270,416.67	1.678
	CD	MUFG UNION	1.650	06/01/20	1.650	50,000	118	270,416.67	1.678
	CD	MUFG UNION	1.800	06/01/20	1.800	50,000	158	395,000.00	1.830
	CD	MUFG UNION	1.800	06/01/20	1.800	50,000	158	395,000.00	1.830
	CD	BOWEST	1.850	06/01/20	1.850	50,000	199	511,319.44	1.881
	CD	BOWEST	1.850	06/01/20	1.850	50,000	199	511,319.44	1.881
	CP	SOC GEN NY		06/01/20	0.120	50,000	21	3,500.00	0.122
	CP	SOC GEN NY		06/01/20	0.120	50,000	21	3,500.00	0.122
	CP	CR AG NY		06/01/20	0.070	50,000	26	2,527.78	0.071
	CP	CR AG NY		06/01/20	0.070	50,000	26	2,527.78	0.071
	CP	MUFG BK		06/01/20	1.010	50,000	89	124,847.22	1.027
	CP	MUFG BK		06/01/20	1.010	50,000	89	124,847.22	1.027
	CP	CR AG NY		06/01/20	1.520	50,000	98	206,888.89	1.552
	CP	CR AG NY		06/01/20	1.520	50,000	98	206,888.89	1.552
	CP	CHARIOT		06/01/20	1.670	50,000	118	273,694.44	1.707
	CP	TOYOTA		06/01/20	1.900	50,000	161	424,861.11	1.948
	CP	CGMI		06/01/20	1.900	50,000	227	599,027.78	1.955
	DEB	FHLB	2.530	06/01/20	2.530	50,000	717	2,480,805.56	2.533
	DEB	FHLB	2.530	06/01/20	2.530	50,000	717	2,480,805.56	2.533
	DN	FHLB		06/01/20	1.510	50,000	95	199,236.11	1.541
	DN	FHLB		06/01/20	1.510	50,000	95	199,236.11	1.541
	DN	FHLB		06/01/20	1.540	50,000	132	282,333.33	1.575
	DN	FHLB		06/01/20	1.540	50,000	132	282,333.33	1.575
	DN	FHLB		06/01/20	1.500	50,000	139	289,583.33	1.534
	DN	FHLB		06/01/20	1.520	50,000	151	318,777.78	1.555
	DN	FHLB		06/01/20	1.520	50,000	151	318,777.78	1.555
	DN	FHLB		06/01/20	1.520	50,000	151	318,777.78	1.555
	DN	FHLB		06/01/20	1.520	50,000	151	318,777.78	1.555
	DN	FHLB		06/01/20	1.530	50,000	193	410,125.00	1.568
	DN	FHLB		06/01/20	1.530	50,000	193	410,125.00	1.568
	DN	FHLMC		06/01/20	1.530	50,000	194	412,250.00	1.568
	DN	FHLMC		06/01/20	1.530	50,000	194	412,250.00	1.568
	DN	FHLMC		06/01/20	1.530	50,000	194	412,250.00	1.568
	DN	FHLMC		06/01/20	1.530	50,000	194	412,250.00	1.568
	DN	FHLMC		06/01/20	1.530	50,000	202	429,250.00	1.569
	DN	FHLMC		06/01/20	1.530	50,000	202	429,250.00	1.569
	DN	IBRD		06/01/20	1.520	50,000	175	369,444.44	1.557
	DN	IBRD		06/01/20	1.520	50,000	175	369,444.44	1.557
	DN	IBRD		06/01/20	1.550	50,000	151	325,069.44	1.586
	DN	IBRD		06/01/20	1.550	50,000	151	325,069.44	1.586
	DN	IBRD		06/01/20	1.560	50,000	102	221,000.00	1.593
	DN	IBRD		06/01/20	1.560	50,000	102	221,000.00	1.593
	DN	IBRD		06/01/20	1.570	50,000	101	220,236.11	1.603
	DN	IBRD		06/01/20	1.570	50,000	101	220,236.11	1.603

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/01/20	**REDEMPTIONS (Continued)**								
	DN	IBRD		06/01/20	1.590	50,000	167	368,791.67	1.629
	DN	IBRD		06/01/20	1.590	50,000	167	368,791.67	1.629
	YCD	KBC	0.180	06/01/20	0.180	50,000	31	7,750.00	0.183
	YCD	KBC	0.180	06/01/20	0.180	50,000	31	7,750.00	0.183
	YCD	KBC	0.180	06/01/20	0.180	50,000	31	7,750.00	0.183
	YCD	SUMI TRUST	0.190	06/01/20	0.190	50,000	33	8,708.33	0.193
	YCD	SUMI TRUST	0.190	06/01/20	0.190	50,000	33	8,708.33	0.193
	YCD	MIZUHO	1.600	06/01/20	1.600	50,000	96	213,333.33	1.627
	YCD	MIZUHO	1.600	06/01/20	1.600	50,000	96	213,333.33	1.627
	YCD	TORONTO	1.750	06/01/20	1.750	50,000	138	335,416.67	1.779
	YCD	TORONTO	1.750	06/01/20	1.750	50,000	138	335,416.67	1.779
	YCD	BARCLAYS	1.850	06/01/20	1.850	50,000	146	375,138.89	1.881
	YCD	BARCLAYS	1.850	06/01/20	1.850	50,000	146	375,138.89	1.881
	YCD	RB CANADA	1.820	06/01/20	1.820	50,000	179	452,472.22	1.850
	YCD	RB CANADA	1.820	06/01/20	1.820	50,000	179	452,472.22	1.850
	YCD	CIBC	1.830	06/01/20	1.830	50,000	179	454,958.33	1.861
	YCD	CIBC	1.830	06/01/20	1.830	50,000	179	454,958.33	1.861
	YCD	SCOTIA	1.850	06/01/20	1.850	50,000	182	467,638.89	1.881
	YCD	NAT AUB	2.120	06/01/20	2.120	50,000	354	1,042,333.33	2.149
	YCD	NAT AUB	2.120	06/01/20	2.120	50,000	354	1,042,333.33	2.149
06/01/20	**PURCHASES**								
	CD	US BANK	0.230	02/26/21	0.230	50,000			
	CD	US BANK	0.230	02/26/21	0.230	50,000			
	CD	BOWEST	0.380	02/26/21	0.380	50,000			
	CD	BOWEST	0.380	02/26/21	0.380	50,000			
	CP	AMAZON		08/03/20	0.100	50,000			
	CP	AMAZON		08/03/20	0.100	50,000			
	CP	LIBERTY		09/01/20	0.220	50,000			
	CP	TOYOTA		02/26/21	0.410	50,000			
	CP	TOYOTA		02/26/21	0.410	50,000			
	DN	FHLB		02/26/21	0.120	50,000			
	DN	FHLB		02/26/21	0.120	50,000			
	DN	IBRD		11/02/20	0.160	50,000			
	DN	IBRD		11/02/20	0.160	50,000			
	YCD	CIBC	0.300	02/26/21	0.300	50,000			
	YCD	CIBC	0.300	02/26/21	0.300	50,000			
06/02/20	**REDEMPTIONS**								
	CP	NATIXIS NY		06/02/20	0.090	50,000	21	2,625.00	0.091
	CP	NATIXIS NY		06/02/20	0.090	50,000	21	2,625.00	0.091
	CP	SOC GEN NY		06/02/20	1.530	50,000	97	206,125.00	1.562
	CP	SOC GEN NY		06/02/20	1.530	50,000	97	206,125.00	1.562
	DN	FHLB		06/02/20	1.550	50,000	127	273,402.78	1.584
	DN	FHLB		06/02/20	1.550	50,000	127	273,402.78	1.584
	DN	IBRD		06/02/20	1.540	50,000	105	224,583.33	1.573
	DN	IBRD		06/02/20	1.540	50,000	105	224,583.33	1.573
	YCD	MIZUHO	1.570	06/02/20	1.570	50,000	96	209,333.33	1.596
	YCD	MIZUHO	1.570	06/02/20	1.570	50,000	96	209,333.33	1.596
	YCD	MUFG BK	1.540	06/02/20	1.540	50,000	97	207,472.22	1.566
	YCD	MUFG BK	1.540	06/02/20	1.540	50,000	97	207,472.22	1.566

