



**KEITH KNOX**  
TREASURER AND TAX COLLECTOR


# COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

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ttc.lacounty.gov and propertytax.lacounty.gov

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

November 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 OCTOBER 2020**

The Report of Investments for the month of October 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 October 2020 were in accordance with the California Government Code and, except as noted in attachment II of the Report of Investments, 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](mailto: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 OCTOBER 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 OCTOBER 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 OCTOBER 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 OCTOBER 31, 2020

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 10/31/20		
At Cost	\$ 33,760,555,596	\$ 120,246,155
At Market	\$ 33,770,797,938	\$ 121,168,397
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	8.00%	0.00%
United States Government and Agency Obligations	60.32%	61.04%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	31.30%	0.00%
Municipal Obligations	0.08%	2.92%
Corporate and Deposit Notes	0.30%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	36.04%
1-60 days	41.99%	36.04%
61 days-1 year	25.35%	0.00%
Over 1 year	32.66%	63.96%
Weighted Average Days to Maturity	765	

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

SCHEDULE A1

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

<u>PSI</u>	<u>S&amp;P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	F1	31.30%
Corporate and Deposit Notes	A-1+	P-1	F1	0.09%
	A+	Aa2	AA	0.21%
Municipals:				
Los Angeles County Securities	AA+	Aa2	AA	0.01%
State of California Municipal Bond	AA-	Aa2	AA	0.07%
Negotiable Certificates of Deposit	A-1	P-1	F1	8.00%
U.S. Agency Securities	AA+	Aaa	AAA	54.84%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.30%
U.S. Treasury Bills	AA+	Aaa	AAA	5.18%
				<u>100.00%</u>
				<u>100.00%</u>
<u>SPI</u>				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	36.04%
Corporate and Deposit Notes	-	-	-	0.00%
Los Angeles County Securities	AAA	Aa1	AA+	2.92%
Negotiable Certificates of Deposit	-	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	AAA	61.04%
U.S. Treasury Securities:				
U.S. Treasury Bills	-	-	-	0.00%
				<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT  
OCTOBER 31, 2020

SCHEDULE B

TREASURER POOLED SURPLUS  
INVESTMENT PORTFOLIO

Investment Balance 10/31/20	\$ 33,760,555,596
Market Value at 10/31/20	\$ 33,770,797,938
Average Daily Balance	\$ 32,229,572,610
Gains and Losses:	
For the Month	\$ (63,154)
For the Past 12 Months	\$ 1,863,908
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 17,344,637
Earnings for the Past 12 Months	\$ 417,573,002
Earnings Rate for the Month	0.63%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS  
AS OF OCTOBER 31, 2020

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 84,132,857.22
Bank of the West - Concentration	\$ 105,168,059.59 (A)
Citibank - Concentration	\$ 52,143.61
JP Morgan Chase - Concentration	\$ 109,975,336.76 (B)
Union Bank- Concentration	\$ 2,731,705.10
Wells Fargo - Concentration	<u>\$ -</u>
Total Ledger Balance for all Banks	<u><u>\$ 302,060,102.28</u></u>

(A) \$104.79 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 OCTOBER 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 October 2020

Total Deposits	\$ 6,346,585,086.64
Total Disbursements	\$ 5,083,526,635.52
Discretionary Funds Liquidity Withdrawal Ratio:	
As of October 31, 2020	1.79

Six-Month Cash Availability Projection:

	Investment			Cumulative
<u>Month</u>	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Available Cash</u>
November	\$ 7,703,472,000.00	\$ 6,940,300,000.00	\$ 5,339,600,000.00	\$ 9,304,172,000.00
December	\$ 6,473,403,000.00	\$ 10,785,500,000.00	\$ 7,193,100,000.00	\$ 19,369,975,000.00
January	\$ 3,834,449,000.00	\$ 4,300,500,000.00	\$ 6,317,400,000.00	\$ 21,187,524,000.00
February	\$ 1,839,326,000.00	\$ 3,909,800,000.00	\$ 5,339,800,000.00	\$ 21,596,850,000.00
March	\$ 1,242,979,000.00	\$ 5,933,500,000.00	\$ 5,711,800,000.00	\$ 23,061,529,000.00
April	\$ 350,000,000.00	\$ 9,001,000,000.00	\$ 6,213,700,000.00	\$ 26,198,829,000.00

## 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 October 2020, the Treasurer placed \$352.29 million in the Bank of the West Money Market Plus Account and \$162.86 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$104.79 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.

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.

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

On August 12, 2020, the Treasurer and Tax Collector approved a temporary 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 table below includes the usage of the temporary target range for the month.

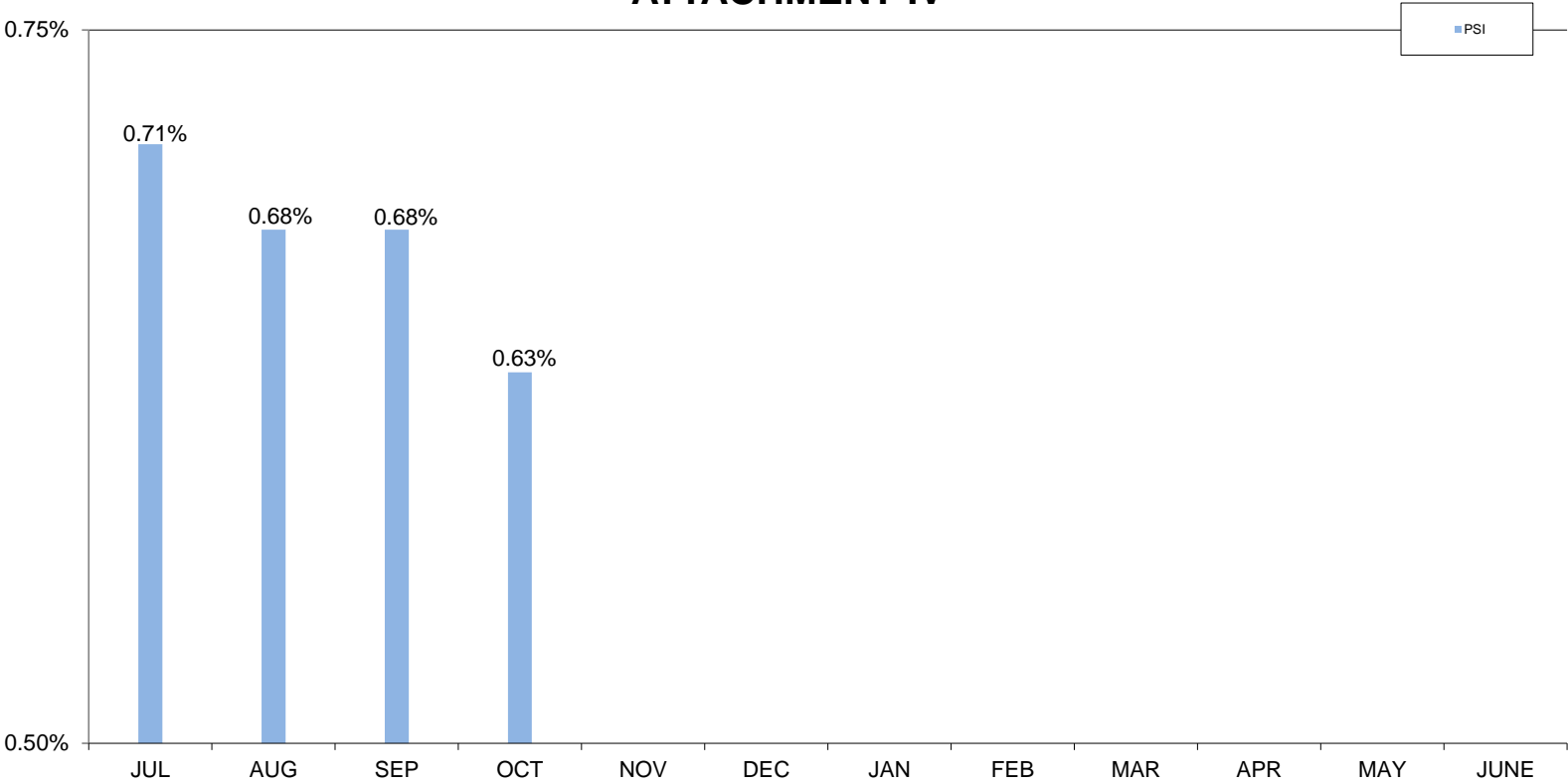
Temporary Increased WAM Target Range		Days Temporary Target Range Utilized
Original High Range	Revised High Range	
731 days	1096 days	10

