**KEITH KNOX**
TREASURER AND TAX COLLECTOR

# COUNTY OF LOS ANGELES
# TREASURER AND TAX COLLECTOR

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ttc.lacounty.gov and lacountypropertytax.com

**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**

October 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 SEPTEMBER 2020**

The Report of Investments for the month of September 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 September 2020 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

The attached Schedules A and B summarize important Treasury Pool information. You will find the complete monthly Report of Investments at the following link:

https://ttc.lacounty.gov/monthly-reports/

Should you have any questions, please contact me directly or your staff may contact Ms. Nai-len Ishikawa, Assistant Treasurer and Tax Collector, of my staff at (213) 974-2139 or nishikawa@ttc.lacounty.gov.

KK: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 SEPTEMBER 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 SEPTEMBER 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 SEPTEMBER 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 SEPTEMBER 30, 2020

SCHEDULE A

| PORTFOLIO PROFILE | Pooled Surplus Investments | Specific Purpose Investments |
|---|---|---|
| Inventory Balance at 09/30/20 | | |
| At Cost | $ 32,352,522,243 | $ 120,142,500 |
| At Market | $ 32,420,703,940 | $ 122,608,374 |
| Repurchase Agreements | $ - | $ - |
| Reverse Repurchase Agreements | $ - | $ - |
| Composition by Security Type: | | |
| Certificates of Deposit | 8.19% | 0.00% |
| United States Government and Agency Obligations | 61.17% | 61.10% |
| Bankers Acceptances | 0.00% | 0.00% |
| Commercial Paper | 30.23% | 0.00% |
| Municipal Obligations | 0.09% | 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 | 47.76% | 0.00% |
| 61 days-1 year | 19.55% | 35.98% |
| Over 1 year | 32.69% | 64.02% |
| Weighted Average Days to Maturity | 688 | |

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

SCHEDULE A1

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

| | S&P | Moody's | Fitch | % of Portfolio |
|---|---|---|---|---|
| PSI | | | | |
| Commercial Paper | A-1 | P-1 | F1 | 30.23% |
| Corporate and Deposit Notes | A-1+ | P-1 | F1 | 0.09% |
| | A+ | Aa2 | AA | 0.23% |
| Municipals: | | | | |
| Los Angeles County Securities | AA+ | Aa2 | AA | 0.01% |
| State of California Municipal Bond | AA- | Aa2 | AA | 0.08% |
| Negotiable Certificates of Deposit | A-1 | P-1 | F1 | 8.19% |
| U.S. Agency Securities | AA+ | Aaa | AAA | 54.53% |
| U.S. Treasury Securities: | | | | |
| U.S. Treasury Notes | AA+ | Aaa | AAA | 0.31% |
| U.S. Treasury Bills | AA+ | Aaa | AAA | 6.33% |
| | | | | 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
SEPTEMBER 30, 2020

SCHEDULE B

| | TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO |
|---|---|
| Investment Balance 09/30/20 | $ 32,352,522,243 |
| Market Value at 09/30/20 | $ 32,420,703,940 |
| Average Daily Balance | $ 31,440,984,587 |
| Gains and Losses: | |
| For the Month | $ 249,144 |
| For the Past 12 Months | $ 2,243,689 |
| Unrealized Gains and Losses on Transfers between Portfolio for the Month | $ - |
| Earnings for the Month | $ 17,648,581 |
| Earnings for the Past 12 Months | $ 446,544,522 |
| Earnings Rate for the Month | 0.68% |

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF SEPTEMBER 30, 2020

SCHEDULE C

| Bank Name | | Balance | |
|---|---|---|---|
| Bank of America - Concentration | $ | 63,460,119.03 | |
| Bank of the West - Concentration | $ | 115,403,244.99 | (A) |
| Citibank - Concentration | $ | 7,102.02 | |
| JP Morgan Chase - Concentration | $ | 103,339,769.01 | (B) |
| Union Bank- Concentration | $ | 2,786,358.46 | |
| Wells Fargo - Concentration | $ | - | |
| Total Ledger Balance for all Banks | $ | 284,996,593.51 | |

(A) $115.28 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 SEPTEMBER 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 September 2020

| | |
|---|---|
| Total Deposits | $ 6,749,909,819.09 |
| Total Disbursements | $ 5,385,601,779.60 |
| Discretionary Funds Liquidity Withdrawal Ratio: | |
| As of September 30, 2020 | 1.89 |

Six-Month Cash Availability Projection:

| Month | Investment Maturities | Deposits | Disbursements | Cumulative Available Cash |
|---|---|---|---|---|
| October | $ 8,692,973,000.00 | $ 5,281,200,000.00 | $ 5,323,200,000.00 | $ 8,650,973,000.00 |
| November | $ 6,760,173,000.00 | $ 6,074,400,000.00 | $ 5,168,900,000.00 | $ 16,316,646,000.00 |
| December | $ 2,708,243,000.00 | $ 10,785,500,000.00 | $ 7,193,100,000.00 | $ 22,617,289,000.00 |
| January | $ 1,109,504,000.00 | $ 4,300,500,000.00 | $ 6,317,400,000.00 | $ 21,709,893,000.00 |
| February | $ 972,963,000.00 | $ 3,909,800,000.00 | $ 5,339,800,000.00 | $ 21,252,856,000.00 |
| March | $ 1,092,979,000.00 | $ 5,933,500,000.00 | $ 5,711,800,000.00 | $ 22,567,535,000.00 |

# 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 September 2020, the Treasurer placed $508.85 million in the Bank of the West Money Market Plus Account and $100 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $115.28 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 SEPTEMBER 2020
# COMPLIANCE REPORT

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

No exceptions noted.

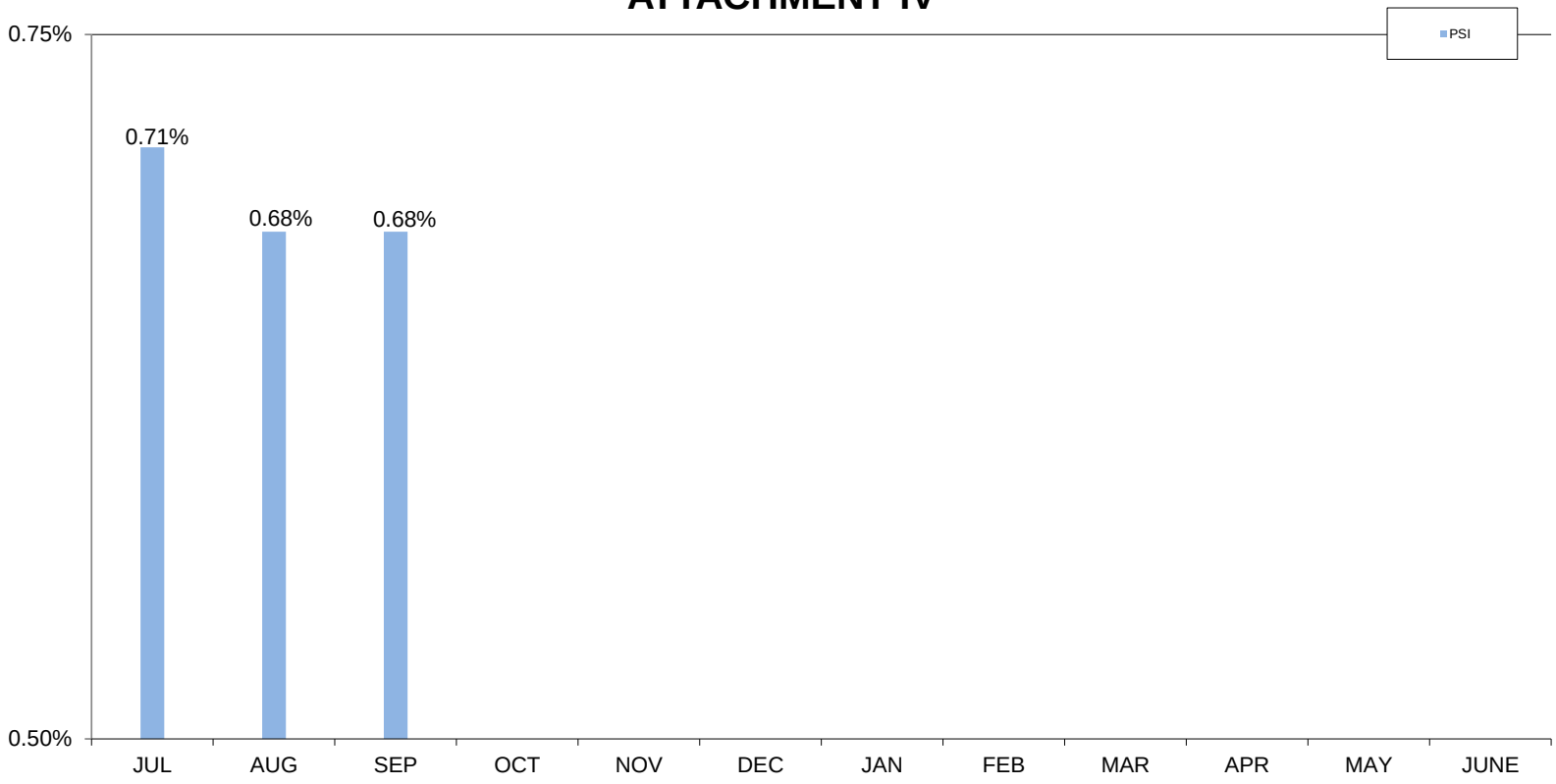
On August 12, 2020, the Treasurer and Tax Collector approved an increase in the weighted average maturity (WAM) target limits for the Pooled Surplus Investment portfolio (Treasury Pool) from a range of between 1.0 and 2.0 years, to a longer range between 1.0 to 3.0 years. This increase was due to a low 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 09/30/20**
**ATTACHMENT III**

| DAY | POOLED SURPLUS INVESTMENTS TOTAL COST | SPECIFIC PURPOSE INVESTMENTS TOTAL COST |
|---|---|---|
| 9/1/2020 | $ 30,790,329,398.60 | $ 120,142,498.81 |
| 9/2/2020 | 30,804,513,771.95 | 120,142,498.81 |
| 9/3/2020 | 32,078,542,012.47 | 120,142,498.81 |
| 9/4/2020 | 31,790,107,933.34 | 120,142,498.81 |
| 9/5/2020 | 31,790,107,933.34 | 120,142,498.81 |
| 9/6/2020 | 31,790,107,933.34 | 120,142,498.81 |
| 9/7/2020 | 31,790,107,933.34 | 120,142,498.81 |
| 9/8/2020 | 31,462,368,679.76 | 120,142,498.81 |
| 9/9/2020 | 31,284,529,167.27 | 120,142,498.81 |
| 9/10/2020 | 31,169,366,024.22 | 120,142,498.81 |
| 9/11/2020 | 31,037,175,117.86 | 120,142,498.81 |
| 9/12/2020 | 30,987,175,117.86 | 120,142,498.81 |
| 9/13/2020 | 30,987,175,117.86 | 120,142,498.81 |
| 9/14/2020 | 30,964,074,956.17 | 120,142,498.81 |
| 9/15/2020 | 30,623,319,212.88 | 120,142,498.81 |
| 9/16/2020 | 30,717,463,145.06 | 120,142,498.81 |
| 9/17/2020 | 30,932,385,779.79 | 120,142,498.81 |
| 9/18/2020 | 31,082,292,681.44 | 120,142,498.81 |
| 9/19/2020 | 31,082,292,681.44 | 120,142,498.81 |
| 9/20/2020 | 31,082,292,681.44 | 120,142,498.81 |
| 9/21/2020 | 31,086,287,833.35 | 120,142,498.81 |
| 9/22/2020 | 31,481,327,966.86 | 120,142,498.81 |
| 9/23/2020 | 31,445,229,980.16 | 120,142,498.81 |
| 9/24/2020 | 31,588,233,944.79 | 120,142,498.81 |
| 9/25/2020 | 31,790,622,190.37 | 120,142,498.81 |
| 9/26/2020 | 31,790,622,190.37 | 120,142,498.81 |
| 9/27/2020 | 31,790,622,190.37 | 120,142,498.81 |
| 9/28/2020 | 32,901,008,335.63 | 120,142,498.81 |
| 9/29/2020 | 32,757,333,459.84 | 120,142,498.81 |
| 9/30/2020 | 32,352,522,242.83 | 120,142,500.25 |
| | **$ 31,440,984,587.13** | **$ 120,142,498.86** |

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



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 09/30/20 (ACCRUAL BASIS)
ATTACHMENT V

| | (PSI) TRADING/NON-TRADING | SPECIFIC PURPOSE INVESTMENT |
|---|---|---|
| Revenues: | | |
| Interest Earnings | $14,729,138 | $163,887 |
| Gains (Losses) on Sales/Calls of Non-Trading Securities. | 249,144 | - |
| Gains (Losses) on Sales of Trading Securities. | - | |
| Amortization/Accretion | 2,670,299 | 1 |
| Total Revenues | $17,648,581 | $163,888 |
| Expenses: | | |
| Interest Expense | - | - |
| *Investment Management Fee | - | 3,905 |
| | - | $3,905 |
| NET INCOME | $17,648,581 | $159,983 |

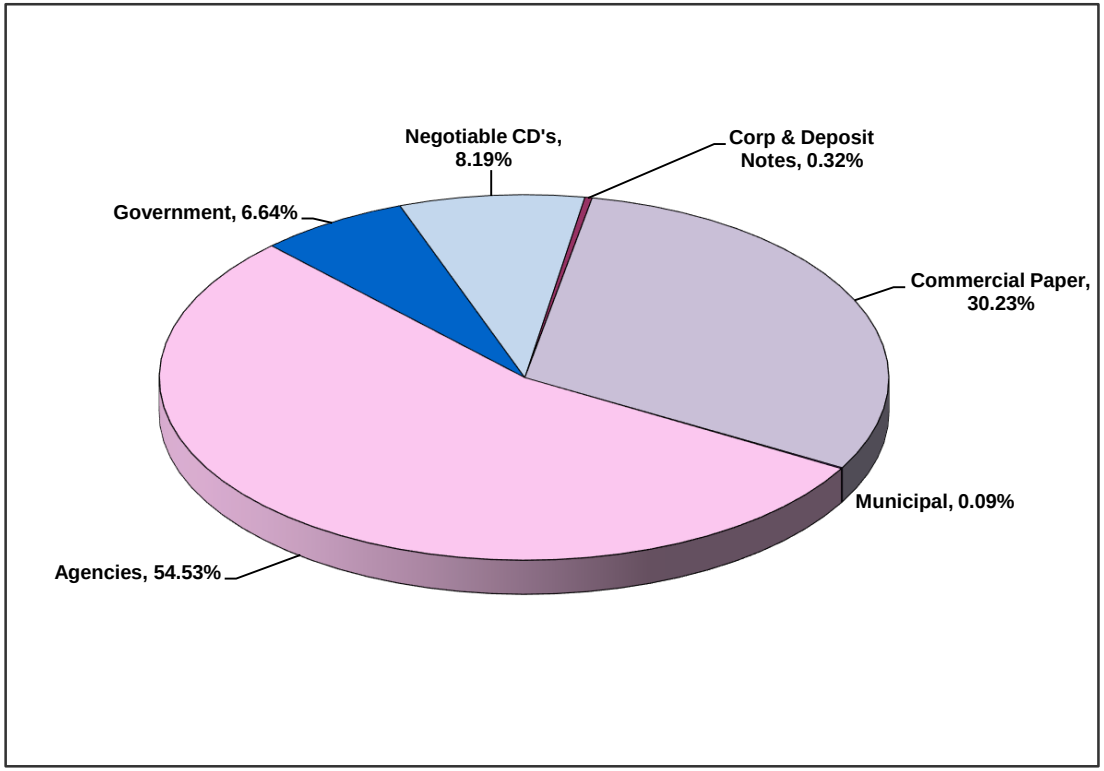
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

| Entity | Non-Discretionary | Discretionary |
|---|---|---|
| Consolidated School Districts | 48.93% | |
| Los Angeles County and Related Entities | 39.96% | |
| Consolidated Sanitation Districts | | 4.27% |
| Metropolitan Transportation Authority | | 0.73% |
| Miscellaneous Agencies Pooled Investments | | 2.73% |
| South Coast Air Quality Management District | | 2.96% |
| Miscellaneous | | 0.01% |
| Subtotal | 88.89% | 10.70% |
| County Bond Proceeds and Repayment Funds | | 0.41% |
| Grand Total | 88.89% | 11.11% |

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




| | In Thousands |
|---|---|
| Negotiable CD's | 2,650,001 |
| Corp & Deposit Notes | 102,011 |
| Bankers Acceptance | - |
| Commercial Paper | 9,778,850 |
| Municipal | 29,629 |
| Agencies | 17,642,922 |
| Other | - |
| Government | 2,149,109 |
| Total | $ 32,352,522 |

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

| Fund ID | Inv ID | Description | Settle Date | Maturity Date | Rate | Par Amount | Principal | Purch Int | Bank | Broker |
|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | 114455 | FFCB 1.03 (CALLABLE | 09/01/20 | 12/01/28 | 1.03 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | MORGAN STANLEY & CO LLC |
| NTRD | 114456 | FFCB 1.03 (CALLABLE | 09/01/20 | 12/01/28 | 1.03 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114505 | FFCB 1.12 (CALLABLE | 09/01/20 | 09/01/28 | 1.12 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | MORGAN STANLEY & CO LLC |
| NTRD | 114538 | FFCB 1.24 (CALLABLE | 09/03/20 | 09/03/30 | 1.24 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | WELLS FARGO INSTITUTIONAL SVC |
| NTRD | 114539 | FFCB 1.24 (CALLABLE | 09/03/20 | 09/03/30 | 1.24 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | CITIGROUP GLOBAL MARKETS INC. |
| NTRD | 114549 | FFCB 1.25 (CALLABLE | 09/03/20 | 06/03/30 | 1.25 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | PIPER SANDLER COMPANIES |
| NTRD | 114550 | FFCB 1.25 (CALLABLE | 09/03/20 | 06/03/30 | 1.25 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | PIPER SANDLER COMPANIES |
| NTRD | 114551 | FFCB 1.24 (CALLABLE | 09/03/20 | 09/03/30 | 1.24 | 50,000,000.00 | 49,900,000.00 | 0.00 | CITIBANK | STIFEL- NICOLAUS & CO INC |
| NTRD | 114554 | FFCB 1.32 (CALLABLE | 09/09/20 | 09/09/30 | 1.32 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | DAIWA CAP MKTS AMERICA |
| NTRD | 114569 | FFCB 1.14 (CALLABLE | 09/03/20 | 08/20/29 | 1.14 | 43,338,000.00 | 43,272,993.00 | 17,840.81 | CITIBANK | FHN FINANCIAL CAP MKTS |
| NTRD | 114570 | FFCB 1.03 (CALLABLE | 09/03/20 | 12/01/28 | 1.03 | 40,000,000.00 | 39,885,600.00 | 2,288.89 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114604 | FFCB 1.32 (CALLABLE | 09/09/20 | 09/09/30 | 1.32 | 32,190,000.00 | 32,190,000.00 | 0.00 | CITIBANK | MORGAN KEEGAN & CO |
| NTRD | 114606 | FFCB 0.95 | 09/10/20 | 09/10/30 | 0.95 | 25,000,000.00 | 24,881,250.00 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 114607 | FFCB 1.23 (CALLABLE | 09/10/20 | 09/10/29 | 1.23 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | PIPER SANDLER COMPANIES |
| NTRD | 114608 | FFCB 1.00 (CALLABLE | 09/14/20 | 09/14/28 | 1.00 | 20,000,000.00 | 20,000,000.00 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114719 | FFCB 1.15 (CALLABLE | 09/28/20 | 08/12/30 | 1.15 | 50,000,000.00 | 49,930,000.00 | 73,472.22 | CITIBANK | FHN FINANCIAL CAP MKTS |
| NTRD | 114720 | FFCB 1.15 (CALLABLE | 09/28/20 | 08/12/30 | 1.15 | 10,551,000.00 | 10,536,228.60 | 15,504.11 | CITIBANK | FHN FINANCIAL CAP MKTS |
| | **FFCB TOTAL** | | | | | **621,079,000.00** | **620,596,071.60** | **109,106.03** | | |
| NTRD | 114617 | FHLB 1.30 (CALLABLE | 09/30/20 | 09/30/30 | 1.30 | 39,950,000.00 | 39,950,000.00 | 0.00 | CITIBANK | PIPER SANDLER COMPANIES |
| | **FHLB TOTAL** | | | | | **39,950,000.00** | **39,950,000.00** | **0.00** | | |
| NTRD | 114555 | FHLB D-N | 09/02/20 | 11/06/20 | 0.09 | 50,000,000.00 | 49,991,875.00 | 0.00 | CITIBANK | PIPER SANDLER COMPANIES |
| NTRD | 114556 | FHLB D-N | 09/02/20 | 11/06/20 | 0.09 | 50,000,000.00 | 49,991,875.00 | 0.00 | CITIBANK | PIPER SANDLER COMPANIES |
| NTRD | 114565 | FHLB D-N | 09/03/20 | 11/06/20 | 0.09 | 50,000,000.00 | 49,992,000.00 | 0.00 | CITIBANK | MIZUHO SEC USA INC |
| NTRD | 114566 | FHLB D-N | 09/03/20 | 11/06/20 | 0.09 | 50,000,000.00 | 49,992,000.00 | 0.00 | CITIBANK | MIZUHO SEC USA INC |
| NTRD | 114571 | FHLB D-N | 09/03/20 | 11/13/20 | 0.10 | 50,000,000.00 | 49,990,631.94 | 0.00 | CITIBANK | MIZUHO SEC USA INC |
| NTRD | 114572 | FHLB D-N | 09/03/20 | 11/13/20 | 0.10 | 50,000,000.00 | 49,990,631.94 | 0.00 | CITIBANK | MIZUHO SEC USA INC |
| NTRD | 114689 | FHLB D-N | 09/18/20 | 12/18/20 | 0.09 | 50,000,000.00 | 49,988,372.22 | 0.00 | CITIBANK | MIZUHO SEC USA INC |
| NTRD | 114690 | FHLB D-N | 09/18/20 | 12/18/20 | 0.09 | 50,000,000.00 | 49,988,372.22 | 0.00 | CITIBANK | MIZUHO SEC USA INC |
| NTRD | 114715 | FHLB D-N | 09/22/20 | 12/18/20 | 0.09 | 50,000,000.00 | 49,989,125.00 | 0.00 | CITIBANK | MIZUHO SEC USA INC |
| NTRD | 114721 | FHLB D-N | 09/22/20 | 12/18/20 | 0.09 | 50,000,000.00 | 49,989,125.00 | 0.00 | CITIBANK | MIZUHO SEC USA INC |

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|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | 114740 | FHLB D-N | 09/25/20 | 12/23/20 | 0.09 | 50,000,000.00 | 49,988,875.00 | 0.00 | CITIBANK | MIZUHO SEC USA INC |
| NTRD | 114741 | FHLB D-N | 09/25/20 | 12/23/20 | 0.09 | 50,000,000.00 | 49,988,875.00 | 0.00 | CITIBANK | MIZUHO SEC USA INC |
| NTRD | 114776 | FHLB D-N | 09/28/20 | 12/23/20 | 0.09 | 50,000,000.00 | 49,989,250.00 | 0.00 | CITIBANK | MIZUHO SECURITIES USA LLC |
| NTRD | 114777 | FHLB D-N | 09/28/20 | 12/23/20 | 0.09 | 50,000,000.00 | 49,989,250.00 | 0.00 | CITIBANK | MIZUHO SECURITIES USA LLC |
| NTRD | 114778 | FHLB D-N | 09/28/20 | 12/23/20 | 0.09 | 50,000,000.00 | 49,989,250.00 | 0.00 | CITIBANK | PIPER SANDLER COMPANIES |
| NTRD | 114779 | FHLB D-N | 09/28/20 | 12/23/20 | 0.09 | 50,000,000.00 | 49,989,250.00 | 0.00 | CITIBANK | PIPER SANDLER COMPANIES |
| | **FHLB DISC TOTAL** | | | | | **800,000,000.00** | **799,838,758.32** | **0.00** | | |
| NTRD | 114393 | FHLMC 1.26 (CALLABL | 09/03/20 | 09/03/30 | 1.26 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | PIPER SANDLER COMPANIES |
| NTRD | 114465 | FHLMC 1.20 (CALLABL | 09/09/20 | 09/09/30 | 1.20 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | TRUIST SECURITIES, INC. |
| NTRD | 114490 | FHLMC 1.25 (CALLABL | 09/09/20 | 09/09/30 | 1.25 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | TRUIST SECURITIES, INC. |
| NTRD | 114491 | FHLMC 1.28 (CALLABL | 09/17/20 | 09/17/30 | 1.28 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | TULLETT PREBON FIN SVCS LLC |
| NTRD | 114506 | FHLMC 1.25 (CALLABL | 09/16/20 | 09/16/30 | 1.25 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | RBC CAP MKTS LLC |
| NTRD | 114526 | FHLMC 1.32 (CALLABL | 09/17/20 | 09/17/30 | 1.32 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | UBS SEC LLC |
| NTRD | 114623 | FHLMC 1.00 (CALLABL | 09/28/20 | 09/28/28 | 1.00 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 114624 | FHLMC 1.33 (CALLABL | 09/28/20 | 09/26/30 | 1.33 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | MIZUHO SEC USA INC |
| NTRD | 114640 | FHLMC 1.25 (CALLABL | 09/22/20 | 09/23/30 | 1.25 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | TRUIST SECURITIES, INC. |
| NTRD | 114641 | FHLMC 1.25 (CALLABL | 09/22/20 | 09/23/30 | 1.25 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | TRUIST SECURITIES, INC. |
| NTRD | 114642 | FHLMC 1.00 (CALLABL | 09/28/20 | 09/28/28 | 1.00 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | RBC CAP MKTS LLC |
| NTRD | 114643 | FHLMC 1.00 (CALLABL | 09/28/20 | 09/28/28 | 1.00 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | RBC CAP MKTS LLC |
| NTRD | 114660 | FHLMC 1.25 (CALLABL | 09/28/20 | 09/30/30 | 1.25 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | UNIONBANC INVEST SVCS-LLC |
| NTRD | 114675 | FHLMC 1.25 (CALLABL | 09/28/20 | 09/30/30 | 1.25 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | DAIWA CAP MKTS AMERICA |
| NTRD | 114702 | FHLMC 1.24 (CALLABL | 09/28/20 | 09/30/30 | 1.24 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | PIPER SANDLER COMPANIES |
| | **FHLMC FXD-(S) TOTAL** | | | | | **600,000,000.00** | **600,000,000.00** | **0.00** | | |
| NTRD | 114525 | FNMA 1.12 (CALLABLE | 09/11/20 | 09/11/30 | 1.12 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 114631 | FNMA 1.20 (CALLABLE | 09/28/20 | 09/27/30 | 1.20 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | FHN FINANCIAL CAP MKTS |
| NTRD | 114632 | FNMA 1.25 (CALLABLE | 09/28/20 | 09/27/30 | 1.25 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | KEYBANC CAP MKTS INC |
| | **FNMA TOTAL** | | | | | **125,000,000.00** | **125,000,000.00** | **0.00** | | |
| NTRD | 114537 | CHARIOT FUNDING LLC | 09/01/20 | 11/02/20 | 0.13 | 50,000,000.00 | 49,988,805.56 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114542 | JUPITER SEC COMPANY | 09/01/20 | 11/02/20 | 0.14 | 50,000,000.00 | 49,987,944.44 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |

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|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | 114543 | LA FAYETTE ASSET SE | 09/01/20 | 11/03/20 | 0.14 | 25,000,000.00 | 24,993,875.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114544 | THUNDER BAY FUNDING | 09/01/20 | 11/02/20 | 0.12 | 43,000,000.00 | 42,991,113.33 | 0.00 | CITIBANK | RBC CAP MKTS LLC |
| NTRD | 114545 | JUPITER SEC COMPANY | 09/01/20 | 10/06/20 | 0.11 | 22,897,000.00 | 22,894,551.29 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114552 | SHEFFIELD RECEIVABL | 09/03/20 | 11/06/20 | 0.15 | 50,000,000.00 | 49,986,666.67 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114553 | SHEFFIELD RECEIVABL | 09/03/20 | 11/02/20 | 0.14 | 50,000,000.00 | 49,988,333.33 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 114557 | AUTOBAHN FUNDING CO | 09/02/20 | 11/02/20 | 0.12 | 50,000,000.00 | 49,989,833.33 | 0.00 | CITIBANK | CREDIT SUISSE SEC (USA) LLC |
| NTRD | 114558 | JUPITER SEC COMPANY | 09/02/20 | 11/03/20 | 0.13 | 50,000,000.00 | 49,988,805.56 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114559 | TOYOTA MOTOR CREDIT | 09/02/20 | 11/30/20 | 0.20 | 50,000,000.00 | 49,975,277.78 | 0.00 | CITIBANK | TOYOTA FINANCE SVCS |
| NTRD | 114560 | JUPITER SEC COMPANY | 09/02/20 | 10/29/20 | 0.14 | 50,000,000.00 | 49,988,916.67 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114561 | LA FAYETTE ASSET SE | 09/02/20 | 11/06/20 | 0.13 | 25,000,000.00 | 24,994,131.94 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114562 | NATIXIS NY BRANCH C | 09/02/20 | 11/05/20 | 0.10 | 50,000,000.00 | 49,991,111.11 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114563 | JUPITER SEC COMPANY | 09/02/20 | 11/04/20 | 0.14 | 35,000,000.00 | 34,991,425.00 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114567 | OLD LINE FUNDING LL | 09/03/20 | 11/02/20 | 0.12 | 13,200,000.00 | 13,197,360.00 | 0.00 | CITIBANK | GREAT PACIFIC SEC |
| NTRD | 114568 | SHEFFIELD RECEIVABL | 09/03/20 | 11/06/20 | 0.15 | 50,000,000.00 | 49,986,666.67 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114573 | THUNDER BAY FUNDING | 09/03/20 | 11/02/20 | 0.11 | 50,000,000.00 | 49,990,833.33 | 0.00 | CITIBANK | CREDIT SUISSE SEC (USA) LLC |
| NTRD | 114574 | SHEFFIELD RECEIVABL | 09/03/20 | 11/12/20 | 0.14 | 50,000,000.00 | 49,986,388.89 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 114575 | AUTOBAHN FUNDING CO | 09/03/20 | 10/09/20 | 0.10 | 50,000,000.00 | 49,995,000.00 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 114576 | AUTOBAHN FUNDING CO | 09/03/20 | 10/09/20 | 0.10 | 10,000,000.00 | 9,999,000.00 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 114577 | CREDIT AGRICOLE CIB | 09/03/20 | 11/05/20 | 0.10 | 50,000,000.00 | 49,991,250.00 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114578 | CREDIT AGRICOLE CIB | 09/03/20 | 11/05/20 | 0.10 | 50,000,000.00 | 49,991,250.00 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114579 | CANADIAN IMP BK OF | 09/03/20 | 11/05/20 | 0.12 | 50,000,000.00 | 49,989,500.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114580 | ATLANTIC ASSET SEC | 09/03/20 | 11/05/20 | 0.11 | 25,000,000.00 | 24,995,187.50 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114581 | NATIXIS NY BRANCH C | 09/03/20 | 11/09/20 | 0.10 | 50,000,000.00 | 49,990,694.44 | 0.00 | CITIBANK | UBS SEC LLC |
| NTRD | 114582 | NATIXIS NY BRANCH C | 09/03/20 | 11/09/20 | 0.10 | 50,000,000.00 | 49,990,694.44 | 0.00 | CITIBANK | UBS SEC LLC |
| NTRD | 114597 | JUPITER SEC COMPANY | 09/04/20 | 11/03/20 | 0.14 | 30,000,000.00 | 29,993,000.00 | 0.00 | CITIBANK | RBC CAP MKTS LLC |
| NTRD | 114598 | CHARIOT FUNDING LLC | 09/04/20 | 11/03/20 | 0.13 | 50,000,000.00 | 49,989,166.67 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114599 | CHARIOT FUNDING LLC | 09/04/20 | 11/04/20 | 0.14 | 50,000,000.00 | 49,988,138.89 | 0.00 | CITIBANK | GREAT PACIFIC SEC |
| NTRD | 114600 | CANADIAN IMP BK OF | 09/04/20 | 10/29/20 | 0.13 | 50,000,000.00 | 49,990,069.44 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114601 | SHEFFIELD RECEIVABL | 09/04/20 | 12/04/20 | 0.17 | 44,000,000.00 | 43,981,092.22 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114602 | LA FAYETTE ASSET SE | 09/04/20 | 10/06/20 | 0.12 | 37,622,000.00 | 37,617,986.99 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114605 | OLD LINE FUNDING LL | 09/09/20 | 11/09/20 | 0.11 | 50,000,000.00 | 49,990,680.56 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114609 | JUPITER SEC COMPANY | 09/08/20 | 11/10/20 | 0.13 | 50,000,000.00 | 49,988,625.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |