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/02/20	**PURCHASES**								
	CP	CR AG NY		10/26/20	0.210	50,000			
	CP	CR AG NY		10/26/20	0.210	50,000			
	DN	FHLB		12/22/20	0.110	50,000			
	DN	FHLB		12/22/20	0.110	50,000			
	DN	IBRD		09/09/20	0.160	50,000			
	DN	IBRD		09/09/20	0.160	50,000			
	DN	IBRD		09/14/20	0.160	50,000			
	DN	IBRD		09/14/20	0.160	50,000			
	TR	BILL		10/13/20	0.146	50,000			
	TR	BILL		10/13/20	0.146	50,000			
	TR	BILL		10/13/20	0.146	50,000			
	TR	BILL		10/13/20	0.146	50,000			
	TR	BILL		10/13/20	0.150	50,000			
	TR	BILL		10/13/20	0.150	50,000			
	TR	BILL		05/20/21	0.155	50,000			
	TR	BILL		05/20/21	0.155	50,000			
	YCD	NORINCHUK	0.190	08/07/20	0.190	50,000			
	YCD	NORINCHUK	0.190	08/07/20	0.190	50,000			
	YCD	NB CANADA	0.180	09/09/20	0.180	50,000			
	YCD	NB CANADA	0.180	09/09/20	0.180	50,000			
	YCD	SOC GEN	0.260	11/02/20	0.260	50,000			
	YCD	SOC GEN	0.260	11/02/20	0.260	50,000			
	YCD	FORTIS	0.290	11/02/20	0.290	50,000			
	YCD	FORTIS	0.290	11/02/20	0.290	50,000			
06/03/20	**SALES**								
	TR	BILL		07/16/20	0.130	50,000	139	377,722.22	2.005
	TR	BILL		07/16/20	0.130	50,000	139	377,722.22	2.005
	TR	BILL		07/16/20	0.130	50,000	139	377,722.22	2.005
	TR	BILL		07/16/20	0.130	50,000	139	377,722.22	2.005
	TR	BILL		07/16/20	0.130	50,000	139	377,722.22	2.005
	TR	BILL		07/16/20	0.130	50,000	139	377,722.22	2.005
06/03/20	**REDEMPTIONS**								
	YCD	SUMITOMO	0.080	06/03/20	0.080	50,000	22	2,444.44	0.081
	YCD	SUMITOMO	0.080	06/03/20	0.080	50,000	22	2,444.44	0.081
	YCD	CIBC	0.080	06/03/20	0.080	50,000	28	3,111.11	0.081
	YCD	CIBC	0.080	06/03/20	0.080	50,000	28	3,111.11	0.081
06/03/20	**PURCHASES**								
	CD	BOWEST	0.320	12/01/20	0.320	50,000			
	CD	BOWEST	0.320	12/01/20	0.320	50,000			
	DN	FHLB		01/04/21	0.100	50,000			
	TR	BILL		10/08/20	0.153	50,000			
	TR	BILL		10/08/20	0.153	50,000			
	TR	BILL		10/08/20	0.155	50,000			
	TR	BILL		10/08/20	0.155	50,000			
	YCD	NB CANADA	0.180	09/14/20	0.180	50,000			
	YCD	NB CANADA	0.180	09/14/20	0.180	50,000			
	YCD	SOC GEN	0.300	12/01/20	0.300	50,000			
	YCD	SOC GEN	0.300	12/01/20	0.300	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/04/20	**NO REDEMPTIONS**								
06/04/20	**PURCHASES**								
	CP	MUFG BK		09/14/20	0.270	50,000			
	CP	MUFG BK		09/14/20	0.270	50,000			
	CP	JOHNSON		11/02/20	0.160	50,000			
	CP	SCOTIA NY		03/01/21	0.320	50,000			
	CP	SCOTIA NY		03/01/21	0.320	50,000			
	DN	FHLB		10/26/20	0.120	50,000			
	DN	FHLB		10/26/20	0.120	50,000			
	DN	FHLB		12/22/20	0.120	50,000			
	DN	FHLB		12/22/20	0.120	50,000			
	DN	FHLB		02/26/21	0.155	50,000			
	DN	FHLB		02/26/21	0.155	50,000			
	TR	BILL		10/13/20	0.145	50,000			
	TR	BILL		10/13/20	0.145	50,000			
	TR	BILL		10/13/20	0.145	50,000			
	TR	BILL		10/13/20	0.145	50,000			
	TR	BILL		03/25/21	0.170	50,000			
	TR	BILL		03/25/21	0.170	50,000			
	TR	BILL		03/25/21	0.173	50,000			
	TR	BILL		03/25/21	0.173	50,000			
	TR	BILL		05/20/21	0.165	50,000			
	TR	BILL		05/20/21	0.165	50,000			
	TR	BILL		05/20/21	0.165	50,000			
	TR	BILL		05/20/21	0.168	50,000			
	TR	BILL		05/20/21	0.168	50,000			
	YCD	MIZUHO	0.200	08/07/20	0.200	50,000			
	YCD	MIZUHO	0.200	08/07/20	0.200	50,000			
	YCD	SUMITOMO	0.250	09/09/20	0.250	50,000			
	YCD	SUMITOMO	0.250	09/09/20	0.250	50,000			
	YCD	SUMI TRUST	0.260	09/09/20	0.260	50,000			
	YCD	SUMI TRUST	0.260	09/09/20	0.260	50,000			
	YCD	SOC GEN	0.450	02/26/21	0.450	50,000			
	YCD	SOC GEN	0.450	02/26/21	0.450	50,000			
	YCD	BARCLAYS	0.800	02/26/21	0.800	50,000			
	YCD	BARCLAYS	0.800	02/26/21	0.800	50,000			
06/05/20	**SALES**								
	TR	BILL		07/16/20	0.130	50,000	141	378,715.28	1.981
	TR	BILL		07/16/20	0.130	50,000	141	378,715.28	1.981
	TR	BILL		07/16/20	0.130	50,000	141	378,715.28	1.981
	TR	BILL		07/16/20	0.130	50,000	141	379,473.61	1.985
	TR	BILL		07/16/20	0.130	50,000	141	379,473.61	1.985
	TR	BILL		07/16/20	0.130	50,000	141	379,473.61	1.985
06/05/20	**NO REDEMPTIONS**								
06/05/20	**PURCHASES**								
	CP	JOHNSON		09/11/20	0.120	50,000			
	DN	FHLB		09/01/20	0.150	50,000			
	DN	FHLB		09/01/20	0.150	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/05/20	**PURCHASES (Continued)**								
	TR	BILL		10/01/20	0.163	50,000			
	TR	BILL		10/01/20	0.163	50,000			
	TR	BILL		10/01/20	0.163	50,000			
	YCD	KBC	0.120	07/01/20	0.120	50,000			
	YCD	KBC	0.120	07/01/20	0.120	50,000			
06/08/20	**REDEMPTIONS**								
	CD	BOWEST	0.060	06/08/20	0.060	50,000	20	1,666.67	0.061
	CD	BOWEST	0.060	06/08/20	0.060	50,000	20	1,666.67	0.061
	CD	US BANK	0.450	06/08/20	0.450	50,000	82	51,250.00	0.456
	CD	US BANK	0.450	06/08/20	0.450	50,000	82	51,250.00	0.456
	CP	MUFG BK		06/08/20	0.070	50,000	21	2,041.67	0.071
	CP	MUFG BK		06/08/20	0.070	50,000	21	2,041.67	0.071
	CP	NATIXIS NY		06/08/20	0.090	50,000	24	3,000.00	0.091
	CP	NATIXIS NY		06/08/20	0.090	50,000	24	3,000.00	0.091
	CP	NATIXIS NY		06/08/20	0.090	50,000	24	3,000.00	0.091
	CP	NATIXIS NY		06/08/20	0.100	50,000	28	3,888.89	0.101
	CP	NATIXIS NY		06/08/20	0.100	50,000	28	3,888.89	0.101
	CP	PROCTOR		06/08/20	1.550	50,000	81	174,375.00	1.577
	CP	PROCTOR		06/08/20	1.550	50,000	81	174,375.00	1.577
	CP	CR AG NY		06/08/20	1.000	50,000	83	115,277.78	1.016
	CP	CR AG NY		06/08/20	1.000	50,000	83	115,277.78	1.016
	CP	CHARIOT		06/08/20	1.670	50,000	125	289,930.56	1.708
	DN	FHLB		06/08/20	1.550	50,000	131	282,013.89	1.585
	DN	FHLB		06/08/20	1.550	50,000	131	282,013.89	1.585
	DN	FHLMC		06/08/20	1.530	50,000	144	306,000.00	1.565
	DN	FHLMC		06/08/20	1.530	50,000	144	306,000.00	1.565
	DN	FHLMC		06/08/20	1.520	50,000	146	308,222.22	1.555
	DN	FHLMC		06/08/20	1.520	50,000	146	308,222.22	1.555
	DN	IBRD		06/08/20	1.520	50,000	104	219,555.56	1.552
	DN	IBRD		06/08/20	1.520	50,000	104	219,555.56	1.552
	DN	IBRD		06/08/20	1.520	50,000	105	221,666.67	1.552
	DN	IBRD		06/08/20	1.520	50,000	105	221,666.67	1.552
	DN	IBRD		06/08/20	0.800	50,000	82	91,111.11	0.813
	DN	IBRD		06/08/20	0.800	50,000	82	91,111.11	0.813
	YCD	NATIXIS	0.090	06/08/20	0.090	50,000	21	2,625.00	0.091
	YCD	NATIXIS	0.090	06/08/20	0.090	50,000	21	2,625.00	0.091
	YCD	NORDEA ABP	0.090	06/08/20	0.090	50,000	34	4,250.00	0.091
	YCD	NORDEA ABP	0.090	06/08/20	0.090	50,000	34	4,250.00	0.091
	YCD	KBC	0.150	06/08/20	0.150	50,000	34	7,083.33	0.152
	YCD	KBC	0.150	06/08/20	0.150	50,000	34	7,083.33	0.152
	YCD	BARCLAYS	1.000	06/08/20	1.000	50,000	90	125,000.00	1.014
	YCD	BARCLAYS	1.000	06/08/20	1.000	50,000	90	125,000.00	1.014
	YCD	CB AUS	0.870	06/08/20	0.870	50,000	91	109,958.33	0.882
	YCD	CB AUS	0.870	06/08/20	0.870	50,000	91	109,958.33	0.882
06/08/20	**PURCHASES**								
	CP	MUFG BK		08/07/20	0.210	50,000			
	CP	MUFG BK		08/07/20	0.210	50,000			
	CP	CHARIOT		09/14/20	0.220	50,000			
	DN	FHLB		10/23/20	0.165	50,000			
	DN	FHLB		10/23/20	0.165	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/08/20	**PURCHASES (Continued)**								
	TR	BILL		08/25/20	0.140	50,000			
	TR	BILL		08/25/20	0.140	50,000			
	TR	BILL		05/20/21	0.174	50,000			
	TR	BILL		05/20/21	0.174	50,000			
06/09/20	**SALES**								
	TR	BILL		07/16/20	0.140	50,000	321	940,722.23	2.187
	TR	BILL		07/16/20	0.140	50,000	321	940,722.23	2.187
	TR	BILL		07/16/20	0.140	50,000	321	940,722.23	2.187
06/09/20	**NO REDEMPTIONS**								
06/09/20	**PURCHASES**								
	DN	FHLB		09/14/20	0.160	50,000			
	DN	FHLB		09/14/20	0.160	50,000			
	DN	FHLMC		10/28/20	0.130	50,000			
	DN	FHLMC		10/28/20	0.130	50,000			
	TR	BILL		11/10/20	0.173	50,000			
	TR	BILL		11/10/20	0.173	50,000			
	TR	BILL		11/10/20	0.173	50,000			
	TR	BILL		11/10/20	0.180	50,000			
	TR	BILL		11/10/20	0.180	50,000			
	TR	BILL		02/25/21	0.186	50,000			
	TR	BILL		02/25/21	0.186	50,000			
	TR	BILL		02/25/21	0.186	50,000			
	YCD	CR AG CIB	0.220	11/09/20	0.220	50,000			
	YCD	CR AG CIB	0.220	11/09/20	0.220	50,000			
	YCD	ANZ	0.210	12/01/20	0.210	50,000			
	YCD	ANZ	0.210	12/01/20	0.210	50,000			
06/10/20	**SALES**								
	TR	BILL		07/16/20	0.150	50,000	322	940,922.22	2.180
	TR	BILL		07/16/20	0.150	50,000	322	940,922.22	2.180
	TR	BILL		07/16/20	0.150	50,000	322	940,922.22	2.180
06/10/20	**REDEMPTION**								
	CP	COCA COLA		06/10/20	0.880	50,000	93	113,666.67	0.894
06/10/20	**NO PURCHASES**								
06/11/20	**REDEMPTIONS**								
	DEB	FFCB	2.550	06/11/20	2.593	25,000	728	1,290,687.50	2.591
	TR	BILL		06/11/20	0.080	50,000	43	4,777.78	0.081
	TR	BILL		06/11/20	0.080	50,000	43	4,777.78	0.081
	TR	BILL		06/11/20	0.080	50,000	43	4,777.78	0.081
	TR	BILL		06/11/20	0.080	50,000	43	4,777.78	0.081
	TR	BILL		06/11/20	0.080	50,000	43	4,777.78	0.081
	TR	BILL		06/11/20	0.080	50,000	43	4,777.78	0.081
	TR	BILL		06/11/20	0.081	50,000	43	4,837.50	0.082
	TR	BILL		06/11/20	0.081	50,000	43	4,837.50	0.082