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 10/31/20  
 ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS		SPECIFIC PURPOSE INVESTMENTS	
		TOTAL COST		TOTAL COST
10/1/2020	\$	31,870,851,589.67	\$	120,142,500.25
10/2/2020		32,005,723,391.06		120,142,500.25
10/3/2020		32,005,723,391.06		120,142,500.25
10/4/2020		32,005,723,391.06		120,142,500.25
10/5/2020		31,521,647,025.24		120,142,500.25
10/6/2020		31,425,196,019.31		120,142,500.25
10/7/2020		31,385,188,147.65		120,142,500.25
10/8/2020		31,875,761,400.41		120,142,500.25
10/9/2020		31,896,135,727.26		120,142,500.25
10/10/2020		31,896,135,727.26		120,142,500.25
10/11/2020		31,896,135,727.26		120,142,500.25
10/12/2020		31,896,135,727.26		120,142,500.25
10/13/2020		31,819,014,081.91		120,142,500.25
10/14/2020		31,878,963,443.02		120,142,500.25
10/15/2020		31,709,640,793.11		120,246,153.67
10/16/2020		31,721,231,253.29		120,246,153.67
10/17/2020		31,721,231,253.29		120,246,153.67
10/18/2020		31,721,231,253.29		120,246,153.67
10/19/2020		31,971,952,011.62		120,246,153.67
10/20/2020		31,900,549,663.93		120,246,153.67
10/21/2020		32,313,440,706.51		120,246,153.67
10/22/2020		32,367,542,915.35		120,246,153.67
10/23/2020		32,362,993,738.78		120,246,153.67
10/24/2020		32,362,993,738.78		120,246,153.67
10/25/2020		32,362,993,738.78		120,246,153.67
10/26/2020		32,543,965,866.27		120,246,153.67
10/27/2020		32,893,551,389.08		120,246,153.67
10/28/2020		34,049,658,143.36		120,246,153.67
10/29/2020		34,216,558,930.34		120,246,153.67
10/30/2020		33,758,325,137.85		120,246,153.67
10/31/2020		33,760,555,595.80		120,246,155.16
		<b>\$ 32,229,572,610.29</b>		<b>\$ 120,199,342.50</b>

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



LOS ANGELES COUNTY TREASURER  
NET INCOME FOR THE MONTH-ENDED 10/31/20 (ACCRUAL BASIS)  
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	<u>SPECIFIC PURPOSE INVESTMENT</u>
Revenues:		
Interest Earnings	\$14,749,809	\$163,887
Gains (Losses) on Sales/Calls of Non-Trading Securities.	(63,154)	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	<u>2,657,982</u>	<u>2</u>
Total Revenues	<u><u>\$17,344,637</u></u>	<u><u>\$163,889</u></u>
Expenses:		
Interest Expense	-	-
*Investment Management Fee	<u>-</u>	<u>4,036</u>
	<u>-</u>	<u>\$4,036</u>
NET INCOME	<u><u>\$17,344,637</u></u>	<u><u>\$159,853</u></u>

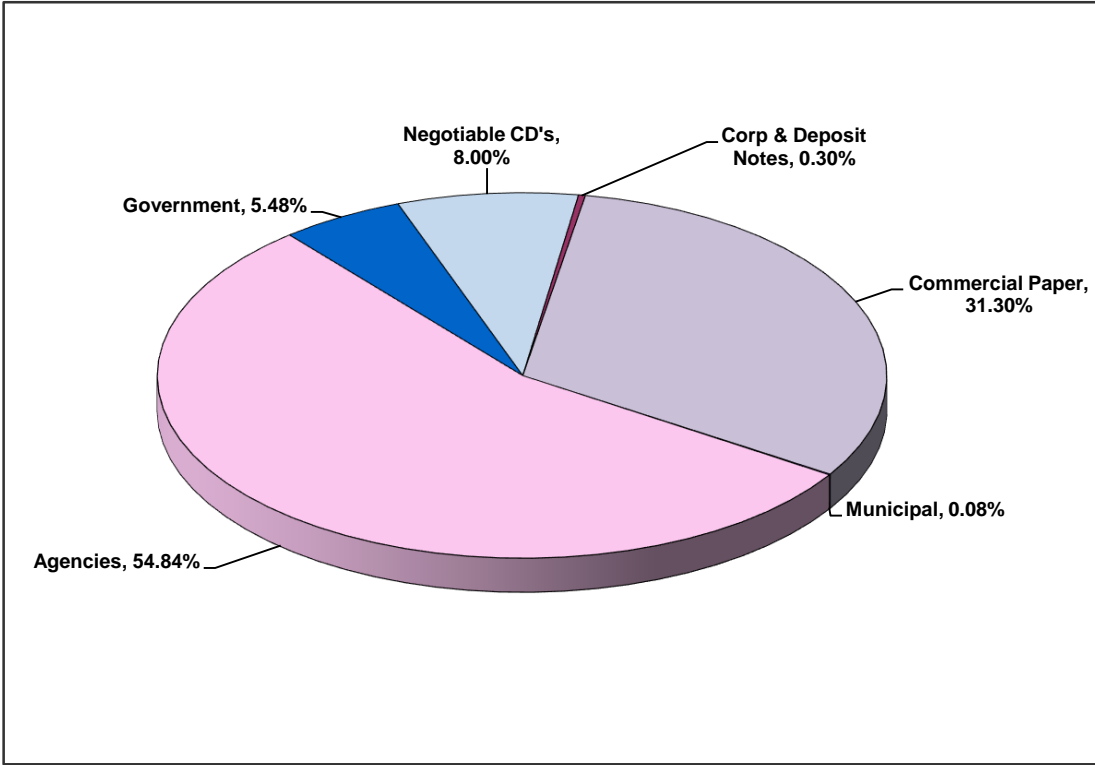
\*Estimated and later adjusted.









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

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	47.67%	
Los Angeles County and Related Entities	41.78%	
Consolidated Sanitation Districts		3.91%
Metropolitan Transportation Authority		0.74%
Miscellaneous Agencies Pooled Investments		2.63%
South Coast Air Quality Management District		2.87%
Miscellaneous		0.01%
Subtotal	<u>89.45%</u>	<u>10.16%</u>
County Bond Proceeds and Repayment Funds		0.39%
Grand Total	<u><u>89.45%</u></u>	<u><u>10.55%</u></u>

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



	<u>In Thousands</u>
 Negotiable CD's	2,700,000
 Corp & Deposit Notes	102,033
 Bankers Acceptance	-
 Commercial Paper	10,566,532
 Municipal	29,594
 Agencies	18,513,715
 Other	-
 Government	<u>1,848,682</u>
<b>Total</b>	<b><u><u>\$ 33,760,556</u></u></b>