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| NTRD | 114610 | THUNDER BAY FUNDING | 09/08/20 | 11/09/20 | 0.11 | 30,000,000.00 | 29,994,316.67 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 114611 | OLD LINE FUNDING LL | 09/08/20 | 11/12/20 | 0.11 | 50,000,000.00 | 49,990,069.44 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114612 | CHARIOT FUNDING LLC | 09/08/20 | 11/13/20 | 0.14 | 50,000,000.00 | 49,987,166.67 | 0.00 | CITIBANK | GREAT PACIFIC SEC |
| NTRD | 114613 | JUPITER SEC COMPANY | 09/08/20 | 11/13/20 | 0.14 | 50,000,000.00 | 49,987,166.67 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114614 | ATLANTIC ASSET SEC | 09/08/20 | 11/12/20 | 0.13 | 25,000,000.00 | 24,994,131.94 | 0.00 | CITIBANK | CREDIT SUISSE SEC (USA) LLC |
| NTRD | 114615 | SHEFFIELD RECEIVABL | 09/08/20 | 11/13/20 | 0.14 | 42,319,000.00 | 42,308,138.12 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114616 | THUNDER BAY FUNDING | 09/09/20 | 11/13/20 | 0.12 | 50,000,000.00 | 49,989,166.67 | 0.00 | CITIBANK | RBC CAP MKTS LLC |
| NTRD | 114618 | JUPITER SEC COMPANY | 09/09/20 | 11/16/20 | 0.14 | 50,000,000.00 | 49,986,777.78 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114619 | SHEFFIELD RECEIVABL | 09/09/20 | 11/13/20 | 0.15 | 25,000,000.00 | 24,993,229.17 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 114621 | AUTOBAHN FUNDING CO | 09/11/20 | 11/04/20 | 0.11 | 50,000,000.00 | 49,991,750.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114625 | JUPITER SEC COMPANY | 09/10/20 | 11/13/20 | 0.14 | 50,000,000.00 | 49,987,555.56 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114626 | SHEFFIELD RECEIVABL | 09/10/20 | 11/13/20 | 0.15 | 50,000,000.00 | 49,986,666.67 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114627 | REGENCY MARKETS NO. | 09/10/20 | 10/09/20 | 0.15 | 50,000,000.00 | 49,993,958.33 | 0.00 | CITIBANK | MORGAN STANLEY & CO LLC |
| NTRD | 114628 | ATLANTIC ASSET SEC | 09/10/20 | 11/17/20 | 0.12 | 50,000,000.00 | 49,988,666.67 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114629 | CANADIAN IMP BK OF | 09/10/20 | 10/30/20 | 0.13 | 50,000,000.00 | 49,990,972.22 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114633 | MONT BLANC CAPITAL | 09/11/20 | 12/14/20 | 0.18 | 50,000,000.00 | 49,976,500.00 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114634 | ATLANTIC ASSET SEC | 09/11/20 | 10/16/20 | 0.11 | 50,000,000.00 | 49,994,652.78 | 0.00 | CITIBANK | CREDIT SUISSE SEC (USA) LLC |
| NTRD | 114635 | CHARIOT FUNDING LLC | 09/11/20 | 11/16/20 | 0.14 | 50,000,000.00 | 49,987,166.67 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114636 | ATLANTIC ASSET SEC | 09/11/20 | 11/18/20 | 0.13 | 25,000,000.00 | 24,993,861.11 | 0.00 | CITIBANK | MORGAN STANLEY & CO LLC |
| NTRD | 114637 | AUTOBAHN FUNDING CO | 09/11/20 | 10/13/20 | 0.12 | 25,000,000.00 | 24,997,333.33 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114644 | CHARIOT FUNDING LLC | 09/14/20 | 11/16/20 | 0.13 | 50,000,000.00 | 49,988,625.00 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 114645 | SHEFFIELD RECEIVABL | 09/14/20 | 11/17/20 | 0.15 | 50,000,000.00 | 49,986,666.67 | 0.00 | CITIBANK | GREAT PACIFIC SEC |
| NTRD | 114646 | ATLANTIC ASSET SEC | 09/14/20 | 11/18/20 | 0.13 | 25,000,000.00 | 24,994,131.94 | 0.00 | CITIBANK | MORGAN STANLEY & CO LLC |
| NTRD | 114647 | CREDIT AGRICOLE CIB | 09/14/20 | 11/18/20 | 0.10 | 31,934,000.00 | 31,928,234.14 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114649 | CHARIOT FUNDING LLC | 09/14/20 | 11/17/20 | 0.14 | 50,000,000.00 | 49,987,555.56 | 0.00 | CITIBANK | RBC CAP MKTS LLC |
| NTRD | 114650 | SHEFFIELD RECEIVABL | 09/15/20 | 12/01/20 | 0.14 | 50,000,000.00 | 49,985,027.78 | 0.00 | CITIBANK | KEYBANC CAP MKTS INC |
| NTRD | 114651 | SHEFFIELD RECEIVABL | 09/15/20 | 11/19/20 | 0.15 | 50,000,000.00 | 49,986,458.33 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114652 | ATLANTIC ASSET SEC | 09/15/20 | 11/17/20 | 0.13 | 25,000,000.00 | 24,994,312.50 | 0.00 | CITIBANK | GREAT PACIFIC SEC |
| NTRD | 114653 | CHARIOT FUNDING LLC | 09/15/20 | 11/19/20 | 0.13 | 50,000,000.00 | 49,988,263.89 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114654 | TOYOTA MOTOR CREDIT | 09/15/20 | 11/30/20 | 0.16 | 50,000,000.00 | 49,983,111.11 | 0.00 | CITIBANK | TOYOTA FINANCE SVCS |
| NTRD | 114655 | CREDIT AGRICOLE CIB | 09/15/20 | 11/18/20 | 0.10 | 43,799,000.00 | 43,791,213.51 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114658 | ATLANTIC ASSET SEC | 09/16/20 | 10/19/20 | 0.10 | 30,000,000.00 | 29,997,250.00 | 0.00 | CITIBANK | GREAT PACIFIC SEC |

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**For the Period: September 1, 2020 to September 30, 2020**
**Attachment VIII**

| Fund ID | Inv ID | Description | Settle Date | Maturity Date | Rate | Par Amount | Principal | Purch Int | Bank | Broker |
|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | 114659 | ATLANTIC ASSET SEC | 09/16/20 | 11/19/20 | 0.12 | 50,000,000.00 | 49,989,333.33 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114661 | CANCARA ASSET SEC L | 09/16/20 | 12/16/20 | 0.18 | 50,000,000.00 | 49,977,250.00 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114662 | CANCARA ASSET SEC L | 09/16/20 | 12/16/20 | 0.18 | 8,750,000.00 | 8,746,018.75 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114663 | CHARIOT FUNDING LLC | 09/16/20 | 11/20/20 | 0.13 | 50,000,000.00 | 49,988,263.89 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114664 | CREDIT AGRICOLE CIB | 09/16/20 | 11/20/20 | 0.10 | 50,000,000.00 | 49,990,972.22 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114665 | CREDIT AGRICOLE CIB | 09/16/20 | 11/20/20 | 0.10 | 50,000,000.00 | 49,990,972.22 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114666 | NATIXIS NY BRANCH C | 09/16/20 | 11/17/20 | 0.10 | 50,000,000.00 | 49,991,388.89 | 0.00 | CITIBANK | UBS SEC LLC |
| NTRD | 114667 | NATIXIS NY BRANCH C | 09/16/20 | 11/17/20 | 0.10 | 50,000,000.00 | 49,991,388.89 | 0.00 | CITIBANK | UBS SEC LLC |
| NTRD | 114674 | ATLANTIC ASSET SEC | 09/17/20 | 11/23/20 | 0.13 | 50,000,000.00 | 49,987,902.78 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114676 | CANCARA ASSET SEC L | 09/17/20 | 12/18/20 | 0.17 | 45,000,000.00 | 44,980,450.00 | 0.00 | CITIBANK | GREAT PACIFIC SEC |
| NTRD | 114677 | JUPITER SEC COMPANY | 09/17/20 | 11/20/20 | 0.14 | 50,000,000.00 | 49,987,555.56 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114678 | JUPITER SEC COMPANY | 09/17/20 | 11/20/20 | 0.14 | 50,000,000.00 | 49,987,555.56 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114679 | CANCARA ASSET SEC L | 09/17/20 | 12/17/20 | 0.18 | 40,000,000.00 | 39,981,800.00 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114680 | AUTOBAHN FUNDING CO | 09/17/20 | 10/23/20 | 0.11 | 25,000,000.00 | 24,997,250.00 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 114681 | CHARIOT FUNDING LLC | 09/17/20 | 11/13/20 | 0.13 | 25,000,000.00 | 24,994,854.17 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114682 | SHEFFIELD RECEIVABL | 09/17/20 | 10/01/20 | 0.10 | 50,000,000.00 | 49,998,055.56 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114683 | NATIXIS NY BRANCH C | 09/17/20 | 11/13/20 | 0.10 | 50,000,000.00 | 49,992,083.33 | 0.00 | CITIBANK | UBS SEC LLC |
| NTRD | 114684 | NATIXIS NY BRANCH C | 09/17/20 | 11/13/20 | 0.10 | 50,000,000.00 | 49,992,083.33 | 0.00 | CITIBANK | UBS SEC LLC |
| NTRD | 114691 | CANCARA ASSET SEC L | 09/18/20 | 12/18/20 | 0.17 | 50,000,000.00 | 49,978,513.89 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114692 | CANCARA ASSET SEC L | 09/18/20 | 12/18/20 | 0.17 | 50,000,000.00 | 49,978,513.89 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114693 | CANCARA ASSET SEC L | 09/18/20 | 12/18/20 | 0.17 | 2,000,000.00 | 1,999,140.56 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114694 | AUTOBAHN FUNDING CO | 09/18/20 | 11/02/20 | 0.11 | 50,000,000.00 | 49,993,125.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114695 | ATLANTIC ASSET SEC | 09/18/20 | 10/15/20 | 0.14 | 50,000,000.00 | 49,994,750.00 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114696 | CHARIOT FUNDING LLC | 09/18/20 | 11/23/20 | 0.13 | 50,000,000.00 | 49,988,083.33 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 114697 | CANADIAN IMP BK OF | 09/18/20 | 12/18/20 | 0.14 | 50,000,000.00 | 49,982,305.56 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114700 | CANCARA ASSET SEC L | 09/21/20 | 12/21/20 | 0.17 | 50,000,000.00 | 49,978,513.89 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114701 | CANCARA ASSET SEC L | 09/21/20 | 12/21/20 | 0.17 | 22,500,000.00 | 22,490,331.25 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114703 | REGENCY MARKETS NO. | 09/21/20 | 10/19/20 | 0.16 | 50,000,000.00 | 49,993,777.78 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114704 | CANCARA ASSET SEC L | 09/21/20 | 01/11/21 | 0.19 | 43,000,000.00 | 42,974,582.22 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114705 | TOYOTA MOTOR CREDIT | 09/21/20 | 12/18/20 | 0.14 | 50,000,000.00 | 49,982,888.89 | 0.00 | CITIBANK | TOYOTA FINANCE SVCS |
| NTRD | 114706 | TOYOTA MOTOR CREDIT | 09/21/20 | 12/18/20 | 0.14 | 50,000,000.00 | 49,982,888.89 | 0.00 | CITIBANK | TOYOTA FINANCE SVCS |
| NTRD | 114707 | ATLANTIC ASSET SEC | 09/21/20 | 10/20/20 | 0.11 | 50,000,000.00 | 49,995,569.44 | 0.00 | CITIBANK | MISCHLER FINANCIAL |

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|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | 114708 | CREDIT AGRICOLE CIB | 09/21/20 | 12/01/20 | 0.09 | 50,000,000.00 | 49,991,125.00 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114709 | CREDIT AGRICOLE CIB | 09/21/20 | 12/01/20 | 0.09 | 25,000,000.00 | 24,995,562.50 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114714 | REGENCY MARKETS NO. | 09/22/20 | 10/19/20 | 0.15 | 37,858,000.00 | 37,853,740.98 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114716 | MONT BLANC CAPITAL | 09/22/20 | 10/20/20 | 0.15 | 18,500,000.00 | 18,497,841.67 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114717 | OLD LINE FUNDING LL | 09/22/20 | 11/19/20 | 0.11 | 50,000,000.00 | 49,991,138.89 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114718 | THUNDER BAY FUNDING | 09/22/20 | 11/30/20 | 0.11 | 50,000,000.00 | 49,989,458.33 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114723 | ATLANTIC ASSET SEC | 09/22/20 | 10/16/20 | 0.12 | 50,000,000.00 | 49,996,000.00 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 114724 | OLD LINE FUNDING LL | 09/22/20 | 10/21/20 | 0.10 | 25,007,000.00 | 25,004,985.55 | 0.00 | CITIBANK | GREAT PACIFIC SEC |
| NTRD | 114725 | OLD LINE FUNDING LL | 09/22/20 | 10/21/20 | 0.10 | 25,000,000.00 | 24,997,986.11 | 0.00 | CITIBANK | GREAT PACIFIC SEC |
| NTRD | 114726 | CANADIAN IMP BK OF | 09/22/20 | 12/21/20 | 0.14 | 50,000,000.00 | 49,982,500.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114727 | ATLANTIC ASSET SEC | 09/22/20 | 10/22/20 | 0.11 | 42,742,000.00 | 42,738,081.98 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114728 | TOYOTA MOTOR CREDIT | 09/23/20 | 12/21/20 | 0.15 | 50,000,000.00 | 49,981,458.33 | 0.00 | CITIBANK | TOYOTA FINANCE SVCS |
| NTRD | 114729 | TOYOTA MOTOR CREDIT | 09/23/20 | 12/21/20 | 0.15 | 50,000,000.00 | 49,981,458.33 | 0.00 | CITIBANK | TOYOTA FINANCE SVCS |
| NTRD | 114731 | THUNDER BAY FUNDING | 09/24/20 | 12/16/20 | 0.14 | 50,000,000.00 | 49,983,861.11 | 0.00 | CITIBANK | RBC CAP MKTS LLC |
| NTRD | 114732 | THUNDER BAY FUNDING | 09/24/20 | 11/17/20 | 0.11 | 34,000,000.00 | 33,994,390.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114734 | AUTOBAHN FUNDING CO | 09/23/20 | 10/23/20 | 0.12 | 50,000,000.00 | 49,995,000.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114735 | OLD LINE FUNDING LL | 09/23/20 | 10/23/20 | 0.09 | 26,004,000.00 | 26,002,049.70 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 114736 | CANADIAN IMP BK OF | 09/23/20 | 10/26/20 | 0.10 | 50,000,000.00 | 49,995,416.67 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 114737 | THUNDER BAY FUNDING | 09/23/20 | 10/21/20 | 0.10 | 50,000,000.00 | 49,996,111.11 | 0.00 | CITIBANK | GREAT PACIFIC SEC |
| NTRD | 114738 | CANADIAN IMP BK OF | 09/23/20 | 10/30/20 | 0.10 | 48,783,000.00 | 48,777,986.19 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114739 | MONT BLANC CAPITAL | 09/24/20 | 01/13/21 | 0.20 | 34,156,000.00 | 34,134,937.13 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114742 | ATLANTIC ASSET SEC | 09/25/20 | 10/26/20 | 0.11 | 50,000,000.00 | 49,995,263.89 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114745 | MONT BLANC CAPITAL | 09/24/20 | 11/05/20 | 0.16 | 40,000,000.00 | 39,992,533.33 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114746 | ATLANTIC ASSET SEC | 09/24/20 | 10/26/20 | 0.11 | 32,000,000.00 | 31,996,871.11 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 114747 | SHEFFIELD RECEIVABL | 09/24/20 | 11/06/20 | 0.11 | 50,000,000.00 | 49,993,430.56 | 0.00 | CITIBANK | KEYBANC CAP MKTS INC |
| NTRD | 114748 | CAFCO LLC CP | 09/24/20 | 03/11/21 | 0.19 | 50,000,000.00 | 49,955,666.67 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 114749 | ATLANTIC ASSET SEC | 09/24/20 | 11/02/20 | 0.12 | 50,000,000.00 | 49,993,500.00 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114750 | ATLANTIC ASSET SEC | 09/24/20 | 11/02/20 | 0.12 | 10,000,000.00 | 9,998,700.00 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114751 | TOYOTA MOTOR CREDIT | 09/24/20 | 12/16/20 | 0.15 | 50,000,000.00 | 49,982,708.33 | 0.00 | CITIBANK | TOYOTA FINANCE SVCS |
| NTRD | 114752 | TORONTO DOMINION BA | 09/24/20 | 12/02/20 | 0.13 | 50,000,000.00 | 49,988,020.83 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114753 | CIESCO LLC CP | 09/24/20 | 03/11/21 | 0.19 | 43,000,000.00 | 42,961,873.33 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114756 | OLD LINE FUNDING LL | 09/25/20 | 10/30/20 | 0.10 | 50,000,000.00 | 49,995,138.89 | 0.00 | CITIBANK | RBC CAP MKTS LLC |

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|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | 114757 | OLD LINE FUNDING LL | 09/25/20 | 11/18/20 | 0.11 | 50,000,000.00 | 49,991,750.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114759 | CREDIT AGRICOLE CIB | 09/25/20 | 10/09/20 | 0.07 | 50,000,000.00 | 49,998,638.89 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114760 | CREDIT AGRICOLE CIB | 09/25/20 | 10/09/20 | 0.07 | 50,000,000.00 | 49,998,638.89 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114761 | ATLANTIC ASSET SEC | 09/25/20 | 10/14/20 | 0.10 | 40,000,000.00 | 39,997,888.89 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114762 | TORONTO DOMINION BA | 09/25/20 | 10/14/20 | 0.10 | 50,000,000.00 | 49,997,361.11 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114763 | CREDIT AGRICOLE CIB | 09/25/20 | 10/05/20 | 0.07 | 50,000,000.00 | 49,999,027.78 | 0.00 | CITIBANK | UBS SEC LLC |
| NTRD | 114764 | CREDIT AGRICOLE CIB | 09/25/20 | 10/05/20 | 0.07 | 50,000,000.00 | 49,999,027.78 | 0.00 | CITIBANK | UBS SEC LLC |
| NTRD | 114765 | AUTOBAHN FUNDING CO | 09/25/20 | 10/09/20 | 0.09 | 10,000,000.00 | 9,999,650.00 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114766 | OLD LINE FUNDING LL | 09/25/20 | 01/26/21 | 0.16 | 40,000,000.00 | 39,978,133.33 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 114767 | CREDIT AGRICOLE CIB | 09/25/20 | 10/09/20 | 0.07 | 50,000,000.00 | 49,998,638.89 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114772 | ATLANTIC ASSET SEC | 09/28/20 | 11/03/20 | 0.11 | 50,000,000.00 | 49,994,500.00 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 114773 | TORONTO DOMINION BA | 09/28/20 | 11/30/20 | 0.12 | 50,000,000.00 | 49,989,500.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114774 | TORONTO DOMINION BA | 09/28/20 | 11/30/20 | 0.12 | 50,000,000.00 | 49,989,500.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114775 | LA FAYETTE ASSET SE | 09/28/20 | 11/03/20 | 0.12 | 50,000,000.00 | 49,994,000.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114780 | CANADIAN IMP BK OF | 09/28/20 | 11/10/20 | 0.12 | 50,000,000.00 | 49,992,833.33 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114781 | CANADIAN IMP BK OF | 09/28/20 | 11/10/20 | 0.12 | 50,000,000.00 | 49,992,833.33 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114785 | CANCARA ASSET SEC L | 09/29/20 | 01/29/21 | 0.18 | 25,500,000.00 | 25,484,445.00 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114786 | MONT BLANC CAPITAL | 09/29/20 | 01/20/21 | 0.18 | 40,848,000.00 | 40,824,920.88 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114787 | AUTOBAHN FUNDING CO | 09/29/20 | 11/06/20 | 0.11 | 40,000,000.00 | 39,995,355.56 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 114788 | ATLANTIC ASSET SEC | 09/29/20 | 12/07/20 | 0.15 | 50,000,000.00 | 49,985,625.00 | 0.00 | CITIBANK | GREAT PACIFIC SEC |
| NTRD | 114789 | LA FAYETTE ASSET SE | 09/29/20 | 11/02/20 | 0.12 | 50,000,000.00 | 49,994,333.33 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 114791 | LA FAYETTE ASSET SE | 09/30/20 | 12/07/20 | 0.16 | 50,000,000.00 | 49,984,888.89 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 114794 | LA FAYETTE ASSET SE | 09/30/20 | 12/04/20 | 0.16 | 50,000,000.00 | 49,985,555.56 | 0.00 | CITIBANK | RBC CAP MKTS LLC |
| NTRD | 114795 | CANADIAN IMP BK OF | 09/30/20 | 12/01/20 | 0.11 | 50,000,000.00 | 49,990,527.78 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114796 | TORONTO DOMINION BA | 09/30/20 | 12/01/20 | 0.13 | 50,000,000.00 | 49,988,805.56 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| | **CPD TOTAL** | | | | | **6,738,419,000.00** | **6,736,882,812.32** | **0.00** | | |
| NTRD | 114583 | UST BILL | 09/03/20 | 08/12/21 | 0.12 | 50,000,000.00 | 49,945,215.28 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114584 | UST BILL | 09/03/20 | 08/12/21 | 0.12 | 50,000,000.00 | 49,945,215.28 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114585 | UST BILL | 09/03/20 | 08/12/21 | 0.12 | 50,000,000.00 | 49,945,215.28 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114586 | UST BILL | 09/03/20 | 08/12/21 | 0.12 | 50,000,000.00 | 49,945,215.28 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |

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|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | 114587 | UST BILL | 09/03/20 | 08/12/21 | 0.12 | 50,000,000.00 | 49,945,215.28 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114588 | UST BILL | 09/03/20 | 03/04/21 | 0.11 | 50,000,000.00 | 49,972,194.44 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114589 | UST BILL | 09/03/20 | 03/04/21 | 0.11 | 50,000,000.00 | 49,972,194.44 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114590 | UST BILL | 09/03/20 | 03/04/21 | 0.11 | 50,000,000.00 | 49,972,194.44 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114591 | UST BILL | 09/03/20 | 03/04/21 | 0.11 | 50,000,000.00 | 49,972,194.44 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 114592 | UST BILL | 09/03/20 | 03/04/21 | 0.11 | 50,000,000.00 | 49,972,194.44 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| | **US TBILLS TOTAL** | | | | | **500,000,000.00** | **499,587,048.60** | **0.00** | | |
| NTRD | 114685 | MUFG UNION BANK NA | 09/17/20 | 11/16/20 | 0.12 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | UNION BK OF CALIFORNIA |
| NTRD | 114769 | MUFG UNION BANK NA | 09/28/20 | 11/27/20 | 0.12 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | UNION BK OF CALIFORNIA |
| NTRD | 114770 | MUFG UNION BANK NA | 09/28/20 | 11/27/20 | 0.12 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | UNION BK OF CALIFORNIA |
| NTRD | 114797 | MUFG UNION BANK NA | 09/30/20 | 12/01/20 | 0.12 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | UNION BK OF CALIFORNIA |
| | **NEG CDS TOTAL** | | | | | **200,000,000.00** | **200,000,000.00** | **0.00** | | |
| NTRD | 114593 | SVENSKA HANDELSBANK | 09/03/20 | 12/01/20 | 0.13 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | TULLETT PREBON FIN SVCS LLC |
| NTRD | 114594 | NORDEA BANK ABP NY | 09/03/20 | 12/01/20 | 0.14 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | WELLS FARGO INSTITUTIONAL SVC |
| NTRD | 114595 | TORONTO DOMINION BA | 09/03/20 | 11/09/20 | 0.14 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | PIPER SANDLER COMPANIES |
| NTRD | 114603 | TORONTO DOMINION BA | 09/04/20 | 11/17/20 | 0.15 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | TULLETT PREBON FIN SVCS LLC |
| NTRD | 114622 | BANK OF MONTREAL CH | 09/11/20 | 12/07/20 | 0.17 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | TULLETT PREBON FIN SVCS LLC |
| NTRD | 114638 | DNB BANK ASA NY CD | 09/11/20 | 11/16/20 | 0.11 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | PIPER SANDLER COMPANIES |
| NTRD | 114648 | TORONTO DOMINION BA | 09/14/20 | 11/16/20 | 0.15 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | TULLETT PREBON FIN SVCS LLC |
| NTRD | 114656 | TORONTO DOMINION BA | 09/15/20 | 11/20/20 | 0.14 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | PIPER SANDLER COMPANIES |
| NTRD | 114657 | NORDEA BANK ABP NY | 09/15/20 | 12/15/20 | 0.15 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | WELLS FARGO INSTITUTIONAL SVC |
| NTRD | 114668 | BANK OF MONTREAL CH | 09/16/20 | 12/18/20 | 0.17 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | TULLETT PREBON FIN SVCS LLC |
| NTRD | 114669 | BANK OF MONTREAL CH | 09/16/20 | 12/18/20 | 0.17 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | TULLETT PREBON FIN SVCS LLC |
| NTRD | 114670 | CREDIT AGRICOLE CIB | 09/16/20 | 11/18/20 | 0.11 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | PIPER SANDLER COMPANIES |
| NTRD | 114671 | BARCLAYS BANK PLC N | 09/16/20 | 11/19/20 | 0.12 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | BARCLAYS CAP INC |
| NTRD | 114672 | BARCLAYS BANK PLC N | 09/16/20 | 11/19/20 | 0.12 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | BARCLAYS CAP INC |
| NTRD | 114686 | NORDEA BANK ABP NY | 09/17/20 | 11/13/20 | 0.10 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | MIZUHO SEC USA INC |
| NTRD | 114687 | TORONTO DOMINION BA | 09/17/20 | 11/19/20 | 0.15 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | TULLETT PREBON FIN SVCS LLC |
| NTRD | 114698 | BANK OF MONTREAL CH | 09/18/20 | 12/21/20 | 0.17 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | TULLETT PREBON FIN SVCS LLC |
| NTRD | 114710 | CANADIAN IMP. BK OF | 09/21/20 | 10/29/20 | 0.13 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | MIZUHO SEC USA INC |

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

| Fund ID | Inv ID | Description | Settle Date | Maturity Date | Rate | Par Amount | Principal | Purch Int | Bank | Broker |
|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | 114711 | SVENSKA HANDELSBANK | 09/21/20 | 12/18/20 | 0.14 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | TULLETT PREBON FIN SVCS LLC |
| NTRD | 114712 | TORONTO DOMINION BA | 09/21/20 | 12/01/20 | 0.16 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | PIPER SANDLER COMPANIES |
| NTRD | 114730 | CANADIAN IMP. BK OF | 09/23/20 | 12/18/20 | 0.15 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | PIPER SANDLER COMPANIES |
| NTRD | 114754 | TORONTO DOMINION BA | 09/24/20 | 11/02/20 | 0.13 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | DAIWA CAP MKTS AMERICA |
| NTRD | 114758 | CANADIAN IMP. BK OF | 09/25/20 | 10/30/20 | 0.12 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | TULLETT PREBON FIN SVCS LLC |
| NTRD | 114782 | BANK OF MONTREAL CH | 09/28/20 | 10/30/20 | 0.09 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | TULLETT PREBON FIN SVCS LLC |
| NTRD | 114783 | BANK OF MONTREAL CH | 09/28/20 | 10/30/20 | 0.09 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | TULLETT PREBON FIN SVCS LLC |
| | **YANK CDS TOTAL** | | | | | **1,250,000,000.00** | **1,250,000,000.00** | **0.00** | | |
| **NTRD-PSI TOTAL** | | | | | | **10,874,448,000.00** | **10,871,854,690.84** | **109,106.03** | | |
| | | **PSI TOTAL** | | | | **10,874,448,000.00** | **10,871,854,690.84** | **109,106.03** | | |

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

| Settle Date | Fund ID | Inv ID | Description | Txn Type | Par | Principal | Interest | Profit/(Loss) | Settlements |
|---|---|---|---|---|---|---|---|---|---|
| 09/03/20 | NTRD | 111525 | FFCB 2.00 (CALL | CALL | 25,000,000.00 | 25,000,000.00 | 250,000.00 | 0.00 | 25,250,000.00 |
| 09/03/20 | NTRD | 111526 | FFCB 2.00 (CALL | CALL | 25,000,000.00 | 25,000,000.00 | 250,000.00 | 0.00 | 25,250,000.00 |
| 09/03/20 | NTRD | 111573 | FFCB 2.00 (CALL | CALL | 25,000,000.00 | 25,000,000.00 | 250,000.00 | 0.00 | 25,250,000.00 |
| 09/16/20 | NTRD | 112003 | FFCB 1.96 (CALL | CALL | 15,640,000.00 | 15,640,000.00 | 153,272.00 | 0.00 | 15,793,272.00 |
| 09/03/20 | NTRD | 112113 | FFCB 2.00 (CALL | CALL | 26,670,000.00 | 26,664,436.75 | 266,700.00 | 5,563.25 | 26,936,700.00 |
| 09/02/20 | NTRD | 112964 | FFCB 2.07 (CALL | CALL | 25,000,000.00 | 25,000,000.00 | 258,750.00 | 0.00 | 25,258,750.00 |
| 09/02/20 | NTRD | 112965 | FFCB 2.07 (CALL | CALL | 25,000,000.00 | 25,000,000.00 | 258,750.00 | 0.00 | 25,258,750.00 |
| 09/16/20 | NTRD | 113250 | FFCB 1.05 (CALL | CALL | 50,000,000.00 | 50,000,000.00 | 262,500.00 | 0.00 | 50,262,500.00 |
| 09/23/20 | NTRD | 113266 | FFCB 0.87 (CALL | CALL | 50,000,000.00 | 49,911,063.96 | 217,500.00 | 88,936.04 | 50,217,500.00 |
| 09/23/20 | NTRD | 113267 | FFCB 0.87 (CALL | CALL | 50,000,000.00 | 49,911,063.96 | 217,500.00 | 88,936.04 | 50,217,500.00 |
| 09/16/20 | NTRD | 113277 | FFCB 1.05 (CALL | CALL | 50,000,000.00 | 50,000,000.00 | 262,500.00 | 0.00 | 50,262,500.00 |
| 09/23/20 | NTRD | 113278 | FFCB 0.87 (CALL | CALL | 42,330,000.00 | 42,271,602.20 | 184,135.50 | 58,397.80 | 42,514,135.50 |
| 09/10/20 | NTRD | 113817 | FFCB 0.93 (CALL | CALL | 50,000,000.00 | 50,000,000.00 | 134,333.33 | 0.00 | 50,134,333.33 |
| | | | **FFCB TOTAL** | | **459,640,000.00** | **459,398,166.87** | **2,965,940.83** | **241,833.13** | **462,605,940.83** |
| 09/11/20 | NTRD | 112416 | FHLB 2.00 (CALL | CALL | 50,000,000.00 | 50,000,000.00 | 250,000.00 | 0.00 | 50,250,000.00 |
| 09/11/20 | NTRD | 112471 | FHLB 2.00 (CALL | CALL | 17,155,000.00 | 17,147,689.57 | 85,775.00 | 7,310.43 | 17,240,775.00 |
| | | | **FHLB TOTAL** | | **67,155,000.00** | **67,147,689.57** | **335,775.00** | **7,310.43** | **67,490,775.00** |
| 09/25/20 | NTRD | 111627 | FHLMC 2.13 (CAL | CALL | 25,000,000.00 | 25,000,000.00 | 266,250.00 | 0.00 | 25,266,250.00 |
| 09/25/20 | NTRD | 111628 | FHLMC 2.13 (CAL | CALL | 25,000,000.00 | 25,000,000.00 | 266,250.00 | 0.00 | 25,266,250.00 |
| 09/24/20 | NTRD | 111643 | FHLMC 2.12 (CAL | CALL | 50,000,000.00 | 50,000,000.00 | 530,000.00 | 0.00 | 50,530,000.00 |
| 09/25/20 | NTRD | 111644 | FHLMC 2.12 (CAL | CALL | 50,000,000.00 | 50,000,000.00 | 530,000.00 | 0.00 | 50,530,000.00 |
| 09/25/20 | NTRD | 111670 | FHLMC 2.08 (CAL | CALL | 50,000,000.00 | 50,000,000.00 | 520,000.00 | 0.00 | 50,520,000.00 |
| 09/25/20 | NTRD | 111736 | FHLMC 2.15 (CAL | CALL | 25,000,000.00 | 25,000,000.00 | 268,750.00 | 0.00 | 25,268,750.00 |
| 09/30/20 | NTRD | 112545 | FHLMC 2.00 (CAL | CALL | 50,000,000.00 | 50,000,000.00 | 500,000.00 | 0.00 | 50,500,000.00 |
| 09/11/20 | NTRD | 113116 | FHLMC 1.02 (CAL | CALL | 50,000,000.00 | 50,000,000.00 | 252,166.67 | 0.00 | 50,252,166.67 |
| 09/17/20 | NTRD | 113155 | FHLMC 1.07 (CAL | CALL | 25,000,000.00 | 25,000,000.00 | 133,750.00 | 0.00 | 25,133,750.00 |
| | | | **FHLMC FXD-(S) TOTAL** | | **350,000,000.00** | **350,000,000.00** | **3,267,166.67** | **0.00** | **353,267,166.67** |

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

| Settle Date | Fund ID | Inv ID | Description | Txn Type | Par | Principal | Interest | Profit/(Loss) | Settlements |
|---|---|---|---|---|---|---|---|---|---|
| 09/02/20 | NTRD | 112240 | FHLMC 2.05 (CAL | CALL | 50,000,000.00 | 50,000,000.00 | 256,250.00 | 0.00 | 50,256,250.00 |
| | | | **FHLMC FXD-(Q) TOTAL** | | **50,000,000.00** | **50,000,000.00** | **256,250.00** | **0.00** | **50,256,250.00** |
| 09/04/20 | NTRD | 111545 | FHLMC 2.625 (CA | CALL | 50,000,000.00 | 50,000,000.00 | 265,625.00 | 0.00 | 50,265,625.00 |
| 09/10/20 | NTRD | 111584 | FHLMC 2.80 (CAL | CALL | 25,000,000.00 | 25,000,000.00 | 132,812.50 | 0.00 | 25,132,812.50 |
| 09/11/20 | NTRD | 111599 | FHLMC 3.125 (CA | CALL | 25,000,000.00 | 25,000,000.00 | 132,812.50 | 0.00 | 25,132,812.50 |
| 09/23/20 | NTRD | 111600 | FHLMC 3.125 (CA | CALL | 25,000,000.00 | 25,000,000.00 | 132,812.50 | 0.00 | 25,132,812.50 |
| 09/23/20 | NTRD | 111601 | FHLMC 3.00 (CAL | CALL | 25,000,000.00 | 25,000,000.00 | 132,812.50 | 0.00 | 25,132,812.50 |
| 09/25/20 | NTRD | 111609 | FHLMC 3.25 (CAL | CALL | 25,000,000.00 | 25,000,000.00 | 140,625.00 | 0.00 | 25,140,625.00 |
| 09/25/20 | NTRD | 111610 | FHLMC 3.25 (CAL | CALL | 25,000,000.00 | 25,000,000.00 | 140,625.00 | 0.00 | 25,140,625.00 |
| 09/25/20 | NTRD | 111635 | FHLMC 3.50 (CAL | CALL | 25,000,000.00 | 25,000,000.00 | 146,875.00 | 0.00 | 25,146,875.00 |
| 09/09/20 | NTRD | 112384 | FHLMC 2.75 (CAL | CALL | 50,000,000.00 | 50,000,000.00 | 265,625.00 | 0.00 | 50,265,625.00 |
| 09/11/20 | NTRD | 112424 | FHLMC 2.75 (CAL | CALL | 25,000,000.00 | 25,000,000.00 | 132,812.50 | 0.00 | 25,132,812.50 |
| 09/12/20 | NTRD | 113110 | FHLMC 2.00 (CAL | CALL | 50,000,000.00 | 50,000,000.00 | 203,125.00 | 0.00 | 50,203,125.00 |
| | | | **MCPN TOTAL** | | **350,000,000.00** | **350,000,000.00** | **1,826,562.50** | **0.00** | **351,826,562.50** |
| **PSI TOTAL** | | | | | **1,276,795,000.00** | **1,276,545,856.44** | **8,651,695.00** | **249,143.56** | **1,285,446,695.00** |

**Los Angeles County Treasurer**
**Comparison of Investment Cost to Market Value**
**As of September 30, 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 | 2,650,000,872.78 | 2,650,449,000.00 | 448,127.22 | 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 | 9,778,850,397.44 | 9,778,742,692.96 | (107,704.48) | 0.00 | 0.00 | 0.00 |
| Governments | 2,149,108,525.06 | 2,151,497,000.00 | 2,388,474.94 | 0.00 | 0.00 | 0.00 |
| Agencies | 17,642,921,719.44 | 17,706,578,134.02 | 63,656,414.58 | 73,404,573.74 | 75,870,447.20 | 2,465,873.46 |
| Municipals | 29,629,484.71 | 30,035,500.00 | 406,015.29 | 3,510,000.00 | 3,510,000.00 | 0.00 |
| Corp. & Deposit Notes | 102,011,243.40 | 103,401,613.20 | 1,390,369.80 | 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 | $32,352,522,242.83 | $32,420,703,940.18 | $68,181,697.35 | $120,142,500.25 | $122,608,373.71 | $2,465,873.46 |

**Market Pricing Policies and Source:**

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.01% of the PSI Portfolio.