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/11/20	**REDEMPTIONS (Continued)**								
	YCD	NORINCHUK	0.120	06/11/20	0.120	50,000	30	5,000.00	0.122
	YCD	NORINCHUK	0.120	06/11/20	0.120	50,000	30	5,000.00	0.122
06/11/20	**PURCHASES**								
	CP	CHARIOT		12/09/20	0.320	50,000			
	CP	THUNDER		12/14/20	0.290	50,000			
	CP	THUNDER		12/14/20	0.290	50,000			
	DN	FHLB		11/09/20	0.175	50,000			
	DN	FHLB		11/09/20	0.175	50,000			
	DN	FHLB		02/26/21	0.175	50,000			
	DN	FHLB		02/26/21	0.175	50,000			
	YCD	SE BANKEN	0.170	09/11/20	0.170	50,000			
	YCD	SE BANKEN	0.170	09/11/20	0.170	50,000			
06/12/20	**REDEMPTIONS**								
	CD	MUFG UNION	0.120	06/12/20	0.120	50,000	31	5,166.67	0.122
	CD	MUFG UNION	0.120	06/12/20	0.120	50,000	31	5,166.67	0.122
	DEB	FHLB	3.375	06/12/20	2.598	50,000	728	2,611,437.50	2.587
	YCD	KBC	0.120	06/12/20	0.120	50,000	31	5,166.67	0.122
	YCD	KBC	0.120	06/12/20	0.120	50,000	31	5,166.67	0.122
06/12/20	**NO PURCHASES**								
06/15/20	**NO REDEMPTIONS**								
06/15/20	**PURCHASES**								
	CP	CR AG NY		07/01/20	0.080	50,000			
	CP	CR AG NY		07/01/20	0.080	50,000			
	CP	CR AG NY		07/01/20	0.080	50,000			
	DN	FHLB		02/01/21	0.170	50,000			
	DN	FHLB		02/01/21	0.170	50,000			
06/16/20	**NO REDEMPTIONS**								
06/16/20	**PURCHASES**								
	CP	CR AG NY		09/11/20	0.240	50,000			
	CP	CR AG NY		09/11/20	0.240	50,000			
	DN	FHLB		09/14/20	0.165	50,000			
	DN	FHLB		09/14/20	0.165	50,000			
	DN	FHLB		10/01/20	0.140	50,000			
	DN	FHLB		10/01/20	0.140	50,000			
	DN	FHLMC		10/26/20	0.165	50,000			
	DN	FHLMC		10/26/20	0.165	50,000			
	TR	BILL		11/10/20	0.165	50,000			
	TR	BILL		11/10/20	0.165	50,000			
	TR	BILL		11/10/20	0.165	50,000			
	TR	BILL		11/10/20	0.166	50,000			
	TR	BILL		11/10/20	0.166	50,000			
	TR	BILL		11/10/20	0.166	50,000			
	YCD	KBC	0.150	07/27/20	0.150	50,000			
	YCD	KBC	0.150	07/27/20	0.150	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/16/20	**PURCHASES (Continued)**								
	YCD	MUFG BK	0.190	08/17/20	0.190	50,000			
	YCD	MUFG BK	0.190	08/17/20	0.190	50,000			
	YCD	RB CANADA	1.250	12/09/20	0.290	50,000			
	YCD	RB CANADA	1.250	12/09/20	0.290	50,000			
06/17/20	**NO REDEMPTIONS**								
06/17/20	**PURCHASES**								
	CP	SCOTIA NY		12/29/20	0.280	50,000			
	CP	SCOTIA NY		12/29/20	0.280	50,000			
	TR	BILL		10/27/20	0.170	50,000			
	TR	BILL		10/27/20	0.170	50,000			
	TR	BILL		10/27/20	0.170	50,000			
	TR	BILL		10/27/20	0.170	50,000			
	YCD	TORONTO	0.270	12/01/20	0.270	50,000			
	YCD	TORONTO	0.270	12/01/20	0.270	50,000			
06/18/20	**REDEMPTIONS**								
	TR	BILL		06/18/20	1.915	50,000	338	898,986.11	1.983
	TR	BILL		06/18/20	1.915	50,000	338	898,986.11	1.983
	TR	BILL		06/18/20	1.915	50,000	338	898,986.11	1.983
	TR	BILL		06/18/20	1.915	50,000	338	898,986.11	1.983
	TR	BILL		06/18/20	1.850	50,000	351	901,875.00	1.915
	TR	BILL		06/18/20	1.850	50,000	351	901,875.00	1.915
	TR	BILL		06/18/20	1.850	50,000	351	901,875.00	1.915
	TR	BILL		06/18/20	1.850	50,000	351	901,875.00	1.915
	TR	BILL		06/18/20	1.885	50,000	353	924,173.61	1.953
	TR	BILL		06/18/20	1.885	50,000	353	924,173.61	1.953
	TR	BILL		06/18/20	1.897	50,000	357	940,843.75	1.966
	TR	BILL		06/18/20	1.897	50,000	357	940,843.75	1.966
	TR	BILL		06/18/20	1.887	50,000	358	938,506.94	1.956
	TR	BILL		06/18/20	1.887	50,000	358	938,506.94	1.956
	TR	BILL		06/18/20	1.895	50,000	358	942,236.11	1.964
	TR	BILL		06/18/20	1.895	50,000	358	942,236.11	1.964
	TR	BILL		06/18/20	1.895	50,000	358	942,236.11	1.964
	TR	BILL		06/18/20	1.896	50,000	358	942,733.33	1.965
	TR	BILL		06/18/20	1.896	50,000	358	942,733.33	1.965
	TR	BILL		06/18/20	1.896	50,000	358	942,733.33	1.965
	TR	BILL		06/18/20	1.896	50,000	358	942,733.33	1.965
	TR	BILL		06/18/20	1.860	50,000	360	930,000.00	1.927
	TR	BILL		06/18/20	1.860	50,000	360	930,000.00	1.927
	TR	BILL		06/18/20	1.860	50,000	360	930,000.00	1.927
	TR	BILL		06/18/20	1.860	50,000	360	930,000.00	1.927
	TR	BILL		06/18/20	2.002	50,000	364	1,012,122.22	2.077
	TR	BILL		06/18/20	2.002	50,000	364	1,012,122.22	2.077
06/18/20	**PURCHASES**								
	CD	MUFG UNION	0.210	04/01/21	0.210	50,000			
	CD	MUFG UNION	0.210	04/01/21	0.210	50,000			
	CP	VERSAILLES		10/01/20	0.300	50,000			
	CP	JOHNSON		12/14/20	0.170	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/18/20	**PURCHASES (Continued)**								
	CP	GOTHAM		10/28/20	0.270	25,000			
	CP	GOTHAM		10/28/20	0.270	50,000			
	DEB	FNMA	0.250	05/22/23	0.316	50,000			
	DEB	FNMA	0.250	05/22/23	0.316	50,000			
	DEB-CL	FHLMC	0.440	06/30/23	0.440	50,000			
	DEB-CL	FHLMC	0.440	06/30/23	0.440	50,000			
	DN	FHLMC		10/28/20	0.140	50,000			
	DN	FHLMC		10/28/20	0.140	50,000			
	DN	FHLB		12/01/20	0.140	50,000			
	DN	FHLB		12/01/20	0.140	50,000			
	DN	FHLB		03/01/21	0.140	50,000			
	DN	FHLB		03/01/21	0.140	50,000			
	TR	BILL		12/17/20	0.160	50,000			
	TR	BILL		12/17/20	0.160	50,000			
	TR	BILL		12/17/20	0.160	50,000			
	TR	BILL		12/17/20	0.160	50,000			
	TR	BILL		12/17/20	0.160	50,000			
	TR	BILL		12/17/20	0.160	50,000			
	TR	BILL		12/17/20	0.160	50,000			
	TR	BILL		12/17/20	0.160	50,000			
	TR	BILL		12/17/20	0.160	50,000			
	TR	BILL		12/17/20	0.165	50,000			
	TR	BILL		12/17/20	0.165	50,000			
	TR	BILL		12/17/20	0.165	50,000			
	TR	BILL		12/17/20	0.165	50,000			
	TR	BILL		12/17/20	0.165	50,000			
	TR	BILL		06/17/21	0.185	50,000			
	TR	BILL		06/17/21	0.185	50,000			
	TR	BILL		06/17/21	0.185	50,000			
	TR	BILL		06/17/21	0.185	50,000			
	TR	BILL		06/17/21	0.185	50,000			
	TR	BILL		06/17/21	0.185	50,000			
	TR	BILL		06/17/21	0.186	50,000			
	TR	BILL		06/17/21	0.186	50,000			
	TR	NOTE	0.125	05/31/22	0.201	50,000			
	TR	NOTE	0.125	05/31/22	0.201	50,000			
	TR	NOTE	0.125	05/31/22	0.201	50,000			
	TR	NOTE	0.125	05/31/22	0.201	50,000			
	YCD	NORDEA ABP	0.240	12/01/20	0.240	50,000			
	YCD	NORDEA ABP	0.240	12/01/20	0.240	50,000			
06/19/20	**NO REDEMPTIONS**								
06/19/20	**NO PURCHASES**								
06/22/20	**NO REDEMPTIONS**								
06/22/20	**NO PURCHASES**								
06/23/20	**REDEMPTIONS**								
	CP	COCA COLA		06/23/20	1.640	50,000	161	366,722.22	1.680
	CP	DISNEY		06/23/20	1.630	50,000	165	373,541.67	1.670
	DN	FHLB		06/23/20	1.540	50,000	148	316,555.56	1.576