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

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	114914	FFCB NOTE 0.99	10/21/20	10/21/30	0.99	50,000,000.00	49,910,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	115023	FFCB 0.90 (CALLABLE	10/28/20	01/21/28	0.90	50,000,000.00	49,977,500.00	8,750.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	115024	FFCB 0.90 (CALLABLE	10/28/20	01/21/28	0.90	17,300,000.00	17,292,215.00	3,027.50	CITIBANK	FHN FINANCIAL CAP MKTS
<b>FFCB TOTAL</b>						<b>117,300,000.00</b>	<b>117,179,715.00</b>	<b>11,777.50</b>		
NTRD	114722	FHLB 1.25 (CALLABLE	10/08/20	10/08/30	1.25	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	114733	FHLB 1.21 (CALLABLE	10/07/20	10/07/30	1.21	50,000,000.00	50,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114743	FHLB 1.21 (CALLABLE	10/09/20	10/07/30	1.21	38,200,000.00	38,200,000.00	2,567.89	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114771	FHLB 1.08 (CALLABLE	10/02/20	10/02/30	1.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
<b>FHLB TOTAL</b>						<b>188,200,000.00</b>	<b>188,200,000.00</b>	<b>2,567.89</b>		
NTRD	114808	FHLB D-N	10/02/20	01/04/21	0.09	50,000,000.00	49,987,988.89	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114809	FHLB D-N	10/02/20	01/04/21	0.09	50,000,000.00	49,988,250.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114839	FHLB D-N	10/07/20	01/06/21	0.10	38,000,000.00	37,990,874.72	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114855	FHLB D-N	10/08/20	01/06/21	0.10	50,000,000.00	49,988,125.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114856	FHLB D-N	10/08/20	01/06/21	0.10	26,000,000.00	25,993,825.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114857	FHLB D-N	10/08/20	12/18/20	0.09	50,000,000.00	49,991,125.00	0.00	CITIBANK	UBS SEC LLC
NTRD	114858	FHLB D-N	10/08/20	12/18/20	0.09	50,000,000.00	49,991,125.00	0.00	CITIBANK	UBS SEC LLC
NTRD	114859	FHLB D-N	10/08/20	01/05/21	0.09	50,000,000.00	49,988,875.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114860	FHLB D-N	10/08/20	01/05/21	0.09	50,000,000.00	49,988,875.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114873	FHLB D-N	10/09/20	01/05/21	0.09	50,000,000.00	49,989,000.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114893	FHLB D-N	10/14/20	01/05/21	0.10	50,000,000.00	49,989,048.61	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114906	FHLB D-N	10/15/20	01/20/21	0.10	50,000,000.00	49,986,527.78	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114907	FHLB D-N	10/15/20	12/31/20	0.10	50,000,000.00	49,989,840.28	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	114915	FHLB D-N	10/16/20	12/31/20	0.10	50,000,000.00	49,989,972.22	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114916	FHLB D-N	10/16/20	12/31/20	0.10	50,000,000.00	49,989,972.22	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114924	FHLB D-N	10/20/20	01/20/21	0.10	50,000,000.00	49,987,222.22	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114925	FHLB D-N	10/20/20	01/20/21	0.10	50,000,000.00	49,987,222.22	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114928	FHLB D-N	10/19/20	12/31/20	0.09	50,000,000.00	49,990,875.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114929	FHLB D-N	10/19/20	12/31/20	0.09	50,000,000.00	49,990,875.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114941	FHLB D-N	10/20/20	01/07/21	0.10	50,000,000.00	49,989,576.39	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	114942	FHLB D-N	10/20/20	05/28/21	0.11	50,000,000.00	49,967,916.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114943	FHLB D-N	10/20/20	05/28/21	0.11	50,000,000.00	49,967,916.67	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	114949	FHLB D-N	10/21/20	04/30/21	0.10	50,000,000.00	49,973,472.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114950	FHLB D-N	10/21/20	04/30/21	0.10	50,000,000.00	49,973,472.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114951	FHLB D-N	10/21/20	06/01/21	0.10	50,000,000.00	49,969,027.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114952	FHLB D-N	10/21/20	06/01/21	0.10	50,000,000.00	49,969,027.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114953	FHLB D-N	10/21/20	12/21/20	0.09	50,000,000.00	49,992,798.61	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114954	FHLB D-N	10/21/20	12/21/20	0.09	50,000,000.00	49,992,798.61	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114960	FHLB D-N	10/22/20	01/12/21	0.09	50,000,000.00	49,989,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114961	FHLB D-N	10/22/20	01/12/21	0.09	50,000,000.00	49,989,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114975	FHLB D-N	10/23/20	01/22/21	0.09	43,000,000.00	42,990,217.50	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114987	FHLB D-N	10/26/20	01/26/21	0.09	50,000,000.00	49,988,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114988	FHLB D-N	10/26/20	01/26/21	0.09	50,000,000.00	49,988,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114992	FHLB D-N	10/26/20	01/25/21	0.09	50,000,000.00	49,988,625.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	114993	FHLB D-N	10/26/20	01/25/21	0.09	50,000,000.00	49,988,625.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115002	FHLB D-N	10/27/20	02/01/21	0.09	50,000,000.00	49,987,875.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115003	FHLB D-N	10/27/20	02/01/21	0.09	50,000,000.00	49,987,875.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115004	FHLB D-N	10/27/20	02/02/21	0.09	50,000,000.00	49,987,750.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115005	FHLB D-N	10/27/20	02/02/21	0.09	50,000,000.00	49,987,750.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115006	FHLB D-N	10/27/20	04/20/21	0.10	50,000,000.00	49,975,694.44	0.00	CITIBANK	UBS SEC LLC
NTRD	115007	FHLB D-N	10/27/20	04/20/21	0.10	50,000,000.00	49,975,694.44	0.00	CITIBANK	UBS SEC LLC
NTRD	115008	FHLB D-N	10/27/20	04/20/21	0.10	50,000,000.00	49,975,694.44	0.00	CITIBANK	UBS SEC LLC
NTRD	115015	FHLB D-N	10/28/20	02/03/21	0.09	50,000,000.00	49,987,750.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115016	FHLB D-N	10/28/20	02/03/21	0.09	50,000,000.00	49,987,750.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115017	FHLB D-N	10/28/20	02/03/21	0.09	50,000,000.00	49,987,750.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115018	FHLB D-N	10/28/20	02/03/21	0.09	50,000,000.00	49,987,750.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115025	FHLB D-N	10/28/20	02/04/21	0.09	50,000,000.00	49,987,625.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115026	FHLB D-N	10/28/20	02/04/21	0.09	50,000,000.00	49,987,625.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115027	FHLB D-N	10/28/20	02/05/21	0.09	50,000,000.00	49,987,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115028	FHLB D-N	10/28/20	02/05/21	0.09	50,000,000.00	49,987,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115029	FHLB D-N	10/28/20	02/05/21	0.09	50,000,000.00	49,987,500.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115030	FHLB D-N	10/28/20	01/29/21	0.07	50,000,000.00	49,990,958.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115031	FHLB D-N	10/28/20	01/29/21	0.07	50,000,000.00	49,990,958.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115047	FHLB D-N	10/29/20	03/05/21	0.09	50,000,000.00	49,984,125.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115048	FHLB D-N	10/29/20	03/05/21	0.09	50,000,000.00	49,984,125.00	0.00	CITIBANK	MIZUHO SEC USA INC

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NTRD	115049	FHLB D-N	10/29/20	03/01/21	0.09	50,000,000.00	49,984,625.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	115050	FHLB D-N	10/29/20	12/16/20	0.08	50,000,000.00	49,994,666.67	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115051	FHLB D-N	10/29/20	12/16/20	0.08	50,000,000.00	49,994,666.67	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115052	FHLB D-N	10/29/20	12/10/20	0.08	50,000,000.00	49,995,625.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115053	FHLB D-N	10/29/20	12/10/20	0.08	50,000,000.00	49,995,625.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
<b>FHLB DISC TOTAL</b>						<b>2,957,000,000.00</b>	<b>2,956,202,051.93</b>	<b>0.00</b>		
NTRD	114744	FHLMC 1.24 (CALLABL	10/09/20	10/08/30	1.24	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	114792	FHLMC 1.25 (CALLABL	10/15/20	10/15/30	1.25	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	114793	FHLMC 1.25 (CALLABL	10/22/20	10/22/30	1.25	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114819	FHLMC 1.26 (CALLABL	10/15/20	10/15/30	1.26	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114829	FHLMC 1.26 (CALLABL	10/22/20	10/22/30	1.26	50,000,000.00	49,985,000.00	0.00	CITIBANK	TRUIST SECURITIES, INC.
NTRD	114830	FHLMC 1.26 (CALLABL	10/22/20	10/22/30	1.26	25,000,000.00	24,992,500.00	0.00	CITIBANK	TRUIST SECURITIES, INC.
NTRD	114831	FHLMC 1.27 (CALLABL	10/22/20	10/22/30	1.27	50,000,000.00	50,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114841	FHLMC 1.27 (CALLABL	10/21/20	10/21/30	1.27	50,000,000.00	50,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114842	FHLMC 1.29 (CALLABL	10/21/20	10/21/30	1.29	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	114843	FHLMC 1.30 (CALLABL	10/28/20	10/28/30	1.30	50,000,000.00	50,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114844	FHLMC 1.30 (CALLABL	10/28/20	10/28/30	1.30	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	114854	FHLMC 1.30 (CALLABL	10/28/20	10/28/30	1.30	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114875	FHLMC 1.30 (CALLABL	10/28/20	10/28/30	1.30	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	114876	FHLMC 1.31 (CALLABL	10/28/20	10/28/30	1.31	50,000,000.00	50,000,000.00	0.00	CITIBANK	STIFEL- NICOLAUS & CO INC
NTRD	114884	FHLMC 1.31 (CALLABL	10/28/20	10/28/30	1.31	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	114892	FHLMC 1.30 (CALLABL	10/28/20	10/28/30	1.30	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
<b>FHLMC (S) TOTAL</b>						<b>775,000,000.00</b>	<b>774,977,500.00</b>	<b>0.00</b>		
NTRD	114901	FNMA NOTE 0.875	10/20/20	08/05/30	0.88	50,000,000.00	49,361,500.00	91,145.83	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114940	FNMA 1.20 (CALLABLE	10/28/20	10/28/30	1.20	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	114983	FNMA 1.45 (CALLABLE	10/28/20	10/28/32	1.45	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	114984	FNMA 1.365 (CALLABL	10/28/20	10/28/31	1.37	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	114986	FNMA 1.26 (CALLABLE	10/28/20	10/28/30	1.26	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115058	FNMA 1.22 (CALLABLE	10/30/20	08/27/32	1.22	50,000,000.00	49,375,000.00	106,750.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
<b>FNMA TOTAL</b>						<b>300,000,000.00</b>	<b>298,736,500.00</b>	<b>197,895.83</b>		