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

**There were no Market Pricing Exceptions**

**Los Angeles County Treasurer**

**Treasurer Portfolio Compared to Market Value**

**For the Period: September 1, 2020 to September 30, 2020**

**Fund : Pooled Surplus Investments**

**Attachment X**

| Inv ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| **NTRD-PSI NON-TRADING** | | | | | | |
| 113251 | FFCB D-N | 0.3400 | 01/15/21 | 50,000,000.00 | 49,949,944.45 | 49,987,000.00 |
| 113252 | FFCB D-N | 0.3400 | 01/15/21 | 50,000,000.00 | 49,949,944.45 | 49,987,000.00 |
| 113253 | FFCB D-N | 0.3400 | 01/15/21 | 16,000,000.00 | 15,983,982.22 | 15,995,840.00 |
| 113467 | FFCB D-N | 0.2800 | 10/28/20 | 50,000,000.00 | 49,989,500.00 | 49,998,000.00 |
| 113468 | FFCB D-N | 0.2800 | 10/28/20 | 50,000,000.00 | 49,989,500.00 | 49,998,000.00 |
| **FFCB DISC TOTAL** | | | | 216,000,000.00 | 215,862,871.12 | 215,965,840.00 |
| 103222 | FFCB 2.01 | 2.0100 | 12/08/21 | 50,000,000.00 | 50,000,000.00 | 51,103,000.00 |
| 107431 | FFCB 2.625 | 2.6250 | 04/04/22 | 34,000,000.00 | 34,000,000.00 | 35,261,400.00 |
| 110153 | FFCB 2.55 | 2.5500 | 03/11/21 | 25,000,000.00 | 24,995,044.45 | 25,267,500.00 |
| 110731 | FFCB 2.31 | 2.3100 | 05/13/24 | 50,000,000.00 | 50,000,000.00 | 53,673,500.00 |
| 110757 | FFCB 2.25 | 2.2500 | 05/16/22 | 50,000,000.00 | 49,959,489.05 | 51,689,500.00 |
| 110795 | FFCB 2.30 | 2.3000 | 05/15/23 | 50,000,000.00 | 50,074,664.99 | 52,725,500.00 |
| 110827 | FFCB 2.20 | 2.2000 | 11/23/22 | 24,700,000.00 | 24,697,431.38 | 25,767,534.00 |
| 110881 | FFCB 2.32 | 2.3200 | 08/28/24 | 50,000,000.00 | 50,213,157.20 | 53,950,500.00 |
| 110882 | FFCB 2.32 | 2.3200 | 08/28/24 | 18,000,000.00 | 18,076,736.59 | 19,422,180.00 |
| 110997 | FFCB 2.22 (CALLABLE | 2.2200 | 06/21/24 | 23,500,000.00 | 23,500,000.00 | 23,762,730.00 |
| 110998 | FFCB 2.22 (CALLABLE | 2.2200 | 06/21/24 | 25,000,000.00 | 25,000,000.00 | 25,279,500.00 |
| 111012 | FFCB 2.22 (CALLABLE | 2.2200 | 06/21/24 | 13,000,000.00 | 13,000,000.00 | 13,145,340.00 |
| 111013 | FFCB 2.22 (CALLABLE | 2.2200 | 06/21/24 | 25,000,000.00 | 25,000,000.00 | 25,279,500.00 |
| 111801 | FFCB 2.23 (CALLABLE | 2.2300 | 10/15/26 | 50,000,000.00 | 50,000,000.00 | 50,037,000.00 |
| 111881 | FFCB 2.20 (CALLABLE | 2.2000 | 10/22/25 | 18,460,000.00 | 18,452,222.68 | 18,477,721.60 |
| 111882 | FFCB 2.20 (CALLABLE | 2.2000 | 10/22/25 | 50,000,000.00 | 49,978,915.53 | 50,048,000.00 |
| 112139 | FFCB 2.05 (CALLABLE | 2.0500 | 11/25/25 | 25,000,000.00 | 25,000,000.00 | 25,029,750.00 |
| 112140 | FFCB 2.05 (CALLABLE | 2.0500 | 11/25/25 | 25,000,000.00 | 25,000,000.00 | 25,029,750.00 |
| 112141 | FFCB 2.05 (CALLABLE | 2.0500 | 11/25/25 | 25,000,000.00 | 25,000,000.00 | 25,029,750.00 |
| 112142 | FFCB 2.05 (CALLABLE | 2.0500 | 11/25/25 | 25,000,000.00 | 25,000,000.00 | 25,029,750.00 |
| 112143 | FFCB 2.05 (CALLABLE | 2.0500 | 11/25/25 | 25,000,000.00 | 25,000,000.00 | 25,029,750.00 |
| 112144 | FFCB 2.05 (CALLABLE | 2.0500 | 11/25/25 | 23,800,000.00 | 23,800,000.00 | 23,828,322.00 |
| 112173 | FFCB 2.05 (CALLABLE | 2.0500 | 11/25/25 | 50,000,000.00 | 50,000,000.00 | 50,059,500.00 |
| 112174 | FFCB 2.05 (CALLABLE | 2.0500 | 11/25/25 | 25,000,000.00 | 25,000,000.00 | 25,029,750.00 |
| 112186 | FFCB 2.05 (CALLABLE | 2.0500 | 11/25/25 | 50,000,000.00 | 50,000,000.00 | 50,059,500.00 |
| 112187 | FFCB 2.05 (CALLABLE | 2.0500 | 11/25/25 | 50,000,000.00 | 50,000,000.00 | 50,059,500.00 |
| 112222 | FFCB 2.14 (CALLABLE | 2.1400 | 11/27/26 | 25,000,000.00 | 25,000,000.00 | 25,069,250.00 |
| 112223 | FFCB 2.14 (CALLABLE | 2.1400 | 11/27/26 | 27,160,000.00 | 27,160,000.00 | 27,235,233.20 |
| 112249 | FFCB 1.625 | 1.6250 | 12/03/24 | 50,000,000.00 | 49,949,950.72 | 52,684,500.00 |
| 112270 | FFCB 1.95 (CALLABLE | 1.9500 | 12/02/25 | 25,000,000.00 | 25,000,000.00 | 25,413,250.00 |
| 112377 | FFCB 2.13 (CALLABLE | 2.1300 | 12/09/26 | 50,000,000.00 | 49,933,711.40 | 50,157,500.00 |
| 112378 | FFCB 2.13 (CALLABLE | 2.1300 | 12/09/26 | 23,300,000.00 | 23,269,109.50 | 23,373,395.00 |
| 112418 | FFCB 1.97 (CALLABLE | 1.9700 | 12/17/25 | 50,000,000.00 | 50,000,000.00 | 50,867,000.00 |
| 112419 | FFCB 1.97 (CALLABLE | 1.9700 | 12/17/25 | 50,000,000.00 | 50,000,000.00 | 50,867,000.00 |
| 112538 | FFCB 1.66 | 1.6600 | 12/27/22 | 50,000,000.00 | 49,988,818.42 | 51,647,500.00 |
| 112539 | FFCB 1.625 | 1.6250 | 12/27/21 | 50,000,000.00 | 49,984,541.71 | 50,911,500.00 |
| 112558 | FFCB 1.82 | 1.8200 | 12/18/25 | 36,274,000.00 | 36,258,181.03 | 38,748,249.54 |
| 112577 | FFCB 2.10 (CALLABLE | 2.1000 | 12/30/25 | 50,000,000.00 | 50,000,000.00 | 50,218,000.00 |
| 112596 | FFCB 2.10 (CALLABLE | 2.1000 | 12/30/25 | 50,000,000.00 | 50,000,000.00 | 50,218,000.00 |
| 112597 | FFCB 2.10 (CALLABLE | 2.1000 | 12/30/25 | 6,000,000.00 | 6,000,000.00 | 6,026,160.00 |
| 112604 | FFCB 2.10 (CALLABLE | 2.1000 | 12/30/25 | 40,000,000.00 | 40,000,000.00 | 40,174,400.00 |
| 112606 | FFCB 2.07 (CALLABLE | 2.0700 | 01/13/26 | 50,000,000.00 | 50,000,000.00 | 50,228,000.00 |
| 112607 | FFCB 2.07 (CALLABLE | 2.0700 | 01/13/26 | 50,000,000.00 | 50,000,000.00 | 50,228,000.00 |
| 112608 | FFCB 2.07 (CALLABLE | 2.0700 | 01/13/26 | 50,000,000.00 | 50,000,000.00 | 50,228,000.00 |
| 112609 | FFCB 2.07 (CALLABLE | 2.0700 | 01/13/26 | 50,000,000.00 | 50,000,000.00 | 50,228,000.00 |
| 112692 | FFCB 2.03 (CALLABLE | 2.0300 | 10/21/25 | 31,685,000.00 | 31,685,000.00 | 31,829,166.75 |

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

| Inv ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 112734 | FFCB 1.98 (CALLABLE | 1.9800 | 01/27/26 | 50,000,000.00 | 50,000,000.00 | 50,935,500.00 |
| 112748 | FFCB 2.02 (CALLABLE | 2.0200 | 01/28/26 | 50,000,000.00 | 50,000,000.00 | 50,300,000.00 |
| 112749 | FFCB 2.02 (CALLABLE | 2.0200 | 01/28/26 | 50,000,000.00 | 50,000,000.00 | 50,300,000.00 |
| 112750 | FFCB 2.02 (CALLABLE | 2.0200 | 01/28/26 | 50,000,000.00 | 50,000,000.00 | 50,300,000.00 |
| 112780 | FFCB 1.98 (CALLABLE | 1.9800 | 01/27/26 | 30,000,000.00 | 29,996,005.47 | 30,561,300.00 |
| 112781 | FFCB 1.98 (CALLABLE | 1.9800 | 01/27/26 | 30,000,000.00 | 29,996,005.47 | 30,561,300.00 |
| 112797 | FFCB 2.04 (CALLABLE | 2.0400 | 02/03/27 | 25,000,000.00 | 25,000,000.00 | 25,144,000.00 |
| 112798 | FFCB 2.00 (CALLABLE | 2.0000 | 02/04/26 | 25,000,000.00 | 25,000,000.00 | 25,136,750.00 |
| 112799 | FFCB 2.00 (CALLABLE | 2.0000 | 02/04/26 | 25,000,000.00 | 25,000,000.00 | 25,136,750.00 |
| 112813 | FFCB 2.00 (CALLABLE | 2.0000 | 02/04/26 | 25,000,000.00 | 25,000,000.00 | 25,136,750.00 |
| 113010 | FFCB 1.82 (CALLABLE | 1.8200 | 09/04/26 | 50,000,000.00 | 50,000,000.00 | 50,289,000.00 |
| 113032 | FFCB 1.50 (CALLABLE | 1.5000 | 03/05/25 | 50,000,000.00 | 50,000,000.00 | 50,071,500.00 |
| 113033 | FFCB 1.50 (CALLABLE | 1.5000 | 03/05/25 | 28,900,000.00 | 28,900,000.00 | 28,941,327.00 |
| 113034 | FFCB 1.50 (CALLABLE | 1.5000 | 03/05/25 | 25,000,000.00 | 25,000,000.00 | 25,035,750.00 |
| 113042 | FFCB 1.24 (CALLABLE | 1.2400 | 03/10/23 | 50,000,000.00 | 50,000,000.00 | 50,148,000.00 |
| 113056 | FFCB 1.48 (CALLABLE | 1.4800 | 03/10/26 | 25,000,000.00 | 25,000,000.00 | 25,112,500.00 |
| 113057 | FFCB 1.48 (CALLABLE | 1.4800 | 03/10/26 | 25,000,000.00 | 25,000,000.00 | 25,112,500.00 |
| 113058 | FFCB 1.48 (CALLABLE | 1.4800 | 03/10/26 | 25,000,000.00 | 25,000,000.00 | 25,112,500.00 |
| 113087 | FFCB 1.125 (CALLABL | 1.1250 | 03/17/25 | 50,000,000.00 | 50,044,578.31 | 50,099,000.00 |
| 113088 | FFCB 1.125 (CALLABL | 1.1250 | 03/17/25 | 50,000,000.00 | 50,044,578.31 | 50,099,000.00 |
| 113089 | FFCB 1.125 (CALLABL | 1.1250 | 03/17/25 | 18,145,000.00 | 18,145,000.00 | 18,180,927.10 |
| 113114 | FFCB 1.64 (CALLABLE | 1.6400 | 03/03/25 | 50,000,000.00 | 50,274,451.09 | 50,280,500.00 |
| 113115 | FFCB 1.64 (CALLABLE | 1.6400 | 03/03/25 | 2,240,000.00 | 2,252,295.40 | 2,252,566.40 |
| 113125 | FFCB 1.05 (CALLABLE | 1.0500 | 03/12/24 | 20,800,000.00 | 20,808,954.97 | 20,846,176.00 |
| 113137 | FFCB 1.00 (CALLABLE | 1.0000 | 03/17/27 | 50,000,000.00 | 50,000,000.00 | 50,227,000.00 |
| 113156 | FFCB 0.92 NOTE | 0.9200 | 03/18/24 | 50,000,000.00 | 50,253,059.54 | 51,137,500.00 |
| 113242 | FFCB 1.30 CALLABLE) | 1.3000 | 03/26/25 | 50,000,000.00 | 50,000,000.00 | 50,071,000.00 |
| 113264 | FFCB 0.80 | 0.8000 | 03/30/23 | 50,000,000.00 | 50,000,000.00 | 50,737,000.00 |
| 113265 | FFCB 0.80 | 0.8000 | 03/30/23 | 50,000,000.00 | 50,000,000.00 | 50,737,000.00 |
| 113292 | FFCB 1.53 (CALLABLE | 1.5300 | 02/10/22 | 50,000,000.00 | 50,259,066.72 | 50,211,000.00 |
| 113293 | FFCB 1.53 (CALLABLE | 1.5300 | 02/10/22 | 50,000,000.00 | 50,259,066.72 | 50,211,000.00 |
| 113328 | FFCB 1.46 (CALLABLE | 1.4600 | 03/03/23 | 50,000,000.00 | 50,297,099.63 | 50,182,000.00 |
| 113329 | FFCB 1.46 (CALLABLE | 1.4600 | 03/03/23 | 50,000,000.00 | 50,297,099.63 | 50,182,000.00 |
| 113338 | FFCB 1.00 (CALLABLE | 1.0000 | 03/30/22 | 50,000,000.00 | 50,000,000.00 | 50,039,000.00 |
| 113350 | FFCB 0.875 (CALLABL | 0.8750 | 04/08/24 | 50,000,000.00 | 50,000,000.00 | 50,158,500.00 |
| 113487 | FFCB 1.33 (CALLABLE | 1.3300 | 04/21/27 | 25,000,000.00 | 25,000,000.00 | 25,315,000.00 |
| 113488 | FFCB 1.33 (CALLABLE | 1.3300 | 04/21/27 | 25,000,000.00 | 25,000,000.00 | 25,315,000.00 |
| 113557 | FFCB 1.02 | 1.0200 | 04/27/27 | 50,000,000.00 | 50,000,000.00 | 51,349,000.00 |
| 113558 | FFCB 1.02 | 1.0200 | 04/27/27 | 25,000,000.00 | 25,000,000.00 | 25,674,500.00 |
| 113599 | FFCB 1.02 | 1.0200 | 04/27/27 | 35,000,000.00 | 35,000,000.00 | 35,944,300.00 |
| 113652 | FFCB 1.25 (CALLABLE | 1.2500 | 10/30/26 | 50,000,000.00 | 50,000,000.00 | 50,023,500.00 |
| 113653 | FFCB 1.25 (CALLABLE | 1.2500 | 10/30/26 | 8,830,000.00 | 8,830,000.00 | 8,834,150.10 |
| 113656 | FFCB 0.68 (CALLABLE | 0.6800 | 05/06/24 | 50,000,000.00 | 50,000,000.00 | 50,035,000.00 |
| 113687 | FFCB 1.02 | 1.0200 | 04/27/27 | 20,925,000.00 | 20,991,289.53 | 21,489,556.50 |
| 113691 | FFCB 1.00 (CALLABLE | 1.0000 | 05/05/26 | 45,725,000.00 | 45,725,000.00 | 45,746,490.75 |
| 113714 | FFCB 1.00 (CALLABLE | 1.0000 | 05/05/26 | 25,000,000.00 | 25,000,000.00 | 25,011,750.00 |
| 113738 | FFCB 1.02 | 1.0200 | 04/27/27 | 50,000,000.00 | 50,000,000.00 | 51,349,000.00 |
| 113739 | FFCB 1.02 | 1.0200 | 04/27/27 | 5,000,000.00 | 5,000,000.00 | 5,134,900.00 |
| 113831 | FFCB 0.73 (CALLABLE | 0.7300 | 05/27/25 | 50,000,000.00 | 50,000,000.00 | 50,057,000.00 |
| 113843 | FFCB 0.82 (CALLABLE | 0.8200 | 05/27/26 | 25,000,000.00 | 25,000,000.00 | 25,139,750.00 |
| 113844 | FFCB 0.82 (CALLABLE | 0.8200 | 05/27/26 | 25,000,000.00 | 25,000,000.00 | 25,139,750.00 |
| 113897 | FFCB 1.04 (CALLABLE | 1.0400 | 05/27/27 | 35,500,000.00 | 35,500,000.00 | 35,559,640.00 |
| 113991 | FFCB 0.875 (CALLABL | 0.8750 | 06/22/27 | 25,000,000.00 | 25,000,000.00 | 25,165,500.00 |

**Los Angeles County Treasurer**

**Treasurer Portfolio Compared to Market Value**

**For the Period: September 1, 2020 to September 30, 2020**

**Fund : Pooled Surplus Investments**

**Attachment X**

| Inv ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 114304 | FFCB 1.12 (CALLABLE | 1.1200 | 07/30/29 | 25,000,000.00 | 25,000,000.00 | 24,944,250.00 |
| 114305 | FFCB 1.12 (CALLABLE | 1.1200 | 07/30/29 | 20,000,000.00 | 20,000,000.00 | 19,955,400.00 |
| 114404 | FFCB 1.14 (CALLABLE | 1.1400 | 08/20/29 | 25,000,000.00 | 25,000,000.00 | 24,964,750.00 |
| 114435 | FFCB 1.14 (CALLABLE | 1.1400 | 08/20/29 | 45,200,000.00 | 45,200,000.00 | 45,136,268.00 |
| 114455 | FFCB 1.03 (CALLABLE | 1.0300 | 12/01/28 | 25,000,000.00 | 25,000,000.00 | 24,961,500.00 |
| 114456 | FFCB 1.03 (CALLABLE | 1.0300 | 12/01/28 | 25,000,000.00 | 25,000,000.00 | 24,961,500.00 |
| 114480 | FFCB 1.14 (CALLABLE | 1.1400 | 08/20/29 | 25,000,000.00 | 24,975,266.77 | 24,964,750.00 |
| 114505 | FFCB 1.12 (CALLABLE | 1.1200 | 09/01/28 | 25,000,000.00 | 25,000,000.00 | 25,007,000.00 |
| 114538 | FFCB 1.24 (CALLABLE | 1.2400 | 09/03/30 | 50,000,000.00 | 50,000,000.00 | 49,794,000.00 |
| 114539 | FFCB 1.24 (CALLABLE | 1.2400 | 09/03/30 | 50,000,000.00 | 50,000,000.00 | 49,794,000.00 |
| 114549 | FFCB 1.25 (CALLABLE | 1.2500 | 06/03/30 | 50,000,000.00 | 50,000,000.00 | 49,832,000.00 |
| 114550 | FFCB 1.25 (CALLABLE | 1.2500 | 06/03/30 | 50,000,000.00 | 50,000,000.00 | 49,832,000.00 |
| 114551 | FFCB 1.24 (CALLABLE | 1.2400 | 09/03/30 | 50,000,000.00 | 49,900,766.70 | 49,794,000.00 |
| 114554 | FFCB 1.32 (CALLABLE | 1.3200 | 09/09/30 | 50,000,000.00 | 50,000,000.00 | 50,062,500.00 |
| 114569 | FFCB 1.14 (CALLABLE | 1.1400 | 08/20/29 | 43,338,000.00 | 43,273,549.12 | 43,276,893.42 |
| 114570 | FFCB 1.03 (CALLABLE | 1.0300 | 12/01/28 | 40,000,000.00 | 39,886,663.83 | 39,938,400.00 |
| 114604 | FFCB 1.32 (CALLABLE | 1.3200 | 09/09/30 | 32,190,000.00 | 32,190,000.00 | 32,230,237.50 |
| 114606 | FFCB 0.95 | 0.9500 | 09/10/30 | 25,000,000.00 | 24,881,932.85 | 25,021,250.00 |
| 114607 | FFCB 1.23 (CALLABLE | 1.2300 | 09/10/29 | 25,000,000.00 | 25,000,000.00 | 25,027,250.00 |
| 114608 | FFCB 1.00 (CALLABLE | 1.0000 | 09/14/28 | 20,000,000.00 | 20,000,000.00 | 20,005,800.00 |
| 114719 | FFCB 1.15 (CALLABLE | 1.1500 | 08/12/30 | 50,000,000.00 | 49,930,058.25 | 49,838,000.00 |
| 114720 | FFCB 1.15 (CALLABLE | 1.1500 | 08/12/30 | 10,551,000.00 | 10,536,240.89 | 10,516,814.76 |
| **FFCB TOTAL** | | | | **4,412,223,000.00** | **4,413,625,003.85** | **4,456,556,779.62** |
| 103223 | FHLB 1.875 | 1.8750 | 11/29/21 | 50,000,000.00 | 49,947,698.90 | 50,999,000.00 |
| 103224 | FHLB 1.875 | 1.8750 | 11/29/21 | 50,000,000.00 | 49,947,698.90 | 50,999,000.00 |
| 103225 | FHLB 1.875 | 1.8750 | 11/29/21 | 25,000,000.00 | 24,973,849.45 | 25,499,500.00 |
| 103226 | FHLB 1.875 | 1.8750 | 11/29/21 | 50,000,000.00 | 49,965,054.95 | 50,999,000.00 |
| 103227 | FHLB 1.875 | 1.8750 | 11/29/21 | 50,000,000.00 | 49,965,054.95 | 50,999,000.00 |
| 109833 | FHLB 2.94 (CALLABLE | 2.9400 | 01/29/24 | 10,000,000.00 | 10,000,000.00 | 10,082,800.00 |
| 109859 | FHLB 2.94 (CALLABLE | 2.9400 | 01/29/24 | 15,000,000.00 | 14,992,514.36 | 15,124,200.00 |
| 110175 | FHLB 2.375 | 2.3750 | 03/12/21 | 25,000,000.00 | 24,983,378.93 | 25,248,500.00 |
| 110690 | FHLB 2.375 | 2.3750 | 03/12/21 | 50,000,000.00 | 50,018,105.88 | 50,497,000.00 |
| 110849 | FHLB 2.25 | 2.2500 | 06/11/21 | 45,000,000.00 | 44,995,446.00 | 45,660,150.00 |
| 111845 | FHLB 2.00 (CALLABLE | 2.0000 | 10/29/24 | 50,000,000.00 | 50,000,000.00 | 50,063,500.00 |
| 111846 | FHLB 2.00 (CALLABLE | 2.0000 | 10/29/24 | 25,000,000.00 | 25,000,000.00 | 25,031,750.00 |
| 111892 | FHLB 2.00 (CALLABLE | 2.0000 | 10/21/24 | 50,000,000.00 | 50,000,000.00 | 50,045,500.00 |
| 111958 | FHLB 2.00 (CALLABLE | 2.0000 | 10/28/24 | 50,000,000.00 | 50,000,000.00 | 50,061,500.00 |
| 111959 | FHLB 2.00 (CALLABLE | 2.0000 | 10/28/24 | 50,000,000.00 | 50,000,000.00 | 50,061,500.00 |
| 112128 | FHLB 2.08 (CALLABLE | 2.0800 | 11/25/26 | 50,000,000.00 | 50,000,000.00 | 51,677,000.00 |
| 112145 | FHLB 2.08 (CALLABLE | 2.0800 | 11/25/26 | 40,950,000.00 | 40,950,000.00 | 42,323,463.00 |
| 112225 | FHLB 2.08 (CALLABLE | 2.0800 | 12/09/25 | 50,000,000.00 | 50,000,000.00 | 49,741,000.00 |
| 112226 | FHLB 2.08 (CALLABLE | 2.0800 | 12/09/25 | 25,000,000.00 | 25,000,000.00 | 24,870,500.00 |
| 112332 | FHLB 2.02 (CALLABLE | 2.0200 | 12/16/26 | 50,000,000.00 | 50,000,000.00 | 51,656,500.00 |
| 112333 | FHLB 2.14 (CALLABLE | 2.1400 | 12/17/26 | 50,000,000.00 | 50,000,000.00 | 50,187,500.00 |
| 112334 | FHLB 2.14 (CALLABLE | 2.1400 | 12/17/26 | 26,265,000.00 | 26,265,000.00 | 26,363,493.75 |
| 112400 | FHLB 2.20 (CALLABLE | 2.2000 | 12/18/26 | 25,000,000.00 | 25,000,000.00 | 25,098,250.00 |
| 112486 | FHLB 2.09 (CALLABLE | 2.0900 | 12/23/26 | 40,000,000.00 | 40,000,000.00 | 41,398,400.00 |
| 112510 | FHLB 2.20 (CALLABLE | 2.2000 | 12/23/26 | 50,000,000.00 | 50,000,000.00 | 50,209,000.00 |
| 112637 | FHLB 1.875 | 1.8750 | 12/09/22 | 50,000,000.00 | 50,241,463.06 | 51,819,000.00 |
| 112712 | FHLB 1.92 (CALLABLE | 1.9200 | 01/22/25 | 47,000,000.00 | 47,000,000.00 | 47,192,230.00 |
| 112735 | FHLB 1.94 (CALLABLE | 1.9400 | 01/28/25 | 50,000,000.00 | 50,000,000.00 | 50,219,000.00 |
| 112751 | FHLB 1.76 (CALLABLE | 1.7600 | 01/29/24 | 50,000,000.00 | 50,000,000.00 | 49,767,500.00 |

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

| Inv ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 112752 | FHLB 1.76 (CALLABLE | 1.7600 | 01/29/24 | 5,000,000.00 | 5,000,000.00 | 4,976,750.00 |
| 112753 | FHLB 2.10 (CALLABLE | 2.1000 | 01/29/27 | 50,000,000.00 | 50,000,000.00 | 50,276,000.00 |
| 112754 | FHLB 2.10 (CALLABLE | 2.1000 | 01/29/27 | 15,000,000.00 | 15,000,000.00 | 15,082,800.00 |
| 113541 | FHLB 1.20 (CALLABLE | 1.2000 | 04/27/27 | 50,000,000.00 | 50,000,000.00 | 49,622,000.00 |
| 113600 | FHLB 1.20 (CALLABLE | 1.2000 | 05/04/27 | 50,000,000.00 | 50,000,000.00 | 50,051,000.00 |
| 114029 | FHLB 1.00 (CALLABLE | 1.0000 | 06/25/27 | 50,000,000.00 | 50,000,000.00 | 49,546,000.00 |
| 114118 | FHLB 1.02 (CALLABLE | 1.0200 | 07/06/27 | 24,185,000.00 | 24,179,150.40 | 23,976,283.45 |
| 114223 | FHLB 0.77 (CALLABLE | 0.7700 | 07/28/27 | 50,000,000.00 | 50,000,000.00 | 49,502,500.00 |
| 114337 | FHLB 1.02 (CALLABLE | 1.0200 | 08/10/28 | 32,995,000.00 | 32,995,000.00 | 32,328,830.95 |
| 114617 | FHLB 1.30 (CALLABLE | 1.3000 | 09/30/30 | 39,950,000.00 | 39,950,000.00 | 39,950,000.00 |
| **FHLB TOTAL** | | | | **1,566,345,000.00** | **1,566,369,415.78** | **1,579,206,901.15** |
| 113224 | FHLB D-N | 0.3400 | 11/05/20 | 50,000,000.00 | 49,983,472.22 | 49,996,500.00 |
| 113225 | FHLB D-N | 0.3400 | 11/05/20 | 50,000,000.00 | 49,983,472.22 | 49,996,500.00 |
| 113226 | FHLB D-N | 0.3500 | 12/21/20 | 50,000,000.00 | 49,960,625.00 | 49,990,000.00 |
| 113227 | FHLB D-N | 0.3500 | 12/21/20 | 50,000,000.00 | 49,960,625.00 | 49,990,000.00 |
| 113228 | FHLB D-N | 0.3500 | 12/18/20 | 50,000,000.00 | 49,962,083.33 | 49,990,500.00 |
| 113229 | FHLB D-N | 0.3500 | 12/18/20 | 50,000,000.00 | 49,962,083.33 | 49,990,500.00 |
| 113230 | FHLB D-N | 0.3800 | 02/16/21 | 50,000,000.00 | 49,927,166.66 | 49,981,000.00 |
| 113231 | FHLB D-N | 0.3800 | 02/16/21 | 50,000,000.00 | 49,927,166.66 | 49,981,000.00 |
| 113232 | FHLB D-N | 0.3500 | 12/28/20 | 50,000,000.00 | 49,957,222.22 | 49,989,000.00 |
| 113233 | FHLB D-N | 0.3500 | 12/28/20 | 50,000,000.00 | 49,957,222.22 | 49,989,000.00 |
| 113234 | FHLB D-N | 0.3900 | 02/19/21 | 50,000,000.00 | 49,923,625.01 | 49,980,500.00 |
| 113235 | FHLB D-N | 0.3900 | 02/19/21 | 37,073,000.00 | 37,016,370.99 | 37,058,541.53 |
| 113243 | FHLB D-N | 0.3700 | 01/25/21 | 50,000,000.00 | 49,940,388.89 | 49,985,500.00 |
| 113244 | FHLB D-N | 0.3700 | 01/25/21 | 50,000,000.00 | 49,940,388.89 | 49,985,500.00 |
| 113245 | FHLB D-N | 0.3200 | 11/23/20 | 50,000,000.00 | 49,976,444.44 | 49,995,000.00 |
| 113246 | FHLB D-N | 0.3200 | 11/23/20 | 50,000,000.00 | 49,976,444.44 | 49,995,000.00 |
| 113247 | FHLB D-N | 0.3900 | 02/19/21 | 50,000,000.00 | 49,923,625.01 | 49,980,500.00 |
| 113248 | FHLB D-N | 0.3900 | 02/19/21 | 35,890,000.00 | 35,835,178.03 | 35,876,002.90 |
| 113254 | FHLB D-N | 0.3900 | 02/19/21 | 50,000,000.00 | 49,923,625.01 | 49,980,500.00 |
| 113255 | FHLB D-N | 0.3900 | 02/19/21 | 50,000,000.00 | 49,923,625.01 | 49,980,500.00 |
| 113256 | FHLB D-N | 0.3700 | 01/20/21 | 50,000,000.00 | 49,942,958.34 | 49,986,000.00 |
| 113257 | FHLB D-N | 0.3700 | 01/20/21 | 50,000,000.00 | 49,942,958.34 | 49,986,000.00 |
| 113258 | FHLB D-N | 0.3400 | 12/30/20 | 50,000,000.00 | 49,957,500.01 | 49,989,000.00 |
| 113259 | FHLB D-N | 0.3400 | 12/30/20 | 50,000,000.00 | 49,957,500.01 | 49,989,000.00 |
| 113260 | FHLB D-N | 0.3900 | 02/25/21 | 50,000,000.00 | 49,920,375.01 | 49,979,500.00 |
| 113261 | FHLB D-N | 0.3900 | 02/25/21 | 50,000,000.00 | 49,920,375.01 | 49,979,500.00 |
| 113311 | FHLB D-N | 0.1100 | 01/04/21 | 50,000,000.00 | 49,985,486.11 | 49,988,000.00 |
| 113312 | FHLB D-N | 0.1100 | 01/04/21 | 50,000,000.00 | 49,985,486.11 | 49,988,000.00 |
| 113313 | FHLB D-N | 0.1100 | 01/04/21 | 50,000,000.00 | 49,985,486.11 | 49,988,000.00 |
| 113314 | FHLB D-N | 0.1100 | 01/04/21 | 50,000,000.00 | 49,985,486.11 | 49,988,000.00 |
| 113315 | FHLB D-N | 0.1100 | 01/08/21 | 50,000,000.00 | 49,984,874.99 | 49,987,500.00 |
| 113316 | FHLB D-N | 0.1100 | 01/08/21 | 50,000,000.00 | 49,984,874.99 | 49,987,500.00 |
| 113317 | FHLB D-N | 0.1100 | 01/08/21 | 50,000,000.00 | 49,984,874.99 | 49,987,500.00 |
| 113318 | FHLB D-N | 0.1100 | 01/08/21 | 50,000,000.00 | 49,984,874.99 | 49,987,500.00 |
| 113330 | FHLB D-N | 0.2200 | 02/02/21 | 50,000,000.00 | 49,962,111.12 | 49,983,000.00 |
| 113331 | FHLB D-N | 0.2200 | 02/02/21 | 50,000,000.00 | 49,962,111.12 | 49,983,000.00 |
| 113332 | FHLB D-N | 0.2400 | 03/02/21 | 49,979,000.00 | 49,928,354.60 | 49,958,008.82 |
| 113335 | FHLB D-N | 0.2200 | 02/01/21 | 50,000,000.00 | 49,962,416.67 | 49,983,000.00 |
| 113336 | FHLB D-N | 0.2200 | 02/01/21 | 50,000,000.00 | 49,962,416.67 | 49,983,000.00 |
| 113339 | FHLB D-N | 0.2400 | 03/01/21 | 50,000,000.00 | 49,949,666.66 | 49,979,000.00 |
| 113340 | FHLB D-N | 0.2400 | 03/01/21 | 50,000,000.00 | 49,949,666.66 | 49,979,000.00 |

