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

September 30, 2020

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

FROM: Keith Knox
Treasurer and Tax Collector

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

The Report of Investments for the month of August 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 August 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-Ien Ishikawa, Assistant Treasurer and Tax Collector, of my staff at (213) 974-2139 or nishikawa@ttc.lacounty.gov.

KK:EBG: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 AUGUST 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 AUGUST 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 AUGUST 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 AUGUST 31, 2020

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 08/31/20		
At Cost	$ 31,023,825,109	$ 120,142,499
At Market	$ 31,103,597,467	$ 122,617,602
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	6.45%	0.00%
United States Government and Agency Obligations	66.85%	61.10%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	26.28%	0.00%
Municipal Obligations	0.10%	2.92%
Corporate and Deposit Notes	0.32%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	35.98%
1-60 days	49.01%	0.00%
61 days-1 year	17.25%	35.98%
Over 1 year	33.74%	64.02%
Weighted Average Days to Maturity	628	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF AUGUST 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 August 31, 2020:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-2	P-1	F1	26.28%
Corporate and Deposit Notes	A-1+	P-1	F1	0.09%
	A+	Aa2	AA	0.23%
Municipals:				
Los Angeles County Securities	AA+	Aa2	AA	0.02%
State of California Municipal Bond	AA-	Aa2	AA	0.08%
Negotiable Certificates of Deposit	A-1	P-1	F1	6.45%
U.S. Agency Securities	AA+	Aaa	AAA	60.89%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.32%
U.S. Treasury Bills	AA+	Aaa	AAA	5.64%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	35.98%
Corporate and Deposit Notes	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	2.92%
Negotiable Certificates of Deposit	-	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	AAA	61.10%
U.S. Treasury Securities:				
U.S. Treasury Bills	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT
AUGUST 31, 2020

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 08/31/20	$ 31,023,825,109
Market Value at 08/31/20	$ 31,103,597,467
Average Daily Balance	$ 30,874,991,901
Gains and Losses:	
For the Month	$ 24,963
For the Past 12 Months	$ 2,009,098
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 18,091,901
Earnings for the Past 12 Months	$ 474,015,518
Earnings Rate for the Month	0.68%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF AUGUST 31, 2020

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	28,765,795.10	
Bank of the West - Concentration	$	100,244,366.61	(A)
Citibank - Concentration	$	4,460.32	
JP Morgan Chase - Concentration	$	101,161,390.49	(B)
Union Bank- Concentration	$	1,592,492.07	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	231,768,504.59	

(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 AUGUST 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 August 2020

Total Deposits	$ 4,180,393,460.53
Total Disbursements	$ 4,974,368,787.47
Discretionary Funds Liquidity Withdrawal Ratio:	
As of August 31, 2020	1.84

Six-Month Cash Availability Projection:

	Investment			Cumulative
Month	Maturities	Deposits	Disbursements	Available Cash
September	$ 8,269,282,000.00	$ 5,734,500,000.00	$ 5,039,000,000.00	$ 8,964,782,000.00
October	$ 6,936,560,000.00	$ 6,136,800,000.00	$ 5,436,100,000.00	$ 16,602,042,000.00
November	$ 2,091,921,000.00	$ 6,074,400,000.00	$ 5,168,900,000.00	$ 19,599,463,000.00
December	$ 420,993,000.00	$ 10,785,500,000.00	$ 7,193,100,000.00	$ 23,612,856,000.00
January	$ 926,000,000.00	$ 4,300,500,000.00	$ 6,317,400,000.00	$ 22,521,956,000.00
February	$ 972,963,000.00	$ 3,909,800,000.00	$ 5,339,800,000.00	$ 22,064,919,000.00

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. On August 12, 2020, the Treasurer increased the average days to maturity target range from between 1 and 2 years to between 1 and 3 years.

In August 2020, the Treasurer placed $322.41 million in the Bank of the West Money Market Plus Account and $144.91 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $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 AUGUST 2020
COMPLIANCE REPORT

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

No exceptions noted.

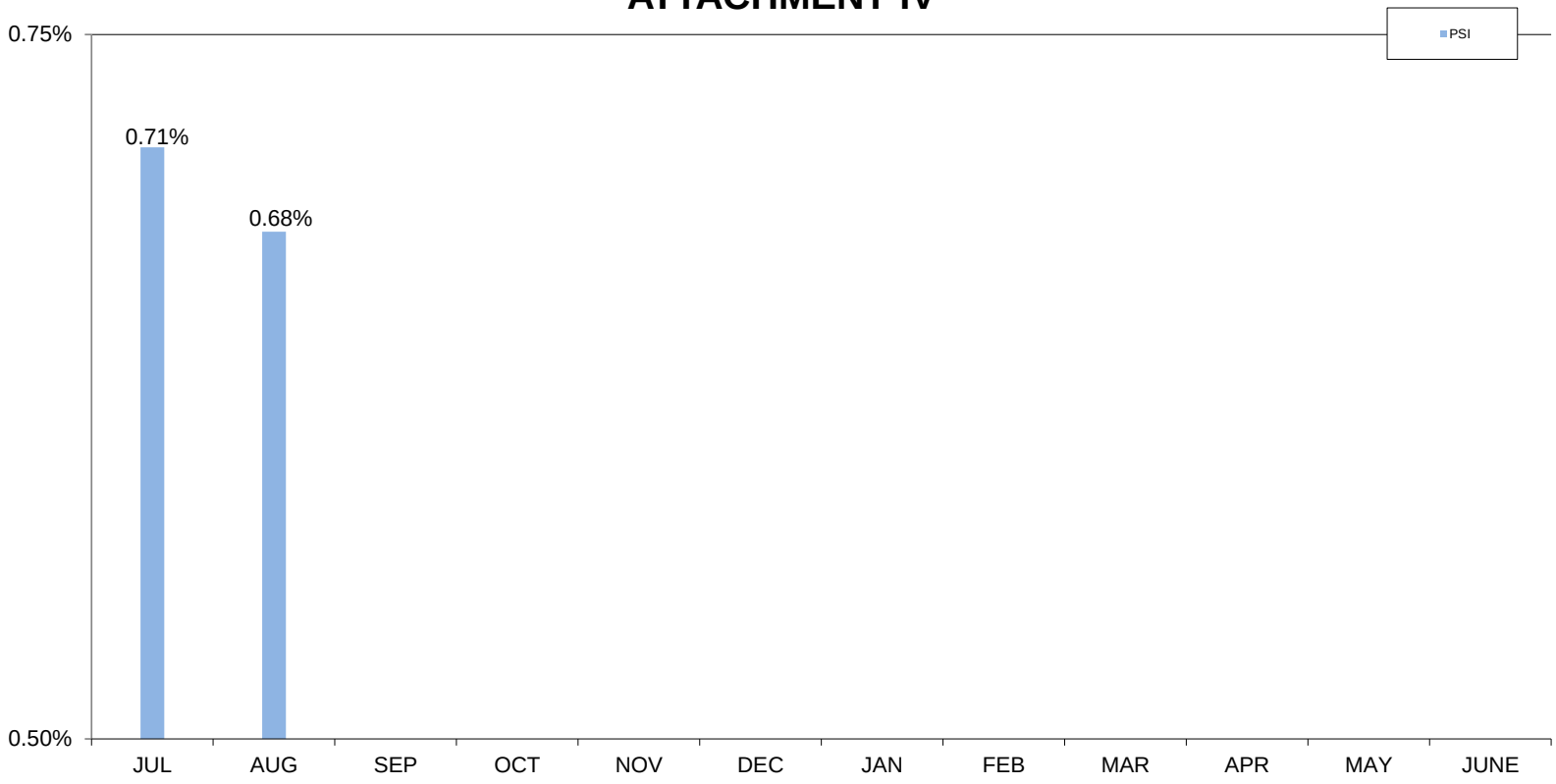
On August 12, 2020, the Treasurer and Tax Collector approved an increase in the weighted average maturity (WAM) target limits for the Pooled Surplus Investment portfolio (Treasury Pool) from a range of between 1.0 and 2.0 years, to a longer range between 1.0 to 3.0 years. This increase was due to a low interest rate and depressed yield environment resulting from the 2019 Novel Coronavirus (COVID-19) pandemic and its associated recession. Increasing the WAM target range allows the portfolio to be invested at a higher yield while maintaining liquidity.

The Investment Policy allows the Treasurer to make investment decisions beyond the limitations initially established in the Investment Policy, when necessary and prudent, so long as the decisions are otherwise permissible by California Government Code (CGC). The CGC is silent on weighted average maturities of a pool, so extending the WAM is permissible.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 08/31/20
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
8/1/2020	$ 31,791,672,755.17	$ 115,656,817.41
8/2/2020	31,791,672,755.17	115,656,817.41
8/3/2020	31,586,684,036.02	115,656,817.41
8/4/2020	31,496,686,457.95	115,656,817.41
8/5/2020	31,111,138,963.34	115,656,817.41
8/6/2020	30,891,584,916.49	115,656,817.41
8/7/2020	30,737,899,382.39	115,656,817.41
8/8/2020	30,737,899,382.39	115,656,817.41
8/9/2020	30,737,899,382.39	115,656,817.41
8/10/2020	30,637,284,627.40	115,656,817.41
8/11/2020	30,610,811,259.38	115,656,817.41
8/12/2020	30,811,735,134.89	110,642,497.32
8/13/2020	30,778,422,586.15	110,642,497.32
8/14/2020	30,662,881,493.28	110,642,497.32
8/15/2020	30,662,881,493.28	110,642,497.32
8/16/2020	30,662,881,493.28	110,642,497.32
8/17/2020	30,570,520,551.22	110,642,497.32
8/18/2020	30,588,588,128.49	110,642,497.32
8/19/2020	30,723,300,039.61	110,642,497.32
8/20/2020	30,532,641,779.49	110,642,497.32
8/21/2020	30,321,912,587.70	110,642,497.32
8/22/2020	30,321,912,587.70	110,642,497.32
8/23/2020	30,321,912,587.70	110,642,497.32
8/24/2020	30,375,559,274.63	110,642,497.32
8/25/2020	30,386,357,289.84	110,642,497.32
8/26/2020	30,628,380,846.94	110,642,497.32
8/27/2020	31,623,244,235.85	120,142,497.32
8/28/2020	31,332,185,934.05	120,142,497.32
8/29/2020	31,332,185,934.05	120,142,497.32
8/30/2020	31,332,185,934.05	120,142,497.32
8/31/2020	31,023,825,108.98	120,142,498.81
	$ 30,874,991,901.27	**$ 113,954,030.30**

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



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 08/31/20 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$15,144,802	$154,870
Gains (Losses) on Sales/Calls of Non-Trading Securities.	24,963	(14,297)
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	2,922,135	(21)
Total Revenues	$18,091,901	$140,552
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	3,772
	-	$3,772
NET INCOME	$18,091,901	$136,780

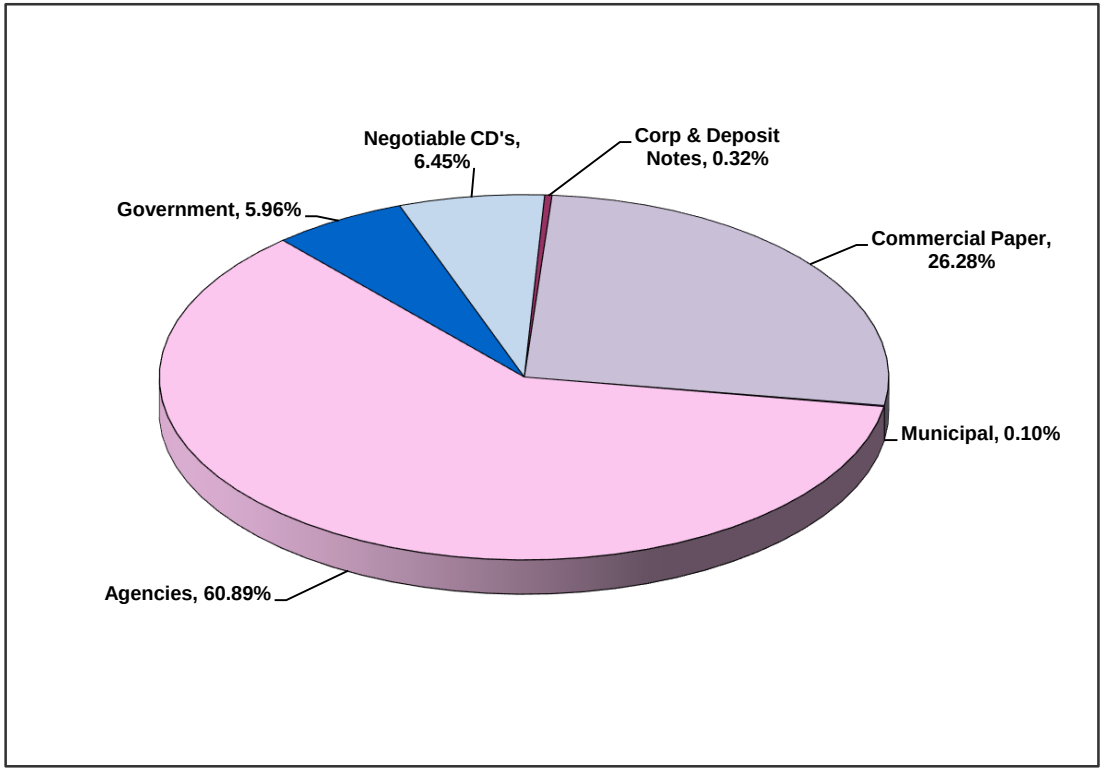
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	47.28%	
Los Angeles County and Related Entities	41.51%	
Consolidated Sanitation Districts		4.49%
Metropolitan Transportation Authority		0.73%
Miscellaneous Agencies Pooled Investments		2.52%
South Coast Air Quality Management District		3.04%
Miscellaneous		0.01%
Subtotal	88.79%	10.79%
County Bond Proceeds and Repayment Funds		0.42%
Grand Total	88.79%	11.21%

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



	In Thousands
Negotiable CD's	2,000,002
Corp & Deposit Notes	101,990
Bankers Acceptance	-
Commercial Paper	8,152,309
Municipal	29,664
Agencies	18,890,804
Other	-
Government	1,849,056
Total	$ 31,023,825

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

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	114404	FFCB 1.14 (CALLABLE	08/20/20	08/20/29	1.14	25,000,000.00	25,000,000.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	114435	FFCB 1.14 (CALLABLE	08/24/20	08/20/29	1.14	45,200,000.00	45,200,000.00	5,725.33	CITIBANK	TRUIST SECURITIES, INC.
NTRD	114480	FFCB 1.14 (CALLABLE	08/27/20	08/20/29	1.14	25,000,000.00	24,975,000.00	5,541.67	CITIBANK	CANTOR FITZGERALD
	FFCB TOTAL					**95,200,000.00**	**95,175,000.00**	**11,267.00**		
NTRD	114337	FHLB 1.02 (CALLABLE	08/12/20	08/10/28	1.02	32,995,000.00	32,995,000.00	1,869.72	CITIBANK	DAIWA CAP MKTS AMERICA
	FHLB TOTAL					**32,995,000.00**	**32,995,000.00**	**1,869.72**		
NTRD	114507	FHLB D-N	08/27/20	11/03/20	0.09	50,000,000.00	49,991,972.22	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114508	FHLB D-N	08/27/20	11/03/20	0.09	50,000,000.00	49,991,972.22	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114509	FHLB D-N	08/27/20	11/04/20	0.09	50,000,000.00	49,991,854.17	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114510	FHLB D-N	08/27/20	11/04/20	0.09	50,000,000.00	49,991,854.17	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114527	FHLB D-N	08/28/20	11/02/20	0.09	50,000,000.00	49,992,208.33	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114528	FHLB D-N	08/28/20	11/02/20	0.09	50,000,000.00	49,992,208.33	0.00	CITIBANK	MIZUHO SEC USA INC
	FHLB DISC TOTAL					**300,000,000.00**	**299,952,069.44**	**0.00**		
NTRD	114286	FHLMC 0.75 (CALLABL	08/04/20	08/04/25	0.75	25,000,000.00	25,000,000.00	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	114308	FHLMC 1.10 (CALLABL	08/12/20	02/12/29	1.10	25,000,000.00	25,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	114371	FHLMC 1.10 (CALLABL	08/20/20	08/20/29	1.10	25,000,000.00	25,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114378	FHLMC 1.15 (CALLABL	08/24/20	08/24/29	1.15	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	114390	FHLMC 1.07 (CALLABL	08/25/20	08/25/28	1.07	25,000,000.00	25,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114391	FHLMC 1.25 (CALLABL	08/26/20	08/26/30	1.25	25,000,000.00	25,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114454	FHLMC 1.20 (CALLABL	08/28/20	08/27/30	1.20	25,000,000.00	25,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
	FHLMC TOTAL					**175,000,000.00**	**175,000,000.00**	**0.00**		
NTRD	114392	FNMA 1.18 (CALLABLE	08/28/20	08/26/30	1.18	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	114417	FNMA 1.25 (CALLABLE	08/27/20	08/27/30	1.25	25,000,000.00	25,000,000.00	0.00	CITIBANK	UNIONBANC INVEST SVCS-LLC
NTRD	114503	FNMA 1.18 (CALLABLE	08/28/20	08/26/30	1.18	25,000,000.00	25,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
	FNMA TOTAL					**100,000,000.00**	**100,000,000.00**	**0.00**		
NTRD	114330	AUTOBAHN FUNDING CO	08/03/20	09/04/20	0.12	25,000,000.00	24,997,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114331	SHEFFIELD RECEIVABL	08/03/20	09/04/20	0.12	50,000,000.00	49,994,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	114332	OLD LINE FUNDING LL	08/03/20	09/15/20	0.13	50,000,000.00	49,992,236.11	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114333	OLD LINE FUNDING LL	08/03/20	09/15/20	0.13	11,025,000.00	11,023,288.06	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114338	NATIXIS NY BRANCH C	08/04/20	09/09/20	0.10	50,000,000.00	49,995,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114339	AUTOBAHN FUNDING CO	08/04/20	09/09/20	0.11	35,000,000.00	34,996,150.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114340	SHEFFIELD RECEIVABL	08/04/20	09/11/20	0.12	50,000,000.00	49,993,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114341	NATIXIS NY BRANCH C	08/04/20	09/10/20	0.10	50,000,000.00	49,994,861.11	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114342	ATLANTIC ASSET SEC	08/04/20	09/09/20	0.12	50,000,000.00	49,994,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114345	AUTOBAHN FUNDING CO	08/05/20	09/10/20	0.11	50,000,000.00	49,994,500.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114346	AUTOBAHN FUNDING CO	08/05/20	09/10/20	0.11	5,000,000.00	4,999,450.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114347	SHEFFIELD RECEIVABL	08/05/20	09/09/20	0.12	50,000,000.00	49,994,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114348	AUTOBAHN FUNDING CO	08/05/20	09/10/20	0.11	50,000,000.00	49,994,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114349	TOYOTA MOTOR CREDIT	08/05/20	09/30/20	0.16	50,000,000.00	49,987,555.56	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	114350	CIESCO LLC CP	08/05/20	11/10/20	0.17	50,000,000.00	49,977,097.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114351	ATLANTIC ASSET SEC	08/05/20	09/11/20	0.12	50,000,000.00	49,993,833.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114352	LA FAYETTE ASSET SE	08/05/20	09/11/20	0.13	34,398,000.00	34,393,404.05	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114353	CANADIAN IMP BK OF	08/06/20	09/10/20	0.11	50,000,000.00	49,994,652.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114354	ATLANTIC ASSET SEC	08/06/20	09/11/20	0.12	50,000,000.00	49,994,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114355	LA FAYETTE ASSET SE	08/06/20	09/11/20	0.13	5,602,000.00	5,601,271.74	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114356	THUNDER BAY FUNDING	08/06/20	08/17/20	0.10	18,003,000.00	18,002,449.91	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114357	SHEFFIELD RECEIVABL	08/06/20	09/14/20	0.11	50,000,000.00	49,994,041.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114359	JUPITER SEC COMPANY	08/07/20	09/11/20	0.15	50,000,000.00	49,992,708.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114360	CIESCO LLC CP	08/07/20	11/12/20	0.17	38,750,000.00	38,732,250.35	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114361	CIESCO LLC CP	08/07/20	11/10/20	0.17	27,600,000.00	27,587,618.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114362	CHARIOT FUNDING LLC	08/07/20	09/14/20	0.14	50,000,000.00	49,992,611.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114363	CHARIOT FUNDING LLC	08/07/20	09/14/20	0.14	50,000,000.00	49,992,611.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114366	THUNDER BAY FUNDING	08/10/20	09/15/20	0.12	40,000,000.00	39,995,200.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114367	REGENCY MARKETS NO.	08/10/20	09/08/20	0.16	50,000,000.00	49,993,555.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114368	OLD LINE FUNDING LL	08/10/20	09/16/20	0.12	31,000,000.00	30,996,176.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114369	SHEFFIELD RECEIVABL	08/10/20	09/24/20	0.13	50,000,000.00	49,991,875.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114372	CHARIOT FUNDING LLC	08/11/20	09/14/20	0.13	50,000,000.00	49,993,861.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114373	JUPITER SEC COMPANY	08/11/20	09/15/20	0.14	50,000,000.00	49,993,194.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114374	MONT BLANC CAPITAL	08/11/20	11/13/20	0.20	18,562,000.00	18,552,306.51	0.00	CITIBANK	MISCHLER FINANCIAL

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NTRD	114375	SHEFFIELD RECEIVABL	08/11/20	09/14/20	0.12	50,000,000.00	49,994,333.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114376	OLD LINE FUNDING LL	08/11/20	12/01/20	0.15	20,993,000.00	20,983,203.27	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114379	CHARIOT FUNDING LLC	08/12/20	09/16/20	0.14	50,000,000.00	49,993,194.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114380	CHARIOT FUNDING LLC	08/12/20	09/16/20	0.14	50,000,000.00	49,993,194.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114381	AUTOBAHN FUNDING CO	08/12/20	09/15/20	0.11	25,000,000.00	24,997,402.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114382	THUNDER BAY FUNDING	08/12/20	09/15/20	0.12	42,500,000.00	42,495,183.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114383	REGENCY MARKETS NO.	08/12/20	09/09/20	0.15	50,000,000.00	49,994,166.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114384	REGENCY MARKETS NO.	08/12/20	09/09/20	0.15	50,000,000.00	49,994,166.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114385	CANADIAN IMP BK OF	08/12/20	09/15/20	0.11	50,000,000.00	49,994,805.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114386	CANADIAN IMP BK OF	08/12/20	09/15/20	0.11	50,000,000.00	49,994,805.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114387	AUTOBAHN FUNDING CO	08/12/20	09/10/20	0.11	35,000,000.00	34,996,898.61	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114388	PFIZER INC CP	08/12/20	10/20/20	0.11	22,505,000.00	22,500,255.20	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114394	AUTOBAHN FUNDING CO	08/13/20	09/16/20	0.11	50,000,000.00	49,994,805.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114395	JUPITER SEC COMPANY	08/13/20	09/18/20	0.13	50,000,000.00	49,993,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114396	CHARIOT FUNDING LLC	08/13/20	09/17/20	0.14	50,000,000.00	49,993,194.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114397	NATIXIS NY BRANCH C	08/13/20	10/02/20	0.10	50,000,000.00	49,993,055.56	0.00	CITIBANK	UBS SEC LLC
NTRD	114398	NATIXIS NY BRANCH C	08/13/20	10/02/20	0.10	50,000,000.00	49,993,055.56	0.00	CITIBANK	UBS SEC LLC
NTRD	114399	SHEFFIELD RECEIVABL	08/13/20	10/07/20	0.17	28,130,000.00	28,122,694.01	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114401	CANCARA ASSET SEC L	08/14/20	09/16/20	0.14	47,250,000.00	47,243,936.25	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114405	AUTOBAHN FUNDING CO	08/14/20	09/17/20	0.11	50,000,000.00	49,994,805.56	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114406	CANADIAN IMP BK OF	08/14/20	09/18/20	0.12	50,000,000.00	49,994,166.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114407	CANADIAN IMP BK OF	08/14/20	09/18/20	0.12	50,000,000.00	49,994,166.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114408	ATLANTIC ASSET SEC	08/14/20	09/15/20	0.11	41,000,000.00	40,995,991.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114409	NATIXIS NY BRANCH C	08/14/20	10/05/20	0.10	50,000,000.00	49,992,777.78	0.00	CITIBANK	UBS SEC LLC
NTRD	114410	NATIXIS NY BRANCH C	08/14/20	10/05/20	0.10	50,000,000.00	49,992,777.78	0.00	CITIBANK	UBS SEC LLC
NTRD	114411	SHEFFIELD RECEIVABL	08/14/20	10/05/20	0.15	50,000,000.00	49,989,166.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114412	SHEFFIELD RECEIVABL	08/14/20	10/07/20	0.15	50,000,000.00	49,988,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114413	SHEFFIELD RECEIVABL	08/14/20	11/16/20	0.18	20,250,000.00	20,240,482.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114418	CHARIOT FUNDING LLC	08/17/20	09/21/20	0.14	50,000,000.00	49,993,194.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114419	AUTOBAHN FUNDING CO	08/17/20	09/21/20	0.12	50,000,000.00	49,994,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114420	CANCARA ASSET SEC L	08/18/20	09/18/20	0.14	50,000,000.00	49,993,972.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114421	CANADIAN IMP BK OF	08/17/20	09/21/20	0.11	50,000,000.00	49,994,652.78	0.00	CITIBANK	MISCHLER FINANCIAL