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NTRD	114799	ATLANTIC ASSET SEC	10/02/20	12/01/20	0.13	50,000,000.00	49,989,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114800	OLD LINE FUNDING LL	10/02/20	12/01/20	0.11	50,000,000.00	49,990,833.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114801	JUPITER SEC COMPANY	10/01/20	12/02/20	0.13	25,000,000.00	24,994,402.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114802	OLD LINE FUNDING LL	10/01/20	12/02/20	0.11	50,000,000.00	49,990,527.78	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114803	CANCARA ASSET SEC L	10/01/20	01/13/21	0.18	39,000,000.00	38,979,720.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114804	MONT BLANC CAPITAL	10/01/20	01/08/21	0.17	19,901,000.00	19,891,696.28	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114810	CRC FUNDING LLC CP	10/02/20	01/08/21	0.15	50,000,000.00	49,979,583.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114811	AUTOBAHN FUNDING CO	10/02/20	11/04/20	0.12	50,000,000.00	49,994,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114812	CRC FUNDING LLC CP	10/02/20	01/12/21	0.16	50,000,000.00	49,977,333.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114813	CAFCO LLC CP	10/02/20	01/08/21	0.15	50,000,000.00	49,979,583.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114814	NATIXIS NY BRANCH C	10/02/20	12/02/20	0.11	50,000,000.00	49,990,680.56	0.00	CITIBANK	UBS SEC LLC
NTRD	114815	EMERSON ELECTRIC CO	10/02/20	11/30/20	0.09	50,000,000.00	49,992,625.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114820	AUTOBAHN FUNDING CO	10/05/20	12/04/20	0.12	35,000,000.00	34,993,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114821	SHEFFIELD RECEIVABL	10/05/20	12/04/20	0.16	50,000,000.00	49,986,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114822	MONT BLANC CAPITAL	10/05/20	02/01/21	0.20	50,000,000.00	49,966,944.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114823	CHARIOT FUNDING LLC	10/05/20	12/07/20	0.13	25,000,000.00	24,994,312.50	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114824	SHEFFIELD RECEIVABL	10/05/20	12/07/20	0.15	50,000,000.00	49,986,875.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114825	TORONTO DOMINION BA	10/05/20	12/03/20	0.14	50,000,000.00	49,988,527.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114827	CRC FUNDING LLC CP	10/06/20	01/12/21	0.16	50,000,000.00	49,978,222.22	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	114828	LA FAYETTE ASSET SE	10/06/20	01/05/21	0.16	50,000,000.00	49,979,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114832	OLD LINE FUNDING LL	10/06/20	12/07/20	0.12	50,000,000.00	49,989,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114833	TOYOTA MOTOR CREDIT	10/06/20	01/04/21	0.16	50,000,000.00	49,980,000.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	114834	JUPITER SEC COMPANY	10/06/20	12/07/20	0.14	50,000,000.00	49,988,375.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114835	JUPITER SEC COMPANY	10/06/20	12/07/20	0.14	19,800,000.00	19,795,396.50	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114836	CAFCO LLC CP	10/06/20	01/14/21	0.15	50,000,000.00	49,979,166.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114837	SHEFFIELD RECEIVABL	10/06/20	12/08/20	0.13	40,379,000.00	40,369,813.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114840	MONT BLANC CAPITAL	10/07/20	02/05/21	0.20	43,184,000.00	43,154,970.76	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114845	OLD LINE FUNDING LL	10/07/20	12/09/20	0.11	47,000,000.00	46,990,952.50	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114846	CHARIOT FUNDING LLC	10/07/20	12/08/20	0.14	50,000,000.00	49,987,944.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114847	TORONTO DOMINION BA	10/07/20	12/10/20	0.14	50,000,000.00	49,987,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114853	OLD LINE FUNDING LL	10/08/20	01/07/21	0.15	50,000,000.00	49,981,041.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114861	CAFCO LLC CP	10/08/20	01/05/21	0.14	50,000,000.00	49,982,694.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114862	CHARIOT FUNDING LLC	10/08/20	12/09/20	0.13	50,000,000.00	49,988,805.56	0.00	CITIBANK	LOOP CAP MKTS LLC

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NTRD	114863	CAFCO LLC CP	10/08/20	01/05/21	0.12	50,000,000.00	49,985,166.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	114864	JUPITER SEC COMPANY	10/08/20	12/08/20	0.14	40,000,000.00	39,990,511.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114865	OLD LINE FUNDING LL	10/08/20	12/17/20	0.12	25,000,000.00	24,994,166.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114874	CAFCO LLC CP	10/09/20	01/04/21	0.16	50,000,000.00	49,980,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114877	MONT BLANC CAPITAL	10/09/20	02/10/21	0.19	25,000,000.00	24,983,638.89	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114878	JUPITER SEC COMPANY	10/09/20	12/09/20	0.13	50,000,000.00	49,988,986.11	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	114879	SHEFFIELD RECEIVABL	10/09/20	12/10/20	0.14	50,000,000.00	49,987,944.44	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114882	OLD LINE FUNDING LL	10/13/20	12/15/20	0.12	50,000,000.00	49,989,500.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114883	CIESCO LLC CP	10/13/20	01/04/21	0.14	50,000,000.00	49,983,861.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114885	CRC FUNDING LLC CP	10/13/20	01/20/21	0.17	50,000,000.00	49,977,312.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114886	CHARIOT FUNDING LLC	10/13/20	12/11/20	0.14	50,000,000.00	49,988,527.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114887	CHARIOT FUNDING LLC	10/13/20	12/11/20	0.14	20,000,000.00	19,995,411.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114888	MONT BLANC CAPITAL	10/13/20	02/10/21	0.19	40,965,000.00	40,939,055.50	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114889	OLD LINE FUNDING LL	10/13/20	12/14/20	0.12	37,000,000.00	36,992,353.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114891	THUNDER BAY FUNDING	10/15/20	12/15/20	0.12	50,000,000.00	49,989,833.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	114894	AUTOBAHN FUNDING CO	10/14/20	12/14/20	0.13	25,000,000.00	24,994,493.06	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114895	CAFCO LLC CP	10/14/20	01/12/21	0.16	50,000,000.00	49,980,000.00	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	114896	LA FAYETTE ASSET SE	10/14/20	02/12/21	0.18	25,000,000.00	24,984,875.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114897	TORONTO DOMINION BA	10/14/20	12/11/20	0.13	50,000,000.00	49,989,930.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114900	CRC FUNDING LLC CP	10/15/20	01/21/21	0.16	50,000,000.00	49,978,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114902	THUNDER BAY FUNDING	10/15/20	12/15/20	0.13	30,000,000.00	29,993,391.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114903	AUTOBAHN FUNDING CO	10/15/20	12/14/20	0.14	50,000,000.00	49,988,333.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114904	AUTOBAHN FUNDING CO	10/15/20	12/14/20	0.14	5,000,000.00	4,998,833.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114905	CHARIOT FUNDING LLC	10/15/20	12/15/20	0.14	50,000,000.00	49,988,138.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114909	PFIZER INC CP	10/15/20	11/19/20	0.11	50,000,000.00	49,994,895.83	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	114910	PFIZER INC CP	10/15/20	11/19/20	0.11	50,000,000.00	49,994,895.83	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	114911	REGENCY MARKETS NO.	10/15/20	11/16/20	0.14	23,486,000.00	23,483,077.30	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114912	AUTOBAHN FUNDING CO	10/15/20	12/15/20	0.15	35,000,000.00	34,991,104.17	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114917	JUPITER SEC COMPANY	10/16/20	12/15/20	0.13	50,000,000.00	49,989,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114918	PFIZER INC CP	10/16/20	11/20/20	0.11	50,000,000.00	49,994,652.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114919	PFIZER INC CP	10/16/20	11/20/20	0.11	50,000,000.00	49,994,652.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114920	LA FAYETTE ASSET SE	10/16/20	11/17/20	0.13	50,000,000.00	49,994,222.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114921	ATLANTIC ASSET SEC	10/16/20	11/13/20	0.12	40,000,000.00	39,996,266.67	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	114922	ATLANTIC ASSET SEC	10/16/20	11/13/20	0.12	19,808,000.00	19,806,151.25	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114930	CAFCO LLC CP	10/19/20	01/21/21	0.15	50,000,000.00	49,980,416.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114931	OLD LINE FUNDING LL	10/19/20	11/23/20	0.12	30,005,000.00	30,001,499.42	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114932	PFIZER INC CP	10/19/20	11/30/20	0.11	50,000,000.00	49,993,583.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114933	PFIZER INC CP	10/19/20	11/30/20	0.11	30,000,000.00	29,996,150.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114934	CRC FUNDING LLC CP	10/19/20	01/20/21	0.16	50,000,000.00	49,979,333.33	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	114935	REGENCY MARKETS NO.	10/19/20	11/19/20	0.15	50,000,000.00	49,993,541.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114936	CANADIAN IMP BK OF	10/19/20	12/16/20	0.12	50,000,000.00	49,990,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114937	SHEFFIELD RECEIVABL	10/19/20	12/11/20	0.14	39,300,000.00	39,291,899.83	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114938	CAFCO LLC CP	10/19/20	01/21/21	0.16	19,361,000.00	19,352,911.40	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114955	CHARIOT FUNDING LLC	10/21/20	12/17/20	0.13	50,000,000.00	49,989,708.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	114956	CANADIAN IMP BK OF	10/21/20	12/03/20	0.11	50,000,000.00	49,993,430.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114957	CAFCO LLC CP	10/21/20	01/21/21	0.15	13,332,000.00	13,326,889.40	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114962	CRC FUNDING LLC CP	10/22/20	01/22/21	0.17	50,000,000.00	49,978,277.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	114963	CIESCO LLC CP	10/22/20	01/21/21	0.15	50,000,000.00	49,981,041.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114964	CIESCO LLC CP	10/22/20	01/21/21	0.15	5,000,000.00	4,998,104.17	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	114965	CREDIT AGRICOLE CIB	10/22/20	12/31/20	0.11	50,000,000.00	49,989,305.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114966	CAFCO LLC CP	10/22/20	01/26/21	0.16	35,351,000.00	35,335,916.91	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114976	CREDIT AGRICOLE CIB	10/23/20	12/24/20	0.12	50,000,000.00	49,989,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114977	CHARIOT FUNDING LLC	10/23/20	12/17/20	0.13	24,500,000.00	24,495,134.03	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114978	NATIXIS NY BRANCH C	10/23/20	12/31/20	0.14	50,000,000.00	49,986,583.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114979	CREDIT AGRICOLE CIB	10/23/20	12/15/20	0.13	50,000,000.00	49,990,430.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114980	CAFCO LLC CP	10/23/20	01/25/21	0.15	36,000,000.00	35,985,900.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114982	OLD LINE FUNDING LL	10/26/20	12/28/20	0.13	50,000,000.00	49,988,625.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114989	CRC FUNDING LLC CP	10/26/20	01/26/21	0.16	50,000,000.00	49,979,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114991	LA FAYETTE ASSET SE	10/26/20	12/03/20	0.14	30,852,000.00	30,847,440.76	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	114994	OLD LINE FUNDING LL	10/26/20	01/14/21	0.15	50,000,000.00	49,983,333.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	114995	CREDIT AGRICOLE CIB	10/26/20	12/16/20	0.12	50,000,000.00	49,991,854.17	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	114996	LA FAYETTE ASSET SE	10/26/20	02/22/21	0.21	32,214,000.00	32,191,638.12	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114998	ATLANTIC ASSET SEC	10/27/20	12/04/20	0.13	50,000,000.00	49,993,138.89	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	115009	OLD LINE FUNDING LL	10/27/20	01/13/21	0.15	50,000,000.00	49,983,750.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115010	LA FAYETTE ASSET SE	10/27/20	12/04/20	0.13	30,000,000.00	29,995,883.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115011	CANADIAN IMP BK OF	10/27/20	11/17/20	0.11	50,000,000.00	49,996,791.67	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	115012	CREDIT AGRICOLE CIB	10/27/20	12/28/20	0.12	50,000,000.00	49,989,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115032	TOYOTA MOTOR CREDIT	10/28/20	01/20/21	0.13	50,000,000.00	49,984,833.33	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	115033	TOYOTA MOTOR CREDIT	10/28/20	01/20/21	0.13	50,000,000.00	49,984,833.33	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	115034	NATIXIS NY BRANCH C	10/28/20	01/04/21	0.14	50,000,000.00	49,986,777.78	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115035	NATIXIS NY BRANCH C	10/28/20	01/04/21	0.14	50,000,000.00	49,986,777.78	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115036	LA FAYETTE ASSET SE	10/28/20	12/14/20	0.15	21,370,000.00	21,365,815.04	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115037	ATLANTIC ASSET SEC	10/28/20	12/01/20	0.13	17,988,000.00	17,985,791.47	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115046	LA FAYETTE ASSET SE	10/29/20	12/15/20	0.14	41,971,000.00	41,963,328.63	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115054	JUPITER SEC COMPANY	10/29/20	12/03/20	0.12	50,000,000.00	49,994,166.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115055	ATLANTIC ASSET SEC	10/29/20	12/04/20	0.13	50,000,000.00	49,993,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115061	SHEFFIELD RECEIVABL	10/30/20	12/18/20	0.15	50,000,000.00	49,989,791.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115062	CREDIT AGRICOLE CIB	10/30/20	12/18/20	0.12	50,000,000.00	49,991,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115063	OLD LINE FUNDING LL	10/30/20	01/14/21	0.14	50,000,000.00	49,985,222.22	0.00	CITIBANK	MISCHLER FINANCIAL
<b>CPD TOTAL</b>						<b>4,792,767,000.00</b>	<b>4,791,478,007.81</b>	<b>0.00</b>		
NTRD	114866	UST BILL	10/08/20	10/07/21	0.12	50,000,000.00	49,939,333.33	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	114867	UST BILL	10/08/20	10/07/21	0.12	50,000,000.00	49,939,333.33	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	114868	UST BILL	10/08/20	10/07/21	0.12	50,000,000.00	49,939,333.33	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	114869	UST BILL	10/08/20	10/07/21	0.12	50,000,000.00	49,939,333.33	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	114870	UST BILL	10/08/20	10/07/21	0.12	50,000,000.00	49,939,333.33	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	114945	UST BILL	10/21/20	10/07/21	0.12	50,000,000.00	49,943,937.50	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114946	UST BILL	10/21/20	10/07/21	0.12	50,000,000.00	49,943,937.50	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114947	UST BILL	10/21/20	10/07/21	0.12	50,000,000.00	49,943,937.50	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114948	UST BILL	10/21/20	10/07/21	0.12	50,000,000.00	49,943,937.50	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115038	UST BILL	10/28/20	10/07/21	0.12	50,000,000.00	49,945,055.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115039	UST BILL	10/28/20	10/07/21	0.12	50,000,000.00	49,945,055.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115040	UST BILL	10/28/20	10/07/21	0.12	50,000,000.00	49,945,055.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115041	UST BILL	10/28/20	10/07/21	0.12	50,000,000.00	49,945,055.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115042	UST BILL	10/28/20	10/07/21	0.12	50,000,000.00	49,945,055.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115043	UST BILL	10/28/20	10/07/21	0.12	50,000,000.00	49,945,055.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
<b>US TBILLS TOTAL</b>						<b>750,000,000.00</b>	<b>749,142,750.01</b>	<b>0.00</b>		
NTRD	114848	MUFG UNION BANK NA	10/07/20	11/30/20	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA