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/23/20	REDEMPTIONS (Continued)								
	DN	FHLB		06/23/20	1.530	50,000	154	327,250.00	1.566
	DN	FHLB		06/23/20	1.530	50,000	154	327,250.00	1.566
	DN	FHLMC		06/23/20	1.530	50,000	158	335,750.00	1.566
	DN	FHLMC		06/23/20	1.530	50,000	158	335,750.00	1.566
	DN	FHLMC		06/23/20	1.530	50,000	159	337,875.00	1.566
	DN	FHLMC		06/23/20	1.530	50,000	159	337,875.00	1.566
	DN	FHLMC		06/23/20	1.520	50,000	161	339,888.89	1.556
	DN	FHLMC		06/23/20	1.520	50,000	161	339,888.89	1.556
	DN	FHLMC		06/23/20	1.520	50,000	166	350,444.44	1.556
	DN	FHLMC		06/23/20	1.520	50,000	166	350,444.44	1.556
	DN	FHLMC		06/23/20	1.510	50,000	167	350,236.11	1.546
	DN	FHLMC		06/23/20	1.510	50,000	167	350,236.11	1.546
	DN	FHLMC		06/23/20	1.500	50,000	168	350,000.00	1.536
	DN	FHLMC		06/23/20	1.500	50,000	168	350,000.00	1.536
	DN	FHLMC		06/23/20	1.490	50,000	169	349,736.11	1.526
	DN	FHLMC		06/23/20	1.490	50,000	169	349,736.11	1.526
	DN	FHLMC		06/23/20	1.550	50,000	186	400,416.67	1.589
	DN	FHLMC		06/23/20	1.550	50,000	186	400,416.67	1.589
	DN	IBRD		06/23/20	0.830	50,000	98	112,972.22	0.843
	DN	IBRD		06/23/20	0.830	50,000	98	112,972.22	0.843
	TR	BILL		06/23/20	0.090	50,000	48	6,000.00	0.091
	TR	BILL		06/23/20	0.090	50,000	48	6,000.00	0.091
	TR	BILL		06/23/20	0.091	50,000	48	6,066.67	0.092
	TR	BILL		06/23/20	0.091	50,000	48	6,066.67	0.092
	TR	BILL		06/23/20	0.081	50,000	54	6,075.00	0.082
	TR	BILL		06/23/20	0.081	50,000	54	6,075.00	0.082
	TR	BILL		06/23/20	0.030	50,000	62	2,583.33	0.030
	TR	BILL		06/23/20	0.030	50,000	62	2,583.33	0.030
	TR	BILL		06/23/20	0.030	50,000	62	2,583.33	0.030
	TR	BILL		06/23/20	0.030	50,000	62	2,583.33	0.030
	YCD	KBC	0.120	06/23/20	0.120	50,000	35	5,833.33	0.122
	YCD	KBC	0.120	06/23/20	0.120	50,000	35	5,833.33	0.122
	YCD	SUMITOMO	0.150	06/23/20	0.150	50,000	35	7,291.67	0.152
	YCD	SUMITOMO	0.150	06/23/20	0.150	50,000	35	7,291.67	0.152
06/23/20	PURCHASES								
	CP	MIZUHO NY		09/28/20	0.230	50,000			
	CP	MIZUHO NY		09/28/20	0.230	50,000			
	CP	CR AG NY		11/06/20	0.250	50,000			
	CP	CR AG NY		11/06/20	0.250	50,000			
	CP	JPM LLC		01/27/21	0.310	50,000			
	CP	JPM LLC		01/27/21	0.310	50,000			
	DN	FHLB		09/22/20	0.150	50,000			
	DN	FHLB		10/30/20	0.150	50,000			
	DN	FHLB		10/30/20	0.150	50,000			
	DN	FHLMC		12/01/20	0.145	50,000			
	DN	FHLMC		12/01/20	0.145	50,000			
	DN	FHLB		02/26/21	0.160	50,000			
	DN	FHLB		02/26/21	0.160	50,000			
	DN	FHLB		03/01/21	0.130	50,000			
	DN	FHLB		03/01/21	0.130	50,000			
	TR	BILL		11/24/20	0.165	50,000			
	TR	BILL		11/24/20	0.165	50,000			
	TR	BILL		11/24/20	0.165	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/23/20	**PURCHASES (Continued)**								
	TR	BILL		11/24/20	0.165	50,000			
	TR	BILL		11/24/20	0.165	50,000			
	TR	BILL		11/24/20	0.165	50,000			
	TR	BILL		11/24/20	0.165	50,000			
	TR	BILL		11/24/20	0.165	50,000			
	TR	BILL		11/24/20	0.165	50,000			
	TR	BILL		12/17/20	0.155	50,000			
	TR	BILL		12/17/20	0.155	50,000			
	TR	BILL		12/17/20	0.155	50,000			
	TR	BILL		12/17/20	0.160	50,000			
	TR	BILL		12/17/20	0.160	50,000			
	TR	BILL		06/17/21	0.170	50,000			
	TR	BILL		06/17/21	0.170	50,000			
	YCD	KBC	0.150	07/24/20	0.150	50,000			
	YCD	KBC	0.150	07/24/20	0.150	50,000			
	YCD	NORINCHUK	0.250	08/25/20	0.250	50,000			
	YCD	NORINCHUK	0.250	08/25/20	0.250	50,000			
	YCD	SUMITOMO	0.250	09/14/20	0.250	50,000			
	YCD	SUMITOMO	0.250	09/14/20	0.250	50,000			
	YCD	DNB	0.230	11/09/20	0.230	50,000			
	YCD	DNB	0.230	11/09/20	0.230	50,000			
	YCD	SCOTIA	0.330	04/01/21	0.330	50,000			
	YCD	SCOTIA	0.330	04/01/21	0.330	50,000			
	YCD FR	NAT AUB	0.330	04/01/21	0.330	50,000			
	YCD FR	NAT AUB	0.330	04/01/21	0.330	50,000			
06/24/20	**NO REDEMPTIONS**								
06/24/20	**PURCHASES**								
	CD	BOWEST	0.280	11/09/20	0.280	50,000			
	CD	BOWEST	0.280	11/09/20	0.280	50,000			
	CP	NATIXIS NY		06/29/20	0.080	50,000			
	DN	FHLB		10/28/20	0.130	50,000			
	DN	FHLB		10/28/20	0.130	50,000			
	DN	FHLB		04/01/21	0.165	50,000			
	DN	FHLB		04/01/21	0.165	50,000			
	DN	FHLB		06/01/21	0.140	50,000			
	DN	FHLB		06/01/21	0.140	50,000			
	TR	BILL		04/22/21	0.165	50,000			
	TR	BILL		04/22/21	0.165	50,000			
	TR	BILL		04/22/21	0.165	50,000			
	TR	BILL		04/22/21	0.165	50,000			
	TR	BILL		04/22/21	0.165	50,000			
	TR	BILL		04/22/21	0.165	50,000			
	YCD FR	MONTREAL	0.417	06/24/21	0.417	50,000			
	YCD FR	MONTREAL	0.417	06/24/21	0.417	50,000			
06/25/20	**NO REDEMPTIONS**								
06/25/20	**PURCHASES**								
	CP	CHARIOT		09/25/20	0.240	50,000			
	DEB	FHLMC	0.375	05/05/23	0.303	50,000			
	DEB	FHLMC	0.375	05/05/23	0.303	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/25/20	**PURCHASES (Continued)**								
	DEB	FNMA	0.250	05/22/23	0.306	50,000			
	DEB	FNMA	0.250	05/22/23	0.306	50,000			
	TR	BILL		11/24/20	0.150	50,000			
	TR	BILL		11/24/20	0.150	50,000			
	TR	BILL		11/24/20	0.150	50,000			
	TR	BILL		11/24/20	0.150	50,000			
	TR	BILL		11/24/20	0.150	50,000			
	TR	BILL		11/24/20	0.150	50,000			
	TR	BILL		12/17/20	0.158	50,000			
	TR	BILL		12/17/20	0.158	50,000			
	TR	BILL		12/17/20	0.158	50,000			
	TR	BILL		12/24/20	0.160	50,000			
	TR	BILL		12/24/20	0.160	50,000			
	YCD	KBC	0.150	07/31/20	0.150	50,000			
	YCD	KBC	0.150	07/31/20	0.150	50,000			
	YCD	SUMITOMO	0.150	08/10/20	0.150	50,000			
	YCD	SUMITOMO	0.150	08/10/20	0.150	50,000			
	YCD	SUMI TRUST	0.200	08/25/20	0.200	50,000			
	YCD	SUMI TRUST	0.200	08/25/20	0.200	50,000			
	YCD	CIC	0.310	12/29/20	0.310	50,000			
	YCD	CIC	0.310	12/29/20	0.310	50,000			
06/26/20	**REDEMPTIONS**								
	YCD	ANZ	1.980	06/26/20	1.980	50,000	366	1,006,500.00	2.013
	YCD	ANZ	1.980	06/26/20	1.980	50,000	366	1,006,500.00	2.013
06/26/20	**PURCHASES**								
	DEB	FHLB	0.180	03/26/21	0.187	50,000			
	DEB	FHLB	0.180	03/26/21	0.187	50,000			
06/29/20	**REDEMPTIONS**								
	CP	NATIXIS NY		06/29/20	0.080	50,000	5	555.56	0.081
	DEB	IFC	2.610	06/29/20	2.610	50,000	731	2,610,000.00	2.614
	DN	FHLMC		06/29/20	1.530	50,000	165	350,625.00	1.566
	DN	FHLMC		06/29/20	1.530	50,000	165	350,625.00	1.566
06/29/20	**NO PURCHASES**								
06/30/20	**REDEMPTIONS**								
	DEB	FHLB	2.125	06/30/20	2.125	50,000	888	2,585,416.67	2.131
	DEB-CL	FHLMC	2.010	06/30/20	2.010	50,000	379	1,041,291.67	2.011
	DEB-CL	FHLMC	2.010	06/30/20	2.010	50,000	379	1,041,291.67	2.011
	DN	FHLB		06/30/20	0.070	50,000	67	6,513.89	0.071
	DN	FHLB		06/30/20	0.070	50,000	67	6,513.89	0.071
	TR	BILL		06/30/20	0.100	50,000	56	7,777.78	0.101
	TR	BILL		06/30/20	0.100	50,000	56	7,777.78	0.101
	TR	BILL		06/30/20	0.100	50,000	56	7,777.78	0.101
	TR	BILL		06/30/20	0.100	50,000	56	7,777.78	0.101
	TR	BILL		06/30/20	0.100	50,000	56	7,777.78	0.101
	TR	BILL		06/30/20	0.100	50,000	56	7,777.78	0.101