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NTRD	114422	ATLANTIC ASSET SEC	08/17/20	09/17/20	0.11	50,000,000.00	49,995,263.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114423	CHARIOT FUNDING LLC	08/17/20	09/16/20	0.14	25,647,000.00	25,644,007.85	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114425	CANCARA ASSET SEC L	08/18/20	09/18/20	0.15	50,000,000.00	49,993,541.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114426	CANCARA ASSET SEC L	08/18/20	09/18/20	0.15	2,000,000.00	1,999,741.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114427	CIESCO LLC CP	08/18/20	11/19/20	0.17	50,000,000.00	49,978,041.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114428	AUTOBAHN FUNDING CO	08/18/20	09/22/20	0.10	30,000,000.00	29,997,083.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114429	NATIXIS NY BRANCH C	08/18/20	10/06/20	0.09	50,000,000.00	49,993,875.00	0.00	CITIBANK	UBS SEC LLC
NTRD	114430	NATIXIS NY BRANCH C	08/18/20	10/06/20	0.09	50,000,000.00	49,993,875.00	0.00	CITIBANK	UBS SEC LLC
NTRD	114433	ATLANTIC ASSET SEC	08/19/20	09/21/20	0.11	50,000,000.00	49,994,958.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114434	ATLANTIC ASSET SEC	08/19/20	09/21/20	0.11	3,000,000.00	2,999,697.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114436	THUNDER BAY FUNDING	08/19/20	10/15/20	0.12	37,750,000.00	37,742,827.50	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114437	CHARIOT FUNDING LLC	08/19/20	09/23/20	0.11	30,000,000.00	29,996,791.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114438	OLD LINE FUNDING LL	08/19/20	09/22/20	0.10	24,000,000.00	23,997,733.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114439	CHARIOT FUNDING LLC	08/19/20	09/23/20	0.11	50,000,000.00	49,994,652.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114440	CHARIOT FUNDING LLC	08/19/20	09/24/20	0.12	50,000,000.00	49,994,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114441	REGENCY MARKETS NO.	08/19/20	09/21/20	0.16	50,000,000.00	49,992,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114442	SHEFFIELD RECEIVABL	08/19/20	10/23/20	0.16	50,000,000.00	49,985,555.56	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114443	NATIXIS NY BRANCH C	08/19/20	10/07/20	0.09	50,000,000.00	49,993,875.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114444	NATIXIS NY BRANCH C	08/19/20	10/07/20	0.09	50,000,000.00	49,993,875.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114447	AUTOBAHN FUNDING CO	08/19/20	09/23/20	0.11	50,000,000.00	49,994,652.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114448	CHARIOT FUNDING LLC	08/20/20	09/23/20	0.12	50,000,000.00	49,994,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114449	ATLANTIC ASSET SEC	08/20/20	09/30/20	0.11	50,000,000.00	49,993,736.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114450	ATLANTIC ASSET SEC	08/20/20	09/30/20	0.11	25,000,000.00	24,996,868.06	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114451	ATLANTIC ASSET SEC	08/20/20	09/17/20	0.11	50,000,000.00	49,995,722.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114457	ATLANTIC ASSET SEC	08/21/20	09/21/20	0.12	50,000,000.00	49,994,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114458	MONT BLANC CAPITAL	08/21/20	11/04/20	0.19	25,000,000.00	24,990,364.58	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114459	NATIXIS NY BRANCH C	08/21/20	10/01/20	0.09	50,000,000.00	49,994,875.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114460	ATLANTIC ASSET SEC	08/21/20	09/21/20	0.12	33,637,000.00	33,633,524.18	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114464	OLD LINE FUNDING LL	08/24/20	10/02/20	0.11	50,000,000.00	49,994,041.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114466	THUNDER BAY FUNDING	08/24/20	10/07/20	0.12	50,000,000.00	49,992,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114467	ATLANTIC ASSET SEC	08/24/20	09/22/20	0.12	50,000,000.00	49,995,166.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114468	ATLANTIC ASSET SEC	08/24/20	09/22/20	0.12	50,000,000.00	49,995,166.67	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	114471	SHEFFIELD RECEIVABL	08/24/20	10/02/20	0.13	50,000,000.00	49,992,958.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114472	NATIXIS NY BRANCH C	08/24/20	10/01/20	0.09	50,000,000.00	49,995,250.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114473	LA FAYETTE ASSET SE	08/24/20	09/25/20	0.12	37,549,000.00	37,544,994.77	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114475	SHEFFIELD RECEIVABL	08/25/20	10/05/20	0.14	50,000,000.00	49,992,027.78	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	114476	SHEFFIELD RECEIVABL	08/25/20	10/05/20	0.14	50,000,000.00	49,992,027.78	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	114477	ATLANTIC ASSET SEC	08/25/20	10/07/20	0.11	50,000,000.00	49,993,430.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114478	ATLANTIC ASSET SEC	08/26/20	09/25/20	0.11	50,000,000.00	49,995,416.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114479	ATLANTIC ASSET SEC	08/26/20	09/25/20	0.11	50,000,000.00	49,995,416.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114481	CANADIAN IMP BK OF	08/25/20	09/30/20	0.14	50,000,000.00	49,993,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114482	AUTOBAHN FUNDING CO	08/25/20	09/30/20	0.11	25,000,000.00	24,997,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114483	SHEFFIELD RECEIVABL	08/25/20	10/05/20	0.13	25,000,000.00	24,996,298.61	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114484	CHARIOT FUNDING LLC	08/25/20	10/05/20	0.12	50,000,000.00	49,993,166.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114485	CHARIOT FUNDING LLC	08/25/20	10/05/20	0.12	15,000,000.00	14,997,950.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114492	THUNDER BAY FUNDING	08/26/20	10/01/20	0.12	50,000,000.00	49,994,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114493	THUNDER BAY FUNDING	08/26/20	10/01/20	0.12	20,000,000.00	19,997,600.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114494	NATIXIS NY BRANCH C	08/26/20	10/02/20	0.08	50,000,000.00	49,995,888.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114495	CREDIT AGRICOLE CIB	08/26/20	10/02/20	0.08	50,000,000.00	49,995,888.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114496	NATIXIS NY BRANCH C	08/26/20	10/05/20	0.08	50,000,000.00	49,995,555.56	0.00	CITIBANK	UBS SEC LLC
NTRD	114497	NATIXIS NY BRANCH C	08/26/20	10/05/20	0.08	50,000,000.00	49,995,555.56	0.00	CITIBANK	UBS SEC LLC
NTRD	114498	CANADIAN IMP BK OF	08/26/20	09/30/20	0.13	47,043,000.00	47,037,054.29	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114500	CANCARA ASSET SEC L	08/27/20	10/27/20	0.15	50,000,000.00	49,987,291.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114501	CANCARA ASSET SEC L	08/27/20	10/27/20	0.15	5,000,000.00	4,998,729.17	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114504	SHEFFIELD RECEIVABL	08/28/20	10/06/20	0.13	50,000,000.00	49,992,958.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114511	CANADIAN IMP BK OF	08/27/20	09/30/20	0.13	50,000,000.00	49,993,861.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114512	CANADIAN IMP BK OF	08/27/20	09/30/20	0.13	50,000,000.00	49,993,861.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114513	AUTOBAHN FUNDING CO	08/27/20	10/02/20	0.10	15,000,000.00	14,998,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114514	TOYOTA MOTOR CREDIT	08/27/20	11/09/20	0.16	50,000,000.00	49,983,555.56	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	114515	TOYOTA MOTOR CREDIT	08/27/20	11/09/20	0.16	50,000,000.00	49,983,555.56	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	114516	CREDIT AGRICOLE CIB	08/27/20	10/02/20	0.08	50,000,000.00	49,996,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114517	CREDIT AGRICOLE CIB	08/27/20	10/02/20	0.08	50,000,000.00	49,996,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114518	ATLANTIC ASSET SEC	08/27/20	09/24/20	0.09	50,000,000.00	49,996,500.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	114519	ATLANTIC ASSET SEC	08/27/20	10/01/20	0.11	25,000,000.00	24,997,326.39	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC

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NTRD	114520	CREDIT AGRICOLE CIB	08/27/20	10/06/20	0.08	50,000,000.00	49,995,555.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114524	SHEFFIELD RECEIVABL	08/28/20	10/06/20	0.12	35,000,000.00	34,995,450.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	114529	AUTOBAHN FUNDING CO	08/28/20	10/05/20	0.11	35,000,000.00	34,995,936.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114530	ATLANTIC ASSET SEC	08/28/20	10/08/20	0.12	50,000,000.00	49,993,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114531	SHEFFIELD RECEIVABL	08/28/20	10/29/20	0.15	50,000,000.00	49,987,083.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114532	CANADIAN IMP BK OF	08/28/20	09/29/20	0.12	50,000,000.00	49,994,666.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114533	CREDIT AGRICOLE CIB	08/28/20	10/16/20	0.08	50,000,000.00	49,994,555.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114535	JUPITER SEC COMPANY	08/31/20	11/02/20	0.13	50,000,000.00	49,988,625.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114536	CHARIOT FUNDING LLC	08/31/20	11/03/20	0.14	50,000,000.00	49,987,555.56	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114540	CHARIOT FUNDING LLC	08/31/20	11/04/20	0.14	50,000,000.00	49,987,812.50	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114541	ATLANTIC ASSET SEC	08/31/20	11/04/20	0.12	42,099,000.00	42,089,878.55	0.00	CITIBANK	BLAYLOCK VAN- LLC
	CPD TOTAL					**6,035,293,000.00**	**6,034,408,185.62**	**0.00**		
NTRD	114364	MUFG UNION BANK NA	08/07/20	10/01/20	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	114402	MUFG UNION BANK NA	08/14/20	10/05/20	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	114403	MUFG UNION BANK NA	08/14/20	10/05/20	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	114488	MUFG UNION BANK NA	08/27/20	10/07/20	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	114489	MUFG UNION BANK NA	08/27/20	10/07/20	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**250,000,000.00**	**250,000,000.00**	**0.00**		
NTRD	114343	CANADIAN IMP. BK OF	08/04/20	09/09/20	0.13	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114377	SVENSKA HANDELSBANK	08/12/20	11/13/20	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114389	TORONTO DOMINION BA	08/12/20	09/16/20	0.13	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114414	TORONTO DOMINION BA	08/14/20	09/17/20	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114415	TORONTO DOMINION BA	08/14/20	09/18/20	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114431	NORDEA BANK ABP NY	08/18/20	11/16/20	0.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	114445	TORONTO DOMINION BA	08/19/20	10/19/20	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114452	CREDIT SUISSE NY CD	08/20/20	09/25/20	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114461	CREDIT SUISSE NY CD	08/21/20	10/15/20	0.13	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114462	TORONTO DOMINION BA	08/21/20	09/25/20	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114469	BARCLAYS BANK PLC N	08/24/20	09/24/20	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	114470	BARCLAYS BANK PLC N	08/24/20	09/24/20	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC

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NTRD	114486	DNB BANK ASA NY CD	08/25/20	10/01/20	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114499	NORDEA BANK ABP NY	08/26/20	11/23/20	0.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	114502	CREDIT AGRICOLE CIB	08/27/20	10/02/20	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114521	DNB BANK ASA NY CD	08/27/20	10/06/20	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114522	DNB BANK ASA NY CD	08/27/20	10/06/20	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
	YANK CDS TOTAL					**850,000,000.00**	**850,000,000.00**	**0.00**		
NTRD-PSI TOTAL						**7,838,488,000.00**	**7,837,530,255.06**	**13,136.72**		
		PSI TOTAL				**7,838,488,000.00**	**7,837,530,255.06**	**13,136.72**		

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Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
PHHPA	114424	FHLMC 2.00 (CALLABL	08/27/20	08/27/43	2.00	9,500,000.00	9,500,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
	FHLMC TOTAL					**9,500,000.00**	**9,500,000.00**	**0.00**		
	PHHPA TOTAL					**9,500,000.00**	**9,500,000.00**	**0.00**		
		SPI Total				**9,500,000.00**	**9,500,000.00**	**0.00**		

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Settle Date	Fund ID	Inv ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
08/04/20	NTRD	113727	FFCB 1.35 (CALL	CALL	50,000,000.00	49,975,804.09	168,750.00	24,195.91	50,168,750.00
08/12/20	NTRD	111353	FFCB 2.26 (CALL	CALL	20,200,000.00	20,200,000.00	228,260.00	0.00	20,428,260.00
08/12/20	NTRD	111362	FFCB 2.12 (CALL	CALL	25,000,000.00	25,000,000.00	265,000.00	0.00	25,265,000.00
08/12/20	NTRD	111374	FFCB 2.12 (CALL	CALL	9,500,000.00	9,500,000.00	100,700.00	0.00	9,600,700.00
08/13/20	NTRD	111466	FFCB 2.06 (CALL	CALL	25,000,000.00	25,000,000.00	257,500.00	0.00	25,257,500.00
08/13/20	NTRD	111475	FFCB 2.06 (CALL	CALL	32,000,000.00	32,000,000.00	329,600.00	0.00	32,329,600.00
08/13/20	NTRD	111534	FFCB 2.06 (CALL	CALL	18,960,000.00	18,959,232.67	195,288.00	767.33	19,155,288.00
08/19/20	NTRD	111409	FFCB 2.17 (CALL	CALL	25,000,000.00	25,000,000.00	271,250.00	0.00	25,271,250.00
08/19/20	NTRD	111410	FFCB 2.17 (CALL	CALL	25,000,000.00	25,000,000.00	271,250.00	0.00	25,271,250.00
			FFCB TOTAL		**230,660,000.00**	**230,635,036.76**	**2,087,598.00**	**24,963.24**	**232,747,598.00**
08/05/20	NTRD	111283	FHLMC 2.25 (CAL	CALL	25,000,000.00	25,000,000.00	281,250.00	0.00	25,281,250.00
08/14/20	NTRD	111284	FHLMC 2.25 (CAL	CALL	25,000,000.00	25,000,000.00	281,250.00	0.00	25,281,250.00
08/14/20	NTRD	111307	FHLMC 2.30 (CAL	CALL	25,000,000.00	25,000,000.00	287,500.00	0.00	25,287,500.00
08/28/20	NTRD	111467	FHLMC 2.01 (CAL	CALL	50,000,000.00	50,000,000.00	502,500.00	0.00	50,502,500.00
08/28/20	NTRD	112990	FHLMC 1.625 (CA	CALL	25,000,000.00	25,000,000.00	203,125.00	0.00	25,203,125.00
			FHLMC TOTAL		**150,000,000.00**	**150,000,000.00**	**1,555,625.00**	**0.00**	**151,555,625.00**
08/28/20	NTRD	111434	FHLMC 3.00 (CAL	CALL	25,000,000.00	25,000,000.00	125,000.00	0.00	25,125,000.00
08/28/20	NTRD	111435	FHLMC 3.00 (CAL	CALL	25,000,000.00	25,000,000.00	125,000.00	0.00	25,125,000.00
			MCPN TOTAL		**50,000,000.00**	**50,000,000.00**	**250,000.00**	**0.00**	**50,250,000.00**
PSI TOTAL					**430,660,000.00**	**430,635,036.76**	**3,893,223.00**	**24,963.24**	**434,553,223.00**

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Settle Date	Fund ID	Inv ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
08/12/20	PHHPA	111582	FFCB 3.08 (CALL	CALL	5,000,000.00	5,014,297.43	77,000.00	14,297.43	5,077,000.00
			FFCB TOTAL		**5,000,000.00**	**5,014,297.43**	**77,000.00**	**14,297.43**	**5,077,000.00**
PH HABITAT PRESERVATION AU TOTAL					**5,000,000.00**	**5,014,297.43**	**77,000.00**	**14,297.43**	**5,077,000.00**
SPI TOTAL					**5,000,000.00**	**5,014,297.43**	**77,000.00**	**14,297.43**	**5,077,000.00**

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Comparison of Investment Cost to Market Value
As of August 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	2,000,001,691.02	2,000,638,500.00	636,808.98	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	8,152,309,121.32	8,152,252,425.01	(56,696.31)	0.00	0.00	0.00
Governments	1,849,055,564.68	1,851,737,000.00	2,681,435.32	0.00	0.00	0.00
Agencies	18,890,804,465.07	18,965,419,122.61	74,614,657.54	73,404,572.30	75,879,675.50	2,475,103.20
Municipals	29,664,402.24	29,989,960.00	325,557.76	3,510,000.00	3,510,000.00	0.00
Corp. & Deposit Notes	101,989,864.65	103,560,459.00	1,570,594.35	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	$31,023,825,108.98	$31,103,597,466.62	$79,772,357.64	$120,142,498.81	$122,617,602.01	$2,475,103.20

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 0.02% of the PSI Portfolio.

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Market Pricing Exceptions
As of August 31, 2020
Attachment IXa

There were no Market Pricing Exceptions

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Treasurer Portfolio Compared to Market Value
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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	49,935,777.78	49,977,500.00
113252	FFCB D-N	0.3400	01/15/21	50,000,000.00	49,935,777.78	49,977,500.00
113253	FFCB D-N	0.3400	01/15/21	16,000,000.00	15,979,448.89	15,992,800.00
113467	FFCB D-N	0.2800	10/28/20	50,000,000.00	49,977,833.33	49,993,000.00
113468	FFCB D-N	0.2800	10/28/20	50,000,000.00	49,977,833.33	49,993,000.00
114191	FFCB D-N	0.1000	09/09/20	50,000,000.00	49,998,888.89	49,999,000.00
FFCB DISC TOTAL				266,000,000.00	265,805,560.00	265,932,800.00
103222	FFCB 2.01	2.0100	12/08/21	50,000,000.00	50,000,000.00	51,177,500.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	35,329,060.00
110153	FFCB 2.55	2.5500	03/11/21	25,000,000.00	24,994,121.05	25,314,500.00
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	53,666,000.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,957,436.13	51,770,500.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,077,008.03	52,799,000.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,697,332.97	25,790,258.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,217,638.43	53,919,500.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,078,349.83	19,411,020.00
110997	FFCB 2.22 (CALLABLE	2.2200	06/21/24	23,500,000.00	23,500,000.00	23,804,090.00
110998	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,323,500.00
111012	FFCB 2.22 (CALLABLE	2.2200	06/21/24	13,000,000.00	13,000,000.00	13,168,220.00
111013	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,323,500.00
111525	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,003,250.00
111526	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,003,250.00
111573	FFCB 2.00 (CALLABLE	2.0000	09/03/24	25,000,000.00	25,000,000.00	25,003,250.00
111801	FFCB 2.23 (CALLABLE	2.2300	10/15/26	50,000,000.00	50,000,000.00	50,090,000.00
111881	FFCB 2.20 (CALLABLE	2.2000	10/22/25	18,460,000.00	18,452,096.36	18,496,181.60
111882	FFCB 2.20 (CALLABLE	2.2000	10/22/25	50,000,000.00	49,978,573.06	50,098,000.00
112003	FFCB 1.96 (CALLABLE	1.9600	09/16/24	15,640,000.00	15,640,000.00	15,651,260.80
112113	FFCB 2.00 (CALLABLE	2.0000	09/03/24	26,670,000.00	26,664,429.13	26,673,467.10
112139	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,055,000.00
112140	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,055,000.00
112141	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,055,000.00
112142	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,055,000.00
112143	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,055,000.00
112144	FFCB 2.05 (CALLABLE	2.0500	11/25/25	23,800,000.00	23,800,000.00	23,852,360.00
112173	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,110,000.00
112174	FFCB 2.05 (CALLABLE	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,055,000.00
112186	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,110,000.00
112187	FFCB 2.05 (CALLABLE	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,110,000.00
112222	FFCB 2.14 (CALLABLE	2.1400	11/27/26	25,000,000.00	25,000,000.00	25,058,500.00
112223	FFCB 2.14 (CALLABLE	2.1400	11/27/26	27,160,000.00	27,160,000.00	27,223,554.40
112249	FFCB 1.625	1.6250	12/03/24	50,000,000.00	49,948,965.50	52,648,000.00
112270	FFCB 1.95 (CALLABLE	1.9500	12/02/25	25,000,000.00	25,000,000.00	25,448,500.00
112377	FFCB 2.13 (CALLABLE	2.1300	12/09/26	50,000,000.00	49,932,831.46	50,226,500.00
112378	FFCB 2.13 (CALLABLE	2.1300	12/09/26	23,300,000.00	23,268,699.45	23,405,549.00
112418	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,938,000.00
112419	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,938,000.00
112538	FFCB 1.66	1.6600	12/27/22	50,000,000.00	49,988,407.84	51,667,000.00
112539	FFCB 1.625	1.6250	12/27/21	50,000,000.00	49,983,515.72	50,970,500.00
112558	FFCB 1.82	1.8200	12/18/25	36,274,000.00	36,257,931.78	38,805,925.20
112577	FFCB 2.10 (CALLABLE	2.1000	12/30/25	50,000,000.00	50,000,000.00	50,270,000.00

Los Angeles County Treasurer
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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112596	FFCB 2.10 (CALLABLE	2.1000	12/30/25	50,000,000.00	50,000,000.00	50,270,000.00
112597	FFCB 2.10 (CALLABLE	2.1000	12/30/25	6,000,000.00	6,000,000.00	6,032,400.00
112604	FFCB 2.10 (CALLABLE	2.1000	12/30/25	40,000,000.00	40,000,000.00	40,216,000.00
112606	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,229,500.00
112607	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,229,500.00
112608	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,229,500.00
112609	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,229,500.00
112692	FFCB 2.03 (CALLABLE	2.0300	10/21/25	31,685,000.00	31,685,000.00	31,854,831.60
112734	FFCB 1.98 (CALLABLE	1.9800	01/27/26	50,000,000.00	50,000,000.00	50,839,000.00
112748	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,354,500.00
112749	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,354,500.00
112750	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,354,500.00
112780	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,995,943.83	30,503,400.00
112781	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,995,943.83	30,503,400.00
112797	FFCB 2.04 (CALLABLE	2.0400	02/03/27	25,000,000.00	25,000,000.00	25,162,250.00
112798	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,159,500.00
112799	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,159,500.00
112813	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,159,500.00
112964	FFCB 2.07 (CALLABLE	2.0700	03/02/27	25,000,000.00	25,000,000.00	25,002,500.00
112965	FFCB 2.07 (CALLABLE	2.0700	03/02/27	25,000,000.00	25,000,000.00	25,002,500.00
113010	FFCB 1.82 (CALLABLE	1.8200	09/04/26	50,000,000.00	50,000,000.00	50,226,500.00
113032	FFCB 1.50 (CALLABLE	1.5000	03/05/25	50,000,000.00	50,000,000.00	50,077,500.00
113033	FFCB 1.50 (CALLABLE	1.5000	03/05/25	28,900,000.00	28,900,000.00	28,944,795.00
113034	FFCB 1.50 (CALLABLE	1.5000	03/05/25	25,000,000.00	25,000,000.00	25,038,750.00
113042	FFCB 1.24 (CALLABLE	1.2400	03/10/23	50,000,000.00	50,000,000.00	50,164,000.00
113056	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,024,250.00
113057	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,024,250.00
113058	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,024,250.00
113087	FFCB 1.125 (CALLABL	1.1250	03/17/25	50,000,000.00	50,045,399.78	50,099,500.00
113088	FFCB 1.125 (CALLABL	1.1250	03/17/25	50,000,000.00	50,045,399.78	50,099,500.00
113089	FFCB 1.125 (CALLABL	1.1250	03/17/25	18,145,000.00	18,145,000.00	18,181,108.55
113114	FFCB 1.64 (CALLABLE	1.6400	03/03/25	50,000,000.00	50,279,552.41	50,358,000.00
113115	FFCB 1.64 (CALLABLE	1.6400	03/03/25	2,240,000.00	2,252,523.94	2,256,038.40
113125	FFCB 1.05 (CALLABLE	1.0500	03/12/24	20,800,000.00	20,809,168.52	20,849,088.00
113137	FFCB 1.00 (CALLABLE	1.0000	03/17/27	50,000,000.00	50,000,000.00	50,136,000.00
113156	FFCB 0.92 NOTE	0.9200	03/18/24	50,000,000.00	50,259,065.70	51,092,500.00
113242	FFCB 1.30 CALLABLE)	1.3000	03/26/25	50,000,000.00	50,000,000.00	50,048,000.00
113250	FFCB 1.05 (CALLABLE	1.0500	03/16/23	50,000,000.00	50,000,000.00	50,003,000.00
113264	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,757,500.00
113265	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,757,500.00
113266	FFCB 0.87 (CALLABLE	0.8700	09/23/22	50,000,000.00	49,908,383.70	50,000,500.00
113267	FFCB 0.87 (CALLABLE	0.8700	09/23/22	50,000,000.00	49,908,383.70	50,000,500.00
113277	FFCB 1.05 (CALLABLE	1.0500	03/16/23	50,000,000.00	50,000,000.00	50,003,000.00
113278	FFCB 0.87 (CALLABLE	0.8700	09/23/22	42,330,000.00	42,269,842.27	42,330,423.30
113292	FFCB 1.53 (CALLABLE	1.5300	02/10/22	50,000,000.00	50,274,704.55	50,242,500.00
113293	FFCB 1.53 (CALLABLE	1.5300	02/10/22	50,000,000.00	50,274,704.55	50,242,500.00
113328	FFCB 1.46 (CALLABLE	1.4600	03/03/23	50,000,000.00	50,307,193.61	50,239,500.00
113329	FFCB 1.46 (CALLABLE	1.4600	03/03/23	50,000,000.00	50,307,193.61	50,239,500.00
113338	FFCB 1.00 (CALLABLE	1.0000	03/30/22	50,000,000.00	50,000,000.00	50,035,000.00
113350	FFCB 0.875 (CALLABL	0.8750	04/08/24	50,000,000.00	50,000,000.00	50,163,500.00
113487	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,025,750.00
113488	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,025,750.00