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NTRD	114849	MUFG UNION BANK NA	10/07/20	11/30/20	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	114967	MUFG UNION BANK NA	10/22/20	12/18/20	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	114968	MUFG UNION BANK NA	10/22/20	12/18/20	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
<b>NEG CDS TOTAL</b>						<b>200,000,000.00</b>	<b>200,000,000.00</b>	<b>0.00</b>		
NTRD	114816	BANK OF MONTREAL CH	10/02/20	11/09/20	0.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114817	CREDIT AGRICOLE CIB	10/02/20	12/02/20	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	114838	CANADIAN IMP. BK OF	10/06/20	11/05/20	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114850	CANADIAN IMP. BK OF	10/07/20	12/04/20	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114851	BANK OF MONTREAL CH	10/07/20	01/12/21	0.18	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114871	DNB BANK ASA NY CD	10/08/20	12/08/20	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114880	SVENSKA HANDELSBANK	10/09/20	01/04/21	0.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114898	DNB BANK ASA NY CD	10/14/20	11/16/20	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114908	CREDIT AGRICOLE CIB	10/15/20	12/15/20	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	114923	CREDIT AGRICOLE CIB	10/16/20	12/18/20	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	114939	DNB BANK ASA NY CD	10/19/20	12/18/20	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114958	DNB BANK ASA NY CD	10/21/20	12/21/20	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114959	CANADIAN IMP. BK OF	10/21/20	12/07/20	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	114974	CANADIAN IMP. BK OF	10/22/20	12/15/20	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	114990	CANADIAN IMP. BK OF	10/26/20	12/03/20	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115013	TORONTO DOMINION BA	10/27/20	12/07/20	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115044	SVENSKA HANDELSBANK	10/28/20	01/29/21	0.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115045	DNB BANK ASA NY CD	10/28/20	11/30/20	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115056	DNB BANK ASA NY CD	10/29/20	12/01/20	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
<b>YANK CDS TOTAL</b>						<b>950,000,000.00</b>	<b>950,000,000.00</b>	<b>0.00</b>		
<b>NTRD-PSI TOTAL</b>						<b>11,030,267,000.00</b>	<b>11,025,916,524.75</b>	<b>212,241.22</b>		
<b>PSI TOTAL</b>						<b>11,030,267,000.00</b>	<b>11,025,916,524.75</b>	<b>212,241.22</b>		

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

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	106824	S OF C LAIF	10/15/20	12/31/20	0.00	10,890.44	10,890.44	0.00	- STATE OF CALIFO	NONE
SCAQM	106824	S OF C LAIF	10/15/20	12/31/20	0.00	84,492.91	84,492.91	0.00	- STATE OF CALIFO	NONE
<b>COLLATERIZED TDS TOTAL</b>						<b>95,383.35</b>	<b>95,383.35</b>	<b>0.00</b>		
<b>SCAQM TOTAL</b>						<b>95,383.35</b>	<b>95,383.35</b>	<b>0.00</b>		
SLIM	106825	S OF C LAIF	10/15/20	12/31/20	0.00	932.97	932.97	0.00	- STATE OF CALIFO	NONE
SLIM	106825	S OF C LAIF	10/15/20	12/31/20	0.00	7,238.39	7,238.39	0.00	- STATE OF CALIFO	NONE
<b>COLLATERIZED TDS TOTAL</b>						<b>8,171.36</b>	<b>8,171.36</b>	<b>0.00</b>		
<b>SLIM TOTAL</b>						<b>8,171.36</b>	<b>8,171.36</b>	<b>0.00</b>		
WASIA	106826	S OF C LAIF	10/15/20	12/31/20	0.00	11.27	11.27	0.00	- STATE OF CALIFO	NONE
WASIA	106826	S OF C LAIF	10/15/20	12/31/20	0.00	87.44	87.44	0.00	- STATE OF CALIFO	NONE
<b>COLLATERIZED TDS TOTAL</b>						<b>98.71</b>	<b>98.71</b>	<b>0.00</b>		
<b>WASIA TOTAL</b>						<b>98.71</b>	<b>98.71</b>	<b>0.00</b>		
<b>SPI Total</b>						<b>103,653.42</b>	<b>103,653.42</b>	<b>0.00</b>		