**Los Angeles County Treasurer**

**Treasurer Portfolio Compared to Market Value**

**For the Period: September 1, 2020 to September 30, 2020**

**Fund : Pooled Surplus Investments**

**Attachment X**

| Inv ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 113341 | FHLB D-N | 0.1800 | 10/01/20 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 113342 | FHLB D-N | 0.1800 | 10/01/20 | 20,527,000.00 | 20,527,000.00 | 20,527,000.00 |
| 113386 | FHLB D-N | 0.1900 | 11/10/20 | 50,000,000.00 | 49,989,444.45 | 49,996,000.00 |
| 113387 | FHLB D-N | 0.1900 | 11/10/20 | 50,000,000.00 | 49,989,444.45 | 49,996,000.00 |
| 113388 | FHLB D-N | 0.1900 | 11/12/20 | 50,000,000.00 | 49,988,916.67 | 49,996,000.00 |
| 113389 | FHLB D-N | 0.1900 | 11/12/20 | 50,000,000.00 | 49,988,916.67 | 49,996,000.00 |
| 113392 | FHLB D-N | 0.1900 | 11/10/20 | 50,000,000.00 | 49,989,444.45 | 49,996,000.00 |
| 113393 | FHLB D-N | 0.1900 | 11/10/20 | 50,000,000.00 | 49,989,444.45 | 49,996,000.00 |
| 113395 | FHLB D-N | 0.1700 | 10/13/20 | 50,000,000.00 | 49,997,166.67 | 49,999,000.00 |
| 113396 | FHLB D-N | 0.1700 | 10/13/20 | 50,000,000.00 | 49,997,166.67 | 49,999,000.00 |
| 113397 | FHLB D-N | 0.1700 | 10/15/20 | 50,000,000.00 | 49,996,694.44 | 49,999,000.00 |
| 113398 | FHLB D-N | 0.1700 | 10/15/20 | 50,000,000.00 | 49,996,694.44 | 49,999,000.00 |
| 113399 | FHLB D-N | 0.1800 | 10/21/20 | 50,000,000.00 | 49,995,000.00 | 49,998,500.00 |
| 113400 | FHLB D-N | 0.1800 | 10/21/20 | 50,000,000.00 | 49,995,000.00 | 49,998,500.00 |
| 113401 | FHLB D-N | 0.1800 | 10/21/20 | 50,000,000.00 | 49,995,000.00 | 49,998,500.00 |
| 113402 | FHLB D-N | 0.1800 | 10/21/20 | 50,000,000.00 | 49,995,000.00 | 49,998,500.00 |
| 113413 | FHLB D-N | 0.1800 | 10/19/20 | 50,000,000.00 | 49,995,500.00 | 49,998,500.00 |
| 113414 | FHLB D-N | 0.1800 | 10/19/20 | 50,000,000.00 | 49,995,500.00 | 49,998,500.00 |
| 113441 | FHLB D-N | 0.2300 | 10/26/20 | 50,000,000.00 | 49,992,013.89 | 49,998,000.00 |
| 113442 | FHLB D-N | 0.2300 | 10/26/20 | 50,000,000.00 | 49,992,013.89 | 49,998,000.00 |
| 113452 | FHLB D-N | 0.2600 | 10/15/20 | 50,000,000.00 | 49,994,944.44 | 49,999,000.00 |
| 113453 | FHLB D-N | 0.2600 | 10/15/20 | 50,000,000.00 | 49,994,944.44 | 49,999,000.00 |
| 113454 | FHLB D-N | 0.2600 | 10/15/20 | 50,000,000.00 | 49,994,944.44 | 49,999,000.00 |
| 113455 | FHLB D-N | 0.2600 | 10/15/20 | 50,000,000.00 | 49,994,944.44 | 49,999,000.00 |
| 113459 | FHLB D-N | 0.2500 | 10/16/20 | 50,000,000.00 | 49,994,791.67 | 49,999,000.00 |
| 113460 | FHLB D-N | 0.2500 | 10/16/20 | 50,000,000.00 | 49,994,791.67 | 49,999,000.00 |
| 113461 | FHLB D-N | 0.2500 | 10/16/20 | 50,000,000.00 | 49,994,791.67 | 49,999,000.00 |
| 113462 | FHLB D-N | 0.2500 | 10/16/20 | 50,000,000.00 | 49,994,791.67 | 49,999,000.00 |
| 113493 | FHLB D-N | 0.1700 | 10/30/20 | 50,000,000.00 | 49,993,152.78 | 49,997,500.00 |
| 113494 | FHLB D-N | 0.1700 | 10/30/20 | 50,000,000.00 | 49,993,152.78 | 49,997,500.00 |
| 113495 | FHLB D-N | 0.1900 | 01/20/21 | 50,000,000.00 | 49,970,708.34 | 49,986,000.00 |
| 113496 | FHLB D-N | 0.1900 | 01/20/21 | 50,000,000.00 | 49,970,708.34 | 49,986,000.00 |
| 113497 | FHLB D-N | 0.1900 | 01/11/21 | 50,000,000.00 | 49,973,083.34 | 49,987,500.00 |
| 113498 | FHLB D-N | 0.1900 | 01/11/21 | 50,000,000.00 | 49,973,083.34 | 49,987,500.00 |
| 113499 | FHLB D-N | 0.1600 | 10/20/20 | 50,000,000.00 | 49,995,777.78 | 49,998,500.00 |
| 113500 | FHLB D-N | 0.1600 | 10/20/20 | 50,000,000.00 | 49,995,777.78 | 49,998,500.00 |
| 113501 | FHLB D-N | 0.1600 | 10/20/20 | 10,510,000.00 | 10,509,112.49 | 10,509,684.70 |
| 113506 | FHLB D-N | 0.1700 | 10/07/20 | 50,000,000.00 | 49,998,583.33 | 49,999,500.00 |
| 113507 | FHLB D-N | 0.1700 | 10/07/20 | 50,000,000.00 | 49,998,583.33 | 49,999,500.00 |
| 113508 | FHLB D-N | 0.1700 | 10/13/20 | 50,000,000.00 | 49,997,166.67 | 49,999,000.00 |
| 113509 | FHLB D-N | 0.1700 | 10/13/20 | 50,000,000.00 | 49,997,166.67 | 49,999,000.00 |
| 113575 | FHLB D-N | 0.1500 | 10/23/20 | 50,000,000.00 | 49,995,416.66 | 49,998,000.00 |
| 113576 | FHLB D-N | 0.1500 | 10/23/20 | 7,000,000.00 | 6,999,358.34 | 6,999,720.00 |
| 113581 | FHLB D-N | 0.1400 | 10/27/20 | 50,000,000.00 | 49,994,944.44 | 49,998,000.00 |
| 113582 | FHLB D-N | 0.1400 | 10/27/20 | 50,000,000.00 | 49,994,944.44 | 49,998,000.00 |
| 113605 | FHLB D-N | 0.1400 | 10/26/20 | 50,000,000.00 | 49,995,138.89 | 49,998,000.00 |
| 113606 | FHLB D-N | 0.1400 | 10/26/20 | 50,000,000.00 | 49,995,138.89 | 49,998,000.00 |
| 113607 | FHLB D-N | 0.2000 | 04/27/21 | 50,000,000.00 | 49,942,222.21 | 49,971,000.00 |
| 113608 | FHLB D-N | 0.2000 | 04/27/21 | 50,000,000.00 | 49,942,222.21 | 49,971,000.00 |
| 113611 | FHLB D-N | 0.1300 | 10/30/20 | 50,000,000.00 | 49,994,763.89 | 49,997,500.00 |
| 113612 | FHLB D-N | 0.1300 | 10/30/20 | 50,000,000.00 | 49,994,763.89 | 49,997,500.00 |
| 113615 | FHLB D-N | 0.1400 | 10/28/20 | 50,000,000.00 | 49,994,750.00 | 49,998,000.00 |
| 113616 | FHLB D-N | 0.1400 | 10/28/20 | 50,000,000.00 | 49,994,750.00 | 49,998,000.00 |

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

| Inv ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 113626 | FHLB D-N | 0.1350 | 10/15/20 | 50,000,000.00 | 49,997,375.00 | 49,999,000.00 |
| 113627 | FHLB D-N | 0.1350 | 10/15/20 | 50,000,000.00 | 49,997,375.00 | 49,999,000.00 |
| 113628 | FHLB D-N | 0.1350 | 10/15/20 | 50,000,000.00 | 49,997,375.00 | 49,999,000.00 |
| 113629 | FHLB D-N | 0.1350 | 10/15/20 | 50,000,000.00 | 49,997,375.00 | 49,999,000.00 |
| 113650 | FHLB D-N | 0.1550 | 11/30/20 | 50,000,000.00 | 49,987,083.33 | 49,994,000.00 |
| 113651 | FHLB D-N | 0.1550 | 11/30/20 | 50,000,000.00 | 49,987,083.33 | 49,994,000.00 |
| 113661 | FHLB D-N | 0.1400 | 10/28/20 | 50,000,000.00 | 49,994,750.00 | 49,998,000.00 |
| 113662 | FHLB D-N | 0.1400 | 10/28/20 | 50,000,000.00 | 49,994,750.00 | 49,998,000.00 |
| 113669 | FHLB D-N | 0.4400 | 03/19/21 | 50,000,000.00 | 49,896,722.22 | 49,976,500.00 |
| 113670 | FHLB D-N | 0.4400 | 03/19/21 | 50,000,000.00 | 49,896,722.22 | 49,976,500.00 |
| 113671 | FHLB D-N | 0.1100 | 10/20/20 | 50,000,000.00 | 49,997,097.22 | 49,998,500.00 |
| 113672 | FHLB D-N | 0.1100 | 10/20/20 | 50,000,000.00 | 49,997,097.22 | 49,998,500.00 |
| 113677 | FHLB D-N | 0.1100 | 10/21/20 | 50,000,000.00 | 49,996,944.44 | 49,998,500.00 |
| 113678 | FHLB D-N | 0.1100 | 10/21/20 | 50,000,000.00 | 49,996,944.44 | 49,998,500.00 |
| 114507 | FHLB D-N | 0.0850 | 11/03/20 | 50,000,000.00 | 49,996,104.17 | 49,997,000.00 |
| 114508 | FHLB D-N | 0.0850 | 11/03/20 | 50,000,000.00 | 49,996,104.17 | 49,997,000.00 |
| 114509 | FHLB D-N | 0.0850 | 11/04/20 | 50,000,000.00 | 49,995,986.11 | 49,996,500.00 |
| 114510 | FHLB D-N | 0.0850 | 11/04/20 | 50,000,000.00 | 49,995,986.11 | 49,996,500.00 |
| 114527 | FHLB D-N | 0.0850 | 11/02/20 | 50,000,000.00 | 49,996,222.22 | 49,997,000.00 |
| 114528 | FHLB D-N | 0.0850 | 11/02/20 | 50,000,000.00 | 49,996,222.22 | 49,997,000.00 |
| 114555 | FHLB D-N | 0.0900 | 11/06/20 | 50,000,000.00 | 49,995,500.00 | 49,996,500.00 |
| 114556 | FHLB D-N | 0.0900 | 11/06/20 | 50,000,000.00 | 49,995,500.00 | 49,996,500.00 |
| 114565 | FHLB D-N | 0.0900 | 11/06/20 | 50,000,000.00 | 49,995,500.00 | 49,996,500.00 |
| 114566 | FHLB D-N | 0.0900 | 11/06/20 | 50,000,000.00 | 49,995,500.00 | 49,996,500.00 |
| 114571 | FHLB D-N | 0.0950 | 11/13/20 | 50,000,000.00 | 49,994,326.39 | 49,996,000.00 |
| 114572 | FHLB D-N | 0.0950 | 11/13/20 | 50,000,000.00 | 49,994,326.39 | 49,996,000.00 |
| 114689 | FHLB D-N | 0.0920 | 12/18/20 | 50,000,000.00 | 49,990,033.33 | 49,990,500.00 |
| 114690 | FHLB D-N | 0.0920 | 12/18/20 | 50,000,000.00 | 49,990,033.33 | 49,990,500.00 |
| 114715 | FHLB D-N | 0.0900 | 12/18/20 | 50,000,000.00 | 49,990,250.00 | 49,990,500.00 |
| 114721 | FHLB D-N | 0.0900 | 12/18/20 | 50,000,000.00 | 49,990,250.00 | 49,990,500.00 |
| 114740 | FHLB D-N | 0.0900 | 12/23/20 | 50,000,000.00 | 49,989,625.00 | 49,989,500.00 |
| 114741 | FHLB D-N | 0.0900 | 12/23/20 | 50,000,000.00 | 49,989,625.00 | 49,989,500.00 |
| 114776 | FHLB D-N | 0.0900 | 12/23/20 | 50,000,000.00 | 49,989,625.00 | 49,989,500.00 |
| 114777 | FHLB D-N | 0.0900 | 12/23/20 | 50,000,000.00 | 49,989,625.00 | 49,989,500.00 |
| 114778 | FHLB D-N | 0.0900 | 12/23/20 | 50,000,000.00 | 49,989,625.00 | 49,989,500.00 |
| 114779 | FHLB D-N | 0.0900 | 12/23/20 | 50,000,000.00 | 49,989,625.00 | 49,989,500.00 |
| **FHLB DISC TOTAL** | | | | **6,360,979,000.00** | **6,358,309,774.47** | **6,360,001,957.95** |
| | | | | | | |
| 110594 | FHLMC 2.60 (CALLABL | 2.6000 | 05/03/24 | 50,000,000.00 | 50,000,000.00 | 50,592,000.00 |
| 110672 | FHLMC 2.65 (CALLABL | 2.6500 | 05/13/24 | 25,000,000.00 | 25,000,000.00 | 25,055,250.00 |
| 110713 | FHLMC 2.65 (CALLABL | 2.6500 | 05/23/24 | 25,000,000.00 | 25,000,000.00 | 25,069,500.00 |
| 110796 | FHLMC 2.44 (CALLABL | 2.4400 | 05/28/24 | 50,000,000.00 | 50,000,000.00 | 50,659,000.00 |
| 110811 | FHLMC 2.45 (CALLABL | 2.4500 | 05/24/24 | 50,000,000.00 | 50,000,000.00 | 50,127,000.00 |
| 110837 | FHLMC 2.45 (CALLABL | 2.4500 | 05/28/24 | 25,000,000.00 | 25,000,000.00 | 25,329,750.00 |
| 111256 | FHLMC 2.20 (CALLABL | 2.2000 | 07/29/25 | 50,000,000.00 | 50,000,000.00 | 50,242,500.00 |
| 111744 | FHLMC 2.05 (CALLABL | 2.0500 | 10/02/24 | 25,000,000.00 | 25,000,000.00 | 25,001,750.00 |
| 111745 | FHLMC 2.05 (CALLABL | 2.0500 | 10/15/24 | 25,000,000.00 | 25,000,000.00 | 25,020,500.00 |
| 111820 | FHLMC 2.00 (CALLABL | 2.0000 | 04/29/26 | 50,000,000.00 | 50,000,000.00 | 50,057,500.00 |
| 111883 | FHLMC 2.01 (CALLABL | 2.0100 | 10/28/24 | 50,000,000.00 | 50,000,000.00 | 50,041,500.00 |
| 111971 | FHLMC 2.02 (CALLABL | 2.0200 | 11/13/24 | 50,000,000.00 | 50,000,000.00 | 50,074,500.00 |
| 111987 | FHLMC 2.05 (CALLABL | 2.0500 | 11/18/24 | 50,000,000.00 | 50,000,000.00 | 50,117,000.00 |
| 112053 | FHLMC 2.00 (CALLABL | 2.0000 | 11/19/24 | 50,000,000.00 | 50,000,000.00 | 50,115,500.00 |
| 112074 | FHLMC 2.00 (CALLABL | 2.0000 | 11/25/24 | 50,000,000.00 | 50,000,000.00 | 50,099,500.00 |

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

| Inv ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 112075 | FHLMC 2.01 (CALLABL | 2.0100 | 11/25/24 | 50,000,000.00 | 50,000,000.00 | 50,101,500.00 |
| 112365 | FHLMC 2.08 (CALLABL | 2.0800 | 12/30/26 | 50,000,000.00 | 50,000,000.00 | 50,198,500.00 |
| 112420 | FHLMC 2.00 (CALLABL | 2.0000 | 12/23/25 | 50,000,000.00 | 50,000,000.00 | 50,151,500.00 |
| 112421 | FHLMC 2.00 (CALLABL | 2.0000 | 12/23/25 | 50,000,000.00 | 50,000,000.00 | 50,151,500.00 |
| 112422 | FHLMC 2.01 (CALLABL | 2.0100 | 12/23/26 | 50,000,000.00 | 50,000,000.00 | 50,880,000.00 |
| 112423 | FHLMC 2.01 (CALLABL | 2.0100 | 12/23/26 | 50,000,000.00 | 50,000,000.00 | 50,880,000.00 |
| 112439 | FHLMC 2.01 (CALLABL | 2.0100 | 12/23/26 | 50,000,000.00 | 50,000,000.00 | 50,878,500.00 |
| 112500 | FHLMC 2.15 (CALLABL | 2.1500 | 12/23/26 | 50,000,000.00 | 50,000,000.00 | 50,159,000.00 |
| 112501 | FHLMC 2.16 (CALLABL | 2.1600 | 12/23/26 | 50,000,000.00 | 50,000,000.00 | 50,157,500.00 |
| 112522 | FHLMC 2.01 (CALLABL | 2.0100 | 12/24/24 | 50,000,000.00 | 50,000,000.00 | 50,154,000.00 |
| 112648 | FHLMC 2.00 (CALLABL | 2.0000 | 01/21/25 | 50,000,000.00 | 50,000,000.00 | 50,234,500.00 |
| 112649 | FHLMC 2.00 (CALLABL | 2.0000 | 01/21/25 | 50,000,000.00 | 50,000,000.00 | 50,234,500.00 |
| 112650 | FHLMC 2.00 (CALLABL | 2.0000 | 01/21/25 | 50,000,000.00 | 50,000,000.00 | 50,234,500.00 |
| 112901 | FHLMC 1.50 | 1.5000 | 02/12/25 | 25,000,000.00 | 24,983,176.05 | 26,239,500.00 |
| 113109 | FHLMC 0.95 (CALLABL | 0.9500 | 03/12/25 | 50,000,000.00 | 50,000,000.00 | 50,077,500.00 |
| 113117 | FHLMC 1.00 (CALLABL | 1.0000 | 03/17/26 | 50,000,000.00 | 50,000,000.00 | 50,088,500.00 |
| 113157 | FHLMC 1.00 (CALLABL | 1.0000 | 03/18/25 | 50,000,000.00 | 50,000,000.00 | 50,122,000.00 |
| 113529 | FHLMC 1.02 (CALLABL | 1.0200 | 04/28/25 | 50,000,000.00 | 50,000,000.00 | 50,005,000.00 |
| 113530 | FHLMC 1.00 (CALLABL | 1.0000 | 04/28/26 | 50,000,000.00 | 50,000,000.00 | 50,051,500.00 |
| 113531 | FHLMC 0.95 (CALLABL | 0.9500 | 04/28/25 | 50,000,000.00 | 50,000,000.00 | 50,040,000.00 |
| 113544 | FHLMC 1.00 (CALLABL | 1.0000 | 10/28/25 | 50,000,000.00 | 50,000,000.00 | 50,050,000.00 |
| 113613 | FHLMC 0.75 (CALLABL | 0.7500 | 04/27/23 | 50,000,000.00 | 50,053,110.51 | 50,016,000.00 |
| 113618 | FHLMC 0.50 (CALLABL | 0.5000 | 04/27/22 | 31,740,000.00 | 31,740,000.00 | 31,748,569.80 |
| 113621 | FHLMC 0.60 (CALLABL | 0.6000 | 01/27/23 | 43,475,000.00 | 43,475,000.00 | 43,479,347.50 |
| 113668 | FHLMC 1.05 (CALLABL | 1.0500 | 05/04/27 | 50,000,000.00 | 50,000,000.00 | 50,023,000.00 |
| 113728 | FHLMC 0.75 (CALLABL | 0.7500 | 05/27/25 | 50,000,000.00 | 50,000,000.00 | 50,019,000.00 |
| 113729 | FHLMC 0.75 (CALLABL | 0.7500 | 05/27/25 | 50,000,000.00 | 50,000,000.00 | 50,056,500.00 |
| 113740 | FHLMC 0.77 (CALLABL | 0.7700 | 05/27/25 | 50,000,000.00 | 50,000,000.00 | 50,044,500.00 |
| 113750 | FHLMC 0.77 (CALLABL | 0.7700 | 05/27/25 | 50,000,000.00 | 50,000,000.00 | 50,003,000.00 |
| 113761 | FHLMC 0.84 (CALLABL | 0.8400 | 11/25/25 | 50,000,000.00 | 50,000,000.00 | 49,979,000.00 |
| 113767 | FHLMC 1.05 (CALLABL | 1.0500 | 05/27/27 | 50,000,000.00 | 50,000,000.00 | 50,067,000.00 |
| 113774 | FHLMC 1.07 (CALLABL | 1.0700 | 05/27/27 | 50,000,000.00 | 50,000,000.00 | 50,054,000.00 |
| 113793 | FHLMC 0.73 (CALLABL | 0.7300 | 05/27/25 | 50,000,000.00 | 50,000,000.00 | 50,014,000.00 |
| 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 | 25,036,500.00 |
| 114019 | FHLMC 1.00 (CALLABL | 1.0000 | 06/28/27 | 25,000,000.00 | 24,999,759.48 | 25,035,750.00 |
| 114045 | FHLMC 0.71 (CALLABL | 0.7100 | 06/23/25 | 50,000,000.00 | 50,000,000.00 | 50,042,500.00 |
| 114099 | FHLMC 0.75 (CALLABL | 0.7500 | 07/08/25 | 50,000,000.00 | 50,000,000.00 | 49,840,500.00 |
| 114120 | FHLMC 0.74 (CALLABL | 0.7400 | 07/15/25 | 50,000,000.00 | 50,000,000.00 | 49,959,500.00 |
| 114133 | FHLMC 0.75 (CALLABL | 0.7500 | 07/08/25 | 50,000,000.00 | 50,000,000.00 | 49,840,500.00 |
| 114134 | FHLMC 0.75 (CALLABL | 0.7500 | 07/08/25 | 17,800,000.00 | 17,800,000.00 | 17,743,218.00 |
| 114146 | FHLMC 0.77 (CALLABL | 0.7700 | 07/15/25 | 50,000,000.00 | 50,000,000.00 | 50,024,500.00 |
| 114161 | FHLMC 0.83 (CALLABL | 0.8300 | 07/22/26 | 25,000,000.00 | 25,000,000.00 | 24,974,250.00 |
| 114217 | FHLMC 1.00 (CALLABL | 1.0000 | 07/29/27 | 50,000,000.00 | 50,000,000.00 | 49,881,500.00 |
| 114224 | FHLMC 0.83 (CALLABL | 0.8300 | 07/29/27 | 50,000,000.00 | 50,000,000.00 | 49,906,000.00 |
| 114258 | FHLMC 0.75 (CALLABL | 0.7500 | 07/29/25 | 50,000,000.00 | 50,000,000.00 | 49,939,000.00 |
| 114286 | FHLMC 0.75 (CALLABL | 0.7500 | 08/04/25 | 25,000,000.00 | 25,000,000.00 | 24,961,250.00 |
| 114308 | FHLMC 1.10 (CALLABL | 1.1000 | 02/12/29 | 25,000,000.00 | 25,000,000.00 | 24,896,500.00 |
| 114371 | FHLMC 1.10 (CALLABL | 1.1000 | 08/20/29 | 25,000,000.00 | 25,000,000.00 | 24,696,750.00 |
| 114378 | FHLMC 1.15 (CALLABL | 1.1500 | 08/24/29 | 25,000,000.00 | 25,000,000.00 | 24,915,000.00 |
| 114390 | FHLMC 1.07 (CALLABL | 1.0700 | 08/25/28 | 25,000,000.00 | 25,000,000.00 | 24,921,000.00 |
| 114391 | FHLMC 1.25 (CALLABL | 1.2500 | 08/26/30 | 25,000,000.00 | 25,000,000.00 | 24,936,500.00 |
| 114393 | FHLMC 1.26 (CALLABL | 1.2600 | 09/03/30 | 25,000,000.00 | 25,000,000.00 | 24,926,750.00 |

**Los Angeles County Treasurer**

**Treasurer Portfolio Compared to Market Value**

**For the Period: September 1, 2020 to September 30, 2020**

**Fund : Pooled Surplus Investments**

**Attachment X**

| Inv ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 114454 | FHLMC 1.20 (CALLABL | 1.2000 | 08/27/30 | 25,000,000.00 | 25,000,000.00 | 24,840,750.00 |
| 114465 | FHLMC 1.20 (CALLABL | 1.2000 | 09/09/30 | 25,000,000.00 | 25,000,000.00 | 24,839,750.00 |
| 114490 | FHLMC 1.25 (CALLABL | 1.2500 | 09/09/30 | 25,000,000.00 | 25,000,000.00 | 24,922,750.00 |
| 114491 | FHLMC 1.28 (CALLABL | 1.2800 | 09/17/30 | 25,000,000.00 | 25,000,000.00 | 24,925,500.00 |
| 114506 | FHLMC 1.25 (CALLABL | 1.2500 | 09/16/30 | 25,000,000.00 | 25,000,000.00 | 24,895,750.00 |
| 114526 | FHLMC 1.32 (CALLABL | 1.3200 | 09/17/30 | 25,000,000.00 | 25,000,000.00 | 25,074,000.00 |
| 114623 | FHLMC 1.00 (CALLABL | 1.0000 | 09/28/28 | 50,000,000.00 | 50,000,000.00 | 49,089,000.00 |
| 114624 | FHLMC 1.33 (CALLABL | 1.3300 | 09/26/30 | 50,000,000.00 | 50,000,000.00 | 48,707,000.00 |
| 114640 | FHLMC 1.25 (CALLABL | 1.2500 | 09/23/30 | 50,000,000.00 | 50,000,000.00 | 49,859,500.00 |
| 114641 | FHLMC 1.25 (CALLABL | 1.2500 | 09/23/30 | 50,000,000.00 | 50,000,000.00 | 49,859,500.00 |
| 114642 | FHLMC 1.00 (CALLABL | 1.0000 | 09/28/28 | 50,000,000.00 | 50,000,000.00 | 49,885,000.00 |
| 114643 | FHLMC 1.00 (CALLABL | 1.0000 | 09/28/28 | 50,000,000.00 | 50,000,000.00 | 49,885,000.00 |
| 114660 | FHLMC 1.25 (CALLABL | 1.2500 | 09/30/30 | 50,000,000.00 | 50,000,000.00 | 49,875,000.00 |
| 114675 | FHLMC 1.25 (CALLABL | 1.2500 | 09/30/30 | 50,000,000.00 | 50,000,000.00 | 49,829,000.00 |
| 114702 | FHLMC 1.24 (CALLABL | 1.2400 | 09/30/30 | 50,000,000.00 | 50,000,000.00 | 49,867,500.00 |
| **FHLMC Fxd-(S) TOTAL** | | | | **3,543,015,000.00** | **3,543,051,046.04** | **3,547,032,135.30** |
| 113171 | FHLMC 1.05 (CALLABL | 1.0500 | 03/18/25 | 25,000,000.00 | 25,000,000.00 | 25,033,750.00 |
| 114030 | FHLMC 0.75 (CALLABL | 0.7500 | 12/26/25 | 50,000,000.00 | 50,000,000.00 | 50,034,500.00 |
| 114100 | FHLMC 0.73 (CALLABL | 0.7300 | 07/09/25 | 50,000,000.00 | 50,000,000.00 | 50,029,500.00 |
| **FHLMC Fxd-(Q) TOTAL** | | | | **125,000,000.00** | **125,000,000.00** | **125,097,750.00** |
| 103242 | FNMA 1.50 | 1.5000 | 11/30/20 | 50,000,000.00 | 49,984,340.66 | 50,114,500.00 |
| 103255 | FNMA 1.375 | 1.3750 | 02/26/21 | 50,000,000.00 | 49,920,248.70 | 50,250,000.00 |
| 111904 | FNMA 2.00 (CALLABLE | 2.0000 | 10/28/24 | 50,000,000.00 | 50,000,000.00 | 50,062,500.00 |
| 112004 | FNMA 2.00 (CALLABLE | 2.0000 | 10/28/24 | 50,000,000.00 | 50,040,789.47 | 50,062,500.00 |
| 113832 | FNMA 0.75 (CALLABLE | 0.7500 | 05/27/25 | 50,000,000.00 | 50,000,000.00 | 50,048,500.00 |
| 114028 | FNMA 0.50 | 0.5000 | 06/17/25 | 25,000,000.00 | 24,991,007.15 | 25,115,250.00 |
| 114101 | FNMA 0.71 (CALLABLE | 0.7100 | 07/09/25 | 50,000,000.00 | 50,000,000.00 | 50,046,500.00 |
| 114155 | FNMA 0.82 (CALLABLE | 0.8200 | 07/09/26 | 50,000,000.00 | 50,000,000.00 | 50,025,000.00 |
| 114160 | FNMA 0.95 (CALLABLE | 0.9500 | 07/15/27 | 50,000,000.00 | 50,000,000.00 | 50,034,500.00 |
| 114179 | FNMA 0.75 (CALLABLE | 0.7500 | 06/30/25 | 21,000,000.00 | 21,000,000.00 | 21,018,270.00 |
| 114285 | FNMA 0.875 (CALLABL | 0.8750 | 07/30/27 | 25,000,000.00 | 25,000,000.00 | 24,894,000.00 |
| 114392 | FNMA 1.18 (CALLABLE | 1.1800 | 08/26/30 | 50,000,000.00 | 50,000,000.00 | 49,916,500.00 |
| 114417 | FNMA 1.25 (CALLABLE | 1.2500 | 08/27/30 | 25,000,000.00 | 25,000,000.00 | 24,957,000.00 |
| 114503 | FNMA 1.18 (CALLABLE | 1.1800 | 08/26/30 | 25,000,000.00 | 25,000,000.00 | 24,958,250.00 |
| 114525 | FNMA 1.12 (CALLABLE | 1.1200 | 09/11/30 | 25,000,000.00 | 25,000,000.00 | 24,940,000.00 |
| 114631 | FNMA 1.20 (CALLABLE | 1.2000 | 09/27/30 | 50,000,000.00 | 50,000,000.00 | 49,811,500.00 |
| 114632 | FNMA 1.25 (CALLABLE | 1.2500 | 09/27/30 | 50,000,000.00 | 50,000,000.00 | 49,936,000.00 |
| **FNMA TOTAL** | | | | **696,000,000.00** | **695,936,385.98** | **696,190,770.00** |
| 113270 | FNMA D-N | 0.2000 | 02/12/21 | 50,000,000.00 | 49,962,777.77 | 49,981,500.00 |
| 113271 | FNMA D-N | 0.2000 | 02/12/21 | 50,000,000.00 | 49,962,777.77 | 49,981,500.00 |
| 113281 | FNMA D-N | 0.1000 | 03/01/21 | 50,000,000.00 | 49,979,027.78 | 49,979,000.00 |
| 113282 | FNMA D-N | 0.1000 | 03/01/21 | 50,000,000.00 | 49,979,027.78 | 49,979,000.00 |
| 113283 | FNMA D-N | 0.1000 | 03/01/21 | 50,000,000.00 | 49,979,027.78 | 49,979,000.00 |
| 113284 | FNMA D-N | 0.1000 | 03/01/21 | 50,000,000.00 | 49,979,027.78 | 49,979,000.00 |
| 113346 | FNMA D-N | 0.2000 | 02/12/21 | 50,000,000.00 | 49,962,777.77 | 49,981,500.00 |
| 113347 | FNMA D-N | 0.2000 | 02/12/21 | 50,000,000.00 | 49,962,777.77 | 49,981,500.00 |
| **FNMA DISC TOTAL** | | | | **400,000,000.00** | **399,767,222.20** | **399,842,000.00** |