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/30/20	REDEMPTIONS (Continued)								
	TR	NOTE	2.500	06/30/20	1.961	50,000	361	971,297.55	1.959
	TR	NOTE	2.500	06/30/20	1.961	50,000	361	971,297.55	1.959
	TR	NOTE	2.500	06/30/20	1.961	50,000	361	971,297.55	1.959
	TR	NOTE	2.500	06/30/20	1.961	50,000	361	971,297.55	1.959
	TR	NOTE	2.500	06/30/20	2.017	50,000	382	1,057,201.74	2.016
	TR	NOTE	2.500	06/30/20	2.017	50,000	382	1,057,201.74	2.016
	TR	NOTE	2.500	06/30/20	2.062	50,000	385	1,089,045.23	2.061
	TR	NOTE	2.500	06/30/20	2.062	50,000	385	1,089,045.23	2.061
	TR	NOTE	2.500	06/30/20	2.499	50,000	474	1,622,928.18	2.506
	TR	NOTE	2.500	06/30/20	2.499	50,000	474	1,622,928.18	2.506
	TR	NOTE	2.500	06/30/20	2.499	50,000	474	1,622,928.18	2.506
	TR	NOTE	2.500	06/30/20	2.499	50,000	474	1,622,928.18	2.506
	TR	NOTE	2.500	06/30/20	2.499	50,000	474	1,622,928.18	2.506
	TR	NOTE	2.500	06/30/20	2.499	50,000	474	1,622,928.18	2.506
	TR	NOTE	2.500	06/30/20	2.499	50,000	474	1,622,928.18	2.506
	TR	NOTE	2.500	06/30/20	2.499	50,000	474	1,622,928.18	2.506
	TR	NOTE	2.500	06/30/20	2.593	50,000	531	1,886,157.63	2.604
	TR	NOTE	2.500	06/30/20	2.593	50,000	531	1,886,157.63	2.604
	TR	NOTE	2.500	06/30/20	2.593	50,000	531	1,886,157.63	2.604
	TR	NOTE	2.500	06/30/20	2.593	50,000	531	1,886,157.63	2.604
	TR	NOTE	2.500	06/30/20	2.593	50,000	531	1,886,157.63	2.604
	TR	NOTE	2.500	06/30/20	2.593	50,000	531	1,886,157.63	2.604
	TR	NOTE	2.500	06/30/20	2.668	50,000	701	2,554,347.83	2.676
	TR	NOTE	2.500	06/30/20	2.668	50,000	701	2,554,347.83	2.676
	TR	NOTE	2.500	06/30/20	2.652	50,000	705	2,554,262.90	2.660
	TR	NOTE	2.500	06/30/20	2.652	50,000	705	2,554,262.90	2.660
	TR	NOTE	2.500	06/30/20	2.635	50,000	707	2,545,431.38	2.642
	TR	NOTE	2.500	06/30/20	2.635	50,000	707	2,545,431.38	2.642
	TR	NOTE	2.500	06/30/20	2.603	50,000	712	2,533,118.21	2.609
	TR	NOTE	2.500	06/30/20	2.603	50,000	712	2,533,118.21	2.609
	TR	NOTE	2.500	06/30/20	2.605	50,000	715	2,545,261.54	2.611
	TR	NOTE	2.500	06/30/20	2.605	50,000	715	2,545,261.54	2.611
	TR	NOTE	2.500	06/30/20	2.605	50,000	715	2,545,261.54	2.611
	TR	NOTE	2.500	06/30/20	2.605	50,000	715	2,545,261.54	2.611
	TR	NOTE	2.500	06/30/20	2.605	50,000	715	2,545,261.54	2.611
	TR	NOTE	2.500	06/30/20	2.605	50,000	715	2,545,261.54	2.611
	TR	NOTE	2.500	06/30/20	2.590	50,000	720	2,548,573.37	2.596
	TR	NOTE	2.500	06/30/20	2.590	50,000	720	2,548,573.37	2.596
	TR	NOTE	2.500	06/30/20	2.561	50,000	722	2,528,023.10	2.566
	TR	NOTE	2.500	06/30/20	2.561	50,000	722	2,528,023.10	2.566
	TR	NOTE	2.500	06/30/20	2.543	50,000	726	2,524,031.92	2.547
	TR	NOTE	2.500	06/30/20	2.543	50,000	726	2,524,031.92	2.547
	TR	NOTE	2.500	06/30/20	2.543	50,000	726	2,524,031.92	2.547
	TR	NOTE	2.500	06/30/20	2.543	50,000	726	2,524,031.92	2.547
	TR	NOTE	2.500	06/30/20	2.543	50,000	726	2,524,031.92	2.547
	TR	NOTE	2.500	06/30/20	2.543	50,000	726	2,524,031.92	2.547
	TR	NOTE	1.625	06/30/20	2.567	50,000	740	2,569,028.40	2.589
	TR	NOTE	1.625	06/30/20	2.567	50,000	740	2,569,028.40	2.589
	TR	NOTE	1.625	06/30/20	2.567	50,000	740	2,569,028.40	2.589
	TR	NOTE	1.625	06/30/20	2.567	50,000	740	2,569,028.40	2.589
	TR	NOTE	1.625	06/30/20	2.590	50,000	746	2,611,792.13	2.613
	TR	NOTE	1.625	06/30/20	2.590	50,000	746	2,611,792.13	2.613
	TR	NOTE	1.625	06/30/20	2.590	50,000	746	2,611,792.13	2.613
	TR	NOTE	1.625	06/30/20	2.590	50,000	746	2,611,792.13	2.613