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113557	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	51,055,500.00
113558	FFCB 1.02	1.0200	04/27/27	25,000,000.00	25,000,000.00	25,527,750.00
113599	FFCB 1.02	1.0200	04/27/27	35,000,000.00	35,000,000.00	35,738,850.00
113652	FFCB 1.25 (CALLABLE	1.2500	10/30/26	50,000,000.00	50,000,000.00	50,006,500.00
113653	FFCB 1.25 (CALLABLE	1.2500	10/30/26	8,830,000.00	8,830,000.00	8,831,147.90
113656	FFCB 0.68 (CALLABLE	0.6800	05/06/24	50,000,000.00	50,000,000.00	50,030,000.00
113687	FFCB 1.02	1.0200	04/27/27	20,925,000.00	20,992,118.49	21,366,726.75
113691	FFCB 1.00 (CALLABLE	1.0000	05/05/26	45,725,000.00	45,725,000.00	45,731,858.75
113714	FFCB 1.00 (CALLABLE	1.0000	05/05/26	25,000,000.00	25,000,000.00	25,003,750.00
113738	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	51,055,500.00
113739	FFCB 1.02	1.0200	04/27/27	5,000,000.00	5,000,000.00	5,105,550.00
113817	FFCB 0.93 (CALLABLE	0.9300	11/26/25	50,000,000.00	50,000,000.00	50,001,000.00
113831	FFCB 0.73 (CALLABLE	0.7300	05/27/25	50,000,000.00	50,000,000.00	50,019,000.00
113843	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	25,013,750.00
113844	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	25,013,750.00
113897	FFCB 1.04 (CALLABLE	1.0400	05/27/27	35,500,000.00	35,500,000.00	35,501,420.00
113991	FFCB 0.875 (CALLABL	0.8750	06/22/27	25,000,000.00	25,000,000.00	25,090,750.00
114304	FFCB 1.12 (CALLABLE	1.1200	07/30/29	25,000,000.00	25,000,000.00	25,004,000.00
114305	FFCB 1.12 (CALLABLE	1.1200	07/30/29	20,000,000.00	20,000,000.00	20,003,200.00
114404	FFCB 1.14 (CALLABLE	1.1400	08/20/29	25,000,000.00	25,000,000.00	24,944,250.00
114435	FFCB 1.14 (CALLABLE	1.1400	08/20/29	45,200,000.00	45,200,000.00	45,099,204.00
114480	FFCB 1.14 (CALLABLE	1.1400	08/20/29	25,000,000.00	24,975,038.11	24,944,250.00
FFCB TOTAL				**4,250,784,000.00**	**4,252,482,897.12**	**4,295,572,138.35**
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,943,998.35	51,076,000.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,943,998.35	51,076,000.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,971,999.17	25,538,000.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,962,582.42	51,076,000.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,962,582.42	51,076,000.00
109833	FHLB 2.94 (CALLABLE	2.9400	01/29/24	10,000,000.00	10,000,000.00	10,096,700.00
109859	FHLB 2.94 (CALLABLE	2.9400	01/29/24	15,000,000.00	14,992,329.53	15,145,050.00
110175	FHLB 2.375	2.3750	03/12/21	25,000,000.00	24,980,300.95	25,301,250.00
110690	FHLB 2.375	2.3750	03/12/21	50,000,000.00	50,021,458.82	50,602,500.00
110849	FHLB 2.25	2.2500	06/11/21	45,000,000.00	44,994,906.00	45,746,550.00
111845	FHLB 2.00 (CALLABLE	2.0000	10/29/24	50,000,000.00	50,000,000.00	50,125,000.00
111846	FHLB 2.00 (CALLABLE	2.0000	10/29/24	25,000,000.00	25,000,000.00	25,062,500.00
111892	FHLB 2.00 (CALLABLE	2.0000	10/21/24	50,000,000.00	50,000,000.00	50,108,000.00
111958	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,122,500.00
111959	FHLB 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,122,500.00
112128	FHLB 2.08 (CALLABLE	2.0800	11/25/26	50,000,000.00	50,000,000.00	51,467,500.00
112145	FHLB 2.08 (CALLABLE	2.0800	11/25/26	40,950,000.00	40,950,000.00	42,151,882.50
112225	FHLB 2.08 (CALLABLE	2.0800	12/09/25	50,000,000.00	50,000,000.00	50,182,500.00
112226	FHLB 2.08 (CALLABLE	2.0800	12/09/25	25,000,000.00	25,000,000.00	25,091,250.00
112332	FHLB 2.02 (CALLABLE	2.0200	12/16/26	50,000,000.00	50,000,000.00	51,668,000.00
112333	FHLB 2.14 (CALLABLE	2.1400	12/17/26	50,000,000.00	50,000,000.00	50,208,500.00
112334	FHLB 2.14 (CALLABLE	2.1400	12/17/26	26,265,000.00	26,265,000.00	26,374,525.05
112400	FHLB 2.20 (CALLABLE	2.2000	12/18/26	25,000,000.00	25,000,000.00	25,109,750.00
112416	FHLB 2.00 (CALLABLE	2.0000	12/11/24	50,000,000.00	50,000,000.00	50,026,500.00
112471	FHLB 2.00 (CALLABLE	2.0000	12/11/24	17,155,000.00	17,147,642.47	17,164,092.15
112486	FHLB 2.09 (CALLABLE	2.0900	12/23/26	40,000,000.00	40,000,000.00	41,327,200.00
112510	FHLB 2.20 (CALLABLE	2.2000	12/23/26	50,000,000.00	50,000,000.00	50,229,500.00
112637	FHLB 1.875	1.8750	12/09/22	50,000,000.00	50,250,529.26	51,892,000.00

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112712	FHLB 1.92 (CALLABLE	1.9200	01/22/25	47,000,000.00	47,000,000.00	47,257,560.00
112735	FHLB 1.94 (CALLABLE	1.9400	01/28/25	50,000,000.00	50,000,000.00	50,263,000.00
112751	FHLB 1.76 (CALLABLE	1.7600	01/29/24	50,000,000.00	50,000,000.00	50,277,500.00
112752	FHLB 1.76 (CALLABLE	1.7600	01/29/24	5,000,000.00	5,000,000.00	5,027,750.00
112753	FHLB 2.10 (CALLABLE	2.1000	01/29/27	50,000,000.00	50,000,000.00	50,266,500.00
112754	FHLB 2.10 (CALLABLE	2.1000	01/29/27	15,000,000.00	15,000,000.00	15,079,950.00
113541	FHLB 1.20 (CALLABLE	1.2000	04/27/27	50,000,000.00	50,000,000.00	50,012,500.00
113600	FHLB 1.20 (CALLABLE	1.2000	05/04/27	50,000,000.00	50,000,000.00	50,020,500.00
114029	FHLB 1.00 (CALLABLE	1.0000	06/25/27	50,000,000.00	50,000,000.00	50,000,000.00
114118	FHLB 1.02 (CALLABLE	1.0200	07/06/27	24,185,000.00	24,179,079.32	24,186,209.25
114223	FHLB 0.77 (CALLABLE	0.7700	07/28/27	50,000,000.00	50,000,000.00	49,884,000.00
114337	FHLB 1.02 (CALLABLE	1.0200	08/10/28	32,995,000.00	32,995,000.00	32,622,816.40
FHLB TOTAL				**1,593,550,000.00**	**1,593,561,407.06**	**1,610,066,035.35**
113224	FHLB D-N	0.3400	11/05/20	50,000,000.00	49,969,305.56	49,991,000.00
113225	FHLB D-N	0.3400	11/05/20	50,000,000.00	49,969,305.56	49,991,000.00
113226	FHLB D-N	0.3500	12/21/20	50,000,000.00	49,946,041.66	49,983,000.00
113227	FHLB D-N	0.3500	12/21/20	50,000,000.00	49,946,041.66	49,983,000.00
113228	FHLB D-N	0.3500	12/18/20	50,000,000.00	49,947,500.00	49,983,500.00
113229	FHLB D-N	0.3500	12/18/20	50,000,000.00	49,947,500.00	49,983,500.00
113230	FHLB D-N	0.3800	02/16/21	50,000,000.00	49,911,333.32	49,969,500.00
113231	FHLB D-N	0.3800	02/16/21	50,000,000.00	49,911,333.32	49,969,500.00
113232	FHLB D-N	0.3500	12/28/20	50,000,000.00	49,942,638.89	49,982,000.00
113233	FHLB D-N	0.3500	12/28/20	50,000,000.00	49,942,638.89	49,982,000.00
113234	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,907,375.01	49,969,000.00
113235	FHLB D-N	0.3900	02/19/21	37,073,000.00	37,004,322.27	37,050,014.74
113243	FHLB D-N	0.3700	01/25/21	50,000,000.00	49,924,972.22	49,975,500.00
113244	FHLB D-N	0.3700	01/25/21	50,000,000.00	49,924,972.22	49,975,500.00
113245	FHLB D-N	0.3200	11/23/20	50,000,000.00	49,963,111.11	49,988,500.00
113246	FHLB D-N	0.3200	11/23/20	50,000,000.00	49,963,111.11	49,988,500.00
113247	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,907,375.01	49,969,000.00
113248	FHLB D-N	0.3900	02/19/21	35,890,000.00	35,823,513.78	35,867,748.20
113254	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,907,375.01	49,969,000.00
113255	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,907,375.01	49,969,000.00
113256	FHLB D-N	0.3700	01/20/21	50,000,000.00	49,927,541.67	49,976,500.00
113257	FHLB D-N	0.3700	01/20/21	50,000,000.00	49,927,541.67	49,976,500.00
113258	FHLB D-N	0.3400	12/30/20	50,000,000.00	49,943,333.34	49,981,500.00
113259	FHLB D-N	0.3400	12/30/20	50,000,000.00	49,943,333.34	49,981,500.00
113260	FHLB D-N	0.3900	02/25/21	50,000,000.00	49,904,125.01	49,968,000.00
113261	FHLB D-N	0.3900	02/25/21	50,000,000.00	49,904,125.01	49,968,000.00
113311	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,980,902.77	49,979,000.00
113312	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,980,902.77	49,979,000.00
113313	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,980,902.77	49,979,000.00
113314	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,980,902.77	49,979,000.00
113315	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,980,291.66	49,978,500.00
113316	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,980,291.66	49,978,500.00
113317	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,980,291.66	49,978,500.00
113318	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,980,291.66	49,978,500.00
113330	FHLB D-N	0.2200	02/02/21	50,000,000.00	49,952,944.45	49,972,000.00
113331	FHLB D-N	0.2200	02/02/21	50,000,000.00	49,952,944.45	49,972,000.00
113332	FHLB D-N	0.2400	03/02/21	49,979,000.00	49,918,358.80	49,946,013.86
113335	FHLB D-N	0.2200	02/01/21	50,000,000.00	49,953,250.00	49,972,500.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113336	FHLB D-N	0.2200	02/01/21	50,000,000.00	49,953,250.00	49,972,500.00
113339	FHLB D-N	0.2400	03/01/21	50,000,000.00	49,939,666.66	49,967,500.00
113340	FHLB D-N	0.2400	03/01/21	50,000,000.00	49,939,666.66	49,967,500.00
113341	FHLB D-N	0.1800	10/01/20	50,000,000.00	49,992,500.00	49,996,500.00
113342	FHLB D-N	0.1800	10/01/20	20,527,000.00	20,523,920.95	20,525,563.11
113351	FHLB D-N	0.1400	09/01/20	50,000,000.00	50,000,000.00	50,000,000.00
113352	FHLB D-N	0.1400	09/01/20	50,000,000.00	50,000,000.00	50,000,000.00
113353	FHLB D-N	0.1400	09/02/20	50,000,000.00	49,999,805.56	50,000,000.00
113354	FHLB D-N	0.1400	09/02/20	7,974,000.00	7,973,968.99	7,974,000.00
113357	FHLB D-N	0.1400	09/08/20	50,000,000.00	49,998,638.89	49,999,500.00
113358	FHLB D-N	0.1400	09/08/20	50,000,000.00	49,998,638.89	49,999,500.00
113359	FHLB D-N	0.1400	09/03/20	50,000,000.00	49,999,611.11	50,000,000.00
113360	FHLB D-N	0.1400	09/03/20	50,000,000.00	49,999,611.11	50,000,000.00
113361	FHLB D-N	0.1400	09/03/20	50,000,000.00	49,999,611.11	50,000,000.00
113362	FHLB D-N	0.1400	09/03/20	50,000,000.00	49,999,611.11	50,000,000.00
113378	FHLB D-N	0.1700	09/29/20	50,000,000.00	49,993,388.89	49,997,500.00
113379	FHLB D-N	0.1700	09/29/20	50,000,000.00	49,993,388.89	49,997,500.00
113386	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,981,527.78	49,990,500.00
113387	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,981,527.78	49,990,500.00
113388	FHLB D-N	0.1900	11/12/20	50,000,000.00	49,981,000.00	49,990,000.00
113389	FHLB D-N	0.1900	11/12/20	50,000,000.00	49,981,000.00	49,990,000.00
113390	FHLB D-N	0.1700	09/29/20	50,000,000.00	49,993,388.89	49,997,500.00
113391	FHLB D-N	0.1700	09/29/20	50,000,000.00	49,993,388.89	49,997,500.00
113392	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,981,527.78	49,990,500.00
113393	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,981,527.78	49,990,500.00
113395	FHLB D-N	0.1700	10/13/20	50,000,000.00	49,990,083.33	49,995,000.00
113396	FHLB D-N	0.1700	10/13/20	50,000,000.00	49,990,083.33	49,995,000.00
113397	FHLB D-N	0.1700	10/15/20	50,000,000.00	49,989,611.11	49,994,500.00
113398	FHLB D-N	0.1700	10/15/20	50,000,000.00	49,989,611.11	49,994,500.00
113399	FHLB D-N	0.1800	10/21/20	50,000,000.00	49,987,500.00	49,994,000.00
113400	FHLB D-N	0.1800	10/21/20	50,000,000.00	49,987,500.00	49,994,000.00
113401	FHLB D-N	0.1800	10/21/20	50,000,000.00	49,987,500.00	49,994,000.00
113402	FHLB D-N	0.1800	10/21/20	50,000,000.00	49,987,500.00	49,994,000.00
113413	FHLB D-N	0.1800	10/19/20	50,000,000.00	49,988,000.00	49,994,000.00
113414	FHLB D-N	0.1800	10/19/20	50,000,000.00	49,988,000.00	49,994,000.00
113430	FHLB D-N	0.1900	09/15/20	50,000,000.00	49,996,305.56	49,998,500.00
113431	FHLB D-N	0.1900	09/15/20	50,000,000.00	49,996,305.56	49,998,500.00
113436	FHLB D-N	0.2500	09/11/20	50,000,000.00	49,996,527.78	49,999,000.00
113437	FHLB D-N	0.2500	09/11/20	50,000,000.00	49,996,527.78	49,999,000.00
113441	FHLB D-N	0.2300	10/26/20	50,000,000.00	49,982,430.56	49,993,000.00
113442	FHLB D-N	0.2300	10/26/20	50,000,000.00	49,982,430.56	49,993,000.00
113443	FHLB D-N	0.2600	09/24/20	50,000,000.00	49,991,694.44	49,998,000.00
113444	FHLB D-N	0.2600	09/24/20	50,000,000.00	49,991,694.44	49,998,000.00
113452	FHLB D-N	0.2600	10/15/20	50,000,000.00	49,984,111.11	49,994,500.00
113453	FHLB D-N	0.2600	10/15/20	50,000,000.00	49,984,111.11	49,994,500.00
113454	FHLB D-N	0.2600	10/15/20	50,000,000.00	49,984,111.11	49,994,500.00
113455	FHLB D-N	0.2600	10/15/20	50,000,000.00	49,984,111.11	49,994,500.00
113457	FHLB D-N	0.2400	09/21/20	50,000,000.00	49,993,333.33	49,998,000.00
113458	FHLB D-N	0.2400	09/21/20	50,000,000.00	49,993,333.33	49,998,000.00
113459	FHLB D-N	0.2500	10/16/20	50,000,000.00	49,984,375.01	49,994,500.00
113460	FHLB D-N	0.2500	10/16/20	50,000,000.00	49,984,375.01	49,994,500.00
113461	FHLB D-N	0.2500	10/16/20	50,000,000.00	49,984,375.01	49,994,500.00

Los Angeles County Treasurer
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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113462	FHLB D-N	0.2500	10/16/20	50,000,000.00	49,984,375.01	49,994,500.00
113469	FHLB D-N	0.2400	09/15/20	50,000,000.00	49,995,333.33	49,998,500.00
113470	FHLB D-N	0.2400	09/15/20	50,000,000.00	49,995,333.33	49,998,500.00
113493	FHLB D-N	0.1700	10/30/20	50,000,000.00	49,986,069.44	49,992,500.00
113494	FHLB D-N	0.1700	10/30/20	50,000,000.00	49,986,069.44	49,992,500.00
113495	FHLB D-N	0.1900	01/20/21	50,000,000.00	49,962,791.67	49,976,500.00
113496	FHLB D-N	0.1900	01/20/21	50,000,000.00	49,962,791.67	49,976,500.00
113497	FHLB D-N	0.1900	01/11/21	50,000,000.00	49,965,166.67	49,978,000.00
113498	FHLB D-N	0.1900	01/11/21	50,000,000.00	49,965,166.67	49,978,000.00
113499	FHLB D-N	0.1600	10/20/20	50,000,000.00	49,989,111.12	49,994,000.00
113500	FHLB D-N	0.1600	10/20/20	50,000,000.00	49,989,111.12	49,994,000.00
113501	FHLB D-N	0.1600	10/20/20	10,510,000.00	10,507,711.15	10,508,738.80
113506	FHLB D-N	0.1700	10/07/20	50,000,000.00	49,991,500.00	49,995,500.00
113507	FHLB D-N	0.1700	10/07/20	50,000,000.00	49,991,500.00	49,995,500.00
113508	FHLB D-N	0.1700	10/13/20	50,000,000.00	49,990,083.33	49,995,000.00
113509	FHLB D-N	0.1700	10/13/20	50,000,000.00	49,990,083.33	49,995,000.00
113575	FHLB D-N	0.1500	10/23/20	50,000,000.00	49,989,166.66	49,993,500.00
113576	FHLB D-N	0.1500	10/23/20	7,000,000.00	6,998,483.34	6,999,090.00
113577	FHLB D-N	0.1200	09/30/20	50,000,000.00	49,995,166.67	49,997,000.00
113578	FHLB D-N	0.1200	09/30/20	50,000,000.00	49,995,166.67	49,997,000.00
113581	FHLB D-N	0.1400	10/27/20	50,000,000.00	49,989,111.11	49,993,000.00
113582	FHLB D-N	0.1400	10/27/20	50,000,000.00	49,989,111.11	49,993,000.00
113605	FHLB D-N	0.1400	10/26/20	50,000,000.00	49,989,305.56	49,993,000.00
113606	FHLB D-N	0.1400	10/26/20	50,000,000.00	49,989,305.56	49,993,000.00
113607	FHLB D-N	0.2000	04/27/21	50,000,000.00	49,933,888.88	49,957,000.00
113608	FHLB D-N	0.2000	04/27/21	50,000,000.00	49,933,888.88	49,957,000.00
113609	FHLB D-N	0.1300	09/30/20	50,000,000.00	49,994,763.89	49,997,000.00
113610	FHLB D-N	0.1300	09/30/20	50,000,000.00	49,994,763.89	49,997,000.00
113611	FHLB D-N	0.1300	10/30/20	50,000,000.00	49,989,347.22	49,992,500.00
113612	FHLB D-N	0.1300	10/30/20	50,000,000.00	49,989,347.22	49,992,500.00
113615	FHLB D-N	0.1400	10/28/20	50,000,000.00	49,988,916.67	49,993,000.00
113616	FHLB D-N	0.1400	10/28/20	50,000,000.00	49,988,916.67	49,993,000.00
113624	FHLB D-N	0.1300	09/28/20	50,000,000.00	49,995,125.00	49,997,500.00
113625	FHLB D-N	0.1300	09/28/20	50,000,000.00	49,995,125.00	49,997,500.00
113626	FHLB D-N	0.1350	10/15/20	50,000,000.00	49,991,750.00	49,994,500.00
113627	FHLB D-N	0.1350	10/15/20	50,000,000.00	49,991,750.00	49,994,500.00
113628	FHLB D-N	0.1350	10/15/20	50,000,000.00	49,991,750.00	49,994,500.00
113629	FHLB D-N	0.1350	10/15/20	50,000,000.00	49,991,750.00	49,994,500.00
113632	FHLB D-N	0.1200	09/29/20	50,000,000.00	49,995,333.33	49,997,500.00
113633	FHLB D-N	0.1200	09/29/20	50,000,000.00	49,995,333.33	49,997,500.00
113634	FHLB D-N	0.1200	09/30/20	50,000,000.00	49,995,166.67	49,997,000.00
113635	FHLB D-N	0.1200	09/30/20	50,000,000.00	49,995,166.67	49,997,000.00
113650	FHLB D-N	0.1550	11/30/20	50,000,000.00	49,980,625.00	49,987,500.00
113651	FHLB D-N	0.1550	11/30/20	50,000,000.00	49,980,625.00	49,987,500.00
113661	FHLB D-N	0.1400	10/28/20	50,000,000.00	49,988,916.67	49,993,000.00
113662	FHLB D-N	0.1400	10/28/20	50,000,000.00	49,988,916.67	49,993,000.00
113669	FHLB D-N	0.4400	03/19/21	50,000,000.00	49,878,388.89	49,964,000.00
113670	FHLB D-N	0.4400	03/19/21	50,000,000.00	49,878,388.89	49,964,000.00
113671	FHLB D-N	0.1100	10/20/20	50,000,000.00	49,992,513.88	49,994,000.00
113672	FHLB D-N	0.1100	10/20/20	50,000,000.00	49,992,513.88	49,994,000.00
113677	FHLB D-N	0.1100	10/21/20	50,000,000.00	49,992,361.11	49,994,000.00
113678	FHLB D-N	0.1100	10/21/20	50,000,000.00	49,992,361.11	49,994,000.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113867	FHLB D-N	0.1100	09/01/20	50,000,000.00	50,000,000.00	50,000,000.00
113868	FHLB D-N	0.1100	09/01/20	50,000,000.00	50,000,000.00	50,000,000.00
113994	FHLB D-N	0.1400	09/04/20	50,000,000.00	49,999,416.67	49,999,500.00
114085	FHLB D-N	0.1100	09/04/20	50,000,000.00	49,999,541.67	49,999,500.00
114086	FHLB D-N	0.1100	09/04/20	50,000,000.00	49,999,541.67	49,999,500.00
114163	FHLB D-N	0.1200	09/04/20	50,000,000.00	49,999,500.00	49,999,500.00
114236	FHLB D-N	0.1050	09/01/20	50,000,000.00	50,000,000.00	50,000,000.00
114237	FHLB D-N	0.1050	09/01/20	50,000,000.00	50,000,000.00	50,000,000.00
114250	FHLB D-N	0.1050	09/10/20	50,000,000.00	49,998,687.50	49,999,000.00
114507	FHLB D-N	0.0850	11/03/20	50,000,000.00	49,992,562.50	49,991,500.00
114508	FHLB D-N	0.0850	11/03/20	50,000,000.00	49,992,562.50	49,991,500.00
114509	FHLB D-N	0.0850	11/04/20	50,000,000.00	49,992,444.45	49,991,000.00
114510	FHLB D-N	0.0850	11/04/20	50,000,000.00	49,992,444.45	49,991,000.00
114527	FHLB D-N	0.0850	11/02/20	50,000,000.00	49,992,680.55	49,991,500.00
114528	FHLB D-N	0.0850	11/02/20	50,000,000.00	49,992,680.55	49,991,500.00
FHLB DISC TOTAL				**7,668,953,000.00**	**7,665,271,897.37**	**7,667,269,168.71**
110594	FHLMC 2.60 (CALLABL	2.6000	05/03/24	50,000,000.00	50,000,000.00	50,708,500.00
110672	FHLMC 2.65 (CALLABL	2.6500	05/13/24	25,000,000.00	25,000,000.00	25,112,000.00
110713	FHLMC 2.65 (CALLABL	2.6500	05/23/24	25,000,000.00	25,000,000.00	25,124,500.00
110796	FHLMC 2.44 (CALLABL	2.4400	05/28/24	50,000,000.00	50,000,000.00	50,723,500.00
110811	FHLMC 2.45 (CALLABL	2.4500	05/24/24	50,000,000.00	50,000,000.00	50,227,000.00
110837	FHLMC 2.45 (CALLABL	2.4500	05/28/24	25,000,000.00	25,000,000.00	25,362,000.00
111256	FHLMC 2.20 (CALLABL	2.2000	07/29/25	50,000,000.00	50,000,000.00	50,333,500.00
111627	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,029,000.00
111628	FHLMC 2.13 (CALLABL	2.1300	09/25/24	25,000,000.00	25,000,000.00	25,029,000.00
111643	FHLMC 2.12 (CALLABL	2.1200	09/24/24	50,000,000.00	50,000,000.00	50,053,500.00
111644	FHLMC 2.12 (CALLABL	2.1200	09/25/24	50,000,000.00	50,000,000.00	50,055,500.00
111670	FHLMC 2.08 (CALLABL	2.0800	09/25/24	50,000,000.00	50,000,000.00	50,054,000.00
111736	FHLMC 2.15 (CALLABL	2.1500	09/25/24	25,000,000.00	25,000,000.00	25,028,250.00
111744	FHLMC 2.05 (CALLABL	2.0500	10/02/24	25,000,000.00	25,000,000.00	25,034,000.00
111745	FHLMC 2.05 (CALLABL	2.0500	10/15/24	25,000,000.00	25,000,000.00	25,049,250.00
111820	FHLMC 2.00 (CALLABL	2.0000	04/29/26	50,000,000.00	50,000,000.00	50,091,500.00
111883	FHLMC 2.01 (CALLABL	2.0100	10/28/24	50,000,000.00	50,000,000.00	50,120,000.00
111971	FHLMC 2.02 (CALLABL	2.0200	11/13/24	50,000,000.00	50,000,000.00	50,154,500.00
111987	FHLMC 2.05 (CALLABL	2.0500	11/18/24	50,000,000.00	50,000,000.00	50,167,500.00
112053	FHLMC 2.00 (CALLABL	2.0000	11/19/24	50,000,000.00	50,000,000.00	50,164,000.00
112074	FHLMC 2.00 (CALLABL	2.0000	11/25/24	50,000,000.00	50,000,000.00	50,178,500.00
112075	FHLMC 2.01 (CALLABL	2.0100	11/25/24	50,000,000.00	50,000,000.00	50,182,000.00
112365	FHLMC 2.08 (CALLABL	2.0800	12/30/26	50,000,000.00	50,000,000.00	50,239,000.00
112420	FHLMC 2.00 (CALLABL	2.0000	12/23/25	50,000,000.00	50,000,000.00	50,229,500.00
112421	FHLMC 2.00 (CALLABL	2.0000	12/23/25	50,000,000.00	50,000,000.00	50,229,500.00
112422	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,913,000.00
112423	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,913,000.00
112439	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,911,000.00
112500	FHLMC 2.15 (CALLABL	2.1500	12/23/26	50,000,000.00	50,000,000.00	50,235,000.00
112501	FHLMC 2.16 (CALLABL	2.1600	12/23/26	50,000,000.00	50,000,000.00	50,233,000.00
112522	FHLMC 2.01 (CALLABL	2.0100	12/24/24	50,000,000.00	50,000,000.00	50,235,500.00
112545	FHLMC 2.00 (CALLABL	2.0000	09/30/24	50,000,000.00	50,000,000.00	50,059,500.00
112648	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,277,500.00
112649	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,277,500.00
112650	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,277,500.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112901	FHLMC 1.50	1.5000	02/12/25	25,000,000.00	24,982,859.61	26,228,250.00
113109	FHLMC 0.95 (CALLABL	0.9500	03/12/25	50,000,000.00	50,000,000.00	50,078,500.00
113116	FHLMC 1.02 (CALLABL	1.0200	03/11/25	50,000,000.00	50,000,000.00	50,004,500.00
113117	FHLMC 1.00 (CALLABL	1.0000	03/17/26	50,000,000.00	50,000,000.00	50,080,000.00
113155	FHLMC 1.07 (CALLABL	1.0700	03/17/25	25,000,000.00	25,000,000.00	25,003,500.00
113157	FHLMC 1.00 (CALLABL	1.0000	03/18/25	50,000,000.00	50,000,000.00	50,137,500.00
113529	FHLMC 1.02 (CALLABL	1.0200	04/28/25	50,000,000.00	50,000,000.00	50,007,000.00
113530	FHLMC 1.00 (CALLABL	1.0000	04/28/26	50,000,000.00	50,000,000.00	50,030,000.00
113531	FHLMC 0.95 (CALLABL	0.9500	04/28/25	50,000,000.00	50,000,000.00	50,029,500.00
113544	FHLMC 1.00 (CALLABL	1.0000	10/28/25	50,000,000.00	50,000,000.00	50,034,000.00
113613	FHLMC 0.75 (CALLABL	0.7500	04/27/23	50,000,000.00	50,054,809.14	50,039,000.00
113618	FHLMC 0.50 (CALLABL	0.5000	04/27/22	31,740,000.00	31,740,000.00	31,744,126.20
113621	FHLMC 0.60 (CALLABL	0.6000	01/27/23	43,475,000.00	43,475,000.00	43,485,434.00
113668	FHLMC 1.05 (CALLABL	1.0500	05/04/27	50,000,000.00	50,000,000.00	50,006,000.00
113728	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,011,500.00
113729	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,044,000.00
113740	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	50,028,500.00
113750	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	50,009,000.00
113761	FHLMC 0.84 (CALLABL	0.8400	11/25/25	50,000,000.00	50,000,000.00	50,003,000.00
113767	FHLMC 1.05 (CALLABL	1.0500	05/27/27	50,000,000.00	50,000,000.00	50,025,000.00
113774	FHLMC 1.07 (CALLABL	1.0700	05/27/27	50,000,000.00	50,000,000.00	50,010,500.00
113793	FHLMC 0.73 (CALLABL	0.7300	05/27/25	50,000,000.00	50,000,000.00	50,010,500.00
113794	FHLMC 0.82 (CALLABL	0.8200	05/27/25	50,000,000.00	50,000,000.00	50,003,500.00
113992	FHLMC 1.00 (CALLABL	1.0000	06/23/27	25,000,000.00	25,000,000.00	25,016,750.00
114019	FHLMC 1.00 (CALLABL	1.0000	06/28/27	25,000,000.00	24,999,756.55	25,013,000.00
114045	FHLMC 0.71 (CALLABL	0.7100	06/23/25	50,000,000.00	50,000,000.00	50,025,500.00
114099	FHLMC 0.75 (CALLABL	0.7500	07/08/25	50,000,000.00	50,000,000.00	49,910,000.00
114120	FHLMC 0.74 (CALLABL	0.7400	07/15/25	50,000,000.00	50,000,000.00	50,003,000.00
114133	FHLMC 0.75 (CALLABL	0.7500	07/08/25	50,000,000.00	50,000,000.00	49,910,000.00
114134	FHLMC 0.75 (CALLABL	0.7500	07/08/25	17,800,000.00	17,800,000.00	17,767,960.00
114146	FHLMC 0.77 (CALLABL	0.7700	07/15/25	50,000,000.00	50,000,000.00	50,018,500.00
114161	FHLMC 0.83 (CALLABL	0.8300	07/22/26	25,000,000.00	25,000,000.00	25,001,750.00
114217	FHLMC 1.00 (CALLABL	1.0000	07/29/27	50,000,000.00	50,000,000.00	49,922,000.00
114224	FHLMC 0.83 (CALLABL	0.8300	07/29/27	50,000,000.00	50,000,000.00	49,919,500.00
114258	FHLMC 0.75 (CALLABL	0.7500	07/29/25	50,000,000.00	50,000,000.00	50,001,000.00
114286	FHLMC 0.75 (CALLABL	0.7500	08/04/25	25,000,000.00	25,000,000.00	24,998,000.00
114308	FHLMC 1.10 (CALLABL	1.1000	02/12/29	25,000,000.00	25,000,000.00	24,979,250.00
114371	FHLMC 1.10 (CALLABL	1.1000	08/20/29	25,000,000.00	25,000,000.00	24,699,000.00
114378	FHLMC 1.15 (CALLABL	1.1500	08/24/29	25,000,000.00	25,000,000.00	24,947,750.00
114390	FHLMC 1.07 (CALLABL	1.0700	08/25/28	25,000,000.00	25,000,000.00	24,954,500.00
114391	FHLMC 1.25 (CALLABL	1.2500	08/26/30	25,000,000.00	25,000,000.00	24,949,250.00
114454	FHLMC 1.20 (CALLABL	1.2000	08/27/30	25,000,000.00	25,000,000.00	24,850,250.00
FHLMC Fxd-(S) TOTAL				**3,293,015,000.00**	**3,293,052,425.30**	**3,302,951,770.20**
112240	FHLMC 2.05 (CALLABL	2.0500	12/02/25	50,000,000.00	50,000,000.00	50,002,000.00
113171	FHLMC 1.05 (CALLABL	1.0500	03/18/25	25,000,000.00	25,000,000.00	25,038,000.00
114030	FHLMC 0.75 (CALLABL	0.7500	12/26/25	50,000,000.00	50,000,000.00	50,016,500.00
114100	FHLMC 0.73 (CALLABL	0.7300	07/09/25	50,000,000.00	50,000,000.00	50,013,500.00
FHLMC Fxd-(Q) TOTAL				**175,000,000.00**	**175,000,000.00**	**175,070,000.00**
103242	FNMA 1.50	1.5000	11/30/20	50,000,000.00	49,976,510.99	50,172,500.00
103255	FNMA 1.375	1.3750	02/26/21	50,000,000.00	49,904,082.89	50,302,000.00