**Los Angeles County Treasurer**

**Treasurer Portfolio Compared to Market Value**

**For the Period: September 1, 2020 to September 30, 2020**

**Fund : Pooled Surplus Investments**

**Attachment X**

| Inv ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 111860 | FHLMC 3.375 (CALLAB | 2.0000 | 10/29/24 | 50,000,000.00 | 50,000,000.00 | 50,050,500.00 |
| 111895 | FHLMC 3.75 (CALLABL | 2.0000 | 04/28/25 | 50,000,000.00 | 50,000,000.00 | 50,047,000.00 |
| 112076 | FHLMC 3.70 (CALLABL | 2.0000 | 05/23/25 | 50,000,000.00 | 50,000,000.00 | 50,115,000.00 |
| 113929 | FHLMC 1.75 (CALLABL | 1.5000 | 12/09/25 | 50,000,000.00 | 50,000,000.00 | 50,279,000.00 |
| 113982 | FHLMC 3.50 (CALLABL | 2.0000 | 12/04/24 | 50,000,000.00 | 50,000,000.00 | 50,161,500.00 |
| **MCPN TOTAL** | | | | **250,000,000.00** | **250,000,000.00** | **250,653,000.00** |
| 110758 | FHLMC 2.75 (CALLABL | 2.5000 | 05/28/24 | 50,000,000.00 | 50,000,000.00 | 50,705,500.00 |
| 110785 | FHLMC 3.00 (CALLABL | 2.3750 | 05/28/24 | 25,000,000.00 | 25,000,000.00 | 25,325,500.00 |
| **MCSA TOTAL** | | | | **75,000,000.00** | **75,000,000.00** | **76,031,000.00** |
| 114125 | LA FAYETTE ASSET SE | 0.2300 | 10/02/20 | 25,000,000.00 | 24,999,840.28 | 24,999,750.00 |
| 114127 | CAFCO LLC CP | 0.2200 | 10/06/20 | 50,000,000.00 | 49,998,472.22 | 49,999,000.00 |
| 114167 | CHARIOT FUNDING LLC | 0.2100 | 10/06/20 | 50,000,000.00 | 49,998,541.67 | 49,998,500.00 |
| 114168 | CHARIOT FUNDING LLC | 0.2100 | 10/06/20 | 11,000,000.00 | 10,999,679.17 | 10,999,670.00 |
| 114170 | LA FAYETTE ASSET SE | 0.2300 | 10/07/20 | 40,000,000.00 | 39,998,466.67 | 39,998,800.00 |
| 114172 | CANADIAN IMP BK OF | 0.2200 | 10/09/20 | 50,000,000.00 | 49,997,555.56 | 49,998,500.00 |
| 114173 | CANADIAN IMP BK OF | 0.2200 | 10/09/20 | 22,765,000.00 | 22,763,887.04 | 22,764,317.05 |
| 114174 | CRC FUNDING LLC CP | 0.2200 | 10/14/20 | 50,000,000.00 | 49,996,027.78 | 49,997,500.00 |
| 114185 | CAFCO LLC CP | 0.2100 | 10/14/20 | 50,000,000.00 | 49,996,208.34 | 49,998,000.00 |
| 114187 | CAFCO LLC CP | 0.2000 | 10/08/20 | 50,000,000.00 | 49,998,055.56 | 49,999,000.00 |
| 114188 | CIESCO LLC CP | 0.2200 | 10/16/20 | 23,696,000.00 | 23,693,827.87 | 23,694,578.24 |
| 114207 | MONT BLANC CAPITAL | 0.2300 | 10/05/20 | 19,000,000.00 | 18,999,514.44 | 18,999,620.00 |
| 114231 | CAFCO LLC CP | 0.1900 | 10/16/20 | 24,500,000.00 | 24,498,060.42 | 24,499,020.00 |
| 114244 | CIESCO LLC CP | 0.2000 | 10/20/20 | 34,177,000.00 | 34,173,392.43 | 34,173,924.07 |
| 114263 | JUPITER SEC COMPANY | 0.2100 | 10/20/20 | 35,000,000.00 | 34,996,120.84 | 34,996,850.00 |
| 114321 | CRC FUNDING LLC CP | 0.1800 | 11/06/20 | 50,000,000.00 | 49,991,000.00 | 49,991,500.00 |
| 114350 | CIESCO LLC CP | 0.1700 | 11/10/20 | 50,000,000.00 | 49,990,555.55 | 49,990,500.00 |
| 114360 | CIESCO LLC CP | 0.1700 | 11/12/20 | 38,750,000.00 | 38,742,314.58 | 38,742,637.50 |
| 114361 | CIESCO LLC CP | 0.1700 | 11/10/20 | 27,600,000.00 | 27,594,786.66 | 27,594,756.00 |
| 114374 | MONT BLANC CAPITAL | 0.2000 | 11/13/20 | 18,562,000.00 | 18,557,565.75 | 18,558,287.60 |
| 114376 | OLD LINE FUNDING LL | 0.1500 | 12/01/20 | 20,993,000.00 | 20,987,664.28 | 20,987,751.75 |
| 114388 | PFIZER INC CP | 0.1100 | 10/20/20 | 22,505,000.00 | 22,503,693.46 | 22,504,099.80 |
| 114397 | NATIXIS NY BRANCH C | 0.1000 | 10/02/20 | 50,000,000.00 | 49,999,861.11 | 49,999,500.00 |
| 114398 | NATIXIS NY BRANCH C | 0.1000 | 10/02/20 | 50,000,000.00 | 49,999,861.11 | 49,999,500.00 |
| 114399 | SHEFFIELD RECEIVABL | 0.1700 | 10/07/20 | 28,130,000.00 | 28,129,202.98 | 28,129,156.10 |
| 114409 | NATIXIS NY BRANCH C | 0.1000 | 10/05/20 | 50,000,000.00 | 49,999,444.44 | 49,999,000.00 |
| 114410 | NATIXIS NY BRANCH C | 0.1000 | 10/05/20 | 50,000,000.00 | 49,999,444.44 | 49,999,000.00 |
| 114411 | SHEFFIELD RECEIVABL | 0.1500 | 10/05/20 | 50,000,000.00 | 49,999,166.67 | 49,999,000.00 |
| 114412 | SHEFFIELD RECEIVABL | 0.1500 | 10/07/20 | 50,000,000.00 | 49,998,750.00 | 49,998,500.00 |
| 114413 | SHEFFIELD RECEIVABL | 0.1800 | 11/16/20 | 20,250,000.00 | 20,245,342.50 | 20,245,545.00 |
| 114427 | CIESCO LLC CP | 0.1700 | 11/19/20 | 50,000,000.00 | 49,988,430.56 | 49,988,500.00 |
| 114429 | NATIXIS NY BRANCH C | 0.0900 | 10/06/20 | 50,000,000.00 | 49,999,375.00 | 49,999,000.00 |
| 114430 | NATIXIS NY BRANCH C | 0.0900 | 10/06/20 | 50,000,000.00 | 49,999,375.00 | 49,999,000.00 |
| 114436 | THUNDER BAY FUNDING | 0.1200 | 10/15/20 | 37,750,000.00 | 37,748,238.33 | 37,748,490.00 |
| 114442 | SHEFFIELD RECEIVABL | 0.1600 | 10/23/20 | 50,000,000.00 | 49,995,111.11 | 49,995,000.00 |
| 114443 | NATIXIS NY BRANCH C | 0.0900 | 10/07/20 | 50,000,000.00 | 49,999,250.00 | 49,999,000.00 |
| 114444 | NATIXIS NY BRANCH C | 0.0900 | 10/07/20 | 50,000,000.00 | 49,999,250.00 | 49,999,000.00 |
| 114458 | MONT BLANC CAPITAL | 0.1850 | 11/04/20 | 25,000,000.00 | 24,995,631.94 | 24,996,000.00 |
| 114459 | NATIXIS NY BRANCH C | 0.0900 | 10/01/20 | 50,000,000.00 | 50,000,000.00 | 49,999,500.00 |
| 114464 | OLD LINE FUNDING LL | 0.1100 | 10/02/20 | 50,000,000.00 | 49,999,847.22 | 49,999,500.00 |
| 114466 | THUNDER BAY FUNDING | 0.1200 | 10/07/20 | 50,000,000.00 | 49,999,000.00 | 49,998,500.00 |
| 114471 | SHEFFIELD RECEIVABL | 0.1300 | 10/02/20 | 50,000,000.00 | 49,999,819.44 | 49,999,500.00 |
| 114472 | NATIXIS NY BRANCH C | 0.0900 | 10/01/20 | 50,000,000.00 | 50,000,000.00 | 49,999,500.00 |
| 114475 | SHEFFIELD RECEIVABL | 0.1400 | 10/05/20 | 50,000,000.00 | 49,999,222.22 | 49,999,000.00 |

**Los Angeles County Treasurer**

**Treasurer Portfolio Compared to Market Value**

**For the Period: September 1, 2020 to September 30, 2020**

**Fund : Pooled Surplus Investments**

**Attachment X**

| Inv ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 114476 | SHEFFIELD RECEIVABL | 0.1400 | 10/05/20 | 50,000,000.00 | 49,999,222.22 | 49,999,000.00 |
| 114477 | ATLANTIC ASSET SEC | 0.1100 | 10/07/20 | 50,000,000.00 | 49,999,083.33 | 49,999,000.00 |
| 114483 | SHEFFIELD RECEIVABL | 0.1300 | 10/05/20 | 25,000,000.00 | 24,999,638.89 | 24,999,500.00 |
| 114484 | CHARIOT FUNDING LLC | 0.1200 | 10/05/20 | 50,000,000.00 | 49,999,333.33 | 49,999,000.00 |
| 114485 | CHARIOT FUNDING LLC | 0.1200 | 10/05/20 | 15,000,000.00 | 14,999,800.00 | 14,999,700.00 |
| 114492 | THUNDER BAY FUNDING | 0.1200 | 10/01/20 | 50,000,000.00 | 50,000,000.00 | 49,999,500.00 |
| 114493 | THUNDER BAY FUNDING | 0.1200 | 10/01/20 | 20,000,000.00 | 20,000,000.00 | 19,999,800.00 |
| 114494 | NATIXIS NY BRANCH C | 0.0800 | 10/02/20 | 50,000,000.00 | 49,999,888.89 | 49,999,500.00 |
| 114495 | CREDIT AGRICOLE CIB | 0.0800 | 10/02/20 | 50,000,000.00 | 49,999,888.89 | 49,999,500.00 |
| 114496 | NATIXIS NY BRANCH C | 0.0800 | 10/05/20 | 50,000,000.00 | 49,999,555.56 | 49,999,000.00 |
| 114497 | NATIXIS NY BRANCH C | 0.0800 | 10/05/20 | 50,000,000.00 | 49,999,555.56 | 49,999,000.00 |
| 114500 | CANCARA ASSET SEC L | 0.1500 | 10/27/20 | 50,000,000.00 | 49,994,583.34 | 49,996,000.00 |
| 114501 | CANCARA ASSET SEC L | 0.1500 | 10/27/20 | 5,000,000.00 | 4,999,458.34 | 4,999,600.00 |
| 114504 | SHEFFIELD RECEIVABL | 0.1300 | 10/06/20 | 50,000,000.00 | 49,999,097.22 | 49,999,000.00 |
| 114513 | AUTOBAHN FUNDING CO | 0.1000 | 10/02/20 | 15,000,000.00 | 14,999,958.33 | 14,999,850.00 |
| 114514 | TOYOTA MOTOR CREDIT | 0.1600 | 11/09/20 | 50,000,000.00 | 49,991,333.34 | 49,993,000.00 |
| 114515 | TOYOTA MOTOR CREDIT | 0.1600 | 11/09/20 | 50,000,000.00 | 49,991,333.34 | 49,993,000.00 |
| 114516 | CREDIT AGRICOLE CIB | 0.0800 | 10/02/20 | 50,000,000.00 | 49,999,888.89 | 49,999,500.00 |
| 114517 | CREDIT AGRICOLE CIB | 0.0800 | 10/02/20 | 50,000,000.00 | 49,999,888.89 | 49,999,500.00 |
| 114519 | ATLANTIC ASSET SEC | 0.1100 | 10/01/20 | 25,000,000.00 | 25,000,000.00 | 24,999,750.00 |
| 114520 | CREDIT AGRICOLE CIB | 0.0800 | 10/06/20 | 50,000,000.00 | 49,999,444.45 | 49,999,000.00 |
| 114524 | SHEFFIELD RECEIVABL | 0.1200 | 10/06/20 | 35,000,000.00 | 34,999,416.67 | 34,999,300.00 |
| 114529 | AUTOBAHN FUNDING CO | 0.1100 | 10/05/20 | 35,000,000.00 | 34,999,572.22 | 34,999,300.00 |
| 114530 | ATLANTIC ASSET SEC | 0.1200 | 10/08/20 | 50,000,000.00 | 49,998,833.33 | 49,998,000.00 |
| 114531 | SHEFFIELD RECEIVABL | 0.1500 | 10/29/20 | 50,000,000.00 | 49,994,166.66 | 49,993,500.00 |
| 114533 | CREDIT AGRICOLE CIB | 0.0800 | 10/16/20 | 50,000,000.00 | 49,998,333.33 | 49,998,000.00 |
| 114535 | JUPITER SEC COMPANY | 0.1300 | 11/02/20 | 50,000,000.00 | 49,994,222.22 | 49,992,500.00 |
| 114536 | CHARIOT FUNDING LLC | 0.1400 | 11/03/20 | 50,000,000.00 | 49,993,583.33 | 49,994,500.00 |
| 114537 | CHARIOT FUNDING LLC | 0.1300 | 11/02/20 | 50,000,000.00 | 49,994,222.22 | 49,995,000.00 |
| 114540 | CHARIOT FUNDING LLC | 0.1350 | 11/04/20 | 50,000,000.00 | 49,993,625.00 | 49,994,500.00 |
| 114541 | ATLANTIC ASSET SEC | 0.1200 | 11/04/20 | 42,099,000.00 | 42,094,228.78 | 42,092,264.16 |
| 114542 | JUPITER SEC COMPANY | 0.1400 | 11/02/20 | 50,000,000.00 | 49,993,777.78 | 49,992,500.00 |
| 114543 | LA FAYETTE ASSET SE | 0.1400 | 11/03/20 | 25,000,000.00 | 24,996,791.67 | 24,996,250.00 |
| 114544 | THUNDER BAY FUNDING | 0.1200 | 11/02/20 | 43,000,000.00 | 42,995,413.33 | 42,995,270.00 |
| 114545 | JUPITER SEC COMPANY | 0.1100 | 10/06/20 | 22,897,000.00 | 22,896,650.18 | 22,896,542.06 |
| 114552 | SHEFFIELD RECEIVABL | 0.1500 | 11/06/20 | 50,000,000.00 | 49,992,500.00 | 49,991,500.00 |
| 114553 | SHEFFIELD RECEIVABL | 0.1400 | 11/02/20 | 50,000,000.00 | 49,993,777.78 | 49,992,500.00 |
| 114557 | AUTOBAHN FUNDING CO | 0.1200 | 11/02/20 | 50,000,000.00 | 49,994,666.66 | 49,992,500.00 |
| 114558 | JUPITER SEC COMPANY | 0.1300 | 11/03/20 | 50,000,000.00 | 49,994,041.67 | 49,992,500.00 |
| 114559 | TOYOTA MOTOR CREDIT | 0.2000 | 11/30/20 | 50,000,000.00 | 49,983,333.33 | 49,987,500.00 |
| 114560 | JUPITER SEC COMPANY | 0.1400 | 10/29/20 | 50,000,000.00 | 49,994,555.56 | 49,993,500.00 |
| 114561 | LA FAYETTE ASSET SE | 0.1300 | 11/06/20 | 25,000,000.00 | 24,996,750.00 | 24,995,750.00 |
| 114562 | NATIXIS NY BRANCH C | 0.1000 | 11/05/20 | 50,000,000.00 | 49,995,138.89 | 49,995,000.00 |
| 114563 | JUPITER SEC COMPANY | 0.1400 | 11/04/20 | 35,000,000.00 | 34,995,372.22 | 34,994,400.00 |
| 114567 | OLD LINE FUNDING LL | 0.1200 | 11/02/20 | 13,200,000.00 | 13,198,592.00 | 13,198,284.00 |
| 114568 | SHEFFIELD RECEIVABL | 0.1500 | 11/06/20 | 50,000,000.00 | 49,992,500.00 | 49,991,500.00 |
| 114573 | THUNDER BAY FUNDING | 0.1100 | 11/02/20 | 50,000,000.00 | 49,995,111.11 | 49,994,500.00 |
| 114574 | SHEFFIELD RECEIVABL | 0.1400 | 11/12/20 | 50,000,000.00 | 49,991,833.33 | 49,990,500.00 |
| 114575 | AUTOBAHN FUNDING CO | 0.1000 | 10/09/20 | 50,000,000.00 | 49,998,888.89 | 49,998,500.00 |
| 114576 | AUTOBAHN FUNDING CO | 0.1000 | 10/09/20 | 10,000,000.00 | 9,999,777.78 | 9,999,700.00 |
| 114577 | CREDIT AGRICOLE CIB | 0.1000 | 11/05/20 | 50,000,000.00 | 49,995,138.89 | 49,996,000.00 |
| 114578 | CREDIT AGRICOLE CIB | 0.1000 | 11/05/20 | 50,000,000.00 | 49,995,138.89 | 49,996,000.00 |
| 114579 | CANADIAN IMP BK OF | 0.1200 | 11/05/20 | 50,000,000.00 | 49,994,166.67 | 49,993,500.00 |

**Los Angeles County Treasurer**

**Treasurer Portfolio Compared to Market Value**

**For the Period: September 1, 2020 to September 30, 2020**

**Fund : Pooled Surplus Investments**

**Attachment X**

| Inv ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 114580 | ATLANTIC ASSET SEC | 0.1100 | 11/05/20 | 25,000,000.00 | 24,997,326.39 | 24,996,000.00 |
| 114581 | NATIXIS NY BRANCH C | 0.1000 | 11/09/20 | 50,000,000.00 | 49,994,583.33 | 49,994,500.00 |
| 114582 | NATIXIS NY BRANCH C | 0.1000 | 11/09/20 | 50,000,000.00 | 49,994,583.33 | 49,994,500.00 |
| 114597 | JUPITER SEC COMPANY | 0.1400 | 11/03/20 | 30,000,000.00 | 29,996,150.00 | 29,995,500.00 |
| 114598 | CHARIOT FUNDING LLC | 0.1300 | 11/03/20 | 50,000,000.00 | 49,994,041.67 | 49,994,500.00 |
| 114599 | CHARIOT FUNDING LLC | 0.1400 | 11/04/20 | 50,000,000.00 | 49,993,388.89 | 49,994,500.00 |
| 114600 | CANADIAN IMP BK OF | 0.1300 | 10/29/20 | 50,000,000.00 | 49,994,944.44 | 49,995,000.00 |
| 114601 | SHEFFIELD RECEIVABL | 0.1700 | 12/04/20 | 44,000,000.00 | 43,986,702.22 | 43,986,360.00 |
| 114602 | LA FAYETTE ASSET SE | 0.1200 | 10/06/20 | 37,622,000.00 | 37,621,372.97 | 37,621,247.56 |
| 114605 | OLD LINE FUNDING LL | 0.1100 | 11/09/20 | 50,000,000.00 | 49,994,041.67 | 49,992,000.00 |
| 114609 | JUPITER SEC COMPANY | 0.1300 | 11/10/20 | 50,000,000.00 | 49,992,777.78 | 49,990,500.00 |
| 114610 | THUNDER BAY FUNDING | 0.1100 | 11/09/20 | 30,000,000.00 | 29,996,425.00 | 29,995,800.00 |
| 114611 | OLD LINE FUNDING LL | 0.1100 | 11/12/20 | 50,000,000.00 | 49,993,583.33 | 49,991,500.00 |
| 114612 | CHARIOT FUNDING LLC | 0.1400 | 11/13/20 | 50,000,000.00 | 49,991,638.89 | 49,993,000.00 |
| 114613 | JUPITER SEC COMPANY | 0.1400 | 11/13/20 | 50,000,000.00 | 49,991,638.89 | 49,990,000.00 |
| 114614 | ATLANTIC ASSET SEC | 0.1300 | 11/12/20 | 25,000,000.00 | 24,996,208.33 | 24,995,250.00 |
| 114615 | SHEFFIELD RECEIVABL | 0.1400 | 11/13/20 | 42,319,000.00 | 42,311,923.32 | 42,310,536.20 |
| 114616 | THUNDER BAY FUNDING | 0.1200 | 11/13/20 | 50,000,000.00 | 49,992,833.34 | 49,992,500.00 |
| 114618 | JUPITER SEC COMPANY | 0.1400 | 11/16/20 | 50,000,000.00 | 49,991,055.56 | 49,989,000.00 |
| 114619 | SHEFFIELD RECEIVABL | 0.1500 | 11/13/20 | 25,000,000.00 | 24,995,520.84 | 24,995,000.00 |
| 114621 | AUTOBAHN FUNDING CO | 0.1100 | 11/04/20 | 50,000,000.00 | 49,994,805.56 | 49,992,000.00 |
| 114625 | JUPITER SEC COMPANY | 0.1400 | 11/13/20 | 50,000,000.00 | 49,991,638.89 | 49,990,000.00 |
| 114626 | SHEFFIELD RECEIVABL | 0.1500 | 11/13/20 | 50,000,000.00 | 49,991,041.67 | 49,990,000.00 |
| 114627 | REGENCY MARKETS NO. | 0.1500 | 10/09/20 | 50,000,000.00 | 49,998,333.33 | 49,998,500.00 |
| 114628 | ATLANTIC ASSET SEC | 0.1200 | 11/17/20 | 50,000,000.00 | 49,992,166.67 | 49,990,500.00 |
| 114629 | CANADIAN IMP BK OF | 0.1300 | 10/30/20 | 50,000,000.00 | 49,994,763.89 | 49,994,500.00 |
| 114633 | MONT BLANC CAPITAL | 0.1800 | 12/14/20 | 50,000,000.00 | 49,981,500.00 | 49,981,000.00 |
| 114634 | ATLANTIC ASSET SEC | 0.1100 | 10/16/20 | 50,000,000.00 | 49,997,708.33 | 49,988,500.00 |
| 114635 | CHARIOT FUNDING LLC | 0.1400 | 11/16/20 | 50,000,000.00 | 49,991,055.56 | 49,992,500.00 |
| 114636 | ATLANTIC ASSET SEC | 0.1300 | 11/18/20 | 25,000,000.00 | 24,995,666.67 | 24,995,250.00 |
| 114637 | AUTOBAHN FUNDING CO | 0.1200 | 10/13/20 | 25,000,000.00 | 24,999,000.00 | 24,998,750.00 |
| 114644 | CHARIOT FUNDING LLC | 0.1300 | 11/16/20 | 50,000,000.00 | 49,991,694.44 | 49,992,500.00 |
| 114645 | SHEFFIELD RECEIVABL | 0.1500 | 11/17/20 | 50,000,000.00 | 49,990,208.34 | 49,989,000.00 |
| 114646 | ATLANTIC ASSET SEC | 0.1300 | 11/18/20 | 25,000,000.00 | 24,995,666.66 | 24,995,250.00 |
| 114647 | CREDIT AGRICOLE CIB | 0.1000 | 11/18/20 | 31,934,000.00 | 31,929,742.13 | 31,930,167.92 |
| 114649 | CHARIOT FUNDING LLC | 0.1400 | 11/17/20 | 50,000,000.00 | 49,990,861.11 | 49,992,500.00 |
| 114650 | SHEFFIELD RECEIVABL | 0.1400 | 12/01/20 | 50,000,000.00 | 49,988,138.89 | 49,985,500.00 |
| 114651 | SHEFFIELD RECEIVABL | 0.1500 | 11/19/20 | 50,000,000.00 | 49,989,791.66 | 49,988,500.00 |
| 114652 | ATLANTIC ASSET SEC | 0.1300 | 11/17/20 | 25,000,000.00 | 24,995,756.94 | 24,995,250.00 |
| 114653 | CHARIOT FUNDING LLC | 0.1300 | 11/19/20 | 50,000,000.00 | 49,991,152.78 | 49,992,000.00 |
| 114654 | TOYOTA MOTOR CREDIT | 0.1600 | 11/30/20 | 50,000,000.00 | 49,986,666.67 | 49,987,500.00 |
| 114655 | CREDIT AGRICOLE CIB | 0.1000 | 11/18/20 | 43,799,000.00 | 43,793,160.13 | 43,793,744.12 |
| 114658 | ATLANTIC ASSET SEC | 0.1000 | 10/19/20 | 30,000,000.00 | 29,998,500.00 | 29,995,200.00 |
| 114659 | ATLANTIC ASSET SEC | 0.1200 | 11/19/20 | 50,000,000.00 | 49,991,833.33 | 49,991,000.00 |
| 114661 | CANCARA ASSET SEC L | 0.1800 | 12/16/20 | 50,000,000.00 | 49,981,000.00 | 49,985,000.00 |
| 114662 | CANCARA ASSET SEC L | 0.1800 | 12/16/20 | 8,750,000.00 | 8,746,675.00 | 8,747,375.00 |
| 114663 | CHARIOT FUNDING LLC | 0.1300 | 11/20/20 | 50,000,000.00 | 49,990,972.22 | 49,992,000.00 |
| 114664 | CREDIT AGRICOLE CIB | 0.1000 | 11/20/20 | 50,000,000.00 | 49,993,055.55 | 49,994,000.00 |
| 114665 | CREDIT AGRICOLE CIB | 0.1000 | 11/20/20 | 50,000,000.00 | 49,993,055.55 | 49,994,000.00 |
| 114666 | NATIXIS NY BRANCH C | 0.1000 | 11/17/20 | 50,000,000.00 | 49,993,472.22 | 49,993,000.00 |
| 114667 | NATIXIS NY BRANCH C | 0.1000 | 11/17/20 | 50,000,000.00 | 49,993,472.22 | 49,993,000.00 |
| 114674 | ATLANTIC ASSET SEC | 0.1300 | 11/23/20 | 50,000,000.00 | 49,990,430.56 | 49,992,000.00 |
| 114676 | CANCARA ASSET SEC L | 0.1700 | 12/18/20 | 45,000,000.00 | 44,983,425.00 | 44,986,050.00 |

**Los Angeles County Treasurer**

**Treasurer Portfolio Compared to Market Value**

**For the Period: September 1, 2020 to September 30, 2020**

**Fund : Pooled Surplus Investments**

**Attachment X**

| Inv ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 114677 | JUPITER SEC COMPANY | 0.1400 | 11/20/20 | 50,000,000.00 | 49,990,277.78 | 49,988,500.00 |
| 114678 | JUPITER SEC COMPANY | 0.1400 | 11/20/20 | 50,000,000.00 | 49,990,277.78 | 49,988,500.00 |
| 114679 | CANCARA ASSET SEC L | 0.1800 | 12/17/20 | 40,000,000.00 | 39,984,600.00 | 39,987,600.00 |
| 114680 | AUTOBAHN FUNDING CO | 0.1100 | 10/23/20 | 25,000,000.00 | 24,998,319.44 | 24,997,500.00 |
| 114681 | CHARIOT FUNDING LLC | 0.1300 | 11/13/20 | 25,000,000.00 | 24,996,118.06 | 24,996,500.00 |
| 114682 | SHEFFIELD RECEIVABL | 0.1000 | 10/01/20 | 50,000,000.00 | 50,000,000.00 | 49,999,500.00 |
| 114683 | NATIXIS NY BRANCH C | 0.1000 | 11/13/20 | 50,000,000.00 | 49,994,027.78 | 49,993,500.00 |
| 114684 | NATIXIS NY BRANCH C | 0.1000 | 11/13/20 | 50,000,000.00 | 49,994,027.78 | 49,993,500.00 |
| 114691 | CANCARA ASSET SEC L | 0.1700 | 12/18/20 | 50,000,000.00 | 49,981,583.33 | 49,984,500.00 |
| 114692 | CANCARA ASSET SEC L | 0.1700 | 12/18/20 | 50,000,000.00 | 49,981,583.33 | 49,984,500.00 |
| 114693 | CANCARA ASSET SEC L | 0.1700 | 12/18/20 | 2,000,000.00 | 1,999,263.34 | 1,999,380.00 |
| 114694 | AUTOBAHN FUNDING CO | 0.1100 | 11/02/20 | 50,000,000.00 | 49,995,111.11 | 49,992,500.00 |
| 114695 | ATLANTIC ASSET SEC | 0.1400 | 10/15/20 | 50,000,000.00 | 49,997,277.78 | 49,988,000.00 |
| 114696 | CHARIOT FUNDING LLC | 0.1300 | 11/23/20 | 50,000,000.00 | 49,990,430.55 | 49,991,500.00 |
| 114697 | CANADIAN IMP BK OF | 0.1400 | 12/18/20 | 50,000,000.00 | 49,984,833.34 | 49,984,500.00 |
| 114700 | CANCARA ASSET SEC L | 0.1700 | 12/21/20 | 50,000,000.00 | 49,980,875.00 | 49,983,500.00 |
| 114701 | CANCARA ASSET SEC L | 0.1700 | 12/21/20 | 22,500,000.00 | 22,491,393.75 | 22,492,575.00 |
| 114703 | REGENCY MARKETS NO. | 0.1600 | 10/19/20 | 50,000,000.00 | 49,996,000.00 | 49,996,000.00 |
| 114704 | CANCARA ASSET SEC L | 0.1900 | 01/11/21 | 43,000,000.00 | 42,976,851.66 | 42,980,650.00 |
| 114705 | TOYOTA MOTOR CREDIT | 0.1400 | 12/18/20 | 50,000,000.00 | 49,984,833.33 | 49,982,500.00 |
| 114706 | TOYOTA MOTOR CREDIT | 0.1400 | 12/18/20 | 50,000,000.00 | 49,984,833.33 | 49,982,500.00 |
| 114707 | ATLANTIC ASSET SEC | 0.1100 | 10/20/20 | 50,000,000.00 | 49,997,097.22 | 49,993,500.00 |
| 114708 | CREDIT AGRICOLE CIB | 0.0900 | 12/01/20 | 50,000,000.00 | 49,992,375.00 | 49,992,500.00 |
| 114709 | CREDIT AGRICOLE CIB | 0.0900 | 12/01/20 | 25,000,000.00 | 24,996,187.50 | 24,996,250.00 |
| 114714 | REGENCY MARKETS NO. | 0.1500 | 10/19/20 | 37,858,000.00 | 37,855,160.65 | 37,854,971.36 |
| 114716 | MONT BLANC CAPITAL | 0.1500 | 10/20/20 | 18,500,000.00 | 18,498,535.42 | 18,498,335.00 |
| 114717 | OLD LINE FUNDING LL | 0.1100 | 11/19/20 | 50,000,000.00 | 49,992,513.89 | 49,990,000.00 |
| 114718 | THUNDER BAY FUNDING | 0.1100 | 11/30/20 | 50,000,000.00 | 49,990,833.33 | 49,991,000.00 |
| 114723 | ATLANTIC ASSET SEC | 0.1200 | 10/16/20 | 50,000,000.00 | 49,997,500.00 | 49,988,500.00 |
| 114724 | OLD LINE FUNDING LL | 0.1000 | 10/21/20 | 25,007,000.00 | 25,005,610.72 | 25,004,999.44 |
| 114725 | OLD LINE FUNDING LL | 0.1000 | 10/21/20 | 25,000,000.00 | 24,998,611.11 | 24,998,000.00 |
| 114726 | CANADIAN IMP BK OF | 0.1400 | 12/21/20 | 50,000,000.00 | 49,984,250.00 | 49,983,500.00 |
| 114727 | ATLANTIC ASSET SEC | 0.1100 | 10/22/20 | 42,742,000.00 | 42,739,257.39 | 42,737,725.80 |
| 114728 | TOYOTA MOTOR CREDIT | 0.1500 | 12/21/20 | 50,000,000.00 | 49,983,125.00 | 49,981,500.00 |
| 114729 | TOYOTA MOTOR CREDIT | 0.1500 | 12/21/20 | 50,000,000.00 | 49,983,125.00 | 49,981,500.00 |
| 114731 | THUNDER BAY FUNDING | 0.1400 | 12/16/20 | 50,000,000.00 | 49,985,222.22 | 49,986,500.00 |
| 114732 | THUNDER BAY FUNDING | 0.1100 | 11/17/20 | 34,000,000.00 | 33,995,117.22 | 33,994,560.00 |
| 114734 | AUTOBAHN FUNDING CO | 0.1200 | 10/23/20 | 50,000,000.00 | 49,996,333.33 | 49,995,000.00 |
| 114735 | OLD LINE FUNDING LL | 0.0900 | 10/23/20 | 26,004,000.00 | 26,002,569.78 | 26,001,659.64 |
| 114736 | CANADIAN IMP BK OF | 0.1000 | 10/26/20 | 50,000,000.00 | 49,996,527.78 | 49,995,500.00 |
| 114737 | THUNDER BAY FUNDING | 0.1000 | 10/21/20 | 50,000,000.00 | 49,997,222.22 | 49,996,500.00 |
| 114738 | CANADIAN IMP BK OF | 0.1000 | 10/30/20 | 48,783,000.00 | 48,779,070.26 | 48,777,633.87 |
| 114739 | MONT BLANC CAPITAL | 0.2000 | 01/13/21 | 34,156,000.00 | 34,136,265.42 | 34,135,847.96 |
| 114742 | ATLANTIC ASSET SEC | 0.1100 | 10/26/20 | 50,000,000.00 | 49,996,180.56 | 49,994,500.00 |
| 114745 | MONT BLANC CAPITAL | 0.1600 | 11/05/20 | 40,000,000.00 | 39,993,777.78 | 39,993,600.00 |
| 114746 | ATLANTIC ASSET SEC | 0.1100 | 10/26/20 | 32,000,000.00 | 31,997,555.55 | 31,996,480.00 |
| 114747 | SHEFFIELD RECEIVABL | 0.1100 | 11/06/20 | 50,000,000.00 | 49,994,500.00 | 49,991,500.00 |
| 114748 | CAFCO LLC CP | 0.1900 | 03/11/21 | 50,000,000.00 | 49,957,513.89 | 49,959,500.00 |
| 114749 | ATLANTIC ASSET SEC | 0.1200 | 11/02/20 | 50,000,000.00 | 49,994,666.67 | 49,992,500.00 |
| 114750 | ATLANTIC ASSET SEC | 0.1200 | 11/02/20 | 10,000,000.00 | 9,998,933.33 | 9,998,500.00 |
| 114751 | TOYOTA MOTOR CREDIT | 0.1500 | 12/16/20 | 50,000,000.00 | 49,984,166.66 | 49,983,000.00 |
| 114752 | TORONTO DOMINION BA | 0.1250 | 12/02/20 | 50,000,000.00 | 49,989,236.11 | 49,988,000.00 |
| 114753 | CIESCO LLC CP | 0.1900 | 03/11/21 | 43,000,000.00 | 42,963,461.94 | 42,957,430.00 |

**Los Angeles County Treasurer**

**Treasurer Portfolio Compared to Market Value**

**For the Period: September 1, 2020 to September 30, 2020**

**Fund : Pooled Surplus Investments**

**Attachment X**

| Inv ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 114756 | OLD LINE FUNDING LL | 0.1000 | 10/30/20 | 50,000,000.00 | 49,995,972.22 | 49,994,000.00 |
| 114757 | OLD LINE FUNDING LL | 0.1100 | 11/18/20 | 50,000,000.00 | 49,992,666.67 | 49,990,000.00 |
| 114759 | CREDIT AGRICOLE CIB | 0.0700 | 10/09/20 | 50,000,000.00 | 49,999,222.22 | 49,998,500.00 |
| 114760 | CREDIT AGRICOLE CIB | 0.0700 | 10/09/20 | 50,000,000.00 | 49,999,222.22 | 49,998,500.00 |
| 114761 | ATLANTIC ASSET SEC | 0.1000 | 10/14/20 | 40,000,000.00 | 39,998,555.56 | 39,992,000.00 |
| 114762 | TORONTO DOMINION BA | 0.1000 | 10/14/20 | 50,000,000.00 | 49,998,194.44 | 49,998,000.00 |
| 114763 | CREDIT AGRICOLE CIB | 0.0700 | 10/05/20 | 50,000,000.00 | 49,999,611.11 | 49,999,000.00 |
| 114764 | CREDIT AGRICOLE CIB | 0.0700 | 10/05/20 | 50,000,000.00 | 49,999,611.11 | 49,999,000.00 |
| 114765 | AUTOBAHN FUNDING CO | 0.0900 | 10/09/20 | 10,000,000.00 | 9,999,800.00 | 9,999,700.00 |
| 114766 | OLD LINE FUNDING LL | 0.1600 | 01/26/21 | 40,000,000.00 | 39,979,200.00 | 39,979,600.00 |
| 114767 | CREDIT AGRICOLE CIB | 0.0700 | 10/09/20 | 50,000,000.00 | 49,999,222.22 | 49,998,500.00 |
| 114772 | ATLANTIC ASSET SEC | 0.1100 | 11/03/20 | 50,000,000.00 | 49,994,958.33 | 49,992,500.00 |
| 114773 | TORONTO DOMINION BA | 0.1200 | 11/30/20 | 50,000,000.00 | 49,990,000.00 | 49,988,000.00 |
| 114774 | TORONTO DOMINION BA | 0.1200 | 11/30/20 | 50,000,000.00 | 49,990,000.00 | 49,988,000.00 |
| 114775 | LA FAYETTE ASSET SE | 0.1200 | 11/03/20 | 50,000,000.00 | 49,994,500.00 | 49,992,500.00 |
| 114780 | CANADIAN IMP BK OF | 0.1200 | 11/10/20 | 50,000,000.00 | 49,993,333.33 | 49,992,500.00 |
| 114781 | CANADIAN IMP BK OF | 0.1200 | 11/10/20 | 50,000,000.00 | 49,993,333.33 | 49,992,500.00 |
| 114785 | CANCARA ASSET SEC L | 0.1800 | 01/29/21 | 25,500,000.00 | 25,484,700.00 | 25,486,485.00 |
| 114786 | MONT BLANC CAPITAL | 0.1800 | 01/20/21 | 40,848,000.00 | 40,825,329.36 | 40,822,265.76 |
| 114787 | AUTOBAHN FUNDING CO | 0.1100 | 11/06/20 | 40,000,000.00 | 39,995,600.00 | 39,993,200.00 |
| 114788 | ATLANTIC ASSET SEC | 0.1500 | 12/07/20 | 50,000,000.00 | 49,986,041.67 | 49,993,000.00 |
| 114789 | LA FAYETTE ASSET SE | 0.1200 | 11/02/20 | 50,000,000.00 | 49,994,666.66 | 49,992,500.00 |
| 114791 | LA FAYETTE ASSET SE | 0.1600 | 12/07/20 | 50,000,000.00 | 49,985,111.11 | 49,983,500.00 |
| 114794 | LA FAYETTE ASSET SE | 0.1600 | 12/04/20 | 50,000,000.00 | 49,985,777.78 | 49,984,500.00 |
| 114795 | CANADIAN IMP BK OF | 0.1100 | 12/01/20 | 50,000,000.00 | 49,990,680.56 | 49,988,000.00 |
| 114796 | TORONTO DOMINION BA | 0.1300 | 12/01/20 | 50,000,000.00 | 49,988,986.12 | 49,988,000.00 |
| **CPD TOTAL** | | | | **9,780,196,000.00** | **9,778,850,397.44** | **9,778,742,692.96** |
| 108158 | AU & NZ BANKING GRP | 2.2500 | 11/09/20 | 19,660,000.00 | 19,642,336.52 | 19,699,713.20 |
| **BANK NOTE TOTAL** | | | | **19,660,000.00** | **19,642,336.52** | **19,699,713.20** |
| 109674 | TOYOTA MOTOR CREDIT | 3.0500 | 01/08/21 | 10,000,000.00 | 9,999,187.42 | 10,075,000.00 |
| 110109 | JOHNSON & JOHNSON C | 2.2500 | 03/03/22 | 22,500,000.00 | 22,369,719.46 | 23,081,400.00 |
| **CORP NOTE FXD TOTAL** | | | | **32,500,000.00** | **32,368,906.88** | **33,156,400.00** |
| 112997 | JPM CHASE BK CO NOT | 1.5000 | 02/28/23 | 50,000,000.00 | 50,000,000.00 | 50,545,500.00 |
| **CORP BK NT TOTAL** | | | | **50,000,000.00** | **50,000,000.00** | **50,545,500.00** |
| 112380 | USTN 1.625 | 1.6250 | 11/15/22 | 50,000,000.00 | 49,963,274.25 | 51,578,000.00 |
| **UST NOTES TOTAL** | | | | **50,000,000.00** | **49,963,274.25** | **51,578,000.00** |
| 112287 | UST BILL | 1.5550 | 11/05/20 | 50,000,000.00 | 49,924,409.72 | 49,996,000.00 |
| 112288 | UST BILL | 1.5550 | 11/05/20 | 50,000,000.00 | 49,924,409.72 | 49,996,000.00 |
| 112289 | UST BILL | 1.5550 | 11/05/20 | 50,000,000.00 | 49,924,409.72 | 49,996,000.00 |
| 112290 | UST BILL | 1.5550 | 11/05/20 | 50,000,000.00 | 49,924,409.72 | 49,996,000.00 |
| 113297 | UST BILL | 0.1125 | 03/25/21 | 50,000,000.00 | 49,972,656.25 | 49,974,000.00 |
| 113298 | UST BILL | 0.1125 | 03/25/21 | 50,000,000.00 | 49,972,656.25 | 49,974,000.00 |
| 113299 | UST BILL | 0.1125 | 03/25/21 | 50,000,000.00 | 49,972,656.25 | 49,974,000.00 |
| 113300 | UST BILL | 0.1125 | 03/25/21 | 50,000,000.00 | 49,972,656.25 | 49,974,000.00 |
| 113348 | UST BILL | 0.1400 | 10/01/20 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 113349 | UST BILL | 0.1400 | 10/01/20 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 113370 | UST BILL | 0.1300 | 10/01/20 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 113371 | UST BILL | 0.1300 | 10/01/20 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |