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/30/20	REDEMPTIONS (Continued)								
	TR	NOTE	1.625	06/30/20	2.594	50,000	747	2,619,895.97	2.617
	TR	NOTE	1.625	06/30/20	2.594	50,000	747	2,619,895.97	2.617
	YCD	WESTPAC	2.130	06/30/20	2.130	50,000	357	1,056,125.00	2.166
	YCD	WESTPAC	2.130	06/30/20	2.130	50,000	357	1,056,125.00	2.166
06/30/20	PURCHASES								
	CP	MUFG BK		09/28/20	0.250	50,000			
	CP	MUFG BK		09/28/20	0.250	50,000			
	CP	JOHNSON		10/28/20	0.140	50,000			
	DEB-CL	FHLMC	0.300	06/30/22	0.300	50,000			
	DEB-CL	FHLMC	0.300	06/30/22	0.300	50,000			
	DEB-CL	FHLMC	0.300	07/01/22	0.300	50,000			
	DEB-CL	FHLMC	0.300	07/01/22	0.300	50,000			
	DN	FHLB		11/02/20	0.110	50,000			
	DN	FHLB		11/02/20	0.110	50,000			
	DN	FHLB		12/04/20	0.120	50,000			
	DN	FHLB		12/04/20	0.120	50,000			
	TR	BILL		12/01/20	0.140	50,000			
	TR	BILL		12/01/20	0.140	50,000			
	TR	BILL		12/01/20	0.145	50,000			
	TR	BILL		12/01/20	0.145	50,000			
	TR	BILL		12/01/20	0.145	50,000			
	TR	BILL		12/01/20	0.145	50,000			
	TR	BILL		12/01/20	0.145	50,000			
	TR	BILL		12/01/20	0.145	50,000			
	TR	BILL		12/01/20	0.146	50,000			
	TR	BILL		12/01/20	0.146	50,000			
	TR	BILL		12/01/20	0.156	50,000			
	TR	BILL		12/01/20	0.156	50,000			
	TR	BILL		12/01/20	1.158	50,000			
	TR	BILL		12/01/20	1.158	50,000			
	TR	BILL		12/01/20	1.158	50,000			
	TR	BILL		12/01/20	1.158	50,000			
	TR	BILL		12/01/20	0.159	50,000			
	TR	BILL		12/01/20	0.159	50,000			
	TR	BILL		12/01/20	0.159	50,000			
	TR	BILL		12/01/20	0.159	50,000			
	TR	BILL		12/01/20	0.160	50,000			
	TR	BILL		12/01/20	0.160	50,000			
	TR	BILL		12/01/20	0.160	50,000			
	TR	BILL		12/01/20	0.160	50,000			
	TR	BILL		12/01/20	0.160	50,000			
	TR	BILL		12/01/20	0.160	50,000			
	TR	BILL		12/01/20	0.160	50,000			
	TR	BILL		12/01/20	0.160	50,000			
	TR	BILL		12/01/20	0.160	50,000			
	TR	BILL		12/01/20	0.160	50,000			
	TR	BILL		06/17/21	0.150	50,000			
	TR	BILL		06/17/21	0.150	50,000			
	TR	BILL		06/17/21	0.150	50,000			
	YCD	TORONTO	0.170	07/27/20	0.170	50,000			
	YCD	TORONTO	0.170	07/27/20	0.170	50,000			
	YCD	MIZUHO	0.210	09/11/20	0.210	50,000			
	YCD	MIZUHO	0.210	09/11/20	0.210	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/30/20	PURCHASES (Continued)								
	YCD	SE BANKEN	0.230	11/09/20	0.230	50,000			
	YCD	SE BANKEN	0.230	11/09/20	0.230	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, N.A.	01/16/20	1.550	9,000,000.00	07/16/20
New Omni Bank, N.A.	05/21/20	0.150	15,000,000.00	08/20/20
New Omni Bank, N.A.	06/03/20	0.160	8,000,000.00	09/02/20
New Omni Bank, N.A.	06/10/20	0.180	8,000,000.00	09/09/20
ARCADIA				
American Plus Bank, N.A.	01/24/20	1.540	20,000,000.00	07/24/20
American Plus Bank, N.A.	02/14/20	1.540	8,740,000.00	08/14/20
American Plus Bank, N.A.	04/10/20	0.240	10,000,000.00	10/09/20
American Plus Bank, N.A.	05/01/20	0.150	3,000,000.00	11/04/20
American Plus Bank, N.A.	06/04/20	0.190	7,000,000.00	12/03/20
BAKERSFIELD				
Strata Federal Credit Union	01/23/20	1.540	4,500,000.00	07/23/20
BREA				
American First Credit Union	04/03/20	0.180	23,000,000.00	10/02/20
American First Credit Union	06/10/20	0.230	27,000,000.00	12/09/20
Pacific Western Bank	01/22/20	1.550	40,000,000.00	07/22/20
Pacific Western Bank	05/14/20	0.150	50,000,000.00	08/13/20
Pacific Western Bank	02/19/20	1.540	50,000,000.00	08/19/20
Pacific Western Bank	06/10/20	0.180	40,000,000.00	09/09/20
Pacific Western Bank	04/03/20	0.160	10,000,000.00	10/02/20
CERRITOS				
First Choice Bank	01/09/20	1.540	10,000,000.00	07/09/20
CHICO				
Golden Valley Bank	05/01/20	0.150	8,000,000.00	07/31/20
Tri Counties Bank	06/03/20	0.160	15,000,000.00	09/02/20
Tri Counties Bank	06/03/20	0.190	15,000,000.00	12/02/20
DIAMOND BAR				
Prospectors Federal Credit Union	06/04/20	0.190	2,000,000.00	09/03/20
DOWNEY				
Financial Partners Credit Union	01/09/20	1.580	10,000,000.00	07/09/20
EL MONTE				
Cathay Bank	02/26/20	1.470	50,000,000.00	08/26/20
Cathay Bank	02/28/20	1.440	50,000,000.00	08/26/20
Cathay Bank	05/13/20	0.170	125,000,000.00	11/12/20
FOLSOM				
SAFE Credit Union	04/08/20	0.100	20,000,000.00	07/08/20
SAFE Credit Union	05/15/20	0.150	50,000,000.00	08/14/20
SAFE Credit Union	02/21/20	1.540	5,000,000.00	08/21/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FRESNO				
Fresno First Bank	04/09/20	0.160	10,000,000.00	07/09/20
GARDEN GROVE				
US Metro Bank	02/13/20	1.520	5,000,000.00	08/13/20
US Metro Bank	04/17/20	0.190	10,000,000.00	10/16/20
US Metro Bank	05/13/20	0.170	5,000,000.00	11/12/20
US Metro Bank	05/22/20	0.170	20,000,000.00	11/20/20
US Metro Bank	06/10/20	0.210	10,000,000.00	12/09/20
GARDENA				
Northrop Grumman Federal Credit Union	04/02/20	0.100	25,000,000.00	07/02/20
Northrop Grumman Federal Credit Union	05/07/20	0.190	25,000,000.00	11/05/20
GOLETA				
Community West Bank, N.A.	04/08/20	0.130	13,000,000.00	07/08/20
Community West Bank, N.A.	01/16/20	1.580	13,000,000.00	07/16/20
Community West Bank, N.A.	05/13/20	0.170	13,000,000.00	08/12/20
Community West Bank, N.A.	05/21/20	0.200	14,000,000.00	11/19/20
Community West Bank, N.A.	06/05/20	0.240	10,000,000.00	12/04/20
HUNTINGTON BEACH				
Nuvision Federal Credit Union	05/07/20	0.180	25,000,000.00	08/06/20
IRVINE				
Banc of California, N.A.	03/05/20	0.920	50,000,000.00	09/03/20
Banc of California, N.A.	03/12/20	0.450	100,000,000.00	09/10/20
Banc of California, N.A.	04/16/20	0.290	100,000,000.00	10/15/20
Banc of California, N.A.	05/14/20	0.220	50,000,000.00	11/12/20
CommerceWest Bank	04/09/20	0.170	5,000,000.00	10/08/20
CommerceWest Bank	04/24/20	0.160	5,000,000.00	10/23/20
CommerceWest Bank	05/08/20	0.160	35,000,000.00	11/06/20
Commercial Bank of California	04/09/20	0.190	24,000,000.00	10/08/20
Commercial Bank of California	04/23/20	0.180	1,000,000.00	10/08/20
First Foundation Bank	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
First Foundation Bank	06/10/20	0.240	22,000,000.00	12/09/20
Pacific Enterprise Bank	05/21/20	0.170	25,000,000.00	08/20/20
Pacific Premier Bank	04/09/20	0.170	50,000,000.00	10/08/20
Pacific Premier Bank	04/17/20	0.190	50,000,000.00	10/16/20
Pacific Premier Bank	04/23/20	0.160	25,000,000.00	10/22/20
Pacific Premier Bank	04/24/20	0.190	10,000,000.00	10/23/20
Pacific Premier Bank	05/14/20	0.180	10,000,000.00	11/12/20
Pacific Premier Bank	06/04/20	0.190	25,000,000.00	12/03/20
Pacific Premier Bank	06/11/20	0.230	100,000,000.00	12/10/20
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	02/19/20	1.560	90,000,000.00	08/19/20
Bank of Hope	06/05/20	0.200	75,000,000.00	09/04/20
Bank of Hope	04/09/20	0.190	135,000,000.00	10/08/20
Commonwealth Business Bank	05/07/20	0.180	5,000,000.00	11/05/20
Commonwealth Business Bank	06/11/20	0.240	12,000,000.00	12/10/20
Commonwealth Business Bank	06/24/20	0.220	8,000,000.00	12/16/20
Hanmi Bank	01/15/20	1.580	30,000,000.00	07/15/20
Hanmi Bank	01/30/20	1.580	30,000,000.00	07/30/20
Hanmi Bank	05/13/20	0.180	50,000,000.00	08/12/20
Hanmi Bank	04/01/20	0.070	30,000,000.00	10/01/20
Manufacturers Bank	04/09/20	0.180	65,000,000.00	07/09/20
Manufacturers Bank	01/10/20	1.550	50,000,000.00	07/10/20
Manufacturers Bank	02/06/20	1.570	35,000,000.00	08/06/20
Manufacturers Bank	03/05/20	0.900	50,000,000.00	09/03/20
Mission Valley Bank	05/06/20	0.130	10,000,000.00	11/04/20
Open Bank	04/29/20	0.130	16,000,000.00	07/29/20
Open Bank	06/04/20	0.170	10,000,000.00	09/03/20
Open Bank	06/10/20	0.180	10,000,000.00	09/09/20
Open Bank	04/09/20	0.170	14,000,000.00	10/08/20
Open Bank	05/06/20	0.130	10,000,000.00	11/04/20
Pacific City Bank	04/09/20	0.160	30,000,000.00	07/09/20
Pacific City Bank	05/06/20	0.120	40,000,000.00	08/05/20
Pacific City Bank	06/17/20	0.210	20,000,000.00	09/16/20
Preferred Bank	03/16/20	0.270	50,000,000.00	09/16/20
Preferred Bank	06/17/20	0.230	50,000,000.00	12/16/20
Preferred Bank	06/24/20	0.210	25,000,000.00	12/16/20
State Bank of India (California)	03/25/20	0.040	30,000,000.00	09/23/20
State Bank of India (California)	05/06/20	0.130	20,000,000.00	11/04/20
MONTEREY				
1st Capital Bank	03/05/20	0.900	1,000,000.00	09/03/20
OAKLAND				
Beneficial State Bank	01/10/20	1.570	5,000,000.00	07/10/20
California Bank of Commerce	03/19/20	0.310	5,000,000.00	09/17/20
California Bank of Commerce	04/08/20	0.200	13,500,000.00	10/07/20
California Bank of Commerce	05/06/20	0.160	5,000,000.00	11/04/20
California Bank of Commerce	06/05/20	0.240	10,000,000.00	12/04/20
Community Bank of the Bay	04/22/20	0.130	25,000,000.00	07/22/20
Community Bank of the Bay	05/22/20	0.190	5,000,000.00	11/20/20
Metropolitan Bank	02/20/20	1.530	1,000,000.00	08/20/20
Metropolitan Bank	03/05/20	0.880	2,000,000.00	09/03/20
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	01/24/20	1.540	9,000,000.00	07/24/20
Malaga Bank F.S.B.	01/30/20	1.550	10,000,000.00	07/30/20
Malaga Bank F.S.B.	03/11/20	0.400	20,000,000.00	09/09/20
Malaga Bank F.S.B.	03/20/20	0.170	28,000,000.00	09/18/20
Malaga Bank F.S.B.	04/09/20	0.170	5,000,000.00	10/08/20
Malaga Bank F.S.B.	04/17/20	0.190	46,000,000.00	10/16/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA				
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	04/29/20	0.130	20,000,000.00	07/29/20
EverTrust Bank	06/17/20	0.210	30,000,000.00	09/16/20
Wescom Central Credit Union	04/10/20	0.240	25,000,000.00	07/10/20
Wescom Central Credit Union	04/22/20	0.140	50,000,000.00	07/22/20
Wescom Central Credit Union	05/14/20	0.180	50,000,000.00	08/13/20
Wescom Central Credit Union	06/11/20	0.230	50,000,000.00	09/10/20
Wescom Central Credit Union	06/19/20	0.250	25,000,000.00	09/18/20
PORTERVILLE				
Bank of the Sierra	01/08/20	1.560	20,000,000.00	07/08/20
Bank of the Sierra	05/01/20	0.150	20,000,000.00	07/31/20
Bank of the Sierra	02/14/20	1.560	20,000,000.00	08/14/20
Bank of the Sierra	05/15/20	0.170	20,000,000.00	08/14/20
Bank of the Sierra	06/03/20	0.180	20,000,000.00	09/02/20
Bank of the Sierra	04/09/20	0.190	20,000,000.00	10/8/200
RANCHO CORDOVA				
American River Bank	01/15/20	1.580	2,500,000.00	07/15/20
American River Bank	01/30/20	1.580	2,500,000.00	07/30/20
American River Bank	02/12/20	1.560	3,000,000.00	08/12/20
American River Bank	03/05/20	0.910	7,500,000.00	09/03/20
American River Bank	05/28/20	0.190	6,500,000.00	11/19/20
American River Bank	06/11/20	0.240	7,000,000.00	12/10/20
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	05/20/20	0.190	4,000,000.00	11/18/20
REDWOOD CITY				
Provident Credit Union	01/09/20	1.540	20,000,000.00	07/09/20
Provident Credit Union	01/16/20	1.550	20,000,000.00	07/16/20
Provident Credit Union	01/16/20	1.550	20,000,000.00	07/16/20
Provident Credit Union	01/22/20	1.550	20,000,000.00	07/22/20
Provident Credit Union	01/22/20	1.550	20,000,000.00	07/22/20
Provident Credit Union	05/13/20	0.160	20,000,000.00	08/12/20
Provident Credit Union	05/21/20	0.170	20,000,000.00	08/20/20
Provident Credit Union	03/06/20	0.720	20,000,000.00	09/04/20
Provident Credit Union	03/11/20	0.420	20,000,000.00	09/09/20
RICHMOND				
Mechanics Bank	06/04/20	0.210	1,000,000.00	09/03/20
RIVERSIDE				
Provident Savings Bank	03/11/20	0.430	5,000,000.00	09/09/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ROCKLIN				
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
Five Star Bank	06/10/20	0.210	25,000,000.00	12/09/20
ROSEMEAD				
Pacific Alliance Bank	04/08/20	0.170	4,000,000.00	10/07/20
SACRAMENTO				
Golden 1 Credit Union	03/19/20	0.300	75,000,000.00	09/17/20
Golden 1 Credit Union	06/10/20	0.230	75,000,000.00	12/09/20
SAN DIEGO				
Axos Bank	04/15/20	0.250	50,000,000.00	07/15/20
Axos Bank	04/22/20	0.110	25,000,000.00	07/22/20
Axos Bank	05/07/20	0.140	50,000,000.00	08/06/20
Axos Bank	06/03/20	0.160	25,000,000.00	09/02/20
Axos Bank	06/10/20	0.180	75,000,000.00	09/09/20
Bank of Southern California, N.A.	04/22/20	0.180	14,500,000.00	10/21/20
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	03/27/20	0.070	10,000,000.00	09/25/20
Bank of San Francisco	06/12/20	0.210	10,000,000.00	12/11/20
Beacon Business Bank, N.A.	04/17/20	0.170	2,000,000.00	07/17/20
Beacon Business Bank, N.A.	06/12/20	0.230	3,000,000.00	09/11/20
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
Mission National Bank	06/10/20	0.180	3,500,000.00	09/09/20
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	02/20/20	1.530	50,000,000.00	08/20/20
Technology Credit Union	03/05/20	0.880	50,000,000.00	09/03/20
Technology Credit Union	05/07/20	0.160	50,000,000.00	11/05/20
Technology Credit Union	06/04/20	0.190	50,000,000.00	12/03/20
SANTA CLARITA				
Bank of Santa Clarita	01/10/20	1.530	15,000,000.00	07/10/20
Bank of Santa Clarita	05/08/20	0.180	5,000,000.00	11/06/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SANTA ROSA				
Luther Burbank Savings	06/24/20	0.200	125,000,000.00	09/23/20
Poppy Bank	03/13/20	0.420	23,000,000.00	09/11/20
Poppy Bank	05/21/20	0.170	30,000,000.00	11/19/20
Poppy Bank	06/03/20	0.190	50,000,000.00	12/02/20
Poppy Bank	06/10/20	0.210	72,000,000.00	12/09/20
VACAVILLE				
Travis Credit Union	02/14/20	1.560	50,000,000.00	08/14/20
Travis Credit Union	04/16/20	0.270	50,000,000.00	10/15/20
Travis Credit Union	05/20/20	0.190	25,000,000.00	11/18/20
VISALIA				
Suncrest Bank	02/20/20	1.550	1,000,000.00	08/20/20
WATSONVILLE				
Santa Cruz County Bank	04/10/20	0.240	10,000,000.00	10/09/20
Santa Cruz County Bank	05/14/20	0.180	10,000,000.00	11/12/20
YUBA CITY				
Bank of Feather River	01/15/20	1.550	5,000,000.00	07/15/20
River Valley Community Bank	04/30/20	0.180	5,000,000.00	10/29/20
TOTAL TIME DEPOSITS JUNE 2020			**5,488,990,000.00**	