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

Settle Date	Fund ID	Inv ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
10/15/20	NTRD	111801	FFCB 2.23 (CALL	CALL	50,000,000.00	50,000,000.00	557,500.00	0.00	50,557,500.00
10/22/20	NTRD	111881	FFCB 2.20 (CALL	CALL	18,460,000.00	18,452,311.11	203,060.00	7,688.89	18,663,060.00
10/22/20	NTRD	111882	FFCB 2.20 (CALL	CALL	50,000,000.00	49,979,155.26	550,000.00	20,844.74	50,550,000.00
10/30/20	NTRD	113652	FFCB 1.25 (CALL	CALL	50,000,000.00	50,000,000.00	312,500.00	0.00	50,312,500.00
10/30/20	NTRD	113653	FFCB 1.25 (CALL	CALL	8,830,000.00	8,830,000.00	55,187.50	0.00	8,885,187.50
			<b>FFCB TOTAL</b>		<b>177,290,000.00</b>	<b>177,261,466.37</b>	<b>1,678,247.50</b>	<b>28,533.63</b>	<b>178,968,247.50</b>
10/29/20	NTRD	111845	FHLB 2.00 (CALL	CALL	50,000,000.00	50,000,000.00	500,000.00	0.00	50,500,000.00
10/29/20	NTRD	111846	FHLB 2.00 (CALL	CALL	25,000,000.00	25,000,000.00	250,000.00	0.00	25,250,000.00
10/21/20	NTRD	111892	FHLB 2.00 (CALL	CALL	50,000,000.00	50,000,000.00	500,000.00	0.00	50,500,000.00
10/28/20	NTRD	111958	FHLB 2.00 (CALL	CALL	50,000,000.00	50,000,000.00	500,000.00	0.00	50,500,000.00
10/28/20	NTRD	111959	FHLB 2.00 (CALL	CALL	50,000,000.00	50,000,000.00	500,000.00	0.00	50,500,000.00
			<b>FHLB TOTAL</b>		<b>225,000,000.00</b>	<b>225,000,000.00</b>	<b>2,250,000.00</b>	<b>0.00</b>	<b>227,250,000.00</b>
10/02/20	NTRD	111744	FHLMC 2.05 (CAL	CALL	25,000,000.00	25,000,000.00	256,250.00	0.00	25,256,250.00
10/15/20	NTRD	111745	FHLMC 2.05 (CAL	CALL	25,000,000.00	25,000,000.00	256,250.00	0.00	25,256,250.00
10/29/20	NTRD	111820	FHLMC 2.00 (CAL	CALL	50,000,000.00	50,000,000.00	500,000.00	0.00	50,500,000.00
10/28/20	NTRD	111883	FHLMC 2.01 (CAL	CALL	50,000,000.00	50,000,000.00	502,500.00	0.00	50,502,500.00
10/28/20	NTRD	113529	FHLMC 1.02 (CAL	CALL	50,000,000.00	50,000,000.00	255,000.00	0.00	50,255,000.00
10/27/20	NTRD	113613	FHLMC 0.75 (CAL	CALL	50,000,000.00	50,051,638.36	187,500.00	(51,638.36)	50,187,500.00
10/27/20	NTRD	113618	FHLMC 0.50 (CAL	CALL	31,740,000.00	31,740,000.00	79,350.00	0.00	31,819,350.00
10/27/20	NTRD	113621	FHLMC 0.60 (CAL	CALL	43,475,000.00	43,475,000.00	130,425.00	0.00	43,605,425.00
			<b>FHLMC (S) TOTAL</b>		<b>325,215,000.00</b>	<b>325,266,638.36</b>	<b>2,167,275.00</b>	<b>(51,638.36)</b>	<b>327,382,275.00</b>
10/28/20	NTRD	111904	FNMA 2.00 (CALL	CALL	50,000,000.00	50,000,000.00	500,000.00	0.00	50,500,000.00
10/28/20	NTRD	112004	FNMA 2.00 (CALL	CALL	50,000,000.00	50,040,049.34	500,000.00	(40,049.34)	50,500,000.00
			<b>FNMA TOTAL</b>		<b>100,000,000.00</b>	<b>100,040,049.34</b>	<b>1,000,000.00</b>	<b>(40,049.34)</b>	<b>101,000,000.00</b>
10/29/20	NTRD	111860	FHLMC 3.375 (CA	CALL	50,000,000.00	50,000,000.00	250,000.00	0.00	50,250,000.00
10/28/20	NTRD	111895	FHLMC 3.75 (CAL	CALL	50,000,000.00	50,000,000.00	250,000.00	0.00	50,250,000.00
			<b>MCPN TOTAL</b>		<b>100,000,000.00</b>	<b>100,000,000.00</b>	<b>500,000.00</b>	<b>0.00</b>	<b>100,500,000.00</b>
			<b>PSI TOTAL</b>		<b>927,505,000.00</b>	<b>927,568,154.07</b>	<b>7,595,522.50</b>	<b>(63,154.07)</b>	<b>935,100,522.50</b>

Los Angeles County Treasurer  
 Comparison of Investment Cost to Market Value  
 As of October 31, 2020  
 Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	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	2,700,000,027.28	2,700,236,500.00	236,472.72	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	10,566,531,824.61	10,566,473,355.62	(58,468.99)	0.00	0.00	0.00
Governments	1,848,681,661.24	1,850,597,000.00	1,915,338.76	0.00	0.00	0.00
Agencies	18,513,715,344.66	18,520,601,467.96	6,886,123.30	73,404,575.23	74,326,817.35	922,242.12
Municipals	29,593,403.26	29,625,180.00	31,776.74	3,510,000.00	3,510,000.00	0.00
Corp. & Deposit Notes	102,033,334.75	103,264,434.40	1,231,099.65	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	43,331,579.93	43,331,579.93	0.00
<b>TOTAL</b>	<b><u>\$33,760,555,595.80</u></b>	<b><u>\$33,770,797,937.98</u></b>	<b><u>\$10,242,342.18</u></b>	<b><u>\$120,246,155.16</u></b>	<b><u>\$121,168,397.28</u></b>	<b><u>\$922,242.12</u></b>

**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 October 31, 2020  
Attachment IXa**

**There were no Market Pricing Exceptions**

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

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
<b><u>NTRD-PSI NON-TRADING</u></b>						
113251	FFCB D-N	0.3400	01/15/21	50,000,000.00	49,964,583.34	49,989,500.00
113252	FFCB D-N	0.3400	01/15/21	50,000,000.00	49,964,583.34	49,989,500.00
113253	FFCB D-N	0.3400	01/15/21	16,000,000.00	15,988,666.67	15,996,640.00
<b>FFCB DISC TOTAL</b>				<b>116,000,000.00</b>	<b>115,917,833.35</b>	<b>115,975,640.00</b>
103222	FFCB 2.01	2.0100	12/08/21	50,000,000.00	50,000,000.00	51,010,500.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	35,178,780.00
110153	FFCB 2.55	2.5500	03/11/21	25,000,000.00	24,995,998.62	25,222,750.00
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	53,540,000.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,961,610.40	51,584,000.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,072,243.84	52,638,000.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,697,533.08	25,720,110.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,208,526.60	53,802,000.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,075,069.57	19,368,720.00
110997	FFCB 2.22 (CALLABLE)	2.2200	06/21/24	23,500,000.00	23,500,000.00	23,717,845.00
110998	FFCB 2.22 (CALLABLE)	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,231,750.00
111012	FFCB 2.22 (CALLABLE)	2.2200	06/21/24	13,000,000.00	13,000,000.00	13,120,510.00
111013	FFCB 2.22 (CALLABLE)	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,231,750.00
112139	FFCB 2.05 (CALLABLE)	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,025,000.00
112140	FFCB 2.05 (CALLABLE)	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,025,000.00
112141	FFCB 2.05 (CALLABLE)	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,025,000.00
112142	FFCB 2.05 (CALLABLE)	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,025,000.00
112143	FFCB 2.05 (CALLABLE)	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,025,000.00
112144	FFCB 2.05 (CALLABLE)	2.0500	11/25/25	23,800,000.00	23,800,000.00	23,823,800.00
112173	FFCB 2.05 (CALLABLE)	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,050,000.00
112174	FFCB 2.05 (CALLABLE)	2.0500	11/25/25	25,000,000.00	25,000,000.00	25,025,000.00
112186	FFCB 2.05 (CALLABLE)	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,050,000.00
112187	FFCB 2.05 (CALLABLE)	2.0500	11/25/25	50,000,000.00	50,000,000.00	50,050,000.00
112222	FFCB 2.14 (CALLABLE)	2.1400	11/27/26	25,000,000.00	25,000,000.00	25,030,250.00
112223	FFCB 2.14 (CALLABLE)	2.1400	11/27/26	27,160,000.00	27,160,000.00	27,192,863.60
112249	FFCB 1.625	1.6250	12/03/24	50,000,000.00	49,950,968.78	52,598,000.00
112270	FFCB 1.95 (CALLABLE)	1.9500	12/02/25	25,000,000.00	25,000,000.00	25,416,000.00
112377	FFCB 2.13 (CALLABLE)	2.1300	12/09/26	50,000,000.00	49,934,620.67	50,083,000.00
112378	FFCB 2.13 (CALLABLE)	2.1300	12/09/26	23,300,000.00	23,269,533.22	23,338,678.00
112418	FFCB 1.97 (CALLABLE)	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,752,500.00
112419	FFCB 1.97 (CALLABLE)	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,752,500.00
112538	FFCB 1.66	1.6600	12/27/22	50,000,000.00	49,989,242.69	51,575,500.00
112539	FFCB 1.625	1.6250	12/27/21	50,000,000.00	49,985,601.90	50,836,000.00
112558	FFCB 1.82	1.8200	12/18/25	36,274,000.00	36,258,438.59	38,644,505.90
112577	FFCB 2.10 (CALLABLE)	2.1000	12/30/25	50,000,000.00	50,000,000.00	50,136,500.00
112596	FFCB 2.10 (CALLABLE)	2.1000	12/30/25	50,000,000.00	50,000,000.00	50,136,500.00
112597	FFCB 2.10 (CALLABLE)	2.1000	12/30/25	6,000,000.00	6,000,000.00	6,016,380.00
112604	FFCB 2.10 (CALLABLE)	2.1000	12/30/25	40,000,000.00	40,000,000.00	40,109,200.00
112606	FFCB 2.07 (CALLABLE)	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,151,000.00
112607	FFCB 2.07 (CALLABLE)	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,151,000.00
112608	FFCB 2.07 (CALLABLE)	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,151,000.00
112609	FFCB 2.07 (CALLABLE)	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,151,000.00
112692	FFCB 2.03 (CALLABLE)	2.0300	10/21/25	31,685,000.00	31,685,000.00	31,782,906.65
112734	FFCB 1.98 (CALLABLE)	1.9800	01/27/26	50,000,000.00	50,000,000.00	50,815,500.00
112748	FFCB 2.02 (CALLABLE)	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,211,000.00
112749	FFCB 2.02 (CALLABLE)	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,211,000.00