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

| Inv ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 113408 | UST BILL | 0.1550 | 10/08/20 | 50,000,000.00 | 49,998,493.06 | 49,999,500.00 |
| 113409 | UST BILL | 0.1550 | 10/08/20 | 50,000,000.00 | 49,998,493.06 | 49,999,500.00 |
| 113410 | UST BILL | 0.1550 | 10/08/20 | 50,000,000.00 | 49,998,493.06 | 49,999,500.00 |
| 113411 | UST BILL | 0.1550 | 10/08/20 | 50,000,000.00 | 49,998,493.06 | 49,999,500.00 |
| 113416 | UST BILL | 0.1600 | 10/08/20 | 50,000,000.00 | 49,998,444.44 | 49,999,500.00 |
| 113417 | UST BILL | 0.1600 | 10/08/20 | 50,000,000.00 | 49,998,444.44 | 49,999,500.00 |
| 113473 | UST BILL | 0.2170 | 10/15/20 | 50,000,000.00 | 49,995,780.56 | 49,998,500.00 |
| 113474 | UST BILL | 0.2170 | 10/15/20 | 50,000,000.00 | 49,995,780.56 | 49,998,500.00 |
| 113552 | UST BILL | 0.1300 | 10/22/20 | 50,000,000.00 | 49,996,208.33 | 49,997,500.00 |
| 113553 | UST BILL | 0.1300 | 10/22/20 | 50,000,000.00 | 49,996,208.33 | 49,997,500.00 |
| 113554 | UST BILL | 0.1300 | 10/22/20 | 50,000,000.00 | 49,996,208.33 | 49,997,500.00 |
| 113555 | UST BILL | 0.1300 | 10/22/20 | 50,000,000.00 | 49,996,208.33 | 49,997,500.00 |
| 113556 | UST BILL | 0.1300 | 10/22/20 | 50,000,000.00 | 49,996,208.33 | 49,997,500.00 |
| 113595 | UST BILL | 0.1200 | 10/22/20 | 50,000,000.00 | 49,996,500.00 | 49,997,500.00 |
| 113596 | UST BILL | 0.1200 | 10/22/20 | 50,000,000.00 | 49,996,500.00 | 49,997,500.00 |
| 113597 | UST BILL | 0.1200 | 10/22/20 | 50,000,000.00 | 49,996,500.00 | 49,997,500.00 |
| 113598 | UST BILL | 0.1200 | 10/22/20 | 50,000,000.00 | 49,996,500.00 | 49,997,500.00 |
| 113645 | UST BILL | 0.1250 | 11/05/20 | 50,000,000.00 | 49,993,923.61 | 49,996,000.00 |
| 113646 | UST BILL | 0.1250 | 11/05/20 | 50,000,000.00 | 49,993,923.61 | 49,996,000.00 |
| 114583 | UST BILL | 0.1150 | 08/12/21 | 50,000,000.00 | 49,949,687.50 | 49,953,000.00 |
| 114584 | UST BILL | 0.1150 | 08/12/21 | 50,000,000.00 | 49,949,687.50 | 49,953,000.00 |
| 114585 | UST BILL | 0.1150 | 08/12/21 | 50,000,000.00 | 49,949,687.50 | 49,953,000.00 |
| 114586 | UST BILL | 0.1150 | 08/12/21 | 50,000,000.00 | 49,949,687.50 | 49,953,000.00 |
| 114587 | UST BILL | 0.1150 | 08/12/21 | 50,000,000.00 | 49,949,687.50 | 49,953,000.00 |
| 114588 | UST BILL | 0.1100 | 03/04/21 | 50,000,000.00 | 49,976,472.22 | 49,978,500.00 |
| 114589 | UST BILL | 0.1100 | 03/04/21 | 50,000,000.00 | 49,976,472.22 | 49,978,500.00 |
| 114590 | UST BILL | 0.1100 | 03/04/21 | 50,000,000.00 | 49,976,472.22 | 49,978,500.00 |
| 114591 | UST BILL | 0.1100 | 03/04/21 | 50,000,000.00 | 49,976,472.22 | 49,978,500.00 |
| 114592 | UST BILL | 0.1100 | 03/04/21 | 50,000,000.00 | 49,976,472.22 | 49,978,500.00 |
| **US TBILLS TOTAL** | | | | **2,050,000,000.00** | **2,049,156,373.59** | **2,049,501,000.00** |
| 113999 | LACCAL BANS | 0.6590 | 06/30/22 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 |
| **LACCAL BANS TOTAL** | | | | **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 | 24,629,484.71 | 25,035,500.00 |
| **CA MUNI BDN TOTAL** | | | | **23,000,000.00** | **24,629,484.71** | **25,035,500.00** |
| 114364 | MUFG UNION BANK NA | 0.1200 | 10/01/20 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 114402 | MUFG UNION BANK NA | 0.1100 | 10/05/20 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 114403 | MUFG UNION BANK NA | 0.1100 | 10/05/20 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 114488 | MUFG UNION BANK NA | 0.1000 | 10/07/20 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 114489 | MUFG UNION BANK NA | 0.1000 | 10/07/20 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 114685 | MUFG UNION BANK NA | 0.1200 | 11/16/20 | 50,000,000.00 | 50,000,000.00 | 50,000,500.00 |
| 114769 | MUFG UNION BANK NA | 0.1200 | 11/27/20 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 114770 | MUFG UNION BANK NA | 0.1200 | 11/27/20 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 114797 | MUFG UNION BANK NA | 0.1200 | 12/01/20 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| **NEG CDS TOTAL** | | | | **450,000,000.00** | **450,000,000.00** | **450,000,500.00** |
| 112036 | WESTPAC BANKING COR | 1.8400 | 11/02/20 | 50,000,000.00 | 50,000,436.39 | 50,077,000.00 |
| 112037 | WESTPAC BANKING COR | 1.8400 | 11/02/20 | 50,000,000.00 | 50,000,436.39 | 50,077,000.00 |
| 112946 | UBS AG STAMFORD CT | 1.6200 | 02/12/21 | 50,000,000.00 | 50,000,000.00 | 50,263,000.00 |
| 114116 | NORDEA BANK ABP NY | 0.1500 | 10/05/20 | 50,000,000.00 | 50,000,000.00 | 50,000,500.00 |
| 114198 | NORDEA BANK ABP NY | 0.1800 | 10/13/20 | 50,000,000.00 | 50,000,000.00 | 50,001,500.00 |

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

| Inv ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 114199 | NORDEA BANK ABP NY | 0.1800 | 10/13/20 | 50,000,000.00 | 50,000,000.00 | 50,001,500.00 |
| 114213 | CREDIT AGRICOLE CIB | 0.1900 | 10/13/20 | 50,000,000.00 | 50,000,000.00 | 50,001,500.00 |
| 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 | 50,003,500.00 |
| 114296 | BARCLAYS BANK PLC N | 0.2100 | 10/30/20 | 50,000,000.00 | 50,000,000.00 | 50,003,500.00 |
| 114377 | SVENSKA HANDELSBANK | 0.1400 | 11/13/20 | 50,000,000.00 | 50,000,000.00 | 50,002,500.00 |
| 114431 | NORDEA BANK ABP NY | 0.1500 | 11/16/20 | 50,000,000.00 | 50,000,000.00 | 50,002,500.00 |
| 114445 | TORONTO DOMINION BA | 0.1400 | 10/19/20 | 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 |
| 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 | 50,002,500.00 |
| 114502 | CREDIT AGRICOLE CIB | 0.0900 | 10/02/20 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 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 |
| 114593 | SVENSKA HANDELSBANK | 0.1300 | 12/01/20 | 50,000,000.00 | 50,000,000.00 | 50,001,500.00 |
| 114594 | NORDEA BANK ABP NY | 0.1400 | 12/01/20 | 50,000,000.00 | 50,000,000.00 | 50,001,500.00 |
| 114595 | TORONTO DOMINION BA | 0.1400 | 11/09/20 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 114603 | TORONTO DOMINION BA | 0.1500 | 11/17/20 | 50,000,000.00 | 50,000,000.00 | 50,000,500.00 |
| 114622 | BANK OF MONTREAL CH | 0.1700 | 12/07/20 | 50,000,000.00 | 50,000,000.00 | 50,002,500.00 |
| 114638 | DNB BANK ASA NY CD | 0.1100 | 11/16/20 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 114648 | TORONTO DOMINION BA | 0.1450 | 11/16/20 | 50,000,000.00 | 50,000,000.00 | 50,000,500.00 |
| 114656 | TORONTO DOMINION BA | 0.1400 | 11/20/20 | 50,000,000.00 | 50,000,000.00 | 49,999,500.00 |
| 114657 | NORDEA BANK ABP NY | 0.1500 | 12/15/20 | 50,000,000.00 | 50,000,000.00 | 50,001,500.00 |
| 114668 | BANK OF MONTREAL CH | 0.1700 | 12/18/20 | 50,000,000.00 | 50,000,000.00 | 50,002,000.00 |
| 114669 | BANK OF MONTREAL CH | 0.1700 | 12/18/20 | 50,000,000.00 | 50,000,000.00 | 50,002,000.00 |
| 114670 | CREDIT AGRICOLE CIB | 0.1100 | 11/18/20 | 50,000,000.00 | 50,000,000.00 | 50,000,500.00 |
| 114671 | BARCLAYS BANK PLC N | 0.1200 | 11/19/20 | 50,000,000.00 | 50,000,000.00 | 49,999,500.00 |
| 114672 | BARCLAYS BANK PLC N | 0.1200 | 11/19/20 | 50,000,000.00 | 50,000,000.00 | 49,999,500.00 |
| 114686 | NORDEA BANK ABP NY | 0.1000 | 11/13/20 | 50,000,000.00 | 50,000,000.00 | 49,999,500.00 |
| 114687 | TORONTO DOMINION BA | 0.1500 | 11/19/20 | 50,000,000.00 | 50,000,000.00 | 50,000,500.00 |
| 114698 | BANK OF MONTREAL CH | 0.1700 | 12/21/20 | 50,000,000.00 | 50,000,000.00 | 50,001,500.00 |
| 114710 | CANADIAN IMP. BK OF | 0.1300 | 10/29/20 | 50,000,000.00 | 50,000,000.00 | 49,999,500.00 |
| 114711 | SVENSKA HANDELSBANK | 0.1400 | 12/18/20 | 50,000,000.00 | 50,000,000.00 | 50,000,500.00 |
| 114712 | TORONTO DOMINION BA | 0.1600 | 12/01/20 | 50,000,000.00 | 50,000,000.00 | 50,001,000.00 |
| 114730 | CANADIAN IMP. BK OF | 0.1500 | 12/18/20 | 50,000,000.00 | 50,000,000.00 | 49,999,500.00 |
| 114754 | TORONTO DOMINION BA | 0.1300 | 11/02/20 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 114758 | CANADIAN IMP. BK OF | 0.1200 | 10/30/20 | 50,000,000.00 | 50,000,000.00 | 49,999,000.00 |
| 114782 | BANK OF MONTREAL CH | 0.0900 | 10/30/20 | 50,000,000.00 | 50,000,000.00 | 49,999,000.00 |
| 114783 | BANK OF MONTREAL CH | 0.0900 | 10/30/20 | 50,000,000.00 | 50,000,000.00 | 49,999,000.00 |
| **YANKEE CDS TOTAL** | | | | **2,200,000,000.00** | **2,200,000,872.78** | **2,200,448,500.00** |
| **NTRD TOTAL** | | | | **32,304,918,000.00** | **32,302,533,365.61** | **32,370,285,940.18** |
| | **NTRD HISTORICAL COST TOTAL** | | | | **32,289,886,518.75** | |
| **TRADE-PSI TRADING** | | | | | | |
| 102351 | USTN 1.125 | 1.1250 | 07/31/21 | 50,000,000.00 | 49,988,877.22 | 50,418,000.00 |
| **UST NOTES TOTAL** | | | | **50,000,000.00** | **49,988,877.22** | **50,418,000.00** |
| **TRADE TOTAL** | | | | **50,000,000.00** | **49,988,877.22** | **50,418,000.00** |
| | **TRADE HISTORICAL COST TOTAL** | | | | **49,933,593.75** | |
| **PSI TOTAL** | | | | **32,354,918,000.00** | **32,352,522,242.83** | **32,420,703,940.18** |
| | **PSI HISTORICAL COST TOTAL** | | | | **32,339,820,112.50** | |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**For the Period: September 1, 2020 to September 30, 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 | 24,060,337.20 |
| **FHLB TOTAL** | | | | **25,230,000.00** | **25,230,000.00** | **24,060,337.20** |
| **AVCCD TOTAL** | | | | **25,230,000.00** | **25,230,000.00** | **24,060,337.20** |
| **ESUSD-EL SEGUNDO UNIFIED SCHOOL DIST.** | | | | | | |
| 106613 | FFCB 3.27 | 3.2700 | 12/26/41 | 7,000,000.00 | 7,000,000.00 | 8,619,030.00 |
| 106615 | FFCB 3.25 | 3.2500 | 12/27/39 | 9,000,000.00 | 9,000,000.00 | 11,085,930.00 |
| **FFCB TOTAL** | | | | **16,000,000.00** | **16,000,000.00** | **19,704,960.00** |
| **ESUSD TOTAL** | | | | **16,000,000.00** | **16,000,000.00** | **19,704,960.00** |
| **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 | 22,601,250.00 |
| **FFCB TOTAL** | | | | **22,500,000.00** | **22,500,000.00** | **22,601,250.00** |
| 112863 | FHLB 2.90 (CALLABLE | 2.9000 | 02/10/45 | 175,000.00 | 174,573.74 | 175,280.00 |
| **FHLB TOTAL** | | | | **175,000.00** | **174,573.74** | **175,280.00** |
| 114424 | FHLMC 2.00 (CALLABL | 2.0000 | 08/27/43 | 9,500,000.00 | 9,500,000.00 | 9,328,620.00 |
| **FHLMC TOTAL** | | | | **9,500,000.00** | **9,500,000.00** | **9,328,620.00** |
| **PHHPA TOTAL** | | | | **32,175,000.00** | **32,174,573.74** | **32,105,150.00** |
| **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** | **120,142,500.25** | **122,608,373.71** |
| | **SPI HISTORICAL COST TOTAL** | | | | **120,142,489.01** | |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/20
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI



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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/20
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| 03/08/06 | CCTSA TOBACCO BONDS 2006 | 5,843.55 |
| 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 | 420,754.00 |
| | BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL | $24,025,884.99 |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/20
TRUSTEE: U.S. BANK
ATTACHMENT XI



| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| 04/05/19 | LAC-CAL 2019 COMMERCIAL PAPER | 5,878,232.83 |
| 06/29/17 | LAC-CAL LEASE REVENUE BONDS SERIES 2017A | 1,060,515.04 |
| 07/26/18 | LEASE REVENUE BONDS (2018 SERIES A & B) | 141,180,442.96 |
| 02/09/93 | DISNEY PROJECT 1993 | 8,079,563.43 |
| 03/21/12 | DISNEY PROJECT 2012 | 4,188,822.86 |
| 03/02/05 | MASTER REFUNDING 2005A | 10,092.11 |
| 11/23/10 | MULTIPLE CAPITAL FAC PROJ I A & B (2010) | 52,607,181.91 |
| 11/01/12 | MULTIPLE CAPITAL FAC PROJ II (SERIES 2012) | 22,345,606.09 |
| 07/23/20 | LAC-CAL LEASE REVENUE BONDS SERIES 2020A | 12,897.75 |
| | U.S. BANK - TRUSTEE TOTAL | $235,363,354.98 |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/20
TRUSTEE: ZIONS BANK
ATTACHMENT XI

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| 02/04/15 | MULTIPLE CAPITAL PROJECTS (2015 SERIES A) | 4,443,326.82 |
| 09/02/15 | MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C) | 15,388,002.40 |
| 03/17/16 | LEASE REVENUE BONDS (2016 SERIES D) | 2,444,302.29 |
| 08/29/19 | LEASE REVENUE BONDS (2019 SERIES E-1 & E-2) | 19,315.69 |
| | ZIONS BANK - TRUSTEE TOTAL | $22,294,947.20 |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/20
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| | SPECIAL SAFEKEEPING (KNOX-KEENE) | 301,921.10 |
| | TREASURER TOTAL | $301,921.10 |

**Los Angeles County Treasurer**
**Floating Rate Securities - PSI Non-Trading**
**As of 09/30/20**
**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 09/30/20
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 | |

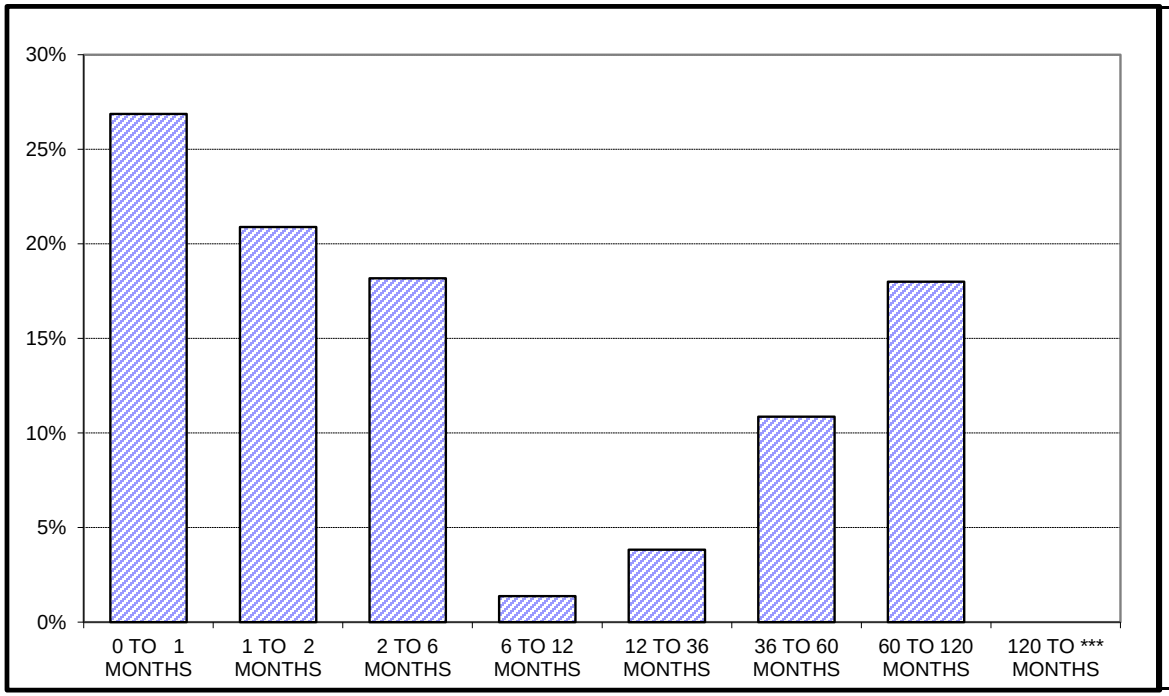
**Los Angeles County Treasurer**
**Inventory Report - Totals Section**
**Security Type Grouping - Cost & Wtd Avg Days To Maturity**
**As of 09/30/20**
**Attachment XIV**

| | NON-TRADING | | | TRADING | | |
|---|---|---|---|---|---|---|
| SECURITY TYPE | COST | WTD AVG DTM | | COST | WTD AVG DTM | |
| COLLATERALIZED CDS | 0.00 | 0.00 | DAYS | 0.00 | 0.00 | DAYS |
| NEGOTIABLE CDS | 2,650,000,872.78 | 40.00 | 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 | 9,778,850,397.44 | 36.00 | DAYS | 0.00 | 0.00 | DAYS |
| GOVERNMENTS | 2,099,119,647.84 | 103.00 | DAYS | 49,988,877.22 | 304.00 | DAYS |
| AGENCIES | 17,642,921,719.44 | 1,216.00 | DAYS | 0.00 | 0.00 | DAYS |
| MUNICIPALS | 29,629,484.71 | 1,272.00 | DAYS | 0.00 | 0.00 | DAYS |
| CORP & DEPOSIT NOTES | 102,011,243.40 | 563.00 | DAYS | 0.00 | 0.00 | DAYS |
| REPURCHASE AGREEMENT | 0.00 | 0.00 | DAYS | 0.00 | 0.00 | DAYS |
| ASSET BACKED | 0.00 | 0.00 | DAYS | 0.00 | 0.00 | DAYS |
| OTHER | 0.00 | 0.00 | DAYS | 0.00 | 0.00 | DAYS |
| TOTAL | $32,302,533,365.61 | 688.00 | DAYS | $49,988,877.22 | 304.00 | DAYS |

**Los Angeles County Treasurer**
**Inventory Report - Totals Section**
**Maturity Range Grouping**
**As of 09/30/20**
**Attachment XV**

| Maturity Range | Date Range | Amortized Cost | % |
|---|---|---|---|
| **PSI - NTRD/TRD** | | | |
| 0 TO 1 MONTHS | 10/01/20-10/31/20 | $8,692,543,591.54 | 26.87 |
| 1 TO 2 MONTHS | 11/01/20-11/30/20 | $6,758,966,904.42 | 20.89 |
| 2 TO 3 MONTHS | 12/01/20-12/31/20 | $2,707,436,366.65 | 8.37 |
| 3 TO 4 MONTHS | 01/01/21-01/31/21 | $1,108,821,127.20 | 3.43 |
| 4 TO 5 MONTHS | 02/01/21-02/28/21 | $971,861,547.76 | 3.00 |
| 5 TO 6 MONTHS | 03/01/21-03/31/21 | $1,092,227,734.67 | 3.38 |
| 6 TO 12 MONTHS | 04/01/21-09/30/21 | $444,617,205.14 | 1.37 |
| 12 TO 24 MONTHS | 10/01/21-09/30/22 | $618,371,240.81 | 1.91 |
| 24 TO 36 MONTHS | 10/01/22-09/30/23 | $619,087,961.87 | 1.91 |
| 36 TO 48 MONTHS | 10/01/23-09/30/24 | $780,473,907.37 | 2.41 |
| 48 TO 60 MONTHS | 10/01/24-09/30/25 | $2,735,425,826.50 | 8.46 |
| 60 TO 120 MONTHS | 10/01/25-09/30/30 | $5,822,688,828.90 | 18.00 |
| 120 TO *** MONTHS | 10/01/30- | $0.00 | 0.00 |
| **Portfolio Total:** | | **$32,352,522,242.83** | **100.00** |
| **AVCCD** | | | |
| 120 TO *** MONTHS | 10/01/30- | $25,230,000.00 | 100.00 |
| **Portfolio Total:** | | **$25,230,000.00** | **100.00** |
| **ESUSD** | | | |
| 120 TO *** MONTHS | 10/01/30- | $16,000,000.00 | 100.00 |
| **Portfolio Total:** | | **$16,000,000.00** | **100.00** |
| **GF** | | | |
| 60 TO 120 MONTHS | 10/01/25-09/30/30 | $3,510,000.00 | 100.00 |
| **Portfolio Total:** | | **$3,510,000.00** | **100.00** |
| **PHHPA** | | | |
| 120 TO *** MONTHS | 10/01/30- | $32,174,573.74 | 100.00 |
| **Portfolio Total:** | | **$32,174,573.74** | **100.00** |
| **SCAQM** | | | |
| 2 TO 3 MONTHS | 12/01/20-12/31/20 | $39,778,950.96 | 100.00 |
| **Portfolio Total:** | | **$39,778,950.96** | **100.00** |
| **SLIM** | | | |
| 2 TO 3 MONTHS | 12/01/20-12/31/20 | $3,407,807.63 | 100.00 |
| **Portfolio Total:** | | **$3,407,807.63** | **100.00** |
| **WASIA** | | | |
| 2 TO 3 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 SEPTEMBER 2020
# ATTACHMENT XVI




L.A.C. INVESTMENT POOL

| | In Thousands | % |
|---|---|---|
| 0 TO 1 MONTHS | $ 8,692,544 | 26.87% |
| 1 TO 2 MONTHS | 6,758,967 | 20.89% |
| 2 TO 6 MONTHS | 5,880,347 | 18.18% |
| 6 TO 12 MONTHS | 444,617 | 1.37% |
| 12 TO 36 MONTHS | 1,237,459 | 3.82% |
| 36 TO 60 MONTHS | 3,515,900 | 10.87% |
| 60 TO 120 MONTHS | 5,822,689 | 18.00% |
| 120 TO *** MONTHS | - | 0.00% |
| | $ 32,352,522 | 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 09/30/20
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 August 2020 with August 2019
(Dollars In Thousands)

| | August 2020 | August 2019 | Change |
|---|---|---|---|
| **Average Daily Portfolio ($)** | 113,084,803 | 95,993,258 | +17,091,545 |
| **Accrued Earnings ($)** | 75,293 | 190,298 | -115,005 |
| **Effective Yield (%)** | 0.784 | 2.341 | -1.557 |
| **Average Life-Month End (In Days)** | 157 | 179 | -22 |
| **Total Security Transactions** | | | |
| **Amount ($)** | 24,450,174 | 28,461,505 | -4,011,331 |
| **Number** | 491 | 574 | -83 |
| **Total Time Deposit Transactions** | | | |
| **Amount ($)** | 2,137,490 | 1,740,480 | +397,010 |
| **Number** | 69 | 63 | +6 |
| **Average Workday Investment Activity ($)** | 1,266,079 | 1,372,818 | -106,739 |
| **Prescribed Demand Account Balances For Services ($)** | 1,747,000 | 217,000 | +1,530,000 |

POOLED MONEY INVESTMENT ACCOUNT

# Selected Investment Data
# Analysis of the Pooled Money Investment Account Portfolio

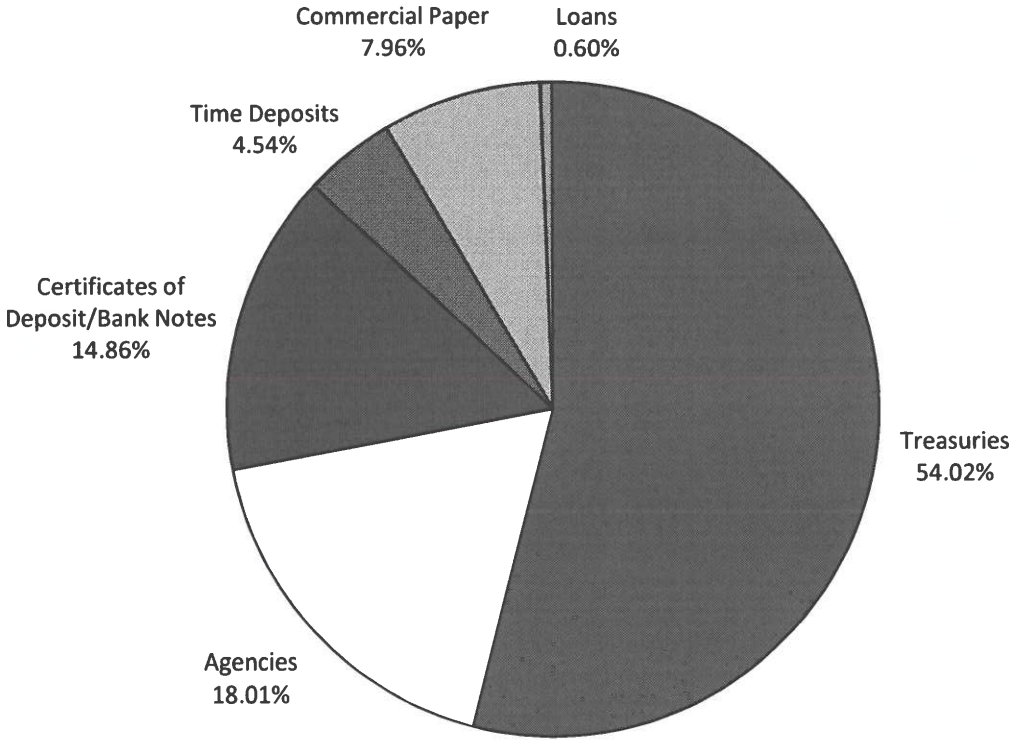
(Dollars In Thousands)

**August 31, 2020**

| TYPE OF SECURITY | AMOUNT ($) | PERCENT OF PORTFOLIO | DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH |
|---|---|---|---|
| Government | | | |
| Bills | 36,205,860 | 31.82 | -0.80 |
| Bonds | 0 | 0.00 | 0 |
| Notes | 25,265,143 | 22.20 | -1.86 |
| Strips | 0 | 0.00 | 0 |
| Total Government | 61,471,003 | 54.02 | -2.66 |
| Agency Debentures | 4,112,552 | 3.61 | +0.05 |
| Certificates of Deposit | 16,800,651 | 14.77 | +1.69 |
| Bank Notes | 100,000 | 0.09 | 0 |
| Repurchases | 0 | 0.00 | 0 |
| Agency Discount Notes | 16,176,451 | 14.22 | +0.40 |
| Time Deposits | 5,165,000 | 4.54 | -0.09 |
| GNMAs | 0 | 0.00 | 0 |
| Commercial Paper | 9,053,190 | 7.96 | +0.56 |
| Remics | 16,079 | 0.01 | 0 |
| Corporate Bonds | 0 | 0.00 | 0 |
| AB 55 Loans | 687,402 | 0.60 | +0.05 |
| GF Loans | 0 | 0.00 | 0 |
| Other | 200,000 | 0.18 | -0.00 |
| Reversed Repurchases | 0 | 0.00 | 0 |
| Total (All Types) | 113,782,328 | 100.00 | |

| INVESTMENT ACTIVITY | August 2020 | | July 2020 | |
|---|---|---|---|---|
| | NUMBER | AMOUNT ($) | NUMBER | AMOUNT ($) |
| Pooled Money | 491 | 24,450,174 | 865 | 43,127,644 |
| Other | 78 | 526,889 | 5 | 102,949 |
| Time Deposits | 69 | 2,137,490 | 96 | 2,249,500 |
| Total | 638 | 27,114,553 | 966 | 45,480,093 |
| PMIA Monthly Average Effective Yield (%) | | 0.784 | 0.920 | |
| Year to Date Yield Last Day of Month (%) | | 0.850 | 0.920 | |