BANK DEMAND DEPOSITS
JUNE 2020
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 1,212,046	$ 1,160,000	$ 4,565,827
2	914,932	1,325,000	3,794,196
3	818,126	1,305,000	3,315,783
4	895,288	1,235,000	2,967,706
5	942,340	1,210,000	1,890,134
6	942,340	1,210,000	1,890,134
7	942,340	1,210,000	1,890,134
8	841,742	1,210,000	2,180,800
9	791,448	1,245,000	2,762,387
10	794,870	1,185,000	1,662,015
11	801,950	1,185,000	2,878,909
12	817,175	1,025,000	2,799,389
13	817,175	1,025,000	2,800,106
14	817,175	1,025,000	2,800,106
15	849,823	1,279,000	3,204,895
16	764,348	1,145,000	3,647,278
17	851,410	1,205,000	3,166,201
18	854,269	1,385,000	2,961,435
19	799,727	1,165,000	2,725,345
20	799,727	1,165,000	2,725,345
21	799,727	1,165,000	2,725,345
22	833,626	1,155,000	3,152,348
23	860,468	1,180,000	3,550,668
24	861,137	1,210,000	3,308,315
25	848,462	1,160,000	3,069,435
26	843,439	1,210,000	3,080,830
27	843,439	1,210,000	3,080,830
28	843,439	1,210,000	3,080,830
29	912,905	915,000	5,406,864
30	835,681	1,460,000	4,510,224
AVERAGE DOLLAR DAYS	$830,664 a/	$1,154,000 b/	