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111904	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,000,000.00	50,107,000.00
112004	FNMA 2.00 (CALLABLE	2.0000	10/28/24	50,000,000.00	50,041,611.84	50,107,000.00
113832	FNMA 0.75 (CALLABLE	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,020,500.00
114028	FNMA 0.50	0.5000	06/17/25	25,000,000.00	24,990,850.30	25,072,000.00
114101	FNMA 0.71 (CALLABLE	0.7100	07/09/25	50,000,000.00	50,000,000.00	50,016,500.00
114155	FNMA 0.82 (CALLABLE	0.8200	07/09/26	50,000,000.00	50,000,000.00	50,008,000.00
114160	FNMA 0.95 (CALLABLE	0.9500	07/15/27	50,000,000.00	50,000,000.00	50,000,500.00
114179	FNMA 0.75 (CALLABLE	0.7500	06/30/25	21,000,000.00	21,000,000.00	21,005,460.00
114285	FNMA 0.875 (CALLABL	0.8750	07/30/27	25,000,000.00	25,000,000.00	24,891,750.00
114392	FNMA 1.18 (CALLABLE	1.1800	08/26/30	50,000,000.00	50,000,000.00	49,861,000.00
114417	FNMA 1.25 (CALLABLE	1.2500	08/27/30	25,000,000.00	25,000,000.00	24,937,500.00
114503	FNMA 1.18 (CALLABLE	1.1800	08/26/30	25,000,000.00	25,000,000.00	24,930,500.00
FNMA TOTAL				**571,000,000.00**	**570,913,056.02**	**571,432,210.00**
113270	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,954,444.44	49,970,500.00
113271	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,954,444.44	49,970,500.00
113281	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,974,861.11	49,967,500.00
113282	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,974,861.11	49,967,500.00
113283	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,974,861.11	49,967,500.00
113284	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,974,861.11	49,967,500.00
113346	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,954,444.44	49,970,500.00
113347	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,954,444.44	49,970,500.00
FNMA DISC TOTAL				**400,000,000.00**	**399,717,222.20**	**399,752,000.00**
111545	FHLMC 2.625 (CALLAB	2.1250	09/04/24	50,000,000.00	50,000,000.00	50,008,000.00
111584	FHLMC 2.80 (CALLABL	2.1250	09/10/24	25,000,000.00	25,000,000.00	25,012,250.00
111599	FHLMC 3.125 (CALLAB	2.1250	09/11/24	25,000,000.00	25,000,000.00	25,013,000.00
111600	FHLMC 3.125 (CALLAB	2.1250	09/23/24	25,000,000.00	25,000,000.00	25,028,250.00
111601	FHLMC 3.00 (CALLABL	2.1250	09/23/24	25,000,000.00	25,000,000.00	25,028,750.00
111609	FHLMC 3.25 (CALLABL	2.2500	09/25/24	25,000,000.00	25,000,000.00	25,031,750.00
111610	FHLMC 3.25 (CALLABL	2.2500	09/25/24	25,000,000.00	25,000,000.00	25,032,750.00
111635	FHLMC 3.50 (CALLABL	2.3500	09/25/24	25,000,000.00	25,000,000.00	25,034,750.00
111860	FHLMC 3.375 (CALLAB	2.0000	10/29/24	50,000,000.00	50,000,000.00	50,137,000.00
111895	FHLMC 3.75 (CALLABL	2.0000	04/28/25	50,000,000.00	50,000,000.00	50,132,000.00
112076	FHLMC 3.70 (CALLABL	2.0000	05/23/25	50,000,000.00	50,000,000.00	50,203,000.00
112384	FHLMC 2.75 (CALLABL	2.1250	09/09/24	50,000,000.00	50,000,000.00	50,019,000.00
112424	FHLMC 2.75 (CALLABL	2.1250	09/11/24	25,000,000.00	25,000,000.00	25,013,250.00
113110	FHLMC 2.00 (CALLABL	1.6250	03/12/25	50,000,000.00	50,000,000.00	50,022,000.00
113929	FHLMC 1.75 (CALLABL	1.7500	12/09/25	50,000,000.00	50,000,000.00	50,308,500.00
113982	FHLMC 3.50 (CALLABL	2.0000	12/04/24	50,000,000.00	50,000,000.00	50,216,500.00
MCPN TOTAL				**600,000,000.00**	**600,000,000.00**	**601,240,750.00**
110758	FHLMC 2.75 (CALLABL	2.5000	05/28/24	50,000,000.00	50,000,000.00	50,775,000.00
110785	FHLMC 3.00 (CALLABL	2.3750	05/28/24	25,000,000.00	25,000,000.00	25,357,250.00
MCSA TOTAL				**75,000,000.00**	**75,000,000.00**	**76,132,250.00**
114013	TOYOTA MOTOR CREDIT	0.2200	09/04/20	50,000,000.00	49,999,083.33	49,999,500.00
114014	TOYOTA MOTOR CREDIT	0.2200	09/04/20	50,000,000.00	49,999,083.33	49,999,500.00
114025	MONT BLANC CAPITAL	0.2500	09/21/20	27,301,000.00	27,297,208.19	27,298,542.91
114026	CRC FUNDING LLC CP	0.2200	09/17/20	50,000,000.00	49,995,111.11	49,996,500.00
114119	OLD LINE FUNDING LL	0.2000	09/01/20	50,000,000.00	50,000,000.00	49,999,500.00
114125	LA FAYETTE ASSET SE	0.2300	10/02/20	25,000,000.00	24,995,048.61	24,996,500.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114127	CAFCO LLC CP	0.2200	10/06/20	50,000,000.00	49,989,305.55	49,994,500.00
114151	ATLANTIC ASSET SEC	0.1700	09/08/20	25,000,000.00	24,999,173.61	24,999,000.00
114152	MONT BLANC CAPITAL	0.2000	09/01/20	30,000,000.00	30,000,000.00	29,999,700.00
114157	PFIZER INC CP	0.1200	09/15/20	50,000,000.00	49,997,666.67	49,998,500.00
114158	PFIZER INC CP	0.1200	09/15/20	50,000,000.00	49,997,666.67	49,998,500.00
114165	ATLANTIC ASSET SEC	0.1600	09/08/20	50,000,000.00	49,998,444.45	49,998,000.00
114167	CHARIOT FUNDING LLC	0.2100	10/06/20	50,000,000.00	49,989,791.67	49,994,500.00
114168	CHARIOT FUNDING LLC	0.2100	10/06/20	11,000,000.00	10,997,754.17	10,998,790.00
114170	LA FAYETTE ASSET SE	0.2300	10/07/20	40,000,000.00	39,990,800.00	39,993,200.00
114171	TOYOTA MOTOR CREDIT	0.1400	09/02/20	50,000,000.00	49,999,805.56	49,999,500.00
114172	CANADIAN IMP BK OF	0.2200	10/09/20	50,000,000.00	49,988,388.89	49,993,000.00
114173	CANADIAN IMP BK OF	0.2200	10/09/20	22,765,000.00	22,759,713.46	22,761,812.90
114174	CRC FUNDING LLC CP	0.2200	10/14/20	50,000,000.00	49,986,861.11	49,990,000.00
114181	TOYOTA MOTOR CREDIT	0.1700	09/14/20	50,000,000.00	49,996,930.56	49,998,000.00
114185	CAFCO LLC CP	0.2100	10/14/20	50,000,000.00	49,987,458.34	49,993,000.00
114187	CAFCO LLC CP	0.2000	10/08/20	50,000,000.00	49,989,722.22	49,994,000.00
114188	CIESCO LLC CP	0.2200	10/16/20	23,696,000.00	23,689,483.60	23,691,023.84
114200	THUNDER BAY FUNDING	0.1800	09/17/20	25,000,000.00	24,998,000.00	24,998,500.00
114207	MONT BLANC CAPITAL	0.2300	10/05/20	19,000,000.00	18,995,872.78	18,996,960.00
114208	ATLANTIC ASSET SEC	0.1700	09/09/20	20,000,000.00	19,999,244.45	19,998,800.00
114215	JUPITER SEC COMPANY	0.2000	09/16/20	50,000,000.00	49,995,833.33	49,996,500.00
114222	CANCARA ASSET SEC L	0.1900	09/17/20	25,000,000.00	24,997,888.89	24,998,750.00
114231	CAFCO LLC CP	0.1900	10/16/20	24,500,000.00	24,494,181.25	24,496,325.00
114242	CANCARA ASSET SEC L	0.1800	09/17/20	45,000,000.00	44,996,400.00	44,997,750.00
114244	CIESCO LLC CP	0.2000	10/20/20	34,177,000.00	34,167,696.27	34,169,139.29
114248	CANCARA ASSET SEC L	0.1800	09/21/20	50,000,000.00	49,995,000.00	49,997,000.00
114249	CANCARA ASSET SEC L	0.1800	09/21/20	22,500,000.00	22,497,750.00	22,498,650.00
114263	JUPITER SEC COMPANY	0.2100	10/20/20	35,000,000.00	34,989,995.84	34,991,950.00
114275	JUPITER SEC COMPANY	0.1500	09/03/20	50,000,000.00	49,999,583.33	49,999,000.00
114277	AUTOBAHN FUNDING CO	0.1300	09/01/20	25,000,000.00	25,000,000.00	24,999,750.00
114278	SHEFFIELD RECEIVABL	0.1300	09/01/20	50,000,000.00	50,000,000.00	49,999,500.00
114287	MONT BLANC CAPITAL	0.1800	09/03/20	30,000,000.00	29,999,700.00	29,999,400.00
114292	TOYOTA MOTOR CREDIT	0.1400	09/15/20	50,000,000.00	49,997,277.78	49,998,000.00
114293	CREDIT AGRICOLE CIB	0.1000	09/01/20	44,352,000.00	44,352,000.00	44,351,556.48
114298	MONT BLANC CAPITAL	0.2000	09/23/20	38,758,000.00	38,753,262.91	38,754,124.20
114299	CANADIAN IMP BK OF	0.1500	09/02/20	50,000,000.00	49,999,791.67	49,999,500.00
114300	CANADIAN IMP BK OF	0.1500	09/02/20	50,000,000.00	49,999,791.67	49,999,500.00
114306	UNILEVER CAPITAL CO	0.1200	09/09/20	30,000,000.00	29,999,200.00	29,999,100.00
114318	ATLANTIC ASSET SEC	0.1300	09/02/20	50,000,000.00	49,999,819.44	49,999,500.00
114320	AUTOBAHN FUNDING CO	0.1200	09/04/20	45,000,000.00	44,999,550.00	44,999,100.00
114321	CRC FUNDING LLC CP	0.1800	11/06/20	50,000,000.00	49,983,500.00	49,984,500.00
114324	JUPITER SEC COMPANY	0.1400	09/04/20	30,000,000.00	29,999,650.00	29,999,400.00
114325	CHARIOT FUNDING LLC	0.1300	09/03/20	50,000,000.00	49,999,638.89	49,999,000.00
114326	AUTOBAHN FUNDING CO	0.1100	09/03/20	50,000,000.00	49,999,694.44	49,999,000.00
114327	JUPITER SEC COMPANY	0.1400	09/04/20	50,000,000.00	49,999,416.67	49,999,000.00
114328	SHEFFIELD RECEIVABL	0.1200	09/04/20	50,000,000.00	49,999,500.00	49,999,000.00
114329	CREDIT AGRICOLE CIB	0.1000	09/02/20	37,746,000.00	37,745,895.15	37,745,622.54
114330	AUTOBAHN FUNDING CO	0.1200	09/04/20	25,000,000.00	24,999,750.00	24,999,500.00
114331	SHEFFIELD RECEIVABL	0.1200	09/04/20	50,000,000.00	49,999,500.00	49,999,000.00
114332	OLD LINE FUNDING LL	0.1300	09/15/20	50,000,000.00	49,997,472.22	49,997,000.00
114333	OLD LINE FUNDING LL	0.1300	09/15/20	11,025,000.00	11,024,442.62	11,024,338.50
114338	NATIXIS NY BRANCH C	0.1000	09/09/20	50,000,000.00	49,998,888.89	49,998,500.00

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114339	AUTOBAHN FUNDING CO	0.1100	09/09/20	35,000,000.00	34,999,144.44	34,998,600.00
114340	SHEFFIELD RECEIVABL	0.1200	09/11/20	50,000,000.00	49,998,333.33	49,997,500.00
114341	NATIXIS NY BRANCH C	0.1000	09/10/20	50,000,000.00	49,998,750.00	49,998,500.00
114342	ATLANTIC ASSET SEC	0.1200	09/09/20	50,000,000.00	49,998,666.67	49,997,000.00
114345	AUTOBAHN FUNDING CO	0.1100	09/10/20	50,000,000.00	49,998,625.00	49,998,000.00
114346	AUTOBAHN FUNDING CO	0.1100	09/10/20	5,000,000.00	4,999,862.50	4,999,800.00
114347	SHEFFIELD RECEIVABL	0.1200	09/09/20	50,000,000.00	49,998,666.67	49,998,000.00
114348	AUTOBAHN FUNDING CO	0.1100	09/10/20	50,000,000.00	49,998,625.00	49,998,000.00
114349	TOYOTA MOTOR CREDIT	0.1600	09/30/20	50,000,000.00	49,993,555.56	49,996,000.00
114350	CIESCO LLC CP	0.1700	11/10/20	50,000,000.00	49,983,472.22	49,982,500.00
114351	ATLANTIC ASSET SEC	0.1200	09/11/20	50,000,000.00	49,998,333.33	49,994,500.00
114352	LA FAYETTE ASSET SE	0.1300	09/11/20	34,398,000.00	34,396,757.85	34,396,280.10
114353	CANADIAN IMP BK OF	0.1100	09/10/20	50,000,000.00	49,998,625.00	49,998,500.00
114354	ATLANTIC ASSET SEC	0.1200	09/11/20	50,000,000.00	49,998,333.33	49,994,500.00
114355	LA FAYETTE ASSET SE	0.1300	09/11/20	5,602,000.00	5,601,797.71	5,601,719.90
114357	SHEFFIELD RECEIVABL	0.1100	09/14/20	50,000,000.00	49,998,013.89	49,997,000.00
114359	JUPITER SEC COMPANY	0.1500	09/11/20	50,000,000.00	49,997,916.67	49,997,500.00
114360	CIESCO LLC CP	0.1700	11/12/20	38,750,000.00	38,736,825.00	38,735,662.50
114361	CIESCO LLC CP	0.1700	11/10/20	27,600,000.00	27,590,876.66	27,590,340.00
114362	CHARIOT FUNDING LLC	0.1400	09/14/20	50,000,000.00	49,997,472.22	49,997,500.00
114363	CHARIOT FUNDING LLC	0.1400	09/14/20	50,000,000.00	49,997,472.22	49,997,500.00
114366	THUNDER BAY FUNDING	0.1200	09/15/20	40,000,000.00	39,998,133.33	39,998,000.00
114367	REGENCY MARKETS NO.	0.1600	09/08/20	50,000,000.00	49,998,444.45	49,998,000.00
114368	OLD LINE FUNDING LL	0.1200	09/16/20	31,000,000.00	30,998,450.00	30,998,140.00
114369	SHEFFIELD RECEIVABL	0.1300	09/24/20	50,000,000.00	49,995,847.22	49,994,500.00
114372	CHARIOT FUNDING LLC	0.1300	09/14/20	50,000,000.00	49,997,652.78	49,997,500.00
114373	JUPITER SEC COMPANY	0.1400	09/15/20	50,000,000.00	49,997,277.78	49,996,500.00
114374	MONT BLANC CAPITAL	0.2000	11/13/20	18,562,000.00	18,554,472.08	18,555,132.06
114375	SHEFFIELD RECEIVABL	0.1200	09/14/20	50,000,000.00	49,997,833.33	49,997,000.00
114376	OLD LINE FUNDING LL	0.1500	12/01/20	20,993,000.00	20,985,040.16	20,985,022.66
114379	CHARIOT FUNDING LLC	0.1400	09/16/20	50,000,000.00	49,997,083.33	49,997,500.00
114380	CHARIOT FUNDING LLC	0.1400	09/16/20	50,000,000.00	49,997,083.33	49,997,500.00
114381	AUTOBAHN FUNDING CO	0.1100	09/15/20	25,000,000.00	24,998,930.56	24,998,250.00
114382	THUNDER BAY FUNDING	0.1200	09/15/20	42,500,000.00	42,498,016.67	42,497,875.00
114383	REGENCY MARKETS NO.	0.1500	09/09/20	50,000,000.00	49,998,333.33	49,998,000.00
114384	REGENCY MARKETS NO.	0.1500	09/09/20	50,000,000.00	49,998,333.33	49,998,000.00
114385	CANADIAN IMP BK OF	0.1100	09/15/20	50,000,000.00	49,997,861.11	49,997,500.00
114386	CANADIAN IMP BK OF	0.1100	09/15/20	50,000,000.00	49,997,861.11	49,997,500.00
114387	AUTOBAHN FUNDING CO	0.1100	09/10/20	35,000,000.00	34,999,037.50	34,998,600.00
114388	PFIZER INC CP	0.1100	10/20/20	22,505,000.00	22,501,630.50	22,502,299.40
114394	AUTOBAHN FUNDING CO	0.1100	09/16/20	50,000,000.00	49,997,708.34	49,996,500.00
114395	JUPITER SEC COMPANY	0.1300	09/18/20	50,000,000.00	49,996,930.56	49,996,000.00
114396	CHARIOT FUNDING LLC	0.1400	09/17/20	50,000,000.00	49,996,888.89	49,997,500.00
114397	NATIXIS NY BRANCH C	0.1000	10/02/20	50,000,000.00	49,995,694.45	49,995,500.00
114398	NATIXIS NY BRANCH C	0.1000	10/02/20	50,000,000.00	49,995,694.45	49,995,500.00
114399	SHEFFIELD RECEIVABL	0.1700	10/07/20	28,130,000.00	28,125,217.90	28,125,217.90
114401	CANCARA ASSET SEC L	0.1400	09/16/20	47,250,000.00	47,247,243.75	47,247,637.50
114405	AUTOBAHN FUNDING CO	0.1100	09/17/20	50,000,000.00	49,997,555.56	49,996,500.00
114406	CANADIAN IMP BK OF	0.1200	09/18/20	50,000,000.00	49,997,166.67	49,997,000.00
114407	CANADIAN IMP BK OF	0.1200	09/18/20	50,000,000.00	49,997,166.67	49,997,000.00
114408	ATLANTIC ASSET SEC	0.1100	09/15/20	41,000,000.00	40,998,246.11	40,989,750.00
114409	NATIXIS NY BRANCH C	0.1000	10/05/20	50,000,000.00	49,995,277.78	49,995,000.00