# Pooled Money Investment Account
# Portfolio Composition
# $113.8 billion
# 08/31/20




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 (%) |
|---|---|---|---|---|---|---|---|---|---|
| **08/03/20** | **SALES** | | | | | | | | |
| | TR | NOTE | 1.500 | 08/15/20 | | 50,000 | 473 | 1,610,493.57 | 2.484 |
| | TR | NOTE | 1.500 | 08/15/20 | | 50,000 | 473 | 1,610,493.57 | 2.484 |
| | TR | NOTE | 1.500 | 08/15/20 | | 50,000 | 473 | 1,610,493.57 | 2.484 |
| | TR | NOTE | 1.500 | 08/15/20 | | 50,000 | 473 | 1,610,493.57 | 2.484 |
| | TR | NOTE | 1.500 | 08/15/20 | | 50,000 | 473 | 1,610,493.57 | 2.484 |
| | TR | NOTE | 1.500 | 08/15/20 | | 50,000 | 473 | 1,610,493.57 | 2.484 |
| **08/03/20** | **REDEMPTIONS** | | | | | | | | |
| | CD | MUFG UNION | 1.630 | 08/03/20 | 1.630 | 50,000 | 166 | 375,805.56 | 1.657 |
| | CD | MUFG UNION | 1.630 | 08/03/20 | 1.630 | 50,000 | 166 | 375,805.56 | 1.657 |
| | CD | BOWEST | 1.730 | 08/03/20 | 1.730 | 50,000 | 186 | 446,916.67 | 1.759 |
| | CD | BOWEST | 1.730 | 08/03/20 | 1.730 | 50,000 | 186 | 446,916.67 | 1.759 |
| | CP | AMAZON | | 08/03/20 | 0.100 | 50,000 | 63 | 8,750.00 | 0.101 |
| | CP | AMAZON | | 08/03/20 | 0.100 | 50,000 | 63 | 8,750.00 | 0.101 |
| | CP | JPM LLC | | 08/03/20 | 0.500 | 50,000 | 103 | 71,527.78 | 0.508 |
| | CP | JPM LLC | | 08/03/20 | 0.500 | 50,000 | 103 | 71,527.78 | 0.508 |
| | CP | APPLE | | 08/03/20 | 0.280 | 50,000 | 104 | 40,444.44 | 0.284 |
| | CP | APPLE | | 08/03/20 | 0.280 | 50,000 | 104 | 40,444.44 | 0.284 |
| | CP | TOYOTA | | 08/03/20 | 1.250 | 50,000 | 144 | 250,000.00 | 1.274 |
| | CP | TOYOTA | | 08/03/20 | 1.250 | 50,000 | 144 | 250,000.00 | 1.274 |
| | CP | TOYOTA | | 08/03/20 | 1.250 | 50,000 | 144 | 250,000.00 | 1.274 |
| | CP | CAFCO | | 08/03/20 | 1.680 | 50,000 | 181 | 423,333.33 | 1.723 |
| | CP | CAFCO | | 08/03/20 | 1.680 | 50,000 | 181 | 423,333.33 | 1.723 |
| | CP | COCA COLA | | 08/03/20 | 1.640 | 50,000 | 194 | 441,888.89 | 1.682 |
| | DN | FHLB | | 08/03/20 | 0.110 | 50,000 | 90 | 13,750.00 | 0.112 |
| | DN | FHLB | | 08/03/20 | 0.110 | 50,000 | 90 | 13,750.00 | 0.112 |
| | DN | IBRD | | 08/03/20 | 0.250 | 50,000 | 132 | 45,833.33 | 0.254 |
| | DN | IBRD | | 08/03/20 | 0.250 | 50,000 | 132 | 45,833.33 | 0.254 |
| | DN | FHLB | | 08/03/20 | 1.450 | 50,000 | 161 | 324,236.11 | 1.484 |
| | DN | FHLMC | | 08/03/20 | 1.480 | 50,000 | 182 | 374,111.11 | 1.516 |
| | DN | FHLMC | | 08/03/20 | 1.480 | 50,000 | 182 | 374,111.11 | 1.516 |
| | DN | FHLMC | | 08/03/20 | 1.480 | 50,000 | 187 | 384,388.89 | 1.516 |
| | DN | FHLMC | | 08/03/20 | 1.480 | 50,000 | 187 | 384,388.89 | 1.516 |
| | DN | FHLMC | | 08/03/20 | 1.480 | 50,000 | 189 | 388,500.00 | 1.516 |
| | DN | FHLMC | | 08/03/20 | 1.480 | 50,000 | 189 | 388,500.00 | 1.516 |
| | DN | FHLMC | | 08/03/20 | 1.510 | 50,000 | 201 | 421,541.67 | 1.548 |
| | DN | FHLMC | | 08/03/20 | 1.510 | 50,000 | 201 | 421,541.67 | 1.548 |
| | YCD | NATIXIS | 1.340 | 08/03/20 | 1.340 | 50,000 | 157 | 292,194.44 | 1.362 |
| **08/03/20** | **NO PURCHASES** | | | | | | | | |
| **08/04/20** | **REDEMPTIONS** | | | | | | | | |
| | CP | NATIXIS NY | | 08/04/20 | 1.050 | 50,000 | 133 | 193,958.33 | 1.069 |
| | CP | NATIXIS NY | | 08/04/20 | 1.050 | 50,000 | 133 | 193,958.33 | 1.069 |
| | CP | COCA COLA | | 08/04/20 | 1.600 | 50,000 | 138 | 306,666.67 | 1.632 |
| | DN | FHLB | | 08/04/20 | 1.540 | 50,000 | 187 | 399,972.22 | 1.578 |
| | DN | FHLB | | 08/04/20 | 1.540 | 50,000 | 187 | 399,972.22 | 1.578 |
| **08/04/20** | **PURCHASES** | | | | | | | | |
| | CP | RABO NY | | 08/17/20 | 0.090 | 50,000 | | | |
| | CP | RABO NY | | 08/17/20 | 0.090 | 50,000 | | | |

## INVESTMENT TRANSACTIONS

| DATE | TYPE a/ | DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) b/ | PAR ($) (000) d/ | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **08/04/20** | **PURCHASES (Continued)** | | | | | | | | |
| | CP | AMAZON | | 10/05/20 | 0.090 | 50,000 | | | |
| | CP | CAFCO | | 02/01/21 | 0.230 | 50,000 | | | |
| **08/05/20** | **NO REDEMPTIONS** | | | | | | | | |
| **08/05/20** | **PURCHASES** | | | | | | | | |
| | CD | BOFA | 0.200 | 02/26/21 | 0.200 | 50,000 | | | |
| | CD | BOFA | 0.200 | 02/26/21 | 0.200 | 50,000 | | | |
| **08/06/20** | **NO REDEMPTIONS** | | | | | | | | |
| **08/06/20** | **PURCHASES** | | | | | | | | |
| | CD | MUFG UNION | 0.180 | 02/26/21 | 0.180 | 50,000 | | | |
| | CD | MUFG UNION | 0.180 | 02/26/21 | 0.180 | 50,000 | | | |
| | CP | MUFG BK | | 09/11/20 | 0.090 | 50,000 | | | |
| | CP | MUFG BK | | 09/11/20 | 0.090 | 50,000 | | | |
| | CP | SOC GEN NY | | 09/11/20 | 0.090 | 50,000 | | | |
| | CP | SOC GEN NY | | 09/11/20 | 0.090 | 50,000 | | | |
| | CP | INTEL | | 09/25/20 | 0.090 | 50,000 | | | |
| | CP | TOYOTA | | 02/26/21 | 0.300 | 50,000 | | | |
| | CP | TOYOTA | | 02/26/21 | 0.300 | 50,000 | | | |
| | DN | FHLB | | 10/30/20 | 0.085 | 50,000 | | | |
| | DN | FHLB | | 10/30/20 | 0.085 | 50,000 | | | |
| | DN | IBRD | | 02/26/21 | 0.100 | 50,000 | | | |
| | DN | IBRD | | 02/26/21 | 0.100 | 50,000 | | | |
| | DN | IBRD | | 02/26/21 | 0.100 | 50,000 | | | |
| | DN | IBRD | | 02/26/21 | 0.100 | 50,000 | | | |
| | TR | BILL | | 09/22/20 | 0.078 | 50,000 | | | |
| | TR | BILL | | 09/22/20 | 0.078 | 50,000 | | | |
| | TR | BILL | | 09/22/20 | 0.078 | 50,000 | | | |
| | TR | BILL | | 09/22/20 | 0.078 | 50,000 | | | |
| | TR | BILL | | 11/10/20 | 0.091 | 50,000 | | | |
| | TR | BILL | | 11/10/20 | 0.091 | 50,000 | | | |
| | YCD | NB CANADA | 0.080 | 09/09/20 | 0.080 | 50,000 | | | |
| | YCD | NB CANADA | 0.080 | 09/09/20 | 0.080 | 50,000 | | | |
| | YCD | TORONTO | 0.130 | 09/09/20 | 0.130 | 50,000 | | | |
| | YCD | TORONTO | 0.130 | 09/09/20 | 0.130 | 50,000 | | | |
| | YCD | KBC | 0.130 | 09/11/20 | 0.130 | 50,000 | | | |
| | YCD | KBC | 0.130 | 09/11/20 | 0.130 | 50,000 | | | |
| | YCD | KBC | 0.130 | 09/11/20 | 0.130 | 50,000 | | | |
| | YCD | KBC | 0.130 | 09/11/20 | 0.130 | 50,000 | | | |
| | YCD | NORINCHUK | 0.140 | 09/11/20 | 0.140 | 50,000 | | | |
| | YCD | NORINCHUK | 0.140 | 09/11/20 | 0.140 | 50,000 | | | |
| | YCD | SUMITOMO | 0.190 | 11/06/20 | 0.190 | 50,000 | | | |
| | YCD | SUMITOMO | 0.190 | 11/06/20 | 0.190 | 50,000 | | | |
| | YCD | NAT AUB | 0.150 | 02/26/21 | 0.150 | 50,000 | | | |
| | YCD | NAT AUB | 0.150 | 02/26/21 | 0.150 | 50,000 | | | |
| | YCD | RABOBANK | 0.190 | 02/26/21 | 0.190 | 50,000 | | | |
| | YCD | RABOBANK | 0.190 | 02/26/21 | 0.190 | 50,000 | | | |
| | YCD | NATIXIS | 0.200 | 02/26/21 | 0.200 | 50,000 | | | |
| | YCD | NATIXIS | 0.200 | 02/26/21 | 0.200 | 50,000 | | | |

## INVESTMENT TRANSACTIONS

| DATE | TYPE a/ | DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) b/ | PAR ($) (000) d/ | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **08/06/20** | **PURCHASES (Continued)** | | | | | | | | |
| | YCD | FORTIS | 0.220 | 02/26/21 | 0.220 | 50,000 | | | |
| | YCD | FORTIS | 0.220 | 02/26/21 | 0.220 | 50,000 | | | |
| | YCD | CR SUISSE | 0.330 | 08/02/21 | 0.330 | 50,000 | | | |
| | YCD | CR SUISSE | 0.330 | 08/02/21 | 0.330 | 50,000 | | | |
| **08/07/20** | **REDEMPTIONS** | | | | | | | | |
| | CP | NATIXIS NY | | 08/07/20 | 0.090 | 50,000 | 21 | 2,625.00 | 0.091 |
| | CP | NATIXIS NY | | 08/07/20 | 0.090 | 50,000 | 21 | 2,625.00 | 0.091 |
| | CP | MUFG BK | | 08/07/20 | 0.210 | 50,000 | 60 | 17,500.00 | 0.213 |
| | CP | MUFG BK | | 08/07/20 | 0.210 | 50,000 | 60 | 17,500.00 | 0.213 |
| | CP | VERSAILLES | | 08/07/20 | 1.250 | 50,000 | 147 | 255,208.33 | 1.274 |
| | CP | VERSAILLES | | 08/07/20 | 1.250 | 50,000 | 147 | 255,208.33 | 1.274 |
| | DN | FHLMC | | 08/07/20 | 1.525 | 50,000 | 183 | 387,604.17 | 1.563 |
| | DN | FHLMC | | 08/07/20 | 1.525 | 50,000 | 183 | 387,604.17 | 1.563 |
| | YCD | KBC | 0.080 | 08/07/20 | 0.080 | 50,000 | 23 | 2,555.56 | 0.081 |
| | YCD | KBC | 0.080 | 08/07/20 | 0.080 | 50,000 | 23 | 2,555.56 | 0.081 |
| | YCD | DNB | 0.110 | 08/07/20 | 0.110 | 50,000 | 31 | 4,736.11 | 0.112 |
| | YCD | DNB | 0.110 | 08/07/20 | 0.110 | 50,000 | 31 | 4,736.11 | 0.112 |
| | YCD | MIZUHO | 0.200 | 08/07/20 | 0.200 | 50,000 | 64 | 17,777.78 | 0.203 |
| | YCD | MIZUHO | 0.200 | 08/07/20 | 0.200 | 50,000 | 64 | 17,777.78 | 0.203 |
| | YCD | NORINCHUK | 0.190 | 08/07/20 | 0.190 | 50,000 | 66 | 17,416.67 | 0.193 |
| | YCD | NORINCHUK | 0.190 | 08/07/20 | 0.190 | 50,000 | 66 | 17,416.67 | 0.193 |
| | YCD | SUMITOMO | 0.200 | 08/07/20 | 0.200 | 50,000 | 72 | 20,000.00 | 0.203 |
| | YCD | SUMITOMO | 0.200 | 08/07/20 | 0.200 | 50,000 | 72 | 20,000.00 | 0.203 |
| | YCD | MUFG BK | 0.200 | 08/07/20 | 0.200 | 50,000 | 77 | 21,388.89 | 0.203 |
| | YCD | MUFG BK | 0.200 | 08/07/20 | 0.200 | 50,000 | 77 | 21,388.89 | 0.203 |
| | YCD | FORTIS | 0.230 | 08/07/20 | 0.230 | 50,000 | 94 | 30,027.78 | 0.233 |
| | YCD | FORTIS | 0.230 | 08/07/20 | 0.230 | 50,000 | 94 | 30,027.78 | 0.233 |
| | YCD | FORTIS | 0.230 | 08/07/20 | 0.230 | 50,000 | 94 | 30,027.78 | 0.233 |
| | YCD | FORTIS | 0.230 | 08/07/20 | 0.230 | 50,000 | 94 | 30,027.78 | 0.233 |
| **08/07/20** | **NO PURCHASES** | | | | | | | | |
| **08/10/20** | **REDEMPTIONS** | | | | | | | | |
| | CP | GOTHAM | | 08/10/20 | 0.230 | 50,000 | 87 | 27,791.67 | 0.233 |
| | CP | SOC GEN NY | | 08/10/20 | 0.290 | 50,000 | 88 | 35,444.44 | 0.294 |
| | CP | SOC GEN NY | | 08/10/20 | 0.290 | 50,000 | 88 | 35,444.44 | 0.294 |
| | DEB | IBRD | 1.125 | 08/10/20 | 1.588 | 50,000 | 172 | 374,125.00 | 1.596 |
| | DEB | IBRD | 1.125 | 08/10/20 | 1.588 | 50,000 | 172 | 374,125.00 | 1.596 |
| | DEB | IBRD | 1.125 | 08/10/20 | 1.729 | 50,000 | 228 | 536,150.00 | 1.728 |
| | DEB | IBRD | 1.125 | 08/10/20 | 1.729 | 50,000 | 228 | 536,150.00 | 1.728 |
| | DEB | FFCB | 1.550 | 08/10/20 | 1.550 | 25,000 | 1,096 | 1,162,500.00 | 1.553 |
| | DN | FHLB | | 08/10/20 | 1.420 | 50,000 | 166 | 327,388.89 | 1.453 |
| | DN | FHLMC | | 08/10/20 | 1.520 | 50,000 | 188 | 396,888.89 | 1.558 |
| | DN | FHLMC | | 08/10/20 | 1.520 | 50,000 | 188 | 396,888.89 | 1.558 |
| | YCD | DNB | 0.110 | 08/10/20 | 0.110 | 50,000 | 32 | 4,888.89 | 0.112 |
| | YCD | DNB | 0.110 | 08/10/20 | 0.110 | 50,000 | 32 | 4,888.89 | 0.112 |
| | YCD | MUFG BK | 0.110 | 08/10/20 | 0.110 | 50,000 | 33 | 5,041.67 | 0.112 |
| | YCD | MUFG BK | 0.110 | 08/10/20 | 0.110 | 50,000 | 33 | 5,041.67 | 0.112 |
| | YCD | KBC | 0.150 | 08/10/20 | 0.150 | 50,000 | 35 | 7,291.67 | 0.152 |
| | YCD | KBC | 0.150 | 08/10/20 | 0.150 | 50,000 | 35 | 7,291.67 | 0.152 |

## INVESTMENT TRANSACTIONS

| DATE | TYPE a/ | DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) b/ | PAR ($) (000) d/ | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **08/10/20** | **REDEMPTIONS (Continued)** | | | | | | | | |
| | YCD | SUMITOMO | 0.150 | 08/10/20 | 0.150 | 50,000 | 46 | 9,583.33 | 0.152 |
| | YCD | SUMITOMO | 0.150 | 08/10/20 | 0.150 | 50,000 | 46 | 9,583.33 | 0.152 |
| **08/10/20** | **PURCHASES** | | | | | | | | |
| | CP | CR AG NY | | 09/14/20 | 0.090 | 50,000 | | | |
| | CP | INTEL | | 09/25/20 | 0.080 | 50,000 | | | |
| | YCD | KBC | 0.120 | 09/14/20 | 0.120 | 50,000 | | | |
| | YCD | KBC | 0.120 | 09/14/20 | 0.120 | 50,000 | | | |
| **08/11/20** | **NO REDEMPTIONS** | | | | | | | | |
| **08/11/20** | **PURCHASES** | | | | | | | | |
| | CD | MUFG UNION | 0.100 | 09/11/20 | 0.100 | 50,000 | | | |
| | CD | MUFG UNION | 0.100 | 09/11/20 | 0.100 | 50,000 | | | |
| | CP | RABO NY | | 08/12/20 | 0.090 | 50,000 | | | |
| | CP | RABO NY | | 08/12/20 | 0.090 | 50,000 | | | |
| | CP | CR AG NY | | 09/11/20 | 0.090 | 50,000 | | | |
| | CP | CR AG NY | | 09/11/20 | 0.090 | 50,000 | | | |
| | CP | MUFG BK | | 09/11/20 | 0.090 | 50,000 | | | |
| | CP | MUFG BK | | 09/11/20 | 0.090 | 50,000 | | | |
| | TR | BILL | | 09/24/20 | 0.080 | 50,000 | | | |
| | TR | BILL | | 09/24/20 | 0.080 | 50,000 | | | |
| | TR | BILL | | 09/24/20 | 0.083 | 50,000 | | | |
| | TR | BILL | | 09/24/20 | 0.083 | 50,000 | | | |
| | YCD | SUMITOMO | 0.130 | 09/11/20 | 0.130 | 50,000 | | | |
| | YCD | SUMITOMO | 0.130 | 09/11/20 | 0.130 | 50,000 | | | |
| | YCD | SUMI TRUST | 0.120 | 09/14/20 | 0.120 | 50,000 | | | |
| | YCD | SUMI TRUST | 0.120 | 09/14/20 | 0.120 | 50,000 | | | |
| | YCD | NORINCHUK | 0.130 | 09/14/20 | 0.130 | 50,000 | | | |
| | YCD | NORINCHUK | 0.130 | 09/14/20 | 0.130 | 50,000 | | | |
| | YCD | TORONTO | 0.130 | 09/14/20 | 0.130 | 50,000 | | | |
| | YCD | TORONTO | 0.130 | 09/14/20 | 0.130 | 50,000 | | | |
| | YCD | BARCLAYS | 0.400 | 02/26/21 | 0.400 | 50,000 | | | |
| | YCD | BARCLAYS | 0.400 | 02/26/21 | 0.400 | 50,000 | | | |
| **08/12/20** | **REDEMPTIONS** | | | | | | | | |
| | CP | RABO NY | | 08/12/20 | 0.090 | 50,000 | 1 | 125.00 | 0.091 |
| | CP | RABO NY | | 08/12/20 | 0.090 | 50,000 | 1 | 125.00 | 0.091 |
| **08/12/20** | **NO PURCHASES** | | | | | | | | |
| **08/13/20** | **REDEMPTIONS** | | | | | | | | |
| | TR | BILL | | 08/13/20 | 1.798 | 50,000 | 329 | 821,357.64 | 1.858 |
| | TR | BILL | | 08/13/20 | 1.798 | 50,000 | 329 | 821,357.64 | 1.858 |
| | TR | BILL | | 08/13/20 | 1.798 | 50,000 | 329 | 821,357.64 | 1.858 |
| | TR | BILL | | 08/13/20 | 1.760 | 50,000 | 330 | 806,666.67 | 1.819 |
| | TR | BILL | | 08/13/20 | 1.760 | 50,000 | 330 | 806,666.67 | 1.819 |

## INVESTMENT TRANSACTIONS

| DATE | TYPE a/ | DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) b/ | PAR ($) (000) d/ | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **08/13/20** | **REDEMPTIONS (Continued)** | | | | | | | | |
| | TR | BILL | | 08/13/20 | 1.805 | 50,000 | 332 | 832,305.56 | 1.866 |
| | TR | BILL | | 08/13/20 | 1.805 | 50,000 | 332 | 832,305.56 | 1.866 |
| | TR | BILL | | 08/13/20 | 1.805 | 50,000 | 332 | 832,305.56 | 1.866 |
| | TR | BILL | | 08/13/20 | 1.805 | 50,000 | 332 | 832,305.56 | 1.866 |
| | TR | BILL | | 08/13/20 | 1.698 | 50,000 | 351 | 827,531.25 | 1.755 |
| | TR | BILL | | 08/13/20 | 1.698 | 50,000 | 351 | 827,531.25 | 1.755 |
| | TR | BILL | | 08/13/20 | 1.723 | 50,000 | 357 | 854,072.92 | 1.782 |
| | TR | BILL | | 08/13/20 | 1.723 | 50,000 | 357 | 854,072.92 | 1.782 |
| | TR | BILL | | 08/13/20 | 1.685 | 50,000 | 358 | 837,819.44 | 1.742 |
| | TR | BILL | | 08/13/20 | 1.685 | 50,000 | 358 | 837,819.44 | 1.742 |
| | TR | BILL | | 08/13/20 | 1.685 | 50,000 | 358 | 837,819.44 | 1.742 |
| **08/13/20** | **PURCHASES** | | | | | | | | |
| | CP | CR AG NY | | 08/14/20 | 0.080 | 50,000 | | | |
| | CP | CR AG NY | | 08/14/20 | 0.080 | 50,000 | | | |
| | CP | NATIXIS NY | | 08/17/20 | 0.080 | 50,000 | | | |
| | CP | NATIXIS NY | | 08/17/20 | 0.080 | 50,000 | | | |
| | CP | RABO NY | | 08/17/20 | 0.090 | 50,000 | | | |
| | CP | RABO NY | | 08/17/20 | 0.090 | 50,000 | | | |
| | CP | INTEL | | 09/11/20 | 0.075 | 50,000 | | | |
| | CP | INTEL | | 09/14/20 | 0.075 | 50,000 | | | |
| | DN | FHLB | | 09/16/20 | 0.070 | 50,000 | | | |
| | DN | FHLB | | 09/16/20 | 0.070 | 50,000 | | | |
| | TR | BILL | | 09/01/20 | 0.060 | 50,000 | | | |
| | TR | BILL | | 09/01/20 | 0.060 | 50,000 | | | |
| | TR | BILL | | 09/01/20 | 0.060 | 50,000 | | | |
| | TR | BILL | | 09/01/20 | 0.060 | 50,000 | | | |
| **08/14/20** | **REDEMPTIONS** | | | | | | | | |
| | CP | CR AG NY | | 08/14/20 | 0.080 | 50,000 | 1 | 111.11 | 0.081 |
| | CP | CR AG NY | | 08/14/20 | 0.080 | 50,000 | 1 | 111.11 | 0.081 |
| | CP | JOHNSON | | 08/14/20 | 0.080 | 50,000 | 31 | 3,444.44 | 0.081 |
| | CP | COCA COLA | | 08/14/20 | 0.120 | 50,000 | 37 | 6,166.67 | 0.122 |
| | CP | LIBERTY | | 08/14/20 | 0.230 | 50,000 | 92 | 29,388.89 | 0.233 |
| | CP | LIBERTY | | 08/14/20 | 0.230 | 50,000 | 92 | 29,388.89 | 0.233 |
| | YCD | NORDEA ABP | 0.110 | 08/14/20 | 0.110 | 50,000 | 36 | 5,500.00 | 0.112 |
| | YCD | NORDEA ABP | 0.110 | 08/14/20 | 0.110 | 50,000 | 36 | 5,500.00 | 0.112 |
| | YCD | NORDEA ABP | 0.110 | 08/14/20 | 0.110 | 50,000 | 36 | 5,500.00 | 0.112 |
| | YCD | NORDEA ABP | 0.110 | 08/14/20 | 0.110 | 50,000 | 36 | 5,500.00 | 0.112 |
| | YCD | SWEDBANK | 0.110 | 08/14/20 | 0.110 | 50,000 | 37 | 5,652.78 | 0.112 |
| | YCD | SWEDBANK | 0.110 | 08/14/20 | 0.110 | 50,000 | 37 | 5,652.78 | 0.112 |
| | YCD | NORINCHUK | 0.180 | 08/14/20 | 0.180 | 50,000 | 37 | 9,250.00 | 0.183 |
| | YCD | NORINCHUK | 0.180 | 08/14/20 | 0.180 | 50,000 | 37 | 9,250.00 | 0.183 |
| **08/14/20** | **NO PURCHASES** | | | | | | | | |
| **08/17/20** | **REDEMPTIONS** | | | | | | | | |
| | CP | NATIXIS NY | | 08/17/20 | 0.080 | 50,000 | 4 | 444.44 | 0.081 |
| | CP | NATIXIS NY | | 08/17/20 | 0.080 | 50,000 | 4 | 444.44 | 0.081 |
| | CP | RABO NY | | 08/17/20 | 0.090 | 50,000 | 4 | 500.00 | 0.091 |
| | CP | RABO NY | | 08/17/20 | 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 (%) |
|---|---|---|---|---|---|---|---|---|---|
| **08/17/20** | **REDEMPTIONS (Continued)** | | | | | | | | |
| | CP | RABO NY | | 08/17/20 | 0.090 | 50,000 | 13 | 1,625.00 | 0.091 |
| | CP | RABO NY | | 08/17/20 | 0.090 | 50,000 | 13 | 1,625.00 | 0.091 |
| | YCD | CIBC | 0.160 | 08/17/20 | 0.160 | 50,000 | 34 | 7,555.56 | 0.162 |
| | YCD | CIBC | 0.160 | 08/17/20 | 0.160 | 50,000 | 34 | 7,555.56 | 0.162 |
| | YCD | MUFG BK | 0.190 | 08/17/20 | 0.190 | 50,000 | 62 | 16,361.11 | 0.193 |
| | YCD | MUFG BK | 0.190 | 08/17/20 | 0.190 | 50,000 | 62 | 16,361.11 | 0.193 |
| | YCD | CR AG CIB | 0.180 | 08/17/20 | 0.180 | 50,000 | 90 | 22,500.00 | 0.183 |
| | YCD | CR AG CIB | 0.180 | 08/17/20 | 0.180 | 50,000 | 90 | 22,500.00 | 0.183 |
| **08/17/20** | **NO PURCHASES** | | | | | | | | |
| **08/18/20** | **SALES** | | | | | | | | |
| | TR | BILL | | 10/08/20 | 0.090 | 50,000 | 40 | 9,423.61 | 0.172 |
| | TR | BILL | | 10/08/20 | 0.090 | 50,000 | 40 | 9,423.61 | 0.172 |
| | TR | BILL | | 10/08/20 | 0.090 | 50,000 | 40 | 9,423.61 | 0.172 |
| | TR | BILL | | 10/08/20 | 0.090 | 50,000 | 40 | 9,423.61 | 0.172 |
| | TR | BILL | | 10/08/20 | 0.090 | 50,000 | 40 | 9,423.61 | 0.172 |
| | TR | BILL | | 10/08/20 | 0.090 | 50,000 | 40 | 9,423.61 | 0.172 |
| **08/18/20** | **REDEMPTIONS** | | | | | | | | |
| | TR | BILL | | 08/18/20 | 0.110 | 50,000 | 34 | 5,194.44 | 0.112 |
| | TR | BILL | | 08/18/20 | 0.110 | 50,000 | 34 | 5,194.44 | 0.112 |
| | TR | BILL | | 08/18/20 | 0.110 | 50,000 | 34 | 5,194.44 | 0.112 |
| | TR | BILL | | 08/18/20 | 0.110 | 50,000 | 34 | 5,194.44 | 0.112 |
| | TR | BILL | | 08/18/20 | 0.110 | 50,000 | 34 | 5,194.44 | 0.112 |
| | TR | BILL | | 08/18/20 | 0.110 | 50,000 | 34 | 5,194.44 | 0.112 |
| | TR | BILL | | 08/18/20 | 0.111 | 50,000 | 34 | 5,241.67 | 0.113 |
| | TR | BILL | | 08/18/20 | 0.111 | 50,000 | 34 | 5,241.67 | 0.113 |
| | TR | BILL | | 08/18/20 | 0.111 | 50,000 | 34 | 5,241.67 | 0.113 |
| | TR | BILL | | 08/18/20 | 0.113 | 50,000 | 105 | 16,406.25 | 0.114 |
| | TR | BILL | | 08/18/20 | 0.113 | 50,000 | 105 | 16,406.25 | 0.114 |
| | TR | BILL | | 08/18/20 | 0.113 | 50,000 | 105 | 16,406.25 | 0.114 |
| | TR | BILL | | 08/18/20 | 0.113 | 50,000 | 105 | 16,406.25 | 0.114 |
| | TR | BILL | | 08/18/20 | 0.116 | 50,000 | 105 | 16,916.67 | 0.118 |
| | TR | BILL | | 08/18/20 | 0.116 | 50,000 | 105 | 16,916.67 | 0.118 |
| | TR | BILL | | 08/18/20 | 0.116 | 50,000 | 105 | 16,916.67 | 0.118 |
| | TR | BILL | | 08/18/20 | 0.116 | 50,000 | 105 | 16,916.67 | 0.118 |
| | YCD | TORONTO | 0.160 | 08/18/20 | 0.160 | 50,000 | 36 | 8,000.00 | 0.162 |
| | YCD | TORONTO | 0.160 | 08/18/20 | 0.160 | 50,000 | 36 | 8,000.00 | 0.162 |
| **08/18/20** | **PURCHASES** | | | | | | | | |
| | CD | MUFG UNION | 0.070 | 09/02/20 | 0.070 | 50,000 | | | |
| | CD | MUFG UNION | 0.070 | 09/02/20 | 0.070 | 50,000 | | | |
| | CD | MUFG UNION | 0.070 | 09/02/20 | 0.070 | 50,000 | | | |
| | CD | MUFG UNION | 0.070 | 09/02/20 | 0.070 | 50,000 | | | |
| | CP | UPS | | 09/02/20 | 0.060 | 50,000 | | | |
| | CP | CR AG NY | | 09/02/20 | 0.090 | 50,000 | | | |
| | CP | CR AG NY | | 09/02/20 | 0.090 | 50,000 | | | |
| | CP | RABO NY | | 09/02/20 | 0.090 | 50,000 | | | |
| | CP | RABO NY | | 09/02/20 | 0.090 | 50,000 | | | |
| | CP | RABO NY | | 09/02/20 | 0.090 | 50,000 | | | |

## INVESTMENT TRANSACTIONS

| DATE | TYPE a/ | DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) b/ | PAR ($) (000) d/ | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **08/18/20** | **PURCHASES (Continued)** | | | | | | | | |
| | YCD | DNB | 0.080 | 09/02/20 | 0.080 | 50,000 | | | |
| | YCD | DNB | 0.080 | 09/02/20 | 0.080 | 50,000 | | | |
| | YCD | SOC GEN | 0.080 | 09/02/20 | 0.080 | 50,000 | | | |
| | YCD | SOC GEN | 0.080 | 09/02/20 | 0.080 | 50,000 | | | |
| | YCD | NORDEA ABP | 0.090 | 09/02/20 | 0.090 | 50,000 | | | |
| | YCD | NORDEA ABP | 0.090 | 09/02/20 | 0.090 | 50,000 | | | |
| | YCD | CIBC | 0.110 | 09/02/20 | 0.110 | 50,000 | | | |
| | YCD | CIBC | 0.110 | 09/02/20 | 0.110 | 50,000 | | | |
| | YCD | NORINCHUK | 0.120 | 09/02/20 | 0.120 | 50,000 | | | |
| | YCD | NORINCHUK | 0.120 | 09/02/20 | 0.120 | 50,000 | | | |
| **08/19/20** | **NO REDEMPTIONS** | | | | | | | | |
| **08/19/20** | **PURCHASES** | | | | | | | | |
| | CP | SOC GEN NY | | 09/02/20 | 0.090 | 50,000 | | | |
| | CP | SOC GEN NY | | 09/02/20 | 0.090 | 50,000 | | | |
| | CP | SOC GEN NY | | 09/02/20 | 0.090 | 50,000 | | | |
| | CP | SOC GEN NY | | 09/02/20 | 0.090 | 50,000 | | | |
| | CP | COCA COLA | | 09/08/20 | 0.060 | 50,000 | | | |
| | DN | FFCB | | 02/26/21 | 0.100 | 50,000 | | | |
| | YCD | MUFG BK | 0.060 | 09/02/20 | 0.060 | 50,000 | | | |
| | YCD | MUFG BK | 0.060 | 09/02/20 | 0.060 | 50,000 | | | |
| | YCD | ANZ | 0.150 | 02/26/21 | 0.150 | 50,000 | | | |
| | YCD FR | MONTREAL | 0.298 | 09/01/21 | 0.298 | 50,000 | | | |
| | YCD FR | MONTREAL | 0.298 | 09/01/21 | 0.298 | 50,000 | | | |
| **08/20/20** | **REDEMPTIONS** | | | | | | | | |
| | TR | BILL | | 08/20/20 | 1.450 | 50,000 | 178 | 358,472.22 | 1.485 |
| | TR | BILL | | 08/20/20 | 1.450 | 50,000 | 178 | 358,472.22 | 1.485 |
| | TR | BILL | | 08/20/20 | 1.450 | 50,000 | 178 | 358,472.22 | 1.485 |
| | TR | BILL | | 08/20/20 | 1.450 | 50,000 | 178 | 358,472.22 | 1.485 |
| | TR | BILL | | 08/20/20 | 1.507 | 50,000 | 182 | 380,936.11 | 1.544 |
| | TR | BILL | | 08/20/20 | 1.507 | 50,000 | 182 | 380,936.11 | 1.544 |
| | TR | BILL | | 08/20/20 | 1.507 | 50,000 | 182 | 380,936.11 | 1.544 |
| **08/20/20** | **PURCHASES** | | | | | | | | |
| | CD | BOWEST | 0.050 | 09/02/20 | 0.050 | 50,000 | | | |
| | CD | BOWEST | 0.050 | 09/02/20 | 0.050 | 50,000 | | | |
| | CP | MUFG BK | | 09/02/20 | 0.050 | 50,000 | | | |
| | CP | MUFG BK | | 09/02/20 | 0.050 | 50,000 | | | |
| | CP | RABO NY | | 09/02/20 | 0.090 | 50,000 | | | |
| | CP | RABO NY | | 09/02/20 | 0.090 | 50,000 | | | |
| | DEB | FHLB | 0.110 | 02/26/21 | 0.112 | 50,000 | | | |
| | DEB | FHLB | 0.110 | 02/26/21 | 0.112 | 50,000 | | | |
| | DEB | FHLB | 0.110 | 02/26/21 | 0.112 | 50,000 | | | |
| | DEB | FHLB | 0.110 | 02/26/21 | 0.112 | 50,000 | | | |
| | DN | FFCB | | 02/26/21 | 0.100 | 50,000 | | | |
| | DN | FHLB | | 02/26/21 | 0.110 | 50,000 | | | |
| | DN | FHLB | | 02/26/21 | 0.110 | 50,000 | | | |
| | TR | BILL | | 09/01/20 | 0.050 | 50,000 | | | |
| | TR | BILL | | 09/01/20 | 0.050 | 50,000 | | | |