a/ **The prescribed bank balance for June was $1,138,764. This consisted of $1,024,906 in compensating balances for services, balances for uncollected funds of $116,114 and a deduction of $2,256 for June 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

1852

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on June 17, 2020, has determined and designated the amount of money available for deposit and investment as of June 10, 2020, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

   a. Compensating Balance for Services — $ 1,024,900,000

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

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

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

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

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

	From	To	Transactions	In Securities (GC section 16430)	Time Deposits in Various Financial Institutions (GC sections 16503a and 16602)	Estimated Total
(1)	6/15/2020	6/19/2020	$ 6,878,400,000	$ 1,373,400,000	$ 5,505,000,000	$ 6,878,400,000
(2)	6/22/2020	6/26/2020	$ (38,800,000)	$ 1,334,600,000	$ 5,505,000,000	$ 6,839,600,000
(3)	6/29/2020	7/3/2020	$ (4,759,300,000)	$ (3,424,700,000)	$ 5,505,000,000	$ 2,080,300,000
(4)	7/6/2020	7/10/2020	$ (742,700,000)	$ (4,167,400,000)	$ 5,505,000,000	$ 1,337,600,000
(5)	7/13/2020	7/17/2020	$ 14,351,600,000	$ 10,184,200,000	$ 5,505,000,000	$ 15,689,200,000
(6)	7/20/2020	7/24/2020	$ 992,600,000	$ 11,176,800,000	$ 5,505,000,000	$ 16,681,800,000
(7)	7/27/2020	7/31/2020	$ (794,000,000)	$ 10,382,800,000	$ 5,505,000,000	$ 15,887,800,000
(8)	8/3/2020	8/7/2020	$ (884,900,000)	$ 9,497,900,000	$ 5,505,000,000	$ 15,002,900,000
(9)	8/10/2020	8/14/2020	$ 351,300,000	$ 9,849,200,000	$ 5,505,000,000	$ 15,354,200,000
(10)	8/17/2020	8/21/2020	$ 3,179,000,000	$ 13,028,200,000	$ 5,505,000,000	$ 18,533,200,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), GC.

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance $ 1,024,900,000.

Dated: June 17, 2020

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 07/31/20
Attachment XVIII

Settle Date	Counter Party	Inv ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
07/31/20	OLD LINE FUNDING LLC	114319	OLD LINE FUNDING LL	0.120	08/31/20	99.99	$50,000,000.00	$49,994,833.33	$0.00
07/31/20	JUPITER SEC CO LLC	114324	JUPITER SEC COMPANY	0.140	09/04/20	99.99	$30,000,000.00	$29,995,916.67	$0.00
07/31/20	CHARIOT FUNDING LLC	114325	CHARIOT FUNDING LLC	0.130	09/03/20	99.99	$50,000,000.00	$49,993,861.11	$0.00
07/31/20	AUTOBAHN FUNDING CO LLC	114326	AUTOBAHN FUNDING CO	0.110	09/03/20	99.99	$50,000,000.00	$49,994,805.56	$0.00
07/31/20	JUPITER SEC CO LLC	114327	JUPITER SEC COMPANY	0.140	09/04/20	99.99	$50,000,000.00	$49,993,194.44	$0.00
07/31/20	SHEFFIELD RECEIVABLES CORP	114328	SHEFFIELD RECEIVABL	0.120	09/04/20	99.99	$50,000,000.00	$49,994,166.67	$0.00
07/31/20	CREDIT AGRICOLE CIB NY BRANCH	114329	CREDIT AGRICOLE CIB	0.100	09/02/20	99.99	$37,746,000.00	$37,742,539.95	$0.00
					PSI Non-Trading Total		**$317,746,000.00**	**$317,709,317.73**	**$0.00**
						Totals	**$317,746,000.00**	**$317,709,317.73**	**$0.00**