Los Angeles County Treasurer
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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114410	NATIXIS NY BRANCH C	0.1000	10/05/20	50,000,000.00	49,995,277.78	49,995,000.00
114411	SHEFFIELD RECEIVABL	0.1500	10/05/20	50,000,000.00	49,992,916.67	49,992,000.00
114412	SHEFFIELD RECEIVABL	0.1500	10/07/20	50,000,000.00	49,992,500.00	49,991,500.00
114413	SHEFFIELD RECEIVABL	0.1800	11/16/20	20,250,000.00	20,242,305.00	20,242,102.50
114418	CHARIOT FUNDING LLC	0.1400	09/21/20	50,000,000.00	49,996,111.11	49,997,000.00
114419	AUTOBAHN FUNDING CO	0.1200	09/21/20	50,000,000.00	49,996,666.67	49,995,500.00
114420	CANCARA ASSET SEC L	0.1400	09/18/20	50,000,000.00	49,996,694.44	49,997,500.00
114421	CANADIAN IMP BK OF	0.1100	09/21/20	50,000,000.00	49,996,944.45	49,996,500.00
114422	ATLANTIC ASSET SEC	0.1100	09/17/20	50,000,000.00	49,997,555.56	49,989,000.00
114423	CHARIOT FUNDING LLC	0.1400	09/16/20	25,647,000.00	25,645,503.93	25,645,717.65
114425	CANCARA ASSET SEC L	0.1500	09/18/20	50,000,000.00	49,996,458.34	49,997,500.00
114426	CANCARA ASSET SEC L	0.1500	09/18/20	2,000,000.00	1,999,858.34	1,999,900.00
114427	CIESCO LLC CP	0.1700	11/19/20	50,000,000.00	49,981,347.23	49,979,000.00
114428	AUTOBAHN FUNDING CO	0.1000	09/22/20	30,000,000.00	29,998,250.00	29,997,000.00
114429	NATIXIS NY BRANCH C	0.0900	10/06/20	50,000,000.00	49,995,625.00	49,995,000.00
114430	NATIXIS NY BRANCH C	0.0900	10/06/20	50,000,000.00	49,995,625.00	49,995,000.00
114433	ATLANTIC ASSET SEC	0.1100	09/21/20	50,000,000.00	49,996,944.44	49,995,500.00
114434	ATLANTIC ASSET SEC	0.1100	09/21/20	3,000,000.00	2,999,816.67	2,999,730.00
114436	THUNDER BAY FUNDING	0.1200	10/15/20	37,750,000.00	37,744,463.33	37,744,337.50
114437	CHARIOT FUNDING LLC	0.1100	09/23/20	30,000,000.00	29,997,983.34	29,997,900.00
114438	OLD LINE FUNDING LL	0.1000	09/22/20	24,000,000.00	23,998,600.00	23,998,080.00
114439	CHARIOT FUNDING LLC	0.1100	09/23/20	50,000,000.00	49,996,638.89	49,996,500.00
114440	CHARIOT FUNDING LLC	0.1200	09/24/20	50,000,000.00	49,996,166.67	49,996,500.00
114441	REGENCY MARKETS NO.	0.1600	09/21/20	50,000,000.00	49,995,555.56	49,995,500.00
114442	SHEFFIELD RECEIVABL	0.1600	10/23/20	50,000,000.00	49,988,444.45	49,988,000.00
114443	NATIXIS NY BRANCH C	0.0900	10/07/20	50,000,000.00	49,995,500.00	49,995,000.00
114444	NATIXIS NY BRANCH C	0.0900	10/07/20	50,000,000.00	49,995,500.00	49,995,000.00
114447	AUTOBAHN FUNDING CO	0.1100	09/23/20	50,000,000.00	49,996,638.89	49,995,000.00
114448	CHARIOT FUNDING LLC	0.1200	09/23/20	50,000,000.00	49,996,333.33	49,996,500.00
114449	ATLANTIC ASSET SEC	0.1100	09/30/20	50,000,000.00	49,995,569.44	49,993,500.00
114450	ATLANTIC ASSET SEC	0.1100	09/30/20	25,000,000.00	24,997,784.73	24,996,750.00
114451	ATLANTIC ASSET SEC	0.1100	09/17/20	50,000,000.00	49,997,555.55	49,989,000.00
114457	ATLANTIC ASSET SEC	0.1200	09/21/20	50,000,000.00	49,996,666.66	49,995,500.00
114458	MONT BLANC CAPITAL	0.1850	11/04/20	25,000,000.00	24,991,777.77	24,992,250.00
114459	NATIXIS NY BRANCH C	0.0900	10/01/20	50,000,000.00	49,996,250.00	49,995,500.00
114460	ATLANTIC ASSET SEC	0.1200	09/21/20	33,637,000.00	33,634,757.54	33,633,972.67
114464	OLD LINE FUNDING LL	0.1100	10/02/20	50,000,000.00	49,995,263.89	49,993,500.00
114466	THUNDER BAY FUNDING	0.1200	10/07/20	50,000,000.00	49,994,000.00	49,993,500.00
114467	ATLANTIC ASSET SEC	0.1200	09/22/20	50,000,000.00	49,996,500.00	49,995,000.00
114468	ATLANTIC ASSET SEC	0.1200	09/22/20	50,000,000.00	49,996,500.00	49,995,000.00
114471	SHEFFIELD RECEIVABL	0.1300	10/02/20	50,000,000.00	49,994,402.78	49,993,000.00
114472	NATIXIS NY BRANCH C	0.0900	10/01/20	50,000,000.00	49,996,250.00	49,995,500.00
114473	LA FAYETTE ASSET SE	0.1200	09/25/20	37,549,000.00	37,545,996.08	37,544,869.61
114475	SHEFFIELD RECEIVABL	0.1400	10/05/20	50,000,000.00	49,993,388.89	49,992,000.00
114476	SHEFFIELD RECEIVABL	0.1400	10/05/20	50,000,000.00	49,993,388.89	49,992,000.00
114477	ATLANTIC ASSET SEC	0.1100	10/07/20	50,000,000.00	49,994,500.00	49,991,500.00
114478	ATLANTIC ASSET SEC	0.1100	09/25/20	50,000,000.00	49,996,333.34	49,994,500.00
114479	ATLANTIC ASSET SEC	0.1100	09/25/20	50,000,000.00	49,996,333.34	49,994,500.00
114481	CANADIAN IMP BK OF	0.1400	09/30/20	50,000,000.00	49,994,361.11	49,994,500.00
114482	AUTOBAHN FUNDING CO	0.1100	09/30/20	25,000,000.00	24,997,784.72	24,996,750.00
114483	SHEFFIELD RECEIVABL	0.1300	10/05/20	25,000,000.00	24,996,930.55	24,996,000.00
114484	CHARIOT FUNDING LLC	0.1200	10/05/20	50,000,000.00	49,994,333.34	49,994,500.00

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114485	CHARIOT FUNDING LLC	0.1200	10/05/20	15,000,000.00	14,998,300.00	14,998,350.00
114492	THUNDER BAY FUNDING	0.1200	10/01/20	50,000,000.00	49,995,000.00	49,995,000.00
114493	THUNDER BAY FUNDING	0.1200	10/01/20	20,000,000.00	19,998,000.00	19,998,000.00
114494	NATIXIS NY BRANCH C	0.0800	10/02/20	50,000,000.00	49,996,555.56	49,995,500.00
114495	CREDIT AGRICOLE CIB	0.0800	10/02/20	50,000,000.00	49,996,555.56	49,996,000.00
114496	NATIXIS NY BRANCH C	0.0800	10/05/20	50,000,000.00	49,996,222.23	49,995,000.00
114497	NATIXIS NY BRANCH C	0.0800	10/05/20	50,000,000.00	49,996,222.23	49,995,000.00
114498	CANADIAN IMP BK OF	0.1300	09/30/20	47,043,000.00	47,038,073.55	47,037,825.27
114500	CANCARA ASSET SEC L	0.1500	10/27/20	50,000,000.00	49,988,333.34	49,990,500.00
114501	CANCARA ASSET SEC L	0.1500	10/27/20	5,000,000.00	4,998,833.34	4,999,050.00
114504	SHEFFIELD RECEIVABL	0.1300	10/06/20	50,000,000.00	49,993,680.55	49,992,000.00
114511	CANADIAN IMP BK OF	0.1300	09/30/20	50,000,000.00	49,994,763.89	49,994,500.00
114512	CANADIAN IMP BK OF	0.1300	09/30/20	50,000,000.00	49,994,763.89	49,994,500.00
114513	AUTOBAHN FUNDING CO	0.1000	10/02/20	15,000,000.00	14,998,708.33	14,997,900.00
114514	TOYOTA MOTOR CREDIT	0.1600	11/09/20	50,000,000.00	49,984,666.67	49,984,000.00
114515	TOYOTA MOTOR CREDIT	0.1600	11/09/20	50,000,000.00	49,984,666.67	49,984,000.00
114516	CREDIT AGRICOLE CIB	0.0800	10/02/20	50,000,000.00	49,996,555.56	49,996,000.00
114517	CREDIT AGRICOLE CIB	0.0800	10/02/20	50,000,000.00	49,996,555.56	49,996,000.00
114518	ATLANTIC ASSET SEC	0.0900	09/24/20	50,000,000.00	49,997,125.00	49,994,500.00
114519	ATLANTIC ASSET SEC	0.1100	10/01/20	25,000,000.00	24,997,708.33	24,996,500.00
114520	CREDIT AGRICOLE CIB	0.0800	10/06/20	50,000,000.00	49,996,111.12	49,995,000.00
114524	SHEFFIELD RECEIVABL	0.1200	10/06/20	35,000,000.00	34,995,916.67	34,994,400.00
114529	AUTOBAHN FUNDING CO	0.1100	10/05/20	35,000,000.00	34,996,363.89	34,994,400.00
114530	ATLANTIC ASSET SEC	0.1200	10/08/20	50,000,000.00	49,993,833.34	49,991,500.00
114531	SHEFFIELD RECEIVABL	0.1500	10/29/20	50,000,000.00	49,987,916.66	49,986,000.00
114532	CANADIAN IMP BK OF	0.1200	09/29/20	50,000,000.00	49,995,333.34	49,995,000.00
114533	CREDIT AGRICOLE CIB	0.0800	10/16/20	50,000,000.00	49,995,000.00	49,993,500.00
114535	JUPITER SEC COMPANY	0.1300	11/02/20	50,000,000.00	49,988,805.56	49,985,000.00
114536	CHARIOT FUNDING LLC	0.1400	11/03/20	50,000,000.00	49,987,750.00	49,989,000.00
114540	CHARIOT FUNDING LLC	0.1350	11/04/20	50,000,000.00	49,988,000.00	49,989,000.00
114541	ATLANTIC ASSET SEC	0.1200	11/04/20	42,099,000.00	42,090,018.88	42,093,527.13
CPD TOTAL				**8,153,085,000.00**	**8,152,309,121.32**	**8,152,252,425.01**
108158	AU & NZ BANKING GRP	2.2500	11/09/20	19,660,000.00	19,628,749.22	19,731,759.00
BNOT3 TOTAL				**19,660,000.00**	**19,628,749.22**	**19,731,759.00**
109674	TOYOTA MOTOR CREDIT	3.0500	01/08/21	10,000,000.00	9,998,941.18	10,095,600.00
110109	JOHNSON & JOHNSON C	2.2500	03/03/22	22,500,000.00	22,362,174.25	23,151,600.00
CNFX TOTAL				**32,500,000.00**	**32,361,115.43**	**33,247,200.00**
112997	JPM CHASE BK CO NOT	1.5000	02/28/23	50,000,000.00	50,000,000.00	50,581,500.00
CORP BK NT TOTAL				**50,000,000.00**	**50,000,000.00**	**50,581,500.00**
112380	USTN 1.625	1.6250	11/15/22	50,000,000.00	49,961,852.61	51,633,000.00
US TNOTES TOTAL				**50,000,000.00**	**49,961,852.61**	**51,633,000.00**
112287	UST BILL	1.5550	11/05/20	50,000,000.00	49,859,618.06	49,991,000.00
112288	UST BILL	1.5550	11/05/20	50,000,000.00	49,859,618.06	49,991,000.00
112289	UST BILL	1.5550	11/05/20	50,000,000.00	49,859,618.06	49,991,000.00
112290	UST BILL	1.5550	11/05/20	50,000,000.00	49,859,618.06	49,991,000.00
113297	UST BILL	0.1125	03/25/21	50,000,000.00	49,967,968.75	49,963,500.00
113298	UST BILL	0.1125	03/25/21	50,000,000.00	49,967,968.75	49,963,500.00

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113299	UST BILL	0.1125	03/25/21	50,000,000.00	49,967,968.75	49,963,500.00
113300	UST BILL	0.1125	03/25/21	50,000,000.00	49,967,968.75	49,963,500.00
113348	UST BILL	0.1400	10/01/20	50,000,000.00	49,994,166.67	49,996,000.00
113349	UST BILL	0.1400	10/01/20	50,000,000.00	49,994,166.67	49,996,000.00
113370	UST BILL	0.1300	10/01/20	50,000,000.00	49,994,583.33	49,996,000.00
113371	UST BILL	0.1300	10/01/20	50,000,000.00	49,994,583.33	49,996,000.00
113408	UST BILL	0.1550	10/08/20	50,000,000.00	49,992,034.72	49,995,000.00
113409	UST BILL	0.1550	10/08/20	50,000,000.00	49,992,034.72	49,995,000.00
113410	UST BILL	0.1550	10/08/20	50,000,000.00	49,992,034.72	49,995,000.00
113411	UST BILL	0.1550	10/08/20	50,000,000.00	49,992,034.72	49,995,000.00
113416	UST BILL	0.1600	10/08/20	50,000,000.00	49,991,777.78	49,995,000.00
113417	UST BILL	0.1600	10/08/20	50,000,000.00	49,991,777.78	49,995,000.00
113473	UST BILL	0.2170	10/15/20	50,000,000.00	49,986,738.89	49,994,000.00
113474	UST BILL	0.2170	10/15/20	50,000,000.00	49,986,738.89	49,994,000.00
113552	UST BILL	0.1300	10/22/20	50,000,000.00	49,990,791.66	49,992,500.00
113553	UST BILL	0.1300	10/22/20	50,000,000.00	49,990,791.66	49,992,500.00
113554	UST BILL	0.1300	10/22/20	50,000,000.00	49,990,791.66	49,992,500.00
113555	UST BILL	0.1300	10/22/20	50,000,000.00	49,990,791.66	49,992,500.00
113556	UST BILL	0.1300	10/22/20	50,000,000.00	49,990,791.66	49,992,500.00
113595	UST BILL	0.1200	10/22/20	50,000,000.00	49,991,500.00	49,992,500.00
113596	UST BILL	0.1200	10/22/20	50,000,000.00	49,991,500.00	49,992,500.00
113597	UST BILL	0.1200	10/22/20	50,000,000.00	49,991,500.00	49,992,500.00
113598	UST BILL	0.1200	10/22/20	50,000,000.00	49,991,500.00	49,992,500.00
113645	UST BILL	0.1250	11/05/20	50,000,000.00	49,988,715.28	49,991,000.00
113646	UST BILL	0.1250	11/05/20	50,000,000.00	49,988,715.28	49,991,000.00
114209	UST BILL	0.1150	09/08/20	50,000,000.00	49,998,881.95	49,999,000.00
114210	UST BILL	0.1150	09/08/20	50,000,000.00	49,998,881.95	49,999,000.00
114211	UST BILL	0.1150	09/08/20	50,000,000.00	49,998,881.95	49,999,000.00
114212	UST BILL	0.1150	09/08/20	50,000,000.00	49,998,881.95	49,999,000.00
US TBILLS TOTAL				**1,750,000,000.00**	**1,749,105,936.12**	**1,749,670,500.00**
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	24,664,402.24	24,989,960.00
CA MUNI BDN TOTAL				**23,000,000.00**	**24,664,402.24**	**24,989,960.00**
114144	MUFG UNION BANK NA	0.1200	09/08/20	50,000,000.00	50,000,000.00	50,000,500.00
114145	MUFG UNION BANK NA	0.1200	09/08/20	50,000,000.00	50,000,000.00	50,000,500.00
114283	MUFG UNION BANK NA	0.1200	09/16/20	50,000,000.00	50,000,000.00	50,001,500.00
114284	MUFG UNION BANK NA	0.1200	09/16/20	50,000,000.00	50,000,000.00	50,001,500.00
114364	MUFG UNION BANK NA	0.1200	10/01/20	50,000,000.00	50,000,000.00	50,001,000.00
114402	MUFG UNION BANK NA	0.1100	10/05/20	50,000,000.00	50,000,000.00	50,001,000.00
114403	MUFG UNION BANK NA	0.1100	10/05/20	50,000,000.00	50,000,000.00	50,001,000.00
114488	MUFG UNION BANK NA	0.1000	10/07/20	50,000,000.00	50,000,000.00	50,000,500.00
114489	MUFG UNION BANK NA	0.1000	10/07/20	50,000,000.00	50,000,000.00	50,000,500.00
NEG CDS TOTAL				**450,000,000.00**	**450,000,000.00**	**450,008,000.00**
112036	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,000,845.51	50,145,500.00
112037	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,000,845.51	50,145,500.00
112946	UBS AG STAMFORD CT	1.6200	02/12/21	50,000,000.00	50,000,000.00	50,314,500.00
114116	NORDEA BANK ABP NY	0.1500	10/05/20	50,000,000.00	50,000,000.00	50,002,500.00

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

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114175	DNB BANK ASA NY CD	0.1600	09/08/20	50,000,000.00	50,000,000.00	50,000,500.00
114176	DNB BANK ASA NY CD	0.1600	09/08/20	50,000,000.00	50,000,000.00	50,000,500.00
114177	DNB BANK ASA NY CD	0.1600	09/10/20	50,000,000.00	50,000,000.00	50,001,000.00
114198	NORDEA BANK ABP NY	0.1800	10/13/20	50,000,000.00	50,000,000.00	50,004,000.00
114199	NORDEA BANK ABP NY	0.1800	10/13/20	50,000,000.00	50,000,000.00	50,004,000.00
114213	CREDIT AGRICOLE CIB	0.1900	10/13/20	50,000,000.00	50,000,000.00	50,004,000.00
114281	SVENSKA HANDELSBANK	0.1500	10/23/20	50,000,000.00	50,000,000.00	50,002,000.00
114295	NORDEA BANK ABP NY	0.1800	10/30/20	50,000,000.00	50,000,000.00	50,005,000.00
114296	BARCLAYS BANK PLC N	0.2100	10/30/20	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	50,000,000.00
114343	CANADIAN IMP. BK OF	0.1300	09/09/20	50,000,000.00	50,000,000.00	50,000,000.00
114377	SVENSKA HANDELSBANK	0.1400	11/13/20	50,000,000.00	50,000,000.00	50,000,000.00
114389	TORONTO DOMINION BA	0.1300	09/16/20	50,000,000.00	50,000,000.00	50,000,500.00
114414	TORONTO DOMINION BA	0.1200	09/17/20	50,000,000.00	50,000,000.00	50,000,000.00
114415	TORONTO DOMINION BA	0.1200	09/18/20	50,000,000.00	50,000,000.00	50,000,000.00
114431	NORDEA BANK ABP NY	0.1500	11/16/20	50,000,000.00	50,000,000.00	50,001,500.00
114445	TORONTO DOMINION BA	0.1400	10/19/20	50,000,000.00	50,000,000.00	50,000,000.00
114452	CREDIT SUISSE NY CD	0.1000	09/25/20	50,000,000.00	50,000,000.00	50,000,000.00
114461	CREDIT SUISSE NY CD	0.1300	10/15/20	50,000,000.00	50,000,000.00	50,000,000.00
114462	TORONTO DOMINION BA	0.1100	09/25/20	50,000,000.00	50,000,000.00	50,000,000.00
114469	BARCLAYS BANK PLC N	0.1200	09/24/20	50,000,000.00	50,000,000.00	50,000,000.00
114470	BARCLAYS BANK PLC N	0.1200	09/24/20	50,000,000.00	50,000,000.00	50,000,000.00
114486	DNB BANK ASA NY CD	0.0900	10/01/20	50,000,000.00	50,000,000.00	50,000,000.00
114499	NORDEA BANK ABP NY	0.1500	11/23/20	50,000,000.00	50,000,000.00	50,000,500.00
114502	CREDIT AGRICOLE CIB	0.0900	10/02/20	50,000,000.00	50,000,000.00	49,999,000.00
114521	DNB BANK ASA NY CD	0.0900	10/06/20	50,000,000.00	50,000,000.00	50,000,000.00
114522	DNB BANK ASA NY CD	0.0900	10/06/20	50,000,000.00	50,000,000.00	50,000,000.00
YANKEE CDS TOTAL				**1,550,000,000.00**	**1,550,001,691.02**	**1,550,630,500.00**
NTRD TOTAL				**30,976,547,000.00**	**30,973,837,333.03**	**31,053,163,966.62**
	NTRD HISTORICAL COST TOTAL				**30,961,641,343.24**	
TRADE-PSI TRADING						
102351	USTN 1.125	1.1250	07/31/21	50,000,000.00	49,987,775.95	50,433,500.00
UST NOTE TOTAL				**50,000,000.00**	**49,987,775.95**	**50,433,500.00**
TRADE TOTAL				**50,000,000.00**	**49,987,775.95**	**50,433,500.00**
	TRADE HISTORICAL COST TOTAL				**49,933,593.75**	
PSI TOTAL				**31,026,547,000.00**	**31,023,825,108.98**	**31,103,597,466.62**
	PSI HISTORICAL COST TOTAL				**31,011,574,936.99**	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: August 1, 2020 to August 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	24,335,596.50
FHLB TOTAL				**25,230,000.00**	**25,230,000.00**	**24,335,596.50**
AVCCD TOTAL				**25,230,000.00**	**25,230,000.00**	**24,335,596.50**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/41	7,000,000.00	7,000,000.00	8,466,710.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	10,956,870.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**19,423,580.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**19,423,580.00**
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						
113193	FFCB 2.50 (CALLABLE	2.5000	03/23/35	22,500,000.00	22,500,000.00	22,578,075.00
FFCB TOTAL				**22,500,000.00**	**22,500,000.00**	**22,578,075.00**
112863	FHLB 2.90 (CALLABLE	2.9000	02/10/45	175,000.00	174,572.30	176,659.00
FHLB TOTAL				**175,000.00**	**174,572.30**	**176,659.00**
114424	FHLMC 2.00 (CALLABL	2.0000	08/27/43	9,500,000.00	9,500,000.00	9,365,765.00
FHLMC TOTAL				**9,500,000.00**	**9,500,000.00**	**9,365,765.00**
PHHPA TOTAL				**32,175,000.00**	**32,174,572.30**	**32,120,499.00**
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				**120,142,926.51**	**120,142,498.81**	**122,617,602.01**
	SPI HISTORICAL COST TOTAL				**120,142,489.01**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/20
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 08/31/20
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	5,843.55
06/10/20	CCTSA TOBACCO BONDS 2020	23,283,022.27
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	314,304.02
05/17/00	C.I. 2658M	420,744.78
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$24,025,875.77

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/20
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	5,937,086.06
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,059,887.79
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	153,638,316.34
02/09/93	DISNEY PROJECT 1993	23,348,853.29
03/21/12	DISNEY PROJECT 2012	4,214,417.71
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	52,574,413.11
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	22,331,687.18
07/23/20	LAC-CAL LEASE REVENUE BONDS SERIES 2020A	12,897.54
	U.S. BANK - TRUSTEE TOTAL	$263,127,651.13

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/20
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,442,125.06
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,383,795.95
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,443,624.69
08/29/19	LEASE REVENUE BONDS (2019 SERIES E-1 & E-2)	19,315.53
	ZIONS BANK - TRUSTEE TOTAL	$22,288,861.23

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/20
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,879.58
	TREASURER TOTAL	$301,879.58

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 08/31/20
Attachment XII

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
LACCAL BANS						
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.
LACCAL BANS 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 08/31/20
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

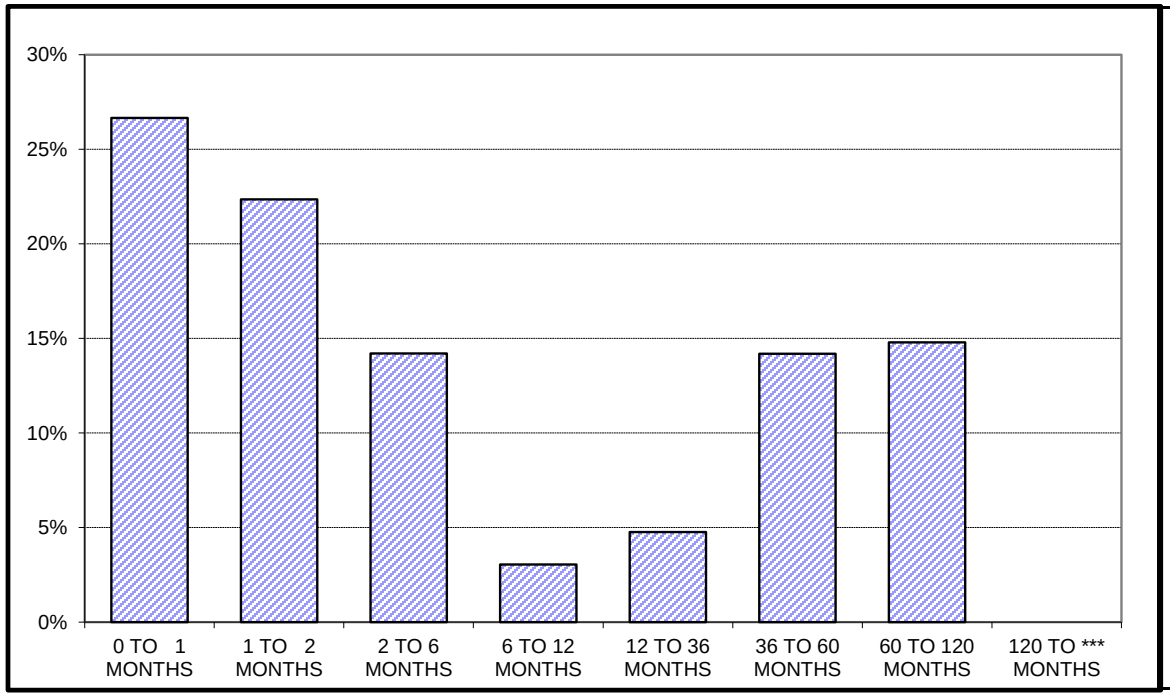
Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 08/31/20
Attachment XIV

	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	2,000,001,691.02	38.00	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	8,152,309,121.32	26.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,799,067,788.73	82.00	DAYS	49,987,775.95	334.00	DAYS
AGENCIES	18,890,804,465.07	1,003.00	DAYS	0.00	0.00	DAYS
MUNICIPALS	29,664,402.24	1,302.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	101,989,864.65	593.00	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	$30,973,837,333.03	629.00	DAYS	$49,987,775.95	334.00	DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 08/31/20
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	09/01/20-09/30/20	$8,268,884,732.27	26.65
1 TO 2 MONTHS	10/01/20-10/31/20	$6,935,438,267.66	22.36
2 TO 3 MONTHS	11/01/20-11/30/20	$2,090,780,907.23	6.74
3 TO 4 MONTHS	12/01/20-12/31/20	$420,544,067.94	1.36
4 TO 5 MONTHS	01/01/21-01/31/21	$925,255,667.81	2.98
5 TO 6 MONTHS	02/01/21-02/28/21	$971,622,502.30	3.13
6 TO 12 MONTHS	03/01/21-08/31/21	$944,172,129.87	3.04
12 TO 24 MONTHS	09/01/21-08/31/22	$618,377,695.91	1.99
24 TO 36 MONTHS	09/01/22-08/31/23	$861,205,936.74	2.78
36 TO 48 MONTHS	09/01/23-08/31/24	$780,520,954.25	2.51
48 TO 60 MONTHS	09/01/24-08/31/25	$3,619,884,234.76	11.67
60 TO 120 MONTHS	09/01/25-08/31/30	$4,587,138,012.24	14.79
120 TO *** MONTHS	09/01/30-	$0.00	0.00
Portfolio Total:		**$31,023,825,108.98**	**100.00**
AVCCD			
120 TO *** MONTHS	09/01/30-	$25,230,000.00	100.00
Portfolio Total:		**$25,230,000.00**	**100.00**
ESUSD			
120 TO *** MONTHS	09/01/30-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	**100.00**
GF			
60 TO 120 MONTHS	09/01/25-08/31/30	$3,510,000.00	100.00
Portfolio Total:		**$3,510,000.00**	**100.00**
PHHPA			
120 TO *** MONTHS	09/01/30-	$32,174,572.30	100.00
Portfolio Total:		**$32,174,572.30**	**100.00**
SCAQM			
3 TO 4 MONTHS	12/01/20-12/31/20	$39,778,950.96	100.00
Portfolio Total:		**$39,778,950.96**	**100.00**
SLIM			
3 TO 4 MONTHS	12/01/20-12/31/20	$3,407,807.63	100.00
Portfolio Total:		**$3,407,807.63**	**100.00**
WASIA			
3 TO 4 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 AUGUST 2020
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 8,268,885	26.65%
1 TO 2 MONTHS	6,935,438	22.36%
2 TO 6 MONTHS	4,408,203	14.21%
6 TO 12 MONTHS	944,172	3.04%
12 TO 36 MONTHS	1,479,584	4.77%
36 TO 60 MONTHS	4,400,405	14.18%
60 TO 120 MONTHS	4,587,138	14.79%
120 TO *** MONTHS	-	0.00%
	$ 31,023,825	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 08/31/20
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 July 2020 with July 2019
(Dollars In Thousands)