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

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112750	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,211,000.00
112780	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,996,069.17	30,489,300.00
112781	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,996,069.17	30,489,300.00
112797	FFCB 2.04 (CALLABLE	2.0400	02/03/27	25,000,000.00	25,000,000.00	25,099,500.00
112798	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,097,000.00
112799	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,097,000.00
112813	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,097,000.00
113010	FFCB 1.82 (CALLABLE	1.8200	09/04/26	50,000,000.00	50,000,000.00	50,215,500.00
113032	FFCB 1.50 (CALLABLE	1.5000	03/05/25	50,000,000.00	50,000,000.00	50,121,000.00
113033	FFCB 1.50 (CALLABLE	1.5000	03/05/25	28,900,000.00	28,900,000.00	28,969,938.00
113034	FFCB 1.50 (CALLABLE	1.5000	03/05/25	25,000,000.00	25,000,000.00	25,060,500.00
113042	FFCB 1.24 (CALLABLE	1.2400	03/10/23	50,000,000.00	50,000,000.00	50,113,500.00
113056	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,099,500.00
113057	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,099,500.00
113058	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,099,500.00
113087	FFCB 1.125 (CALLABL	1.1250	03/17/25	50,000,000.00	50,043,729.46	50,151,000.00
113088	FFCB 1.125 (CALLABL	1.1250	03/17/25	50,000,000.00	50,043,729.46	50,151,000.00
113089	FFCB 1.125 (CALLABL	1.1250	03/17/25	18,145,000.00	18,145,000.00	18,199,797.90
113114	FFCB 1.64 (CALLABLE	1.6400	03/03/25	50,000,000.00	50,269,179.72	50,208,500.00
113115	FFCB 1.64 (CALLABLE	1.6400	03/03/25	2,240,000.00	2,252,059.24	2,249,340.80
113125	FFCB 1.05 (CALLABLE	1.0500	03/12/24	20,800,000.00	20,808,734.30	20,830,160.00
113137	FFCB 1.00 (CALLABLE	1.0000	03/17/27	50,000,000.00	50,000,000.00	50,106,000.00
113156	FFCB 0.92 NOTE	0.9200	03/18/24	50,000,000.00	50,246,853.17	51,076,000.00
113242	FFCB 1.30 CALLABLE)	1.3000	03/26/25	50,000,000.00	50,000,000.00	50,126,500.00
113264	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,717,500.00
113265	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,717,500.00
113292	FFCB 1.53 (CALLABLE	1.5300	02/10/22	50,000,000.00	50,242,907.63	50,158,500.00
113293	FFCB 1.53 (CALLABLE	1.5300	02/10/22	50,000,000.00	50,242,907.63	50,158,500.00
113328	FFCB 1.46 (CALLABLE	1.4600	03/03/23	50,000,000.00	50,286,669.18	50,139,500.00
113329	FFCB 1.46 (CALLABLE	1.4600	03/03/23	50,000,000.00	50,286,669.18	50,139,500.00
113338	FFCB 1.00 (CALLABLE	1.0000	03/30/22	50,000,000.00	50,000,000.00	50,061,000.00
113350	FFCB 0.875 (CALLABL	0.8750	04/08/24	50,000,000.00	50,000,000.00	50,080,000.00
113487	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,240,250.00
113488	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,240,250.00
113557	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	51,038,500.00
113558	FFCB 1.02	1.0200	04/27/27	25,000,000.00	25,000,000.00	25,519,250.00
113599	FFCB 1.02	1.0200	04/27/27	35,000,000.00	35,000,000.00	35,726,950.00
113656	FFCB 0.68 (CALLABLE	0.6800	05/06/24	50,000,000.00	50,000,000.00	50,008,000.00
113687	FFCB 1.02	1.0200	04/27/27	20,925,000.00	20,990,432.93	21,359,612.25
113691	FFCB 1.00 (CALLABLE	1.0000	05/05/26	45,725,000.00	45,725,000.00	45,726,829.00
113714	FFCB 1.00 (CALLABLE	1.0000	05/05/26	25,000,000.00	25,000,000.00	25,001,000.00
113738	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	51,038,500.00
113739	FFCB 1.02	1.0200	04/27/27	5,000,000.00	5,000,000.00	5,103,850.00
113831	FFCB 0.73 (CALLABLE	0.7300	05/27/25	50,000,000.00	50,000,000.00	50,086,500.00
113843	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	25,094,500.00
113844	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	25,094,500.00
113897	FFCB 1.04 (CALLABLE	1.0400	05/27/27	35,500,000.00	35,500,000.00	35,543,665.00
113991	FFCB 0.875 (CALLABL	0.8750	06/22/27	25,000,000.00	25,000,000.00	25,057,000.00
114304	FFCB 1.12 (CALLABLE	1.1200	07/30/29	25,000,000.00	25,000,000.00	24,572,500.00
114305	FFCB 1.12 (CALLABLE	1.1200	07/30/29	20,000,000.00	20,000,000.00	19,658,000.00
114404	FFCB 1.14 (CALLABLE	1.1400	08/20/29	25,000,000.00	25,000,000.00	24,590,500.00
114435	FFCB 1.14 (CALLABLE	1.1400	08/20/29	45,200,000.00	45,200,000.00	44,459,624.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114455	FFCB 1.03 (CALLABLE)	1.0300	12/01/28	25,000,000.00	25,000,000.00	24,615,000.00
114456	FFCB 1.03 (CALLABLE)	1.0300	12/01/28	25,000,000.00	25,000,000.00	24,615,000.00
114480	FFCB 1.14 (CALLABLE)	1.1400	08/20/29	25,000,000.00	24,975,503.05	24,590,500.00
114505	FFCB 1.12 (CALLABLE)	1.1200	09/01/28	25,000,000.00	25,000,000.00	25,035,000.00
114538	FFCB 1.24 (CALLABLE)	1.2400	09/03/30	50,000,000.00	50,000,000.00	48,971,000.00
114539	FFCB 1.24 (CALLABLE)	1.2400	09/03/30	50,000,000.00	50,000,000.00	48,971,000.00
114549	FFCB 1.25 (CALLABLE)	1.2500	06/03/30	50,000,000.00	50,000,000.00	49,028,000.00
114550	FFCB 1.25 (CALLABLE)	1.2500	06/03/30	50,000,000.00	50,000,000.00	49,028,000.00
114551	FFCB 1.24 (CALLABLE)	1.2400	09/03/30	50,000,000.00	49,901,615.55	48,971,000.00
114554	FFCB 1.32 (CALLABLE)	1.3200	09/09/30	50,000,000.00	50,000,000.00	49,703,000.00
114569	FFCB 1.14 (CALLABLE)	1.1400	08/20/29	43,338,000.00	43,274,164.83	42,628,123.56
114570	FFCB 1.03 (CALLABLE)	1.0300	12/01/28	40,000,000.00	39,887,841.64	39,384,000.00
114604	FFCB 1.32 (CALLABLE)	1.3200	09/09/30	32,190,000.00	32,190,000.00	31,998,791.40
114606	FFCB 0.95	0.9500	09/10/30	25,000,000.00	24,882,940.86	24,667,750.00
114607	FFCB 1.23 (CALLABLE)	1.2300	09/10/29	25,000,000.00	25,000,000.00	25,061,000.00
114608	FFCB 1.00 (CALLABLE)	1.0000	09/14/28	20,000,000.00	20,000,000.00	19,774,400.00
114719	FFCB 1.15 (CALLABLE)	1.1500	08/12/30	50,000,000.00	49,930,660.19	49,806,500.00
114720	FFCB 1.15 (CALLABLE)	1.1500	08/12/30	10,551,000.00	10,536,367.91	10,510,167.63
114914	FFCB NOTE 0.99	0.9900	10/21/30	50,000,000.00	49,910,271.08	49,454,000.00
115023	FFCB 0.90 (CALLABLE)	0.9000	01/21/28	50,000,000.00	49,977,534.08	49,484,500.00
115024	FFCB 0.90 (CALLABLE)	0.9000	01/21/28	17,300,000.00	17,292,226.79	17,121,637.00
<b>FFCB TOTAL</b>				<b>4,352,233,000.00</b>	<b>4,353,479,524.18</b>	<b>4,380,940,785.69</b>
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,951,522.80	50,923,000.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,951,522.80	50,923,000.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,975,761.40	25,461,500.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,967,609.89	50,923,000.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,967,609.89	50,923,000.00
109833	FHLB 2.94 (CALLABLE)	2.9400	01/29/24	10,000,000.00	10,000,000.00	10,059,300.00
109859	FHLB 2.94 (CALLABLE)	2.9400	01/29/24	15,000,000.00	14,992,705.35	15,088,950.00
110175	FHLB 2.375	2.3750	03/12/21	25,000,000.00	24,986,559.51	25,203,250.00
110690	FHLB 2.375	2.3750	03/12/21	50,000,000.00	50,014,641.17	50,406,500.00
110849	FHLB 2.25	2.2500	06/11/21	45,000,000.00	44,996,004.00	45,577,800.00
112128	FHLB 2.08 (CALLABLE)	2.0800	11/25/26	50,000,000.00	50,000,000.00	51,510,000.00
112145	FHLB 2.08 (CALLABLE)	2.0800	11/25/26	40,950,000.00	40,950,000.00	42,186,690.00
112225	FHLB 2.08 (CALLABLE)	2.0800	12/09/25	50,000,000.00	50,000,000.00	50,081,000.00
112226	FHLB 2.08 (CALLABLE)	2.0800	12/09/25	25,000,000.00	25,000,000.00	25,040,500.00
112332	FHLB 2.02 (CALLABLE)	2.0200	12/16/26	50,000,000.00	50,000,000.00	51,489,000.00
112333	FHLB 2.14 (CALLABLE)	2.1400	12/17/26	50,000,000.00	50,000,000.00	50,107,000.00
112334	FHLB 2.14 (CALLABLE)	2.1400	12/17/26	26,265,000.00	26,265,000.00	26,321,207.10
112400	FHLB 2.20 (CALLABLE)	2.2000	12/18/26	25,000,000.00	25,000,000.00	25,056,750.00
112486	FHLB 2.09 (CALLABLE)	2.0900	12/23/26	40,000,000.00	40,000,000.00	41,261,600.00
112510	FHLB 2.20 (CALLABLE)	2.2000	12/23/26	50,000,000.00	50,000,000.00	50,125,500.00
112637	FHLB 1.875	1.8750	12/09/22	50,000,000.00	50,232,094.66	51,750,000.00
112712	FHLB 1.92 (CALLABLE)	1.9200	01/22/25	47,000,000.00	47,000,000.00	47,129,720.00
112735	FHLB 1.94 (CALLABLE)	1.9400	01/28/25	50,000,000.00	50,000,000.00	50,151,000.00
112751	FHLB 1.76 (CALLABLE)	1.7600	01/29/24	50,000,000.00	50,000,000.00	50,118,000.00
112752	FHLB 1.76 (CALLABLE)	1.7600	01/29/24	5,000,000.00	5,000,000.00	5,011,800.00
112753	FHLB 2.10 (CALLABLE)	2.1000	01/29/27	50,000,000.00	50,000,000.00	50,188,500.00
112754	FHLB 2.10 (CALLABLE)	2.1000	01/29/27	15,000,000.00	15,000,000.00	15,056,550.00
113541	FHLB 1.20 (CALLABLE)	1.2000	04/27/27	50,000,000.00	50,000,000.00	50,018,000.00
113600	FHLB 1.20 (CALLABLE)	1.2000	05/04/27	50,000,000.00	50,000,000.00	50,004,000.00