## INVESTMENT TRANSACTIONS

| DATE | TYPE a/ | DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) b/ | PAR ($) (000) d/ | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **08/20/20** | **PURCHASES (Continued)** | | | | | | | | |
| | TR | BILL | | 09/01/20 | 0.056 | 50,000 | | | |
| | TR | BILL | | 09/01/20 | 0.056 | 50,000 | | | |
| | TR | BILL | | 09/08/20 | 0.055 | 50,000 | | | |
| | TR | BILL | | 09/08/20 | 0.055 | 50,000 | | | |
| | TR | BILL | | 09/08/20 | 0.055 | 50,000 | | | |
| | YCD | DNB | 0.080 | 09/08/20 | 0.080 | 50,000 | | | |
| | YCD | DNB | 0.080 | 09/08/20 | 0.080 | 50,000 | | | |
| | YCD | CR AG CIB | 0.090 | 09/08/20 | 0.090 | 50,000 | | | |
| | YCD | CR AG CIB | 0.090 | 09/08/20 | 0.090 | 50,000 | | | |
| | YCD | ANZ | 0.150 | 02/26/21 | 0.150 | 50,000 | | | |
| | YCD | ANZ | 0.150 | 02/26/21 | 0.150 | 50,000 | | | |
| | YCD | BNP | 0.210 | 02/26/21 | 0.210 | 50,000 | | | |
| | YCD | BNP | 0.210 | 02/26/21 | 0.210 | 50,000 | | | |
| **08/21/20** | **NO REDEMPTIONS** | | | | | | | | |
| **08/21/20** | **PURCHASES** | | | | | | | | |
| | CP | NATIXIS NY | | 08/24/20 | 0.070 | 50,000 | | | |
| | CP | NATIXIS NY | | 08/24/20 | 0.070 | 50,000 | | | |
| | CP | CR AG NY | | 09/08/20 | 0.090 | 50,000 | | | |
| | CP | CR AG NY | | 09/08/20 | 0.090 | 50,000 | | | |
| | CP | SOC GEN NY | | 09/08/20 | 0.090 | 50,000 | | | |
| | CP | SOC GEN NY | | 09/08/20 | 0.090 | 50,000 | | | |
| | CP | VERSAILLES | | 01/04/21 | 0.220 | 50,000 | | | |
| | DN | FHLB | | 01/04/21 | 0.090 | 50,000 | | | |
| | DN | FHLB | | 01/04/21 | 0.090 | 50,000 | | | |
| | DN | FHLB | | 05/03/21 | 0.090 | 50,000 | | | |
| | DN | FHLB | | 05/03/21 | 0.090 | 50,000 | | | |
| | TR | BILL | | 02/11/21 | 0.100 | 50,000 | | | |
| | TR | BILL | | 02/11/21 | 0.100 | 50,000 | | | |
| | TR | BILL | | 02/11/21 | 0.100 | 50,000 | | | |
| | TR | BILL | | 02/11/21 | 0.100 | 50,000 | | | |
| | TR | BILL | | 02/11/21 | 0.100 | 50,000 | | | |
| | TR | BILL | | 02/11/21 | 0.100 | 50,000 | | | |
| | TR | BILL | | 02/11/21 | 0.103 | 50,000 | | | |
| | TR | BILL | | 02/11/21 | 0.103 | 50,000 | | | |
| | TR | BILL | | 02/11/21 | 0.103 | 50,000 | | | |
| | YCD | KBC | 0.080 | 09/02/20 | 0.080 | 50,000 | | | |
| | YCD | KBC | 0.080 | 09/02/20 | 0.080 | 50,000 | | | |
| | YCD | SUMITOMO | 0.100 | 09/21/20 | 0.100 | 50,000 | | | |
| | YCD | SUMITOMO | 0.100 | 09/21/20 | 0.100 | 50,000 | | | |
| **08/24/20** | **REDEMPTIONS** | | | | | | | | |
| | CP | NATIXIS NY | | 08/24/20 | 0.070 | 50,000 | 3 | 291.67 | 0.071 |
| | CP | NATIXIS NY | | 08/24/20 | 0.070 | 50,000 | 3 | 291.67 | 0.071 |
| **08/24/20** | **PURCHASES** | | | | | | | | |
| | CP | JUPITER | | 01/04/21 | 0.180 | 50,000 | | | |
| | CP | JUPITER | | 01/04/21 | 0.180 | 50,000 | | | |
| | TR | BILL | | 02/11/21 | 0.110 | 50,000 | | | |
| | TR | BILL | | 02/11/21 | 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 (%) |
|---|---|---|---|---|---|---|---|---|---|
| **08/25/20** | **REDEMPTIONS** | | | | | | | | |
| | CD | CITIBANK | 0.800 | 08/25/20 | 0.800 | 50,000 | 172 | 191,111.11 | 0.811 |
| | CD | CITIBANK | 0.800 | 08/25/20 | 0.800 | 50,000 | 172 | 191,111.11 | 0.811 |
| | CP | MIZUHO NY | | 08/25/20 | 0.240 | 50,000 | 97 | 32,333.33 | 0.243 |
| | CP | MIZUHO NY | | 08/25/20 | 0.240 | 50,000 | 97 | 32,333.33 | 0.243 |
| | CP | MIZUHO NY | | 08/25/20 | 0.250 | 50,000 | 104 | 36,111.11 | 0.254 |
| | CP | MIZUHO NY | | 08/25/20 | 0.250 | 50,000 | 104 | 36,111.11 | 0.254 |
| | DN | FHLB | | 08/25/20 | 0.110 | 25,000 | 42 | 3,208.33 | 0.112 |
| | DN | FHLB | | 08/25/20 | 0.110 | 50,000 | 42 | 6,416.67 | 0.112 |
| | DN | FHLB | | 08/25/20 | 0.110 | 50,000 | 42 | 6,416.67 | 0.112 |
| | DN | FHLB | | 08/25/20 | 0.110 | 50,000 | 42 | 6,416.67 | 0.112 |
| | DN | FHLMC | | 08/25/20 | 1.500 | 50,000 | 202 | 420,833.33 | 1.538 |
| | TR | BILL | | 08/25/20 | 0.140 | 50,000 | 78 | 15,166.67 | 0.142 |
| | TR | BILL | | 08/25/20 | 0.140 | 50,000 | 78 | 15,166.67 | 0.142 |
| | YCD | SUMI TRUST | 0.200 | 08/25/20 | 0.200 | 50,000 | 61 | 16,944.44 | 0.203 |
| | YCD | SUMI TRUST | 0.200 | 08/25/20 | 0.200 | 50,000 | 61 | 16,944.44 | 0.203 |
| | YCD | NORINCHUK | 0.250 | 08/25/20 | 0.250 | 50,000 | 63 | 21,875.00 | 0.253 |
| | YCD | NORINCHUK | 0.250 | 08/25/20 | 0.250 | 50,000 | 63 | 21,875.00 | 0.253 |
| | YCD | MUFG BK | 0.250 | 08/25/20 | 0.250 | 50,000 | 97 | 33,680.56 | 0.253 |
| | YCD | MUFG BK | 0.250 | 08/25/20 | 0.250 | 50,000 | 97 | 33,680.56 | 0.253 |
| | YCD | CIC | 1.470 | 08/25/20 | 1.470 | 50,000 | 181 | 369,541.67 | 1.495 |
| | YCD | CIC | 1.470 | 08/25/20 | 1.470 | 50,000 | 181 | 369,541.67 | 1.495 |
| **08/25/20** | **PURCHASES** | | | | | | | | |
| | CP | MIZUHO NY | | 12/02/20 | 0.160 | 50,000 | | | |
| | CP | MIZUHO NY | | 12/02/20 | 0.160 | 50,000 | | | |
| | DEB | FHLB | 0.100 | 01/04/21 | 0.100 | 50,000 | | | |
| | DEB | FHLB | 0.100 | 01/04/21 | 0.100 | 50,000 | | | |
| | DN | IBRD | | 01/04/21 | 0.090 | 50,000 | | | |
| | DN | IBRD | | 01/04/21 | 0.090 | 50,000 | | | |
| | DN | FHLB | | 02/08/21 | 0.100 | 50,000 | | | |
| | DN | FHLB | | 02/08/21 | 0.100 | 50,000 | | | |
| | TR | BILL | | 09/08/20 | 0.060 | 50,000 | | | |
| | TR | BILL | | 09/08/20 | 0.060 | 50,000 | | | |
| | TR | BILL | | 09/08/20 | 0.060 | 50,000 | | | |
| | TR | BILL | | 09/08/20 | 0.060 | 50,000 | | | |
| | YCD | NORINCHUK | 0.090 | 09/02/20 | 0.090 | 50,000 | | | |
| | YCD | NORINCHUK | 0.090 | 09/02/20 | 0.090 | 50,000 | | | |
| | YCD | NORINCHUK | 0.090 | 09/02/20 | 0.090 | 50,000 | | | |
| | YCD | MONTREAL | 0.180 | 02/26/21 | 0.180 | 50,000 | | | |
| | YCD | MONTREAL | 0.180 | 02/26/21 | 0.180 | 50,000 | | | |
| **08/26/20** | **NO REDEMPTIONS** | | | | | | | | |
| **08/26/20** | **PURCHASES** | | | | | | | | |
| | DN | FHLB | | 05/03/21 | 0.090 | 50,000 | | | |
| | DN | FHLB | | 05/03/21 | 0.090 | 50,000 | | | |
| | TR | BILL | | 08/12/21 | 0.120 | 50,000 | | | |
| | TR | BILL | | 08/12/21 | 0.120 | 50,000 | | | |
| | TR | BILL | | 08/12/21 | 0.120 | 50,000 | | | |
| | YCD | RABOBANK | 0.180 | 02/26/21 | 0.180 | 50,000 | | | |
| | YCD | RABOBANK | 0.180 | 02/26/21 | 0.180 | 50,000 | | | |

## INVESTMENT TRANSACTIONS

| DATE | TYPE a/ | DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) b/ | PAR ($) (000) d/ | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **08/27/20** | **REDEMPTIONS** | | | | | | | | |
| | DN | FHLB | | 08/27/20 | 0.110 | 50,000 | 43 | 6,569.44 | 0.112 |
| | DN | FHLB | | 08/27/20 | 0.110 | 50,000 | 43 | 6,569.44 | 0.112 |
| | TR | BILL | | 08/27/20 | 0.105 | 50,000 | 42 | 6,125.00 | 0.106 |
| | TR | BILL | | 08/27/20 | 0.105 | 50,000 | 42 | 6,125.00 | 0.106 |
| | TR | BILL | | 08/27/20 | 0.105 | 50,000 | 42 | 6,125.00 | 0.106 |
| | TR | BILL | | 08/27/20 | 0.105 | 50,000 | 42 | 6,125.00 | 0.106 |
| | TR | BILL | | 08/27/20 | 0.110 | 50,000 | 42 | 6,416.67 | 0.112 |
| | TR | BILL | | 08/27/20 | 0.110 | 50,000 | 42 | 6,416.67 | 0.112 |
| | TR | BILL | | 08/27/20 | 0.110 | 50,000 | 42 | 6,416.67 | 0.112 |
| | TR | BILL | | 08/27/20 | 0.110 | 50,000 | 42 | 6,416.67 | 0.112 |
| | TR | BILL | | 08/27/20 | 0.230 | 50,000 | 164 | 52,388.89 | 0.233 |
| | TR | BILL | | 08/27/20 | 0.230 | 50,000 | 164 | 52,388.89 | 0.233 |
| | TR | BILL | | 08/27/20 | 0.230 | 50,000 | 164 | 52,388.89 | 0.233 |
| | TR | BILL | | 08/27/20 | 0.530 | 50,000 | 175 | 128,819.44 | 0.539 |
| | TR | BILL | | 08/27/20 | 0.530 | 50,000 | 175 | 128,819.44 | 0.539 |
| | TR | BILL | | 08/27/20 | 0.530 | 50,000 | 175 | 128,819.44 | 0.539 |
| | TR | BILL | | 08/27/20 | 0.530 | 50,000 | 175 | 128,819.44 | 0.539 |
| | TR | BILL | | 08/27/20 | 0.531 | 50,000 | 175 | 129,062.50 | 0.540 |
| | TR | BILL | | 08/27/20 | 0.531 | 50,000 | 175 | 129,062.50 | 0.540 |
| | TR | BILL | | 08/27/20 | 1.406 | 50,000 | 182 | 355,405.56 | 1.440 |
| | TR | BILL | | 08/27/20 | 1.406 | 50,000 | 182 | 355,405.56 | 1.440 |
| | TR | BILL | | 08/27/20 | 1.413 | 50,000 | 182 | 357,048.61 | 1.446 |
| | TR | BILL | | 08/27/20 | 1.413 | 50,000 | 182 | 357,048.61 | 1.446 |
| **08/27/20** | **PURCHASES** | | | | | | | | |
| | CP | NATIXIS NY | | 01/04/21 | 0.170 | 50,000 | | | |
| | CP | NATIXIS NY | | 01/04/21 | 0.170 | 50,000 | | | |
| | CP | JUPITER | | 01/25/21 | 0.170 | 50,000 | | | |
| | DN | FHLB | | 01/27/21 | 0.080 | 50,000 | | | |
| | DN | FHLB | | 01/27/21 | 0.080 | 50,000 | | | |
| | DN | FHLB | | 02/11/21 | 0.100 | 50,000 | | | |
| | DN | FHLB | | 02/11/21 | 0.100 | 50,000 | | | |
| | DN | FHLB | | 05/03/21 | 0.090 | 50,000 | | | |
| | DN | FHLB | | 05/03/21 | 0.090 | 50,000 | | | |
| | TR | BILL | | 09/08/20 | 0.055 | 50,000 | | | |
| | TR | BILL | | 09/08/20 | 0.055 | 50,000 | | | |
| | TR | BILL | | 09/24/20 | 0.065 | 50,000 | | | |
| | TR | BILL | | 09/24/20 | 0.065 | 50,000 | | | |
| | YCD | SWEDBANK | 0.090 | 09/25/20 | 0.090 | 50,000 | | | |
| | YCD | SWEDBANK | 0.090 | 09/25/20 | 0.090 | 50,000 | | | |
| | YCD | SUMITOMO | 0.100 | 09/25/20 | 0.100 | 50,000 | | | |
| | YCD | SUMITOMO | 0.100 | 09/25/20 | 0.100 | 50,000 | | | |
| | YCD | ANZ | 0.120 | 01/04/21 | 0.120 | 50,000 | | | |
| | YCD | ANZ | 0.120 | 01/04/21 | 0.120 | 50,000 | | | |
| **08/28/20** | **REDEMPTIONS** | | | | | | | | |
| | YCD | MONTREAL | 0.140 | 08/28/20 | 0.140 | 50,000 | 30 | 5,833.33 | 0.142 |
| | YCD | MONTREAL | 0.140 | 08/28/20 | 0.140 | 50,000 | 30 | 5,833.33 | 0.142 |

## INVESTMENT TRANSACTIONS

| DATE | TYPE a/ | DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) b/ | PAR ($) (000) d/ | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **08/28/20** | **PURCHASES** | | | | | | | | |
| | YCD | NORDEA ABP | 0.170 | 02/26/21 | 0.170 | 50,000 | | | |
| | YCD | NORDEA ABP | 0.170 | 02/26/21 | 0.170 | 50,000 | | | |
| | YCD | TORONTO | 0.190 | 02/26/21 | 0.190 | 50,000 | | | |
| | YCD | TORONTO | 0.190 | 02/26/21 | 0.190 | 50,000 | | | |
| **08/31/20** | **REDEMPTIONS** | | | | | | | | |
| | TR | NOTE | 2.625 | 08/31/20 | 2.819 | 50,000 | 705 | 2,712,372.66 | 2.827 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.819 | 50,000 | 705 | 2,712,372.66 | 2.827 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.811 | 50,000 | 712 | 2,731,893.13 | 2.819 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.811 | 50,000 | 712 | 2,731,893.13 | 2.819 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.811 | 50,000 | 712 | 2,731,893.13 | 2.819 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.811 | 50,000 | 712 | 2,731,893.13 | 2.819 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.786 | 50,000 | 713 | 2,712,081.32 | 2.793 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.786 | 50,000 | 713 | 2,712,081.32 | 2.793 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.786 | 50,000 | 713 | 2,712,081.32 | 2.793 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.786 | 50,000 | 713 | 2,712,081.32 | 2.793 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.786 | 50,000 | 713 | 2,712,081.32 | 2.793 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.786 | 50,000 | 713 | 2,712,081.32 | 2.793 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.782 | 50,000 | 714 | 2,711,800.76 | 2.788 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.782 | 50,000 | 714 | 2,711,800.76 | 2.788 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.782 | 50,000 | 714 | 2,711,800.76 | 2.788 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.782 | 50,000 | 714 | 2,711,800.76 | 2.788 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.782 | 50,000 | 714 | 2,711,800.76 | 2.788 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.782 | 50,000 | 714 | 2,711,800.76 | 2.788 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.782 | 50,000 | 714 | 2,711,800.76 | 2.788 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.735 | 50,000 | 720 | 2,690,586.15 | 2.741 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.735 | 50,000 | 720 | 2,690,586.15 | 2.741 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.735 | 50,000 | 720 | 2,690,586.15 | 2.741 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.735 | 50,000 | 720 | 2,690,586.15 | 2.741 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.707 | 50,000 | 721 | 2,666,868.09 | 2.712 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.707 | 50,000 | 721 | 2,666,868.09 | 2.712 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.707 | 50,000 | 721 | 2,666,868.09 | 2.712 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.707 | 50,000 | 721 | 2,666,868.09 | 2.712 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.707 | 50,000 | 721 | 2,666,868.09 | 2.712 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.707 | 50,000 | 721 | 2,666,868.09 | 2.712 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.698 | 50,000 | 724 | 2,669,932.67 | 2.703 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.698 | 50,000 | 724 | 2,669,932.67 | 2.703 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.698 | 50,000 | 724 | 2,669,932.67 | 2.703 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.698 | 50,000 | 724 | 2,669,932.67 | 2.703 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.645 | 50,000 | 725 | 2,622,777.11 | 2.649 |
| | TR | NOTE | 2.625 | 08/31/20 | 2.645 | 50,000 | 725 | 2,622,777.11 | 2.649 |
| **08/31/20** | **PURCHASES** | | | | | | | | |
| | CP | CHARIOT | | 02/01/21 | 0.170 | 50,000 | | | |
| | DN | IBRD | | 01/04/21 | 0.100 | 50,000 | | | |
| | DN | IBRD | | 01/04/21 | 0.100 | 50,000 | | | |
| | DN | IFC | | 02/26/21 | 0.100 | 50,000 | | | |
| | DN | IFC | | 02/26/21 | 0.100 | 50,000 | | | |
| | DN | IFC | | 02/26/21 | 0.110 | 50,000 | | | |
| | DN | IFC | | 02/26/21 | 0.110 | 50,000 | | | |
| | DN | FHLB | | 08/02/21 | 0.100 | 50,000 | | | |
| | DN | FHLB | | 08/02/21 | 0.100 | 50,000 | | | |

## INVESTMENT TRANSACTIONS

| DATE | TYPE a/ | DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) b/ | PAR ($) (000) d/ | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| 08/31/20 | PURCHASES (Continued) | | | | | | | | |
| | TR | BILL | | 09/24/20 | 0.065 | 50,000 | | | |
| | TR | BILL | | 09/24/20 | 0.065 | 50,000 | | | |
| | TR | BILL | | 09/24/20 | 0.065 | 50,000 | | | |
| | TR | BILL | | 09/24/20 | 0.070 | 50,000 | | | |
| | TR | BILL | | 09/24/20 | 0.070 | 50,000 | | | |
| | TR | BILL | | 09/24/20 | 0.070 | 50,000 | | | |
| | TR | BILL | | 09/24/20 | 0.070 | 50,000 | | | |
| | TR | BILL | | 09/24/20 | 0.070 | 50,000 | | | |
| | TR | BILL | | 09/24/20 | 0.070 | 50,000 | | | |
| | YCD | NORDEA ABP | 0.090 | 09/24/20 | 0.090 | 50,000 | | | |
| | YCD | NORDEA ABP | 0.090 | 09/24/20 | 0.090 | 50,000 | | | |
| | YCD | DNB | 0.090 | 09/28/20 | 0.090 | 50,000 | | | |
| | YCD | DNB | 0.090 | 09/28/20 | 0.090 | 50,000 | | | |
| | YCD | SE BANKEN | 0.180 | 02/26/21 | 0.180 | 50,000 | | | |
| | YCD | SE BANKEN | 0.180 | 02/26/21 | 0.180 | 50,000 | | | |

# FOOTNOTES

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

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

**b/** Industry standard purchase yield calculation

**c/** Repurchase Agreement

**d/** Par amount of securities purchased, sold or redeemed

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

**f/** Repurchase Agreement against Reverse Repurchase Agreement

**g/** Outright purchase against Reverse Repurchase Agreement

**h/** Security "SWAP" transactions

**i/** Buy back agreement

| | |
|---|---|
| RRP | Termination of Reverse Repurchase Agreement |
| RRS | Reverse Repurchase Agreement |

## TIME DEPOSITS

| FINANCIAL INSTITUTION | DEPOSIT DATE | YIELD (%) | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **ALHAMBRA** | | | | |
| New Omni Bank, 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 |
| New Omni Bank, N.A. | 08/20/20 | 0.150 | 15,000,000.00 | 02/18/21 |
| **ARCADIA** | | | | |
| 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 |
| American Plus Bank, N.A. | 08/14/20 | 0.170 | 7,000,000.00 | 02/12/21 |
| **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 | 06/10/20 | 0.180 | 40,000,000.00 | 09/09/20 |
| Pacific Western Bank | 08/13/20 | 0.170 | 50,000,000.00 | 09/17/20 |
| Pacific Western Bank | 08/19/20 | 0.180 | 50,000,000.00 | 09/23/20 |
| Pacific Western Bank | 08/26/20 | 0.180 | 40,000,000.00 | 09/30/20 |
| 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 | 05/13/20 | 0.170 | 125,000,000.00 | 11/12/20 |
| Cathay Bank | 08/26/20 | 0.160 | 100,000,000.00 | 02/24/21 |
| **FOLSOM** | | | | |
| SAFE Credit Union | 07/08/20 | 0.190 | 20,000,000.00 | 10/07/20 |
| SAFE Credit Union | 08/14/20 | 0.150 | 50,000,000.00 | 11/13/20 |
| SAFE Credit Union | 08/21/20 | 0.150 | 5,000,000.00 | 11/20/20 |
| **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 | 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 |
| US Metro Bank | 08/13/20 | 0.170 | 5,000,000.00 | 02/11/21 |
| **GARDENA** | | | | |
| Northrop Grumman Federal Credit Union | 05/07/20 | 0.190 | 25,000,000.00 | 11/05/20 |
| **GOLETA** | | | | |
| 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. | 08/12/20 | 0.150 | 13,000,000.00 | 11/12/20 |
| Community West Bank, N.A. | 05/21/20 | 0.200 | 14,000,000.00 | 11/19/20 |
| Community West Bank, N.A. | 06/05/20 | 0.240 | 10,000,000.00 | 12/04/20 |
| **HUNTINGTON BEACH** | | | | |
| Nuvision Federal Credit Union | 08/06/20 | 0.170 | 25,000,000.00 | 11/05/20 |
| **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 | 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 |
| First Foundation Bank | 08/27/20 | 0.170 | 47,000,000.00 | 02/25/21 |
| Pacific Enterprise Bank | 08/20/20 | 0.170 | 25,000,000.00 | 11/19/20 |
| 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 |
| **LODI** | | | | |
| Farmers & Merchants Bank of Central CA | 07/08/20 | 0.190 | 3,000,000.00 | 10/07/20 |
| **LOS ANGELES** | | | | |
| 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 |
| Bank of Hope | 08/19/20 | 0.150 | 90,000,000.00 | 11/18/20 |

## TIME DEPOSITS

| FINANCIAL INSTITUTION | DEPOSIT DATE | YIELD (%) | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **LOS ANGELES (Continued)** | | | | |
| 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 | 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 |
| Hanmi Bank | 08/12/20 | 0.160 | 50,000,000.00 | 11/12/20 |
| 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 |
| Manufacturers Bank | 08/06/20 | 0.150 | 35,000,000.00 | 11/05/20 |
| 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 | 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 |
| Pacific City Bank | 08/05/20 | 0.130 | 40,000,000.00 | 11/04/20 |
| 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 | 03/05/20 | 0.880 | 2,000,000.00 | 09/03/20 |
| Metropolitan Bank | 08/20/20 | 0.170 | 1,000,000.00 | 02/18/21 |
| **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 |
| EverTrust Bank | 06/17/20 | 0.210 | 30,000,000.00 | 09/16/20 |

## TIME DEPOSITS

| FINANCIAL INSTITUTION | DEPOSIT DATE | YIELD (%) | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **PASADENA (Continued)** | | | | |
| 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 |
| Wescom Central Credit Union | 08/13/20 | 0.180 | 50,000,000.00 | 11/12/20 |
| **PORTERVILLE** | | | | |
| 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 |
| Bank of the Sierra | 08/14/20 | 0.150 | 20,000,000.00 | 11/13/20 |
| Bank of the Sierra | 08/14/20 | 0.150 | 20,000,000.00 | 11/13/20 |
| **RANCHO CORDOVA** | | | | |
| 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 |
| American River Bank | 08/12/20 | 0.170 | 3,000,000.00 | 02/10/21 |
| **REDDING** | | | | |
| Cornerstone Community Bank | 04/22/20 | 0.160 | 9,000,000.00 | 10/21/20 |
| Cornerstone Community Bank | 08/14/20 | 0.180 | 8,500,000.00 | 02/12/21 |
| Merchants Bank of Commerce | 05/20/20 | 0.190 | 4,000,000.00 | 11/18/20 |
| **REDWOOD CITY** | | | | |
| 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 |
| Provident Credit Union | 08/12/20 | 0.140 | 20,000,000.00 | 11/12/20 |
| Provident Credit Union | 08/20/20 | 0.150 | 20,000,000.00 | 11/19/20 |
| **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 | 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 | 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 |
| Axos Bank | 08/06/20 | 0.120 | 50,000,000.00 | 11/05/20 |
| Bank of Southern California, N.A. | 04/22/20 | 0.180 | 14,500,000.00 | 10/21/20 |
| 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 |
| California Coast Credit Union | 08/13/20 | 0.170 | 25,000,000.00 | 02/11/21 |
| California Coast Credit Union | 08/19/20 | 0.160 | 50,000,000.00 | 02/17/21 |
| Mission Federal Credit Union | 07/10/20 | 0.170 | 10,000,000.00 | 10/09/20 |
| **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 | 08/19/20 | 0.180 | 5,000,000.00 | 09/23/20 |
| **SAN JOSE** | | | | |
| Meriwest Credit Union | 07/16/20 | 0.200 | 30,000,000.00 | 10/15/20 |
| 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 |
| Technology Credit Union | 08/20/20 | 0.170 | 50,000,000.00 | 02/18/21 |
| **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 | 04/16/20 | 0.270 | 50,000,000.00 | 10/15/20 |
| Travis Credit Union | 08/14/20 | 0.180 | 50,000,000.00 | 11/13/20 |
| 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 | 08/20/20 | 0.170 | 1,000,000.00 | 02/18/21 |
| **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 AUGUST 2020** | | | **5,165,000,000.00** | |

# BANK DEMAND DEPOSITS
# AUGUST 2020
**($ in thousands)**

**DAILY BALANCES**

| DAY OF MONTH | BANK BALANCES | INTEREST BEARING BANK BALANCES | WARRANTS OUTSTANDING |
|---|---|---|---|
| 1 | $ 2,011,845 | $ 800,000 | $ 10,939,619 |
| 2 | 2,011,845 | 800,000 | 10,939,619 |
| 3 | 2,557,919 | 800,000 | 11,590,754 |
| 4 | 2,614,948 | 830,000 | 11,448,473 |
| 5 | 2,646,670 | 1,025,000 | 11,278,217 |
| 6 | 2,561,299 | 1,170,000 | 10,840,266 |
| 7 | 2,552,002 | 1,170,000 | 11,192,810 |
| 8 | 2,552,002 | 1,170,000 | 11,192,810 |
| 9 | 2,552,002 | 1,170,000 | 11,192,810 |
| 10 | 2,525,668 | 1,240,000 | 11,009,406 |
| 11 | 2,558,208 | 1,315,000 | 11,056,513 |
| 12 | 2,472,263 | 1,315,000 | 12,296,627 |
| 13 | 2,520,676 | 1,325,000 | 10,785,976 |
| 14 | 2,441,281 | 1,225,000 | 12,392,171 |
| 15 | 2,441,281 | 1,225,000 | 12,392,171 |
| 16 | 2,441,281 | 1,225,000 | 12,392,171 |
| 17 | 2,508,368 | 1,370,000 | 12,013,026 |
| 18 | 2,459,805 | 1,305,000 | 10,703,976 |
| 19 | 2,466,385 | 1,325,000 | 11,110,904 |
| 20 | 2,469,439 | 1,310,000 | 10,849,058 |
| 21 | 2,504,809 | 1,310,000 | 10,721,119 |
| 22 | 2,504,809 | 1,310,000 | 10,721,119 |
| 23 | 2,504,809 | 1,310,000 | 10,721,119 |
| 24 | 2,463,745 | 1,460,000 | 10,333,965 |
| 25 | 2,433,673 | 1,400,000 | 10,228,196 |
| 26 | 2,416,573 | 1,330,000 | 10,634,996 |
| 27 | 2,556,818 | 1,420,000 | 10,634,996 |
| 28 | 2,452,852 | 1,300,000 | 10,864,803 |
| 29 | 2,452,852 | 1,300,000 | 10,864,803 |
| 30 | 2,452,852 | 1,300,000 | 10,864,803 |
| 31 | 2,473,921 | 1,375,000 | 6,895,665 |
| **AVERAGE DOLLAR DAYS** | $2,470,416 a/ | $1,223,548 b/ | |

**a/ The prescribed bank balance for August was $1,854,434. This consisted of $1,746,717 in compensating balances for services, balances for uncollected funds of $108,264 and a deduction of $547 for August 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

1854

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on August 19, 2020, has determined and designated the amount of money available for deposit and investment as of August 12, 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 $ 1,747,000,000

   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) | 8/17/2020 | 8/21/2020 | $ 3,993,900,000 | $ (1,173,100,000) | $ 5,167,000,000 | $ 3,993,900,000 |
| (2) | 8/24/2020 | 8/28/2020 | $ 124,600,000 | $ (1,048,500,000) | $ 5,167,000,000 | $ 4,118,500,000 |
| (3) | 8/31/2020 | 9/4/2020 | $ (6,979,900,000) | $ (8,028,400,000) | $ 5,167,000,000 | $ (2,861,400,000) |
| (4) | 9/7/2020 | 9/11/2020 | $ (753,100,000) | $ (8,781,500,000) | $ 5,167,000,000 | $ (3,614,500,000) |
| (5) | 9/14/2020 | 9/18/2020 | $ (76,000,000) | $ (8,857,500,000) | $ 5,167,000,000 | $ (3,690,500,000) |
| (6) | 9/21/2020 | 9/25/2020 | $ (748,000,000) | $ (9,605,500,000) | $ 5,167,000,000 | $ (4,438,500,000) |
| (7) | 9/28/2020 | 10/2/2020 | $ (7,468,200,000) | $ (17,073,700,000) | $ 5,167,000,000 | $ (11,906,700,000) |
| (8) | 10/5/2020 | 10/9/2020 | $ 404,300,000 | $ (16,669,400,000) | $ 5,167,000,000 | $ (11,502,400,000) |
| (9) | 10/12/2020 | 10/16/2020 | $ 498,200,000 | $ (16,171,200,000) | $ 5,167,000,000 | $ (11,004,200,000) |
| (10) | 10/19/2020 | 10/23/2020 | $ 1,163,200,000 | $ (15,008,000,000) | $ 5,167,000,000 | $ (9,841,000,000) |

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 $ 1,747,000,000.

Dated: August 19, 2020

POOLED MONEY INVESTMENT BOARD:

_____
Chair

_____
Member

_____
Member

**Los Angeles County Treasurer**
**Pending Transactions Detail Report**
**As of 09/30/20**
**Attachment XVIII**

| Settle Date | Counter Party | Inv ID | Description | Rate | Maturity Date | Price | Par | Principal | Purchased Interest |
|---|---|---|---|---|---|---|---|---|---|
| **NTRD - PSI NON-TRADING** | | | | | | | | | |
| 10/08/20 | FEDERAL HOME LOAN BK | 114722 | FHLB 1.25 (CALLABLE) | 1.250 | 10/08/30 | 100.00 | $50,000,000.00 | $50,000,000.00 | $0.00 |
| 10/07/20 | FEDERAL HOME LOAN BK | 114733 | FHLB 1.21 (CALLABLE) | 1.210 | 10/07/30 | 100.00 | $50,000,000.00 | $50,000,000.00 | $0.00 |
| 10/09/20 | FEDERAL HOME LOAN BK | 114743 | FHLB 1.21 (CALLABLE) | 1.210 | 10/07/30 | 100.00 | $38,200,000.00 | $38,200,000.00 | $2,567.89 |
| 10/02/20 | FEDERAL HOME LOAN BK | 114771 | FHLB 1.08 (CALLABLE) | 1.080 | 10/02/30 | 100.00 | $50,000,000.00 | $50,000,000.00 | $0.00 |
| 10/09/20 | FEDERAL HOME LOAN MTG | 114744 | FHLMC 1.24 (CALLABLE) | 1.240 | 10/08/30 | 100.00 | $50,000,000.00 | $50,000,000.00 | $0.00 |
| 10/15/20 | FEDERAL HOME LOAN MTG | 114792 | FHLMC 1.25 (CALLABLE) | 1.250 | 10/15/30 | 100.00 | $50,000,000.00 | $50,000,000.00 | $0.00 |
| 10/22/20 | FEDERAL HOME LOAN MTG | 114793 | FHLMC 1.25 (CALLABLE) | 1.250 | 10/22/30 | 100.00 | $50,000,000.00 | $50,000,000.00 | $0.00 |
| 10/02/20 | ATLANTIC ASSET SEC LLC | 114799 | ATLANTIC ASSET SEC LLC CP | 0.130 | 12/01/20 | 99.98 | $50,000,000.00 | $49,989,166.67 | $0.00 |
| 10/02/20 | OLD LINE FUNDING LLC | 114800 | OLD LINE FUNDING LLC CP | 0.110 | 12/01/20 | 99.98 | $50,000,000.00 | $49,990,833.33 | $0.00 |
| | | | | | **PSI Non-Trading Total** | | **$438,200,000.00** | **$438,180,000.00** | **$2,567.89** |
| | | | | | | **Totals** | **$438,200,000.00** | **$438,180,000.00** | **$2,567.89** |