	July 2020	July 2019	Change
Average Daily Portfolio ($)	107,595,280	104,297,548	+3,297,732
Accrued Earnings ($)	84,056	210,145	-126,089
Effective Yield (%)	0.920	2.379	-1.459
Average Life-Month End (In Days)	177	182	-5
Total Security Transactions			
Amount ($)	43,127,644	45,139,858	-2,012,214
Number	865	904	-39
Total Time Deposit Transactions			
Amount ($)	2,249,500	1,860,000	+389,500
Number	96	80	+16
Average Workday Investment Activity ($)	2,062,597	2,136,357	-73,760
Prescribed Demand Account Balances For Services ($)	1,787,400	217,000	+1,570,400

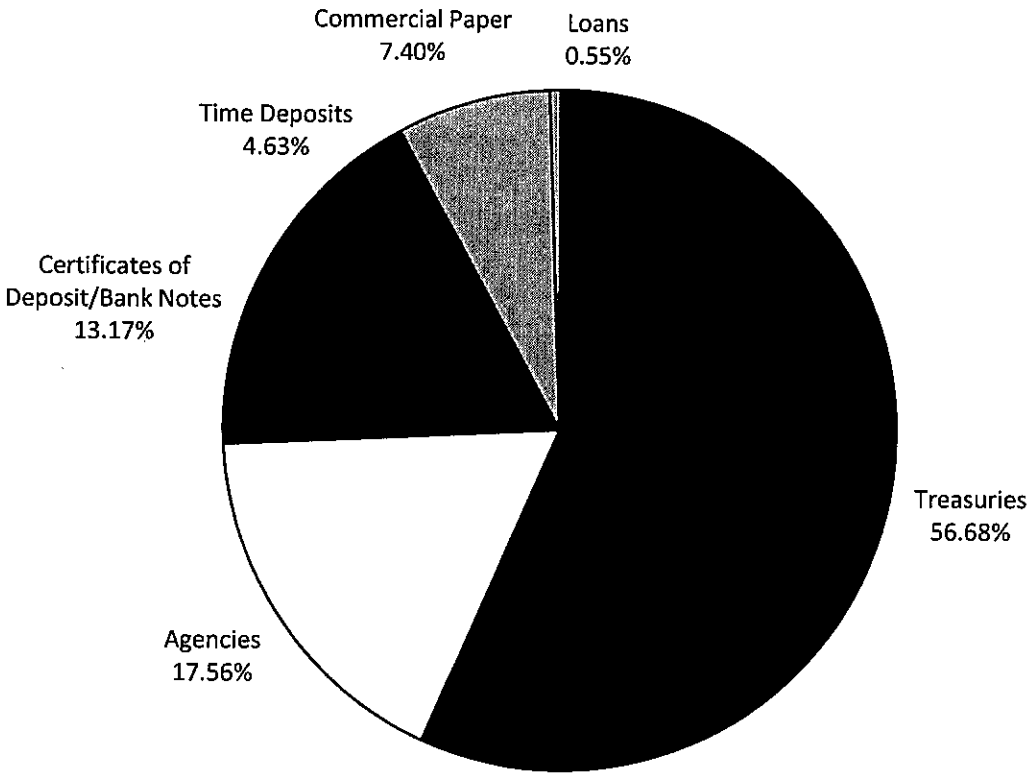
Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio
(Dollars In Thousands)

July 31, 2020

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	37,037,846	32.62	+8.87
Bonds	0	0.00	0
Notes	27,314,901	24.06	-4.58
Strips	0	0.00	0
Total Government	64,352,747	56.68	+4.30
Agency Debentures	4,039,821	3.56	-0.61
Certificates of Deposit	14,850,651	13.08	+0.01
Bank Notes	100,000	0.09	-0.01
Repurchases	0	0.00	0
Agency Discount Notes	15,695,584	13.82	-2.59
Time Deposits	5,261,490	4.63	-0.81
GNMAs	0	0.00	0
Commercial Paper	8,399,973	7.40	-0.24
Remics	16,881	0.01	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	621,001	0.55	-0.02
GF Loans	0	0.00	0
Other	200,000	0.18	-0.02
Reversed Repurchases	0	0.00	0
Total (All Types)	113,538,148	100.00	

INVESTMENT ACTIVITY	July 2020		June 2020	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	865	43,127,644	639	31,889,852
Other	5	102,949	5	52,282
Time Deposits	96	2,249,500	85	2,359,000
Total	966	45,480,093	729	34,301,134
PMIA Monthly Average Effective Yield (%)		0.920	1.217	
Year to Date Yield Last Day of Month (%)		0.920	1.934	

Pooled Money Investment Account
Portfolio Composition
$113.5 billion
07/31/20



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/01/20	**SALES**								
	DEB-CL	FHLMC	1.650	07/01/20	1.650	50,000	168	380,416.67	1.658
	DEB-CL	FHLMC	1.650	07/01/20	1.650	50,000	168	380,416.67	1.658
	DEB-CL	FHLMC	1.710	07/01/20	1.710	50,000	265	619,875.00	1.712
	DEB-CL	FHLMC	1.710	07/01/20	1.710	50,000	265	619,875.00	1.712
	DEB-CL	FHLMC	1.950	07/01/20	1.950	50,000	288	769,166.67	1.955
	DEB-CL	FHLMC	1.950	07/01/20	1.950	50,000	288	769,166.67	1.955
	DEB-CL	FHLMC	2.475	07/01/20	2.476	50,000	440	1,488,437.50	2.476
	DEB-CL	FHLMC	2.475	07/01/20	2.476	50,000	440	1,488,437.50	2.476
07/01/20	**REDEMPTIONS**								
	CD	MUFG UNION	1.810	07/01/20	1.810	50,000	195	490,208.33	1.840
	CD	MUFG UNION	1.810	07/01/20	1.810	50,000	195	490,208.33	1.840
	CD	BOWEST	1.880	07/01/20	1.880	50,000	195	509,166.67	1.911
	CD	BOWEST	1.880	07/01/20	1.880	50,000	195	509,166.67	1.911
	CD	CITIBANK	1.820	07/01/20	1.820	50,000	204	515,666.67	1.850
	CD	CITIBANK	1.820	07/01/20	1.820	50,000	204	515,666.67	1.850
	CD	US BANK	1.780	07/01/20	1.780	50,000	229	566,138.89	1.810
	CD	US BANK	1.780	07/01/20	1.780	50,000	229	566,138.89	1.810
	CD	WELLS FGO	1.890	07/01/20	1.890	50,000	259	679,875.00	1.922
	CD	WELLS FGO	1.890	07/01/20	1.890	50,000	259	679,875.00	1.922
	CD	WELLS FGO	1.870	07/01/20	1.870	50,000	272	706,444.44	1.901
	CD	WELLS FGO	1.870	07/01/20	1.870	50,000	272	706,444.44	1.901
	CP	CR AG NY		07/01/20	0.080	50,000	16	1,777.78	0.081
	CP	CR AG NY		07/01/20	0.080	50,000	16	1,777.78	0.081
	CP	CR AG NY		07/01/20	0.080	50,000	16	1,777.78	0.081
	CP	OLD LINE		07/01/20	0.710	50,000	113	111,430.56	0.721
	CP	THUNDER		07/01/20	0.710	50,000	113	111,430.56	0.721
	CP	COCA COLA		07/01/20	1.760	50,000	194	474,222.22	1.806
	CP	APPLE		07/01/20	1.650	50,000	195	446,875.00	1.693
	CP	DISNEY		07/01/20	1.720	50,000	195	465,833.33	1.765
	CP	CGMI		07/01/20	1.860	50,000	231	596,750.00	1.914
	DEB	FHLMC	1.650	07/01/20	1.650	50,000	1,112	2,511,666.67	1.653
	DEB	FHLMC	1.650	07/01/20	1.650	50,000	1,112	2,511,666.67	1.653
	DN	FHLB		07/01/20	1.550	50,000	148	318,611.11	1.586
	DN	FHLB		07/01/20	1.550	50,000	148	318,611.11	1.586
	DN	FHLB		07/01/20	1.510	50,000	166	348,138.89	1.546
	DN	FHLB		07/01/20	1.510	50,000	166	348,138.89	1.546
	DN	FHLB		07/01/20	1.510	25,000	167	175,118.06	1.546
	DN	FHLB		07/01/20	1.510	50,000	167	350,236.11	1.546
	DN	FHLMC		07/01/20	1.510	50,000	167	350,236.11	1.546
	DN	FHLMC		07/01/20	1.510	50,000	167	350,236.11	1.546
	DN	FHLB		07/01/20	1.500	50,000	168	350,000.00	1.536
	DN	FHLB		07/01/20	1.500	50,000	168	350,000.00	1.536
	DN	FHLB		07/01/20	1.500	50,000	170	354,166.67	1.536
	DN	FHLMC		07/01/20	1.490	50,000	174	360,083.33	1.526
	DN	FHLMC		07/01/20	1.490	50,000	174	360,083.33	1.526
	DN	IBRD		07/01/20	1.580	50,000	176	386,222.22	1.619
	DN	IBRD		07/01/20	1.580	50,000	176	386,222.22	1.619
	DN	FHLMC		07/01/20	1.490	50,000	177	366,291.67	1.526
	DN	FHLMC		07/01/20	1.490	50,000	177	366,291.67	1.526
	DN	IBRD		07/01/20	1.520	50,000	177	373,666.67	1.557
	DN	IBRD		07/01/20	1.520	50,000	177	373,666.67	1.557

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/01/20	**REDEMPTIONS (Continued)**								
	DN	IBRD		07/01/20	1.550	50,000	180	387,500.00	1.588
	DN	IBRD		07/01/20	1.550	50,000	180	387,500.00	1.588
	DN	FHLB		07/01/20	1.530	50,000	184	391,000.00	1.568
	DN	FHLB		07/01/20	1.530	50,000	188	399,500.00	1.568
	DN	FHLB		07/01/20	1.530	50,000	188	399,500.00	1.568
	DN	FHLB		07/01/20	1.520	50,000	210	443,333.33	1.559
	DN	FHLB		07/01/20	1.520	50,000	210	443,333.33	1.559
	DN	FHLB		07/01/20	1.530	50,000	211	448,375.00	1.570
	DN	FHLMC		07/01/20	1.530	50,000	211	448,375.00	1.570
	DN	FHLMC		07/01/20	1.530	50,000	211	448,375.00	1.570
	DN	FHLB		07/01/20	1.590	50,000	218	481,416.67	1.632
	DN	FHLB		07/01/20	1.565	50,000	223	484,715.28	1.607
	DN	FHLB		07/01/20	1.565	50,000	223	484,715.28	1.607
	DN	FHLB		07/01/20	1.565	50,000	224	486,888.89	1.607
	DN	FHLB		07/01/20	1.565	50,000	224	486,888.89	1.607
	DN	FHLMC		07/01/20	1.530	50,000	226	480,250.00	1.571
	DN	FHLMC		07/01/20	1.530	50,000	226	480,250.00	1.571
	DN	FHLMC		07/01/20	1.510	50,000	237	497,041.67	1.551
	DN	FHLMC		07/01/20	1.510	50,000	237	497,041.67	1.551
	DN	FHLMC		07/01/20	1.510	50,000	237	497,041.67	1.551
	DN	FHLMC		07/01/20	1.510	50,000	237	497,041.67	1.551
	YCD	KBC	0.120	07/01/20	0.120	50,000	26	4,333.33	0.122
	YCD	KBC	0.120	07/01/20	0.120	50,000	26	4,333.33	0.122
	YCD	RB CANADA	0.730	07/01/20	0.730	50,000	113	114,569.44	0.740
	YCD	RB CANADA	0.730	07/01/20	0.730	50,000	113	114,569.44	0.740
	YCD	NORINCHUK	1.590	07/01/20	1.590	50,000	126	278,250.00	1.617
	YCD	NORINCHUK	1.590	07/01/20	1.590	50,000	126	278,250.00	1.617
	YCD	TORONTO	1.920	07/01/20	1.920	50,000	194	517,333.33	1.952
	YCD	TORONTO	1.920	07/01/20	1.920	50,000	194	517,333.33	1.952
	YCD	NORDEA ABP	1.830	07/01/20	1.830	50,000	244	620,166.67	1.861
	YCD	NORDEA ABP	1.830	07/01/20	1.830	50,000	244	620,166.67	1.861
	YCD	NATIXIS	1.880	07/01/20	1.880	50,000	244	637,111.11	1.911
	YCD	NATIXIS	1.880	07/01/20	1.880	50,000	244	637,111.11	1.911
	YCD	NAT AUB	1.830	07/01/20	1.830	50,000	265	673,541.67	1.861
	YCD	NAT AUB	1.830	07/01/20	1.830	50,000	265	673,541.67	1.861
	YCD	TORONTO	2.100	07/01/20	2.100	50,000	350	1,020,833.33	2.135
	YCD	SE BANKEN	2.070	07/01/20	2.070	50,000	351	1,009,125.00	2.105
	YCD	SE BANKEN	2.070	07/01/20	2.070	50,000	351	1,009,125.00	2.105
	YCD	SVENSKA	2.070	07/01/20	2.070	50,000	356	1,023,500.00	2.105
	YCD	SVENSKA	2.070	07/01/20	2.070	50,000	356	1,023,500.00	2.105
	YCD	NAT AUB	1.970	07/01/20	1.970	50,000	364	995,944.44	2.003
	YCD	NAT AUB	1.970	07/01/20	1.970	50,000	364	995,944.44	2.003
07/02/20	**NO PURCHASES**								
07/02/20	**REDEMPTIONS**								
	TR	BILL		07/02/20	1.500	50,000	171	356,250.00	1.536
	TR	BILL		07/02/20	1.500	50,000	171	356,250.00	1.536
	TR	BILL		07/02/20	1.500	50,000	177	368,750.00	1.536
	TR	BILL		07/02/20	1.500	50,000	177	368,750.00	1.536
	TR	BILL		07/02/20	1.510	50,000	178	373,305.56	1.547
	TR	BILL		07/02/20	1.510	50,000	178	373,305.56	1.547
	TR	BILL		07/02/20	1.510	50,000	178	373,305.56	1.547

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/02/20	**REDEMPTIONS (Continued)**								
	TR	BILL		07/02/20	1.510	50,000	178	373,305.56	1.547
	TR	BILL		07/02/20	1.510	50,000	178	373,305.56	1.547
	TR	BILL		07/02/20	1.510	50,000	178	373,305.56	1.547
	TR	BILL		07/02/20	1.540	50,000	182	389,277.78	1.578
	TR	BILL		07/02/20	1.540	50,000	182	389,277.78	1.578
	TR	BILL		07/02/20	1.540	50,000	182	389,277.78	1.578
	TR	BILL		07/02/20	1.540	50,000	182	389,277.78	1.578
07/02/20	**PURCHASES**								
	CP	BNP NY		07/06/20	0.060	50,000			
	CP	BNP NY		07/06/20	0.060	50,000			
	CP	NATIXIS NY		07/06/20	0.080	50,000			
	CP	NATIXIS NY		07/06/20	0.080	50,000			
	CP	CR AG NY		07/06/20	0.090	50,000			
	CP	CR AG NY		07/06/20	0.090	50,000			
	CP	RABO NY		07/06/20	0.090	50,000			
	CP	RABO NY		07/06/20	0.090	50,000			
	CP	RABO NY		07/06/20	0.090	50,000			
	CP	RABO NY		07/06/20	0.090	50,000			
	CP	RABO NY		07/06/20	0.090	50,000			
	CP	NATIXIS NY		07/24/20	0.090	50,000			
	CP	NATIXIS NY		07/24/20	0.090	50,000			
	CP	SOC GEN NY		07/27/20	0.120	50,000			
	CP	SOC GEN NY		07/27/20	0.120	50,000			
	CP	APPLE		09/09/20	0.140	50,000			
	TR	BILL		10/08/20	0.135	50,000			
	TR	BILL		10/08/20	0.135	50,000			
	TR	BILL		10/08/20	0.135	50,000			
	TR	BILL		10/22/20	0.136	50,000			
	TR	BILL		10/22/20	0.136	50,000			
	TR	BILL		10/22/20	0.136	50,000			
	YCD	DNB	0.080	07/24/20	0.080	50,000			
	YCD	DNB	0.080	07/24/20	0.080	50,000			
	YCD	SVENSKA	0.350	07/01/21	0.350	50,000			
	YCD	SVENSKA	0.350	07/01/21	0.350	50,000			
	YCD	CIBC	0.410	07/01/21	0.410	50,000			
	YCD	CIBC	0.410	07/01/21	0.410	50,000			
	YCD	CR SUISSE	0.420	07/01/21	0.420	50,000			
	YCD	CR SUISSE	0.420	07/01/21	0.420	50,000			
07/03/20	**NO REDEMPTIONS**								
07/03/20	**NO PURCHASES**								
07/06/20	**REDEMPTIONS**								
	CP	BNP NY		07/06/20	0.060	50,000	4	333.33	0.061
	CP	BNP NY		07/06/20	0.060	50,000	4	333.33	0.061
	CP	NATIXIS NY		07/06/20	0.080	50,000	4	444.44	0.081
	CP	NATIXIS NY		07/06/20	0.080	50,000	4	444.44	0.081
	CP	CR AG NY		07/06/20	0.090	50,000	4	500.00	0.091
	CP	CR AG NY		07/06/20	0.090	50,000	4	500.00	0.091

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/06/20	**REDEMPTIONS (Continued)**								
	CP	RABO NY		07/06/20	0.090	50,000	4	500.00	0.091
	CP	RABO NY		07/06/20	0.090	50,000	4	500.00	0.091
	CP	RABO NY		07/06/20	0.090	50,000	4	500.00	0.091
	CP	RABO NY		07/06/20	0.090	50,000	4	500.00	0.091
	CP	RABO NY		07/06/20	0.090	50,000	4	500.00	0.091
	CP	MUFG BK		07/06/20	0.260	50,000	62	22,388.89	0.264
	CP	MUFG BK		07/06/20	0.260	50,000	62	22,388.89	0.264
	CP	MUFG BK		07/06/20	0.260	50,000	62	22,388.89	0.264
	CP	MUFG BK		07/06/20	0.260	50,000	62	22,388.89	0.264
	YCD	BNP	1.000	07/06/20	1.000	50,000	104	144,444.44	1.014
	YCD	BNP	1.000	07/06/20	1.000	50,000	104	144,444.44	1.014
07/06/20	**PURCHASES**								
	CP	UPS		07/27/20	0.100	50,000			
	CP	SOC GEN NY		07/27/20	0.130	50,000			
	CP	SOC GEN NY		07/27/20	0.130	50,000			
	CP	SOC GEN NY		07/27/20	0.130	50,000			
	DN	FHLMC		11/06/20	0.130	50,000			
	DN	FHLMC		11/06/20	0.130	50,000			
	DN	FHLMC		11/06/20	0.130	50,000			
	DN	FHLMC		11/06/20	0.130	50,000			
	DN	FHLMC		11/09/20	0.130	50,000			
	DN	FHLMC		11/09/20	0.130	50,000			
	DN	FHLMC		11/09/20	0.130	50,000			
	DN	FHLMC		11/09/20	0.130	50,000			
	TR	BILL		11/10/20	0.140	50,000			
	TR	BILL		11/10/20	0.140	50,000			
	TR	BILL		11/10/20	0.145	50,000			
	TR	BILL		11/10/20	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			
	YCD	KBC	0.150	08/10/20	0.150	50,000			
	YCD	KBC	0.150	08/10/20	0.150	50,000			
07/07/20	**NO REDEMPTIONS**								
07/07/20	**PURCHASES**								
	CP	NATIXIS NY		07/24/20	0.090	50,000			
	CP	NATIXIS NY		07/24/20	0.090	50,000			
	DN	FHLB		12/14/20	0.140	50,000			
	DN	FHLB		12/14/20	0.140	50,000			
	YCD	DNB	0.110	08/07/20	0.110	50,000			
	YCD	DNB	0.110	08/07/20	0.110	50,000			
07/08/20	**NO REDEMPTIONS**								
07/08/20	**PURCHASES**								
	CD	JPM CHASE	0.150	07/31/20	0.150	50,000			
	CD	JPM CHASE	0.150	07/31/20	0.150	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/08/20	**PURCHASES (Continued)**								
	CP	RABO NY		07/27/20	0.090	50,000			
	CP	RABO NY		07/27/20	0.090	50,000			
	CP	COCA COLA		08/14/20	0.120	50,000			
	CP	LIBERTY		11/02/20	0.240	50,000			
	CP	LIBERTY		11/02/20	0.240	50,000			
	DN	FHLB		12/14/20	0.140	50,000			
	DN	FHLB		12/14/20	0.140	50,000			
	DN	FHLB		02/01/21	0.110	50,000			
	DN	FHLB		02/01/21	0.110	50,000			
	TR	BILL		12/08/20	0.146	50,000			
	TR	BILL		12/08/20	0.146	50,000			
	TR	BILL		12/08/20	0.150	50,000			
	TR	BILL		12/08/20	0.150	50,000			
	YCD	MUFG BK	0.110	08/10/20	0.110	50,000			
	YCD	MUFG BK	0.110	08/10/20	0.110	50,000			
	YCD	SWEDBANK	0.110	08/14/20	0.110	50,000			
	YCD	SWEDBANK	0.110	08/14/20	0.110	50,000			
	YCD	NORINCHUK	0.180	08/14/20	0.180	50,000			
	YCD	NORINCHUK	0.180	08/14/20	0.180	50,000			
	YCD	MONTREAL	0.250	01/04/21	0.250	50,000			
	YCD	MONTREAL	0.250	01/04/21	0.250	50,000			
07/09/20	**NO REDEMPTIONS**								
07/09/20	**PURCHASES**								
	CD	BOWEST	0.290	01/04/21	0.290	50,000			
	CD	BOWEST	0.290	01/04/21	0.290	50,000			
	CP	MUFG BK		07/27/20	0.070	50,000			
	CP	MUFG BK		07/27/20	0.070	50,000			
	DEB	FFCB	0.150	05/26/21	0.167	50,000			
	DEB	FFCB	0.150	05/26/21	0.167	50,000			
	DN	FHLB		12/02/20	0.100	50,000			
	DN	FHLB		01/04/21	0.100	50,000			
	DN	FHLB		01/04/21	0.100	50,000			
	DN	FHLB		02/01/21	0.110	50,000			
	DN	FHLB		02/01/21	0.110	50,000			
	DN	FHLB		03/26/21	0.150	50,000			
	TR	BILL		10/08/20	0.125	50,000			
	TR	BILL		10/08/20	0.125	50,000			
	TR	BILL		10/08/20	0.125	50,000			
	TR	BILL		10/08/20	0.125	50,000			
	TR	BILL		10/08/20	0.125	50,000			
	TR	BILL		10/08/20	0.125	50,000			
	TR	BILL		10/08/20	0.125	50,000			
	TR	BILL		10/08/20	0.125	50,000			
	TR	BILL		01/07/21	0.150	50,000			
	TR	BILL		01/07/21	0.150	50,000			
	TR	BILL		01/07/21	0.150	50,000			
	TR	BILL		01/07/21	0.150	50,000			
	TR	BILL		01/07/21	0.150	50,000			
	TR	BILL		01/07/21	0.150	50,000			
	TR	BILL		01/07/21	0.150	50,000			
	TR	BILL		01/07/21	0.150	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/09/20	**PURCHASES (Continued)**								
	YCD	DNB	0.110	08/10/20	0.110	50,000			
	YCD	DNB	0.110	08/10/20	0.110	50,000			
	YCD	NORDEA ABP	0.110	08/14/20	0.110	50,000			
	YCD	NORDEA ABP	0.110	08/14/20	0.110	50,000			
	YCD	NORDEA ABP	0.110	08/14/20	0.110	50,000			
	YCD	NORDEA ABP	0.110	08/14/20	0.110	50,000			
	YCD	SOC GEN	0.200	11/09/20	0.200	50,000			
	YCD	SOC GEN	0.200	11/09/20	0.200	50,000			
07/10/20	**REDEMPTIONS**								
	CP	PROCTER		07/10/20	2.050	50,000	107	304,652.28	2.091
	CP	PROCTER		07/10/20	2.050	50,000	107	304,652.28	2.091
	CP	BNP NY		07/10/20	0.790	50,000	114	125,083.33	0.803
	CP	BNP NY		07/10/20	0.790	50,000	114	125,083.33	0.803
	CP	COCA COLA		07/10/20	0.780	50,000	120	130,000.00	0.793
	CP	NATIXIS NY		07/10/20	1.000	50,000	120	166,666.67	1.017
	CP	NATIXIS NY		07/10/20	1.000	50,000	120	166,666.67	1.017
	CP	APPLE		07/10/20	1.580	50,000	154	337,944.44	1.617
	DN	FHLB		07/10/20	1.530	50,000	142	301,750.00	1.565
	DN	FHLB		07/10/20	1.530	50,000	142	301,750.00	1.565
	DN	FHLB		07/10/20	1.530	50,000	147	312,375.00	1.565
	DN	FHLB		07/10/20	1.530	50,000	147	312,375.00	1.565
	DN	FHLB		07/10/20	1.530	50,000	147	312,375.00	1.565
	DN	FHLB		07/10/20	1.510	50,000	158	331,361.11	1.545
	DN	FHLB		07/10/20	1.510	50,000	161	337,652.78	1.546
	DN	FHLB		07/10/20	1.530	50,000	171	363,375.00	1.567
	DN	FHLB		07/10/20	1.530	50,000	171	363,375.00	1.567
07/10/20	**PURCHASES**								
	CP	CR AG NY		07/21/20	0.100	50,000			
	CP	CR AG NY		07/21/20	0.100	50,000			
	CP	NATIXIS NY		07/28/20	0.090	50,000			
	CP	NATIXIS NY		07/28/20	0.090	50,000			
	CP	NATIXIS NY		07/28/20	0.090	50,000			
	CP	NATIXIS NY		07/28/20	0.090	50,000			
	CP	RABO NY		07/28/20	0.090	50,000			
	CP	RABO NY		07/28/20	0.090	50,000			
	CP	RABO NY		07/28/20	0.090	50,000			
	CP	RABO NY		07/28/20	0.090	50,000			
	CP	JOHNSON		10/09/20	0.120	50,000			
	CP	JOHNSON		10/09/20	0.120	50,000			
	CP	CRC		10/13/20	0.220	50,000			
	CP	CRC		10/13/20	0.220	50,000			
	DEB	FNMA	0.250	07/10/23	0.322	50,000			
	DEB	FNMA	0.250	07/10/23	0.322	50,000			
	DN	FHLB		09/04/20	0.115	50,000			
	DN	FHLB		09/04/20	0.115	50,000			
	DN	FHLB		10/09/20	0.130	50,000			
	DN	FHLB		10/09/20	0.130	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/13/20	**REDEMPTIONS**								
	DN	IBRD		07/13/20	0.600	50,000	119	99,166.67	0.610
	DN	IBRD		07/13/20	0.600	50,000	119	99,166.67	0.610
	DN	FHLB		07/13/20	1.450	50,000	138	277,916.67	1.482
	DN	FHLB		07/13/20	1.450	50,000	138	277,916.67	1.482
	DN	FHLB		07/13/20	1.530	50,000	144	306,000.00	1.565
	DN	FHLB		07/13/20	1.530	50,000	144	306,000.00	1.565
	YCD	CR AG CIB	0.900	07/13/20	0.900	50,000	117	146,250.00	0.913
	YCD	CR AG CIB	0.900	07/13/20	0.900	50,000	117	146,250.00	0.913
07/13/20	**PURCHASES**								
	CP	CR AG NY		07/28/20	0.110	50,000			
	CP	CR AG NY		07/28/20	0.110	50,000			
	CP	SOC GEN NY		11/02/20	0.220	50,000			
	CP	SOC GEN NY		11/02/20	0.220	50,000			
	DN	FHLB		01/04/21	0.100	50,000			
	DN	FHLB		01/04/21	0.100	50,000			
	DN	FHLB		01/06/21	0.140	50,000			
	DN	FHLB		07/01/21	0.120	50,000			
	DN	FHLB		07/01/21	0.120	50,000			
	TR	BILL		10/08/20	0.125	50,000			
	TR	BILL		10/08/20	0.125	50,000			
	TR	BILL		10/08/20	0.125	50,000			
	TR	BILL		10/08/20	0.125	50,000			
	TR	BILL		10/08/20	0.125	50,000			
	TR	BILL		10/08/20	0.125	50,000			
	TR	BILL		10/08/20	0.125	50,000			
	TR	BILL		10/08/20	0.125	50,000			
	TR	BILL		10/08/20	0.126	50,000			
	TR	BILL		10/08/20	0.126	50,000			
	YCD	TORONTO	0.160	08/18/20	0.160	50,000			
	YCD	TORONTO	0.160	08/18/20	0.160	50,000			
	YCD	SWEDBANK	0.100	09/01/20	0.100	50,000			
	YCD	SWEDBANK	0.100	09/01/20	0.100	50,000			
	YCD	RB CANADA	0.240	04/01/21	0.240	50,000			
	YCD	RB CANADA	0.240	04/01/21	0.240	50,000			
07/14/20	**NO REDEMPTIONS**								
07/14/20	**PURCHASES**								
	CD	BOWEST	0.320	04/01/21	0.320	50,000			
	CD	BOWEST	0.320	04/01/21	0.320	50,000			
	CP	RABO NY		07/17/20	0.090	50,000			
	CP	RABO NY		07/17/20	0.090	50,000			
	CP	RABO NY		07/17/20	0.090	50,000			
	CP	JOHNSON		08/14/20	0.080	50,000			
	CP	OLD LINE		09/28/20	0.180	50,000			
	CP	CAFCO		10/23/20	0.220	50,000			
	CP	CRC		10/23/20	0.220	50,000			
	CP	SOC GEN NY		11/09/20	0.220	50,000			
	CP	SOC GEN NY		11/09/20	0.220	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/14/20	PURCHASES (Continued)								
	CP	BNP NY		11/09/20	0.240	50,000			
	CP	BNP NY		11/09/20	0.240	50,000			
	CP	BNP NY		11/09/20	0.240	50,000			
	CP	BNP NY		11/09/20	0.240	50,000			
	CP	BNP NY		12/02/20	0.250	50,000			
	CP	BNP NY		12/02/20	0.250	50,000			
	CP	BNP NY		12/02/20	0.250	50,000			
	CP	BNP NY		12/02/20	0.250	50,000			
	CP	JPM LLC		01/25/21	0.280	50,000			
	CP	JPM LLC		01/25/21	0.280	50,000			
	DEB	FFCB	0.200	07/13/22	0.237	50,000			
	DEB	FNMA	0.250	05/22/23	0.280	50,000			
	DEB	FNMA	0.250	05/22/23	0.280	50,000			
	DEB	FNMA	0.250	07/10/23	0.315	50,000			
	DEB	FNMA	0.250	07/10/23	0.315	50,000			
	DN	FHLB		08/25/20	0.110	25,000			
	DN	FHLB		08/25/20	0.110	50,000			
	DN	FHLB		08/25/20	0.110	50,000			
	DN	FHLB		08/25/20	0.110	50,000			
	DN	FHLB		02/01/21	0.125	50,000			
	DN	FHLB		02/01/21	0.125	50,000			
	TR	BILL		10/01/20	0.115	50,000			
	TR	BILL		10/01/20	0.115	50,000			
	TR	BILL		10/01/20	0.115	50,000			
	TR	BILL		10/01/20	0.115	50,000			
	TR	BILL		10/01/20	0.118	50,000			
	TR	BILL		10/01/20	0.118	50,000			
	TR	BILL		10/01/20	0.118	50,000			
	TR	BILL		10/01/20	0.118	50,000			
	TR	BILL		10/13/20	0.115	50,000			
	TR	BILL		10/13/20	0.115	50,000			
	TR	BILL		10/13/20	0.115	50,000			
	TR	BILL		10/13/20	0.115	50,000			
	TR	BILL		10/20/20	0.125	50,000			
	TR	BILL		10/20/20	0.125	50,000			
	TR	BILL		10/20/20	0.125	50,000			
	TR	BILL		10/20/20	0.125	50,000			
	TR	BILL		10/20/20	0.130	50,000			
	TR	BILL		10/20/20	0.130	50,000			
	TR	BILL		10/20/20	0.130	50,000			
	TR	BILL		10/20/20	0.130	50,000			
	TR	BILL		10/27/20	0.138	50,000			
	TR	BILL		10/27/20	0.138	50,000			
	TR	BILL		10/27/20	0.138	50,000			
	TR	BILL		10/27/20	0.138	50,000			
	TR	BILL		10/27/20	0.140	50,000			
	TR	BILL		10/27/20	0.140	50,000			
	TR	BILL		10/27/20	0.140	50,000			
	TR	BILL		10/27/20	0.140	50,000			
	TR	BILL		11/17/20	0.136	50,000			
	TR	BILL		11/17/20	0.136	50,000			
	TR	BILL		11/17/20	0.136	50,000			
	TR	BILL		11/17/20	0.136	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/14/20	**PURCHASES (Continued)**								
	TR	BILL		11/17/20	0.138	50,000			
	TR	BILL		11/17/20	0.138	50,000			
	TR	BILL		11/17/20	0.138	50,000			
	TR	BILL		11/17/20	0.138	50,000			
	TR	BILL		12/08/20	0.143	50,000			
	TR	BILL		12/08/20	0.143	50,000			
	TR	BILL		12/08/20	0.143	50,000			
	TR	BILL		12/08/20	0.143	50,000			
	TR	BILL		12/08/20	0.145	50,000			
	TR	BILL		12/08/20	0.145	50,000			
	TR	BILL		12/08/20	0.145	50,000			
	TR	BILL		12/08/20	0.145	50,000			
	TR	BILL		12/15/20	0.145	50,000			
	TR	BILL		12/15/20	0.145	50,000			
	TR	BILL		12/15/20	0.145	50,000			
	TR	BILL		12/15/20	0.145	50,000			
	TR	BILL		12/15/20	0.145	50,000			
	TR	BILL		12/15/20	0.145	50,000			
	TR	BILL		12/15/20	0.145	50,000			
	TR	BILL		12/15/20	0.145	50,000			
	TR	BILL		12/15/20	0.145	50,000			
	TR	BILL		12/15/20	0.145	50,000			
	TR	BILL		12/15/20	0.145	50,000			
	YCD	CIBC	0.160	08/17/20	0.160	50,000			
	YCD	CIBC	0.160	08/17/20	0.160	50,000			
	YCD	MIZUHO	0.250	10/26/20	0.250	50,000			
	YCD	MIZUHO	0.250	10/26/20	0.250	50,000			
	YCD	SUMITOMO	0.230	10/28/20	0.230	50,000			
	YCD	SUMITOMO	0.230	10/28/20	0.230	50,000			
	YCD	SE BANKEN	0.230	11/02/20	0.230	50,000			
	YCD	SE BANKEN	0.230	11/02/20	0.230	50,000			
	YCD	CR AG CIB	0.230	12/02/20	0.230	50,000			
	YCD	CR AG CIB	0.230	12/02/20	0.230	50,000			
	YCD	NATIXIS	0.240	12/02/20	0.240	50,000			
	YCD	NATIXIS	0.240	12/02/20	0.240	50,000			
	YCD	BARCLAYS	0.400	12/29/20	0.400	50,000			
	YCD	BARCLAYS	0.400	12/29/20	0.400	50,000			
	YCD	LLOYDS	0.380	04/01/21	0.380	50,000			
	YCD	LLOYDS	0.380	04/01/21	0.380	50,000			
07/15/20	**REDEMPTIONS**								
	DEB	FHLB	2.400	07/15/20	2.419	40,000	824	2,181,453.33	2.417
	DEB	FHLB	2.400	07/15/20	2.419	50,000	824	2,726,816.67	2.417
	TR	NOTE	1.500	07/15/20	1.914	50,000	385	1,004,208.39	1.918
	TR	NOTE	1.500	07/15/20	1.914	50,000	385	1,004,208.39	1.918
	TR	NOTE	1.500	07/15/20	1.916	50,000	390	1,018,473.76	1.920
	TR	NOTE	1.500	07/15/20	1.916	50,000	390	1,018,473.76	1.920
	TR	NOTE	1.500	07/15/20	1.916	50,000	390	1,018,473.76	1.920
	TR	NOTE	1.500	07/15/20	1.916	50,000	390	1,018,473.76	1.920
	TR	NOTE	1.500	07/15/20	1.916	50,000	390	1,018,473.76	1.920
	TR	NOTE	1.500	07/15/20	1.916	50,000	390	1,018,473.76	1.920
	TR	NOTE	1.500	07/15/20	1.916	50,000	390	1,018,473.76	1.920
	TR	NOTE	1.500	07/15/20	1.916	50,000	390	1,018,473.76	1.920

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/15/20	REDEMPTIONS (Continued)								
	TR	NOTE	1.500	07/15/20	2.025	50,000	392	1,081,211.15	2.030
	TR	NOTE	1.500	07/15/20	2.025	50,000	392	1,081,211.15	2.030
07/15/20	PURCHASES								
	CD	MUFG UNION	0.150	11/06/20	0.150	50,000			
	CD	MUFG UNION	0.150	11/06/20	0.150	50,000			
	CP	CRC		10/26/20	0.220	50,000			
	CP	GOTHAM		12/29/20	0.250	50,000			
	DN	FHLB		08/27/20	0.110	50,000			
	DN	FHLB		08/27/20	0.110	50,000			
	DN	IBRD		10/26/20	0.130	50,000			
	DN	IBRD		10/26/20	0.130	50,000			
	DN	IBRD		11/06/20	0.130	50,000			
	DN	IBRD		11/06/20	0.130	50,000			
	DN	FNMA		03/12/21	0.110	50,000			
	DN	FNMA		03/12/21	0.110	50,000			
	DN	FNMA		05/13/21	0.110	50,000			
	DN	FNMA		05/13/21	0.110	50,000			
	DN	FHLB		06/01/21	0.110	50,000			
	DN	FHLB		06/01/21	0.110	50,000			
	TR	BILL		08/18/20	0.110	50,000			
	TR	BILL		08/18/20	0.110	50,000			
	TR	BILL		08/18/20	0.110	50,000			
	TR	BILL		08/18/20	0.110	50,000			
	TR	BILL		08/18/20	0.110	50,000			
	TR	BILL		08/18/20	0.110	50,000			
	TR	BILL		08/18/20	0.111	50,000			
	TR	BILL		08/18/20	0.111	50,000			
	TR	BILL		08/18/20	0.111	50,000			
	TR	BILL		09/01/20	0.110	50,000			
	TR	BILL		09/01/20	0.110	50,000			
	TR	BILL		09/01/20	0.110	50,000			
	TR	BILL		09/01/20	0.110	50,000			
	TR	BILL		09/01/20	0.110	50,000			
	TR	BILL		09/01/20	0.110	50,000			
	TR	BILL		09/01/20	0.110	50,000			
	TR	BILL		09/01/20	0.110	50,000			
	TR	BILL		10/13/20	0.120	50,000			
	TR	BILL		10/13/20	0.120	50,000			
	TR	BILL		10/13/20	0.120	50,000			
	TR	BILL		10/13/20	0.120	50,000			
	TR	BILL		10/29/20	0.120	50,000			
	TR	BILL		10/29/20	0.120	50,000			
	TR	BILL		10/29/20	0.120	50,000			
	TR	BILL		10/29/20	0.120	50,000			
	TR	BILL		10/29/20	0.125	50,000			
	TR	BILL		10/29/20	0.125	50,000			
	TR	BILL		10/29/20	0.125	50,000			
	TR	BILL		10/29/20	0.125	50,000			
	TR	BILL		12/01/20	0.120	50,000			
	TR	BILL		12/01/20	0.120	50,000			
	TR	BILL		12/01/20	0.120	50,000			
	TR	BILL		12/01/20	0.120	50,000			
	TR	BILL		12/01/20	0.120	50,000			
	TR	BILL		12/01/20	0.120	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/15/20	**PURCHASES (Continued)**								
	TR	BILL		12/01/20	0.120	50,000			
	TR	BILL		12/01/20	0.120	50,000			
	TR	BILL		12/08/20	0.125	50,000			
	TR	BILL		12/08/20	0.125	50,000			
	TR	BILL		12/08/20	0.125	50,000			
	TR	BILL		12/08/20	0.130	50,000			
	TR	BILL		12/08/20	0.130	50,000			
	TR	BILL		12/08/20	0.130	50,000			
	TR	BILL		12/08/20	0.130	50,000			
	TR	BILL		03/25/21	0.143	50,000			
	TR	BILL		03/25/21	0.143	50,000			
	TR	BILL		03/25/21	0.143	50,000			
	TR	BILL		03/25/21	0.143	50,000			
	TR	BILL		03/25/21	0.143	50,000			
	TR	BILL		03/25/21	0.143	50,000			
	TR	BILL		03/25/21	0.143	50,000			
	TR	BILL		03/25/21	0.143	50,000			
	TR	BILL		03/25/21	0.145	50,000			
	TR	BILL		03/25/21	0.145	50,000			
	TR	BILL		03/25/21	0.145	50,000			
	TR	BILL		03/25/21	0.145	50,000			
	TR	BILL		05/20/21	0.135	50,000			
	TR	BILL		05/20/21	0.135	50,000			
	TR	BILL		05/20/21	0.135	50,000			
	TR	BILL		05/20/21	0.135	50,000			
	TR	BILL		05/20/21	0.135	50,000			
	TR	BILL		05/20/21	0.135	50,000			
	TR	BILL		05/20/21	0.135	50,000			
	TR	BILL		05/20/21	0.135	50,000			
	TR	BILL		05/20/21	0.135	50,000			
	TR	BILL		05/20/21	0.135	50,000			
	TR	BILL		05/20/21	0.135	50,000			
	YCD	KBC	0.080	08/07/20	0.080	50,000			
	YCD	KBC	0.080	08/07/20	0.080	50,000			
	YCD	SVENSKA	0.170	10/23/20	0.170	50,000			
	YCD	SVENSKA	0.170	10/23/20	0.170	50,000			
07/16/20	**REDEMPTIONS**								
	TR	BILL		07/16/20	1.885	50,000	364	952,972.22	1.954
	TR	BILL		07/16/20	1.885	50,000	364	952,972.22	1.954
	TR	BILL		07/16/20	1.885	50,000	364	952,972.22	1.954
	TR	BILL		07/16/20	1.885	50,000	364	952,972.22	1.954
	TR	BILL		07/16/20	1.885	50,000	364	952,972.22	1.954
	TR	BILL		07/16/20	1.885	50,000	364	952,972.22	1.954
07/16/20	**PURCHASES**								
	CD	MUFG UNION	0.150	12/02/20	0.150	50,000			
	CD	MUFG UNION	0.150	12/02/20	0.150	50,000			
	CP	SOC GEN NY		07/28/20	0.110	50,000			
	CP	SOC GEN NY		07/28/20	0.110	50,000			
	CP	SOC GEN NY		07/28/20	0.110	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/16/20	PURCHASES (Continued)								
	CP	MUFG BK		10/30/20	0.250	50,000			
	CP	MUFG BK		10/30/20	0.250	50,000			
	CP	UPS		12/02/20	0.150	50,000			
	CP	OLD LINE		01/04/21	0.270	50,000			
	DN	FHLB		12/22/20	0.100	50,000			
	DN	FHLB		12/22/20	0.100	50,000			
	DN	IFC		04/01/21	0.140	50,000			
	TR	BILL		08/27/20	0.105	50,000			
	TR	BILL		08/27/20	0.105	50,000			
	TR	BILL		08/27/20	0.105	50,000			
	TR	BILL		08/27/20	0.105	50,000			
	TR	BILL		08/27/20	0.110	50,000			
	TR	BILL		08/27/20	0.110	50,000			
	TR	BILL		08/27/20	0.110	50,000			
	TR	BILL		08/27/20	0.110	50,000			
	TR	BILL		10/15/20	0.113	50,000			
	TR	BILL		10/15/20	0.113	50,000			
	TR	BILL		10/15/20	0.113	50,000			
	TR	BILL		10/15/20	0.113	50,000			
	TR	BILL		10/15/20	0.115	50,000			
	TR	BILL		10/15/20	0.115	50,000			
	TR	BILL		11/12/20	0.110	50,000			
	TR	BILL		11/12/20	0.110	50,000			
	TR	BILL		11/12/20	0.110	50,000			
	TR	BILL		11/12/20	0.110	50,000			
	TR	BILL		11/12/20	0.113	50,000			
	TR	BILL		11/12/20	0.113	50,000			
	TR	BILL		11/12/20	0.113	50,000			
	TR	BILL		11/12/20	0.113	50,000			
	TR	BILL		11/19/20	0.105	50,000			
	TR	BILL		11/19/20	0.105	50,000			
	TR	BILL		11/19/20	0.105	50,000			
	TR	BILL		11/19/20	0.110	50,000			
	TR	BILL		11/19/20	0.110	50,000			
	TR	BILL		11/19/20	0.110	50,000			
	TR	BILL		02/25/21	0.126	50,000			
	TR	BILL		02/25/21	0.126	50,000			
	TR	BILL		02/25/21	0.126	50,000			
	TR	BILL		02/25/21	0.126	50,000			
	TR	BILL		02/25/21	0.128	50,000			
	TR	BILL		02/25/21	0.128	50,000			
	TR	BILL		02/25/21	0.128	50,000			
	TR	BILL		02/25/21	0.128	50,000			
	TR	BILL		07/15/21	0.155	50,000			
	TR	BILL		07/15/21	0.155	50,000			
	TR	BILL		07/15/21	0.155	50,000			
	TR	BILL		07/15/21	0.155	50,000			
	TR	BILL		07/15/21	0.155	50,000			
	TR	BILL		07/15/21	0.155	50,000			
	TR	BILL		07/15/21	0.155	50,000			
	TR	BILL		07/15/21	0.155	50,000			
	TR	BILL		07/15/21	0.155	50,000			
	TR	BILL		07/15/21	0.155	50,000			
	TR	BILL		07/15/21	0.155	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/16/20	**PURCHASES (Continued)**								
	TR	BILL		07/15/21	0.155	50,000			
	TR	BILL		07/15/21	0.155	50,000			
	TR	BILL		07/15/21	0.156	50,000			
	TR	BILL		07/15/21	0.156	50,000			
	YCD	RABOBANK	0.090	07/24/20	0.090	50,000			
	YCD	RABOBANK	0.090	07/24/20	0.090	50,000			
	YCD	DNB	0.190	10/26/20	0.190	50,000			
	YCD	DNB	0.190	10/26/20	0.190	50,000			
	YCD	NORDEA ABP	0.170	11/09/20	0.170	50,000			
	YCD	NORDEA ABP	0.170	11/09/20	0.170	50,000			
	YCD	NATIXIS	0.240	12/14/20	0.240	50,000			
	YCD	NATIXIS	0.240	12/14/20	0.240	50,000			
	YCD	SE BANKEN	0.230	12/22/20	0.230	50,000			
	YCD	SE BANKEN	0.230	12/22/20	0.230	50,000			
	YCD	CIC	0.230	01/04/21	0.230	50,000			
	YCD	CIC	0.230	01/04/21	0.230	50,000			
	YCD	CR AG CIB	0.240	01/04/21	0.240	50,000			
	YCD	CR AG CIB	0.240	01/04/21	0.240	50,000			
	YCD	SCOTIA NY	0.340	07/01/21	0.340	50,000			
	YCD	SCOTIA NY	0.340	07/01/21	0.340	50,000			
07/17/20	**REDEMPTIONS**								
	CP	RABO NY		07/17/20	0.090	50,000	3	375.00	0.091
	CP	RABO NY		07/17/20	0.090	50,000	3	375.00	0.091
	CP	RABO NY		07/17/20	0.090	50,000	3	375.00	0.091
	CP	DISNEY		07/17/20	1.500	50,000	123	256,250.00	1.529
	CP	DISNEY		07/17/20	1.650	50,000	176	403,333.33	1.691
	DN	IBRD		07/17/20	0.750	50,000	120	125,000.00	0.762
	DN	IBRD		07/17/20	0.750	50,000	120	125,000.00	0.762
	YCD	FORTIS	0.850	07/17/20	0.850	50,000	120	141,666.67	0.862
	YCD	FORTIS	0.850	07/17/20	0.850	50,000	120	141,666.67	0.862
07/17/20	**PURCHASES**								
	CP	RABO NY		07/31/20	0.090	50,000			
	CP	RABO NY		07/31/20	0.090	50,000			
	CP	NATIXIS NY		08/07/20	0.090	50,000			
	CP	NATIXIS NY		08/07/20	0.090	50,000			
	CP	PEPSICO		02/26/21	0.180	50,000			
	TR	BILL		07/15/21	0.138	50,000			
	TR	BILL		07/15/21	0.138	50,000			
07/20/20	**NO REDEMPTIONS**								
07/20/20	**PURCHASES**								
	CP	RABO NY		07/31/20	0.090	50,000			
	CP	RABO NY		07/31/20	0.090	50,000			
	CP	SOC GEN NY		01/04/21	0.260	50,000			
	CP	SOC GEN NY		01/04/21	0.260	50,000			
	DN	FHLB		01/04/21	0.100	50,000			
	DN	FHLB		01/04/21	0.100	50,000			
	YCD	BNP	0.270	02/26/21	0.270	50,000			
	YCD	BNP	0.270	02/26/21	0.270	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/21/20	**REDEMPTIONS**								
	CP	CR AG NY		07/21/20	0.100	50,000	11	1,527.78	0.101
	CP	CR AG NY		07/21/20	0.100	50,000	11	1,527.78	0.101
07/21/20	**PURCHASES**								
	TR	BILL		12/22/20	0.115	50,000			
	TR	BILL		12/22/20	0.115	50,000			
	TR	BILL		12/22/20	0.115	50,000			
	TR	BILL		12/22/20	0.123	50,000			
	TR	BILL		12/22/20	0.123	50,000			
	TR	BILL		12/22/20	0.123	50,000			
	TR	BILL		12/22/20	0.125	50,000			
	TR	BILL		12/22/20	0.125	50,000			
	TR	BILL		12/22/20	0.125	50,000			
07/22/20	**NO REDEMPTIONS**								
07/22/20	**PURCHASES**								
	TR	BILL		12/22/20	0.115	50,000			
	TR	BILL		12/22/20	0.115	50,000			
07/23/20	**REDEMPTIONS**								
	TR	BILL		07/23/20	1.505	50,000	182	380,430.56	1.542
	TR	BILL		07/23/20	1.505	50,000	182	380,430.56	1.542
	TR	BILL		07/23/20	1.506	50,000	182	380,683.33	1.543
	TR	BILL		07/23/20	1.506	50,000	182	380,683.33	1.543
	TR	BILL		07/23/20	1.506	50,000	182	380,683.33	1.543
07/23/20	**PURCHASES**								
	CP	RABO NY		07/24/20	0.090	50,000			
	CP	RABO NY		07/24/20	0.090	50,000			
	CP	BNP NY		07/28/20	0.050	50,000			
	CP	BNP NY		07/28/20	0.050	50,000			
	CP	SCOTIA NY		01/27/21	0.250	50,000			
	CP	SCOTIA NY		01/27/21	0.250	50,000			
	DN	FHLB		12/02/20	0.100	50,000			
	DN	FHLB		12/02/20	0.100	50,000			
	DN	FHLB		01/27/21	0.110	50,000			
	DN	FHLB		01/27/21	0.110	50,000			
	TR	BILL		12/22/20	0.120	50,000			
	TR	BILL		12/22/20	0.120	50,000			
	TR	BILL		12/22/20	0.123	50,000			
	TR	BILL		12/22/20	0.123	50,000			
	TR	BILL		07/15/21	0.135	50,000			
	TR	BILL		07/15/21	0.135	50,000			
	TR	BILL		07/15/21	0.136	50,000			
	TR	BILL		07/15/21	0.136	50,000			
	TR	BILL		07/15/21	0.136	50,000			
	YCD	BNP	0.220	11/25/20	0.220	50,000			
	YCD	BNP	0.220	11/25/20	0.220	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/24/20	**REDEMPTIONS**								
	CP	RABO NY		07/24/20	0.090	50,000	1	125.00	0.091
	CP	RABO NY		07/24/20	0.090	50,000	1	125.00	0.091
	CP	NATIXIS NY		07/24/20	0.090	50,000	17	2,125.00	0.091
	CP	NATIXIS NY		07/24/20	0.090	50,000	17	2,125.00	0.091
	CP	NATIXIS NY		07/24/20	0.090	50,000	22	2,750.00	0.091
	CP	NATIXIS NY		07/24/20	0.090	50,000	22	2,750.00	0.091
	CP	JUPITER		07/24/20	1.640	50,000	155	353,055.56	1.679
	CP	JUPITER		07/24/20	1.640	50,000	155	353,055.56	1.679
	CP	APPLE		07/24/20	1.610	50,000	182	406,972.22	1.650
	CP	COCA COLA		07/24/20	1.640	25,000	190	216,388.89	1.682
	CP	DISNEY		07/24/20	1.650	50,000	190	435,416.67	1.692
	DN	IBRD		07/24/20	0.650	50,000	128	115,555.56	0.661
	DN	IBRD		07/24/20	0.650	50,000	128	115,555.56	0.661
	DN	IBRD		07/24/20	0.650	50,000	128	115,555.56	0.661
	DN	FHLMC		07/24/20	1.440	50,000	149	298,000.00	1.473
	DN	FHLMC		07/24/20	1.440	50,000	149	298,000.00	1.473
	DN	FHLMC		07/24/20	1.510	50,000	172	360,722.22	1.546
	DN	FHLMC		07/24/20	1.510	50,000	172	360,722.22	1.546
	DN	FHLMC		07/24/20	1.520	50,000	183	386,333.33	1.557
	DN	FHLMC		07/24/20	1.520	50,000	183	386,333.33	1.557
	DN	FHLMC		07/24/20	1.510	50,000	191	400,569.44	1.548
	DN	FHLMC		07/24/20	1.510	50,000	191	400,569.44	1.548
	DN	FHLMC		07/24/20	1.510	50,000	193	404,763.89	1.548
	DN	FHLMC		07/24/20	1.510	50,000	193	404,763.89	1.548
	DN	FHLMC		07/24/20	1.510	50,000	196	411,055.56	1.548
	DN	FHLMC		07/24/20	1.510	50,000	196	411,055.56	1.548
	YCD	RABOBANK	0.090	07/24/20	0.090	50,000	8	1,000.00	0.091
	YCD	RABOBANK	0.090	07/24/20	0.090	50,000	8	1,000.00	0.091
	YCD	DNB	0.080	07/24/20	0.080	50,000	22	2,444.44	0.081
	YCD	DNB	0.080	07/24/20	0.080	50,000	22	2,444.44	0.081
	YCD	KBC	0.150	07/24/20	0.150	50,000	31	6,458.33	0.152
	YCD	KBC	0.150	07/24/20	0.150	50,000	31	6,458.33	0.152
	YCD	MONTREAL	1.460	07/24/20	1.460	50,000	149	302,138.89	1.484
	YCD	MONTREAL	1.460	07/24/20	1.460	50,000	149	302,138.89	1.484
07/24/20	**NO PURCHASES**								
07/27/20	**REDEMPTIONS**								
	CP	MUFG BK		07/27/20	0.070	50,000	18	1,750.00	0.071
	CP	MUFG BK		07/27/20	0.070	50,000	18	1,750.00	0.071
	CP	RABO NY		07/27/20	0.090	50,000	19	2,375.00	0.091
	CP	RABO NY		07/27/20	0.090	50,000	19	2,375.00	0.091
	CP	UPS		07/27/20	0.100	50,000	21	2,916.67	0.101
	CP	SOC GEN NY		07/27/20	0.130	50,000	21	3,791.67	0.132
	CP	SOC GEN NY		07/27/20	0.130	50,000	21	3,791.67	0.132
	CP	SOC GEN NY		07/27/20	0.130	50,000	21	3,791.67	0.132
	CP	SOC GEN NY		07/27/20	0.120	50,000	25	4,166.67	0.122
	CP	SOC GEN NY		07/27/20	0.120	50,000	25	4,166.67	0.122
	CP	APPLE		07/27/20	1.070	50,000	126	187,250.00	1.089
	CP	APPLE		07/27/20	1.070	50,000	126	187,250.00	1.089
	CP	PEPSICO		07/27/20	1.570	50,000	130	283,472.22	1.601
	CP	PEPSICO		07/27/20	1.570	50,000	130	283,472.22	1.601
	CP	APPLE		07/27/20	1.100	50,000	133	203,194.44	1.120

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/27/20	**REDEMPTIONS (Continued)**								
	DN	FHLB		07/27/20	0.500	50,000	133	92,361.11	0.508
	DN	FHLB		07/27/20	0.500	50,000	133	92,361.11	0.508
	DN	FHLB		07/27/20	0.500	50,000	133	92,361.11	0.508
	DN	FHLB		07/27/20	0.500	50,000	133	92,361.11	0.508
	DN	IBRD		07/27/20	0.560	50,000	133	103,444.44	0.569
	DN	IBRD		07/27/20	0.560	50,000	133	103,444.44	0.569
	YCD	TORONTO	0.170	07/27/20	0.170	50,000	27	6,375.00	0.172
	YCD	TORONTO	0.170	07/27/20	0.170	50,000	27	6,375.00	0.172
	YCD	KBC	0.150	07/27/20	0.150	50,000	41	8,541.67	0.152
	YCD	KBC	0.150	07/27/20	0.150	50,000	41	8,541.67	0.152
	YCD	NORINCHUK	0.180	07/27/20	0.180	50,000	59	14,750.00	0.183
	YCD	NORINCHUK	0.180	07/27/20	0.180	50,000	59	14,750.00	0.183
	YCD	SUMI TRUST	0.160	07/27/20	0.160	50,000	68	15,111.11	0.162
	YCD	SUMI TRUST	0.160	07/27/20	0.160	50,000	68	15,111.11	0.162
	YCD	NATIXIS	1.000	07/27/20	1.000	50,000	130	180,555.56	1.014
	YCD	NATIXIS	1.000	07/27/20	1.000	50,000	130	180,555.56	1.014
	YCD	RB CANADA	1.350	07/27/20	1.350	50,000	131	245,625.00	1.369
	YCD	RB CANADA	1.350	07/27/20	1.350	50,000	131	245,625.00	1.369
	YCD	RB CANADA	1.730	07/27/20	1.730	50,000	194	466,138.89	1.759
	YCD	RB CANADA	1.730	07/27/20	1.730	50,000	194	466,138.89	1.759
07/27/20	**PURCHASES**								
	CP	NATIXIS NY		07/28/20	0.080	50,000			
	CP	NATIXIS NY		07/28/20	0.080	50,000			
	DN	FHLB		12/02/20	0.100	50,000			
	DN	FHLB		12/02/20	0.100	50,000			
	TR	BILL		12/22/20	0.116	50,000			
	TR	BILL		12/22/20	0.116	50,000			
	YCD	CR AG CIB	0.140	09/02/20	0.140	50,000			
	YCD	CR AG CIB	0.140	09/02/20	0.140	50,000			
	YCD	RB CANADA	0.240	05/03/21	0.240	50,000			
	YCD	RB CANADA	0.240	05/03/21	0.240	50,000			
07/28/20	**REDEMPTIONS**								
	CP	NATIXIS NY		07/28/20	0.080	50,000	1	111.11	0.081
	CP	NATIXIS NY		07/28/20	0.080	50,000	1	111.11	0.081
	CP	BNP NY		07/28/20	0.050	50,000	5	347.22	0.051
	CP	BNP NY		07/28/20	0.050	50,000	5	347.22	0.051
	CP	SOC GEN NY		07/28/20	0.110	50,000	12	1,833.33	0.112
	CP	SOC GEN NY		07/28/20	0.110	50,000	12	1,833.33	0.112
	CP	SOC GEN NY		07/28/20	0.110	50,000	12	1,833.33	0.112
	CP	CR AG NY		07/28/20	0.110	50,000	15	2,291.67	0.112
	CP	CR AG NY		07/28/20	0.110	50,000	15	2,291.67	0.112
	CP	NATIXIS NY		07/28/20	0.090	50,000	18	2,250.00	0.091
	CP	NATIXIS NY		07/28/20	0.090	50,000	18	2,250.00	0.091
	CP	NATIXIS NY		07/28/20	0.090	50,000	18	2,250.00	0.091
	CP	NATIXIS NY		07/28/20	0.090	50,000	18	2,250.00	0.091
	CP	RABO NY		07/28/20	0.090	50,000	18	2,250.00	0.091
	CP	RABO NY		07/28/20	0.090	50,000	18	2,250.00	0.091
	CP	RABO NY		07/28/20	0.090	50,000	18	2,250.00	0.091
	CP	RABO NY		07/28/20	0.090	50,000	18	2,250.00	0.091

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/28/20	**PURCHASES**								
	CP	JOHNSON		09/25/20	0.100	50,000			
	CP	UPS		12/14/20	0.160	50,000			
	TR	BILL		12/29/20	0.120	50,000			
	TR	BILL		12/29/20	0.120	50,000			
	TR	BILL		12/29/20	0.120	50,000			
	TR	BILL		12/29/20	0.120	50,000			
	TR	BILL		12/29/20	0.125	50,000			
	TR	BILL		12/29/20	0.125	50,000			
	TR	BILL		12/29/20	0.125	50,000			
	TR	BILL		12/29/20	0.125	50,000			
	TR	BILL		12/29/20	0.125	50,000			
	TR	BILL		12/29/20	0.125	50,000			
	TR	BILL		12/29/20	0.127	50,000			
	TR	BILL		12/29/20	0.127	50,000			
	YCD	KBC	0.150	09/04/20	0.150	50,000			
	YCD	KBC	0.150	09/04/20	0.150	50,000			
	YCD	SUMI TRUST	0.200	10/28/20	0.200	50,000			
	YCD	SUMI TRUST	0.200	10/28/20	0.200	50,000			
	YCD	MUFG BK	0.200	11/02/20	0.200	50,000			
	YCD	MUFG BK	0.200	11/02/20	0.200	50,000			
07/29/20	**NO REDEMPTIONS**								
07/29/20	**PURCHASES**								
	CP	NATIXIS NY		07/31/20	0.080	50,000			
	CP	NATIXIS NY		07/31/20	0.080	50,000			
	CP	MUFG BK		10/26/20	0.210	50,000			
	CP	MUFG BK		10/26/20	0.210	50,000			
	CP	NATIXIS NY		10/30/20	0.160	50,000			
	CP	NATIXIS NY		10/30/20	0.160	50,000			
	CP	VERSAILLES		11/06/20	0.210	50,000			
	DN	FHLB		01/04/21	0.080	50,000			
	DN	FHLB		01/04/21	0.080	50,000			
	TR	BILL		07/15/21	0.120	50,000			
	TR	BILL		07/15/21	0.125	50,000			
	TR	BILL		07/15/21	0.125	50,000			
	TR	BILL		07/15/21	0.126	50,000			
	TR	BILL		07/15/21	0.126	50,000			
	TR	BILL		07/15/21	0.126	50,000			
	YCD	MONTREAL	0.140	08/28/20	0.140	50,000			
	YCD	MONTREAL	0.140	08/28/20	0.140	50,000			
	YCD	SWEDBANK	0.140	09/28/20	0.140	50,000			
	YCD	SWEDBANK	0.140	09/28/20	0.140	50,000			
07/30/20	**REDEMPTIONS**								
	DEB	FNMA	1.500	07/30/20	2.589	50,000	777	1,358,166.67	2.618
	TR	BILL		07/30/20	1.495	50,000	181	375,826.39	1.531
	TR	BILL		07/30/20	1.495	50,000	181	375,826.39	1.531
	TR	BILL		07/30/20	1.518	50,000	182	383,590.28	1.555
	TR	BILL		07/30/20	1.518	50,000	182	383,590.28	1.555
	TR	BILL		07/30/20	1.518	50,000	182	383,590.28	1.555

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/30/20	**PURCHASES**								
	TR	BILL		10/22/20	0.082	50,000			
	TR	BILL		10/22/20	0.082	50,000			
	TR	BILL		10/22/20	0.082	50,000			
	TR	BILL		10/22/20	0.083	50,000			
	TR	BILL		10/22/20	0.083	50,000			
	TR	BILL		10/22/20	0.083	50,000			
	TR	BILL		12/22/20	0.090	50,000			
	TR	BILL		12/22/20	0.090	50,000			
	TR	BILL		12/22/20	0.090	50,000			
	TR	BILL		12/22/20	0.090	50,000			
	TR	BILL		12/22/20	0.090	50,000			
	TR	BILL		12/22/20	0.090	50,000			
	TR	BILL		12/22/20	0.090	50,000			
	TR	BILL		12/22/20	0.090	50,000			
	TR	BILL		12/22/20	0.090	50,000			
	TR	BILL		12/29/20	0.085	50,000			
	TR	BILL		12/29/20	0.085	50,000			
	TR	BILL		12/29/20	0.093	50,000			
	TR	BILL		12/29/20	0.093	50,000			
	TR	BILL		12/29/20	0.096	50,000			
	TR	BILL		12/29/20	0.096	50,000			
	TR	BILL		07/15/21	0.100	50,000			
	TR	BILL		07/15/21	0.100	50,000			
	TR	BILL		07/15/21	0.100	50,000			
	TR	BILL		07/15/21	0.100	50,000			
	TR	BILL		07/15/21	0.108	50,000			
	TR	BILL		07/15/21	0.108	50,000			
	TR	BILL		07/15/21	0.108	50,000			
	TR	BILL		07/15/21	0.108	50,000			
07/31/20	**REDEMPTIONS**								
	CD	JPM CHASE	0.150	07/31/20	0.150	50,000	23	4,791.67	0.152
	CD	JPM CHASE	0.150	07/31/20	0.150	50,000	23	4,791.67	0.152
	CP	NATIXIS NY		07/31/20	0.080	50,000	2	222.22	0.081
	CP	NATIXIS NY		07/31/20	0.080	50,000	2	222.22	0.081
	CP	RABO NY		07/31/20	0.090	50,000	11	1,375.00	0.091
	CP	RABO NY		07/31/20	0.090	50,000	11	1,375.00	0.091
	CP	RABO NY		07/31/20	0.090	50,000	14	1,750.00	0.091
	CP	RABO NY		07/31/20	0.090	50,000	14	1,750.00	0.091
	TR	NOTE	1.625	07/31/20	1.539	50,000	183	386,973.50	1.547
	TR	NOTE	1.625	07/31/20	1.539	50,000	183	386,973.50	1.547
	TR	NOTE	1.625	07/31/20	1.539	50,000	183	386,973.50	1.547
	TR	NOTE	1.625	07/31/20	1.539	50,000	183	386,973.50	1.547
	TR	NOTE	2.625	07/31/20	2.806	50,000	680	2,607,167.12	2.816
	TR	NOTE	2.625	07/31/20	2.806	50,000	680	2,607,167.12	2.816
	TR	NOTE	2.625	07/31/20	2.806	50,000	680	2,607,167.12	2.816
	TR	NOTE	2.625	07/31/20	2.806	50,000	680	2,607,167.12	2.816
	TR	NOTE	2.625	07/31/20	2.669	50,000	731	2,667,968.75	2.745
	TR	NOTE	2.625	07/31/20	2.669	50,000	731	2,667,968.75	2.745
	TR	NOTE	2.625	07/31/20	2.669	50,000	731	2,667,968.75	2.745
	TR	NOTE	2.625	07/31/20	2.669	50,000	731	2,667,968.75	2.745
	TR	NOTE	2.625	07/31/20	2.669	50,000	731	2,667,968.75	2.745
	TR	NOTE	2.625	07/31/20	2.669	50,000	731	2,667,968.75	2.745

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/31/20	**REDEMPTIONS (Continued)**								
	TR	NOTE	2.625	07/31/20	2.669	50,000	731	2,667,968.75	2.745
	TR	NOTE	2.625	07/31/20	2.669	50,000	731	2,667,968.75	2.745
	TR	NOTE	2.625	07/31/20	2.673	50,000	731	2,671,875.00	2.750
	TR	NOTE	2.625	07/31/20	2.673	50,000	731	2,671,875.00	2.750
	TR	NOTE	2.625	07/31/20	2.673	50,000	731	2,671,875.00	2.750
	TR	NOTE	2.625	07/31/20	2.673	50,000	731	2,671,875.00	2.750
	YCD	KBC	0.150	07/31/20	0.150	50,000	36	7,500.00	0.152
	YCD	KBC	0.150	07/31/20	0.150	50,000	36	7,500.00	0.152

07/31/20 NO PURCHASES

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.	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
New Omni Bank, N.A.	07/16/20	0.170	9,000,000.00	01/14/21
ARCADIA				
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
American Plus Bank, N.A.	07/24/20	0.180	20,000,000.00	01/22/21
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	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	07/22/20	0.200	40,000,000.00	08/26/20
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	07/09/20	0.200	10,000,000.00	01/07/21
CHICO				
Golden Valley Bank	07/31/20	0.160	8,000,000.00	10/30/20
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	07/09/20	0.220	10,000,000.00	01/07/21
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	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
SAFE Credit Union	07/08/20	0.190	20,000,000.00	10/07/20
FRESNO				
Fresno First Bank	07/09/20	0.170	10,000,000.00	10/08/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
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	05/07/20	0.190	25,000,000.00	11/05/20
GOLETA				
Community West Bank, N.A.	05/13/20	0.170	13,000,000.00	08/12/20
Community West Bank, N.A.	07/08/20	0.200	13,000,000.00	10/07/20
Community West Bank, N.A.	07/16/20	0.190	13,000,000.00	10/15/20
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	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	07/03/20	0.190	44,000,000.00	10/02/20
First Foundation Bank	07/29/20	0.160	50,000,000.00	10/28/20
First Foundation Bank	06/10/20	0.240	22,000,000.00	12/09/20
First Foundation Bank	07/24/20	0.190	50,000,000.00	01/22/21
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
LODI				
Farmers & Merchants Bank of Central CA	07/08/20	0.190	3,000,000.00	10/07/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
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	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
Hanmi Bank	07/15/20	0.200	30,000,000.00	10/14/20
Hanmi Bank	07/30/20	0.170	30,000,000.00	10/29/20
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
Manufacturers Bank	07/09/20	0.200	65,000,000.00	10/08/20
Manufacturers Bank	07/10/20	0.200	50,000,000.00	10/09/20
Mission Valley Bank	05/06/20	0.130	10,000,000.00	11/04/20
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	07/29/20	0.150	16,000,000.00	10/28/20
Open Bank	05/06/20	0.130	10,000,000.00	11/04/20
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
Pacific City Bank	07/09/20	0.190	30,000,000.00	10/08/20
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	07/10/20	0.220	1,000,000.00	10/09/20
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	05/22/20	0.190	5,000,000.00	11/20/20
Community Bank of the Bay	07/22/20	0.170	25,000,000.00	01/20/21
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.	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
Malaga Bank F.S.B.	07/24/20	0.160	9,000,000.00	01/22/21
PASADENA				
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
East West Bank	07/31/20	0.150	75,000,000.00	10/30/20

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA (Continued)				
EverTrust Bank	06/17/20	0.210	30,000,000.00	09/16/20
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
Wescom Central Credit Union	07/10/20	0.220	25,000,000.00	10/09/20
Wescom Central Credit Union	07/22/20	0.190	50,000,000.00	10/21/20
PORTERVILLE				
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	07/08/20	0.190	20,000,000.00	10/07/20
Bank of the Sierra	04/09/20	0.190	20,000,000.00	10/08/20
Bank of the Sierra	07/31/20	0.150	20,000,000.00	10/30/20
RANCHO CORDOVA				
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
American River Bank	07/15/20	0.200	2,500,000.00	01/13/21
American River Bank	07/30/20	0.180	2,500,000.00	01/28/21
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	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
Provident Credit Union	07/09/20	0.190	20,000,000.00	10/08/20
Provident Credit Union	07/16/20	0.180	20,000,000.00	10/15/20
Provident Credit Union	07/16/20	0.180	20,000,000.00	10/15/20
Provident Credit Union	07/22/20	0.160	20,000,000.00	10/21/20
Provident Credit Union	07/22/20	0.160	20,000,000.00	10/21/20
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
ROCKLIN				
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
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	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
Axos Bank	07/15/20	0.160	50,000,000.00	10/14/20
Axos Bank	07/22/20	0.140	25,000,000.00	10/21/20
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	07/10/20	0.170	10,000,000.00	10/09/20
San Diego County Credit Union	02/12/20	1.510	75,000,000.00	08/12/20
SAN FRANCISCO				
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.	06/12/20	0.230	3,000,000.00	09/11/20
Mission National Bank	06/10/20	0.180	3,500,000.00	09/09/20
Mission National Bank	07/08/20	0.190	15,000,000.00	10/07/20
Mission National Bank	07/23/20	0.160	5,000,000.00	10/22/20
SAN GABRIEL				
Mega Bank	07/15/20	0.190	5,000,000.00	08/19/20
SAN JOSE				
Meriwest Credit Union	07/16/20	0.200	30,000,000.00	10/15/20
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	05/08/20	0.180	5,000,000.00	11/06/20
Bank of Santa Clarita	07/10/20	0.210	15,000,000.00	01/08/21
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
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	07/15/20	0.190	5,000,000.00	01/13/21
River Valley Community Bank	04/30/20	0.180	5,000,000.00	10/29/20
TOTAL TIME DEPOSITS JULY 2020			**5,261,490,000.00**	

BANK DEMAND DEPOSITS
JULY 2020
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 1,909,580	$ 300,000	$ 1,676,542
2	2,131,422	1,120,000	6,748,041
3	2,310,447	1,430,000	5,452,126
4	2,310,447	1,430,000	5,452,126
5	2,310,447	1,430,000	5,452,126
6	1,892,304	1,405,000	4,735,901
7	1,921,827	1,360,000	4,418,817
8	2,029,011	1,410,000	6,468,426
9	1,927,727	1,375,000	2,965,435
10	1,933,588	1,350,000	4,817,607
11	1,933,588	1,350,000	4,817,607
12	1,933,588	1,350,000	4,817,607
13	1,946,882	1,375,000	3,773,531
14	1,949,916	1,400,000	4,317,537
15	1,908,254	1,345,000	6,874,429
16	1,930,360	1,370,000	3,735,766
17	1,957,046	1,370,000	2,520,300
18	1,957,046	1,370,000	2,520,300
19	1,957,046	1,370,000	2,520,300
20	1,973,142	1,180,000	5,105,596
21	1,977,521	1,240,000	4,546,664
22	2,012,594	1,275,000	5,117,923
23	2,016,894	1,425,000	4,590,554
24	1,942,508	1,355,000	4,185,839
25	1,942,508	1,355,000	4,185,839
26	1,942,508	1,355,000	4,185,839
27	1,991,506	1,280,000	8,502,909
28	2,049,629	1,280,000	5,011,711
29	2,062,698	1,375,000	4,636,570
30	1,974,118	1,150,000	5,084,886
31	2,011,845	800,000	3,165,704
AVERAGE DOLLAR DAYS	$2,001,548 a/	$1,289,677 b/	

a/ The prescribed bank balance for July was $1,884,829. This consisted of $1,787,405 in compensating balances for services, balances for uncollected funds of $97,887 and a deduction of $463 for July 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

1853

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on July 15, 2020, has determined and designated the amount of money available for deposit and investment as of July 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 $ 1,787,400,000

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

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

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

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

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

	From	To	Transactions	In Securities (GC section 16430)	Time Deposits in Various Financial Institutions (GC sections 16503a and 16602)	Estimated Total
(1)	7/13/2020	7/17/2020	$ 14,938,700,000	$ 11,065,600,000	$ 5,368,000,000	$ 16,433,600,000
(2)	7/20/2020	7/24/2020	$ 1,325,600,000	$ 12,391,200,000	$ 5,368,000,000	$ 17,759,200,000
(3)	7/27/2020	7/31/2020	$ (539,000,000)	$ 11,852,200,000	$ 5,368,000,000	$ 17,220,200,000
(4)	8/3/2020	8/7/2020	$ (884,900,000)	$ 10,967,300,000	$ 5,368,000,000	$ 16,335,300,000
(5)	8/10/2020	8/14/2020	$ 351,300,000	$ 11,318,600,000	$ 5,368,000,000	$ 16,686,600,000
(6)	8/17/2020	8/21/2020	$ 3,179,000,000	$ 14,497,600,000	$ 5,368,000,000	$ 19,865,600,000

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 $ 1,787,400,000.

Dated: July 15, 2020

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 08/31/20
Attachment XVIII

Settle Date	Counter Party	Inv ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
09/01/20	FEDERAL FARM CREDIT BK	114455	FFCB 1.03 (CALLABLE	1.030	12/01/28	100.00	$25,000,000.00	$25,000,000.00	$0.00
09/01/20	FEDERAL FARM CREDIT BK	114456	FFCB 1.03 (CALLABLE	1.030	12/01/28	100.00	$25,000,000.00	$25,000,000.00	$0.00
09/01/20	FEDERAL FARM CREDIT BK	114505	FFCB 1.12 (CALLABLE	1.120	09/01/28	100.00	$25,000,000.00	$25,000,000.00	$0.00
09/03/20	FEDERAL FARM CREDIT BK	114538	FFCB 1.24 (CALLABLE	1.240	09/03/30	100.00	$50,000,000.00	$50,000,000.00	$0.00
09/03/20	FEDERAL FARM CREDIT BK	114539	FFCB 1.24 (CALLABLE	1.240	09/03/30	100.00	$50,000,000.00	$50,000,000.00	$0.00
09/03/20	FEDERAL HOME LOAN MTG	114393	FHLMC 1.26 (CALLABL	1.260	09/03/30	100.00	$25,000,000.00	$25,000,000.00	$0.00
09/09/20	FEDERAL HOME LOAN MTG	114465	FHLMC 1.20 (CALLABL	1.200	09/09/30	100.00	$25,000,000.00	$25,000,000.00	$0.00
09/09/20	FEDERAL HOME LOAN MTG	114490	FHLMC 1.25 (CALLABL	1.250	09/09/30	100.00	$25,000,000.00	$25,000,000.00	$0.00
09/17/20	FEDERAL HOME LOAN MTG	114491	FHLMC 1.28 (CALLABL	1.280	09/17/30	100.00	$25,000,000.00	$25,000,000.00	$0.00
09/16/20	FEDERAL HOME LOAN MTG	114506	FHLMC 1.25 (CALLABL	1.250	09/16/30	100.00	$25,000,000.00	$25,000,000.00	$0.00
09/17/20	FEDERAL HOME LOAN MTG	114526	FHLMC 1.32 (CALLABL	1.320	09/17/30	100.00	$25,000,000.00	$25,000,000.00	$0.00
09/11/20	FED NATL MORT ASSOC	114525	FNMA 1.12 (CALLABLE	1.120	09/11/30	100.00	$25,000,000.00	$25,000,000.00	$0.00
09/01/20	CHARIOT FUNDING LLC	114537	CHARIOT FUNDING LLC	0.130	11/02/20	99.98	$50,000,000.00	$49,988,805.56	$0.00
					PSI Non-Trading Total		**$400,000,000.00**	**$399,988,805.56**	**$0.00**
						Totals	**$400,000,000.00**	**$399,988,805.56**	**$0.00**