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114029	FHLB 1.00 (CALLABLE)	1.0000	06/25/27	50,000,000.00	50,000,000.00	49,593,000.00
114118	FHLB 1.02 (CALLABLE)	1.0200	07/06/27	24,185,000.00	24,179,223.85	24,018,365.35
114223	FHLB 0.77 (CALLABLE)	0.7700	07/28/27	50,000,000.00	50,000,000.00	48,998,000.00
114337	FHLB 1.02 (CALLABLE)	1.0200	08/10/28	32,995,000.00	32,995,000.00	31,903,195.45
114617	FHLB 1.30 (CALLABLE)	1.3000	09/30/30	39,950,000.00	39,950,000.00	38,862,161.50
114722	FHLB 1.25 (CALLABLE)	1.2500	10/08/30	50,000,000.00	50,000,000.00	49,001,000.00
114733	FHLB 1.21 (CALLABLE)	1.2100	10/07/30	50,000,000.00	50,000,000.00	49,111,500.00
114743	FHLB 1.21 (CALLABLE)	1.2100	10/07/30	38,200,000.00	38,200,000.00	37,521,186.00
114771	FHLB 1.08 (CALLABLE)	1.0800	10/02/30	50,000,000.00	50,000,000.00	49,017,500.00
<b>FHLB TOTAL</b>				<b>1,529,545,000.00</b>	<b>1,529,575,255.32</b>	<b>1,536,122,025.40</b>
113224	FHLB D-N	0.3400	11/05/20	50,000,000.00	49,998,111.11	49,999,500.00
113225	FHLB D-N	0.3400	11/05/20	50,000,000.00	49,998,111.11	49,999,500.00
113226	FHLB D-N	0.3500	12/21/20	50,000,000.00	49,975,694.44	49,994,000.00
113227	FHLB D-N	0.3500	12/21/20	50,000,000.00	49,975,694.44	49,994,000.00
113228	FHLB D-N	0.3500	12/18/20	50,000,000.00	49,977,152.78	49,994,500.00
113229	FHLB D-N	0.3500	12/18/20	50,000,000.00	49,977,152.78	49,994,500.00
113230	FHLB D-N	0.3800	02/16/21	50,000,000.00	49,943,527.77	49,985,500.00
113231	FHLB D-N	0.3800	02/16/21	50,000,000.00	49,943,527.77	49,985,500.00
113232	FHLB D-N	0.3500	12/28/20	50,000,000.00	49,972,291.67	49,993,000.00
113233	FHLB D-N	0.3500	12/28/20	50,000,000.00	49,972,291.67	49,993,000.00
113234	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,940,416.67	49,985,000.00
113235	FHLB D-N	0.3900	02/19/21	37,073,000.00	37,028,821.34	37,061,878.10
113243	FHLB D-N	0.3700	01/25/21	50,000,000.00	49,956,319.45	49,988,500.00
113244	FHLB D-N	0.3700	01/25/21	50,000,000.00	49,956,319.45	49,988,500.00
113245	FHLB D-N	0.3200	11/23/20	50,000,000.00	49,990,222.22	49,997,500.00
113246	FHLB D-N	0.3200	11/23/20	50,000,000.00	49,990,222.22	49,997,500.00
113247	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,940,416.67	49,985,000.00
113248	FHLB D-N	0.3900	02/19/21	35,890,000.00	35,847,231.09	35,879,233.00
113254	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,940,416.67	49,985,000.00
113255	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,940,416.67	49,985,000.00
113256	FHLB D-N	0.3700	01/20/21	50,000,000.00	49,958,888.89	49,989,000.00
113257	FHLB D-N	0.3700	01/20/21	50,000,000.00	49,958,888.89	49,989,000.00
113258	FHLB D-N	0.3400	12/30/20	50,000,000.00	49,972,138.90	49,993,000.00
113259	FHLB D-N	0.3400	12/30/20	50,000,000.00	49,972,138.90	49,993,000.00
113260	FHLB D-N	0.3900	02/25/21	50,000,000.00	49,937,166.67	49,984,000.00
113261	FHLB D-N	0.3900	02/25/21	50,000,000.00	49,937,166.67	49,984,000.00
113311	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,990,222.22	49,991,500.00
113312	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,990,222.22	49,991,500.00
113313	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,990,222.22	49,991,500.00
113314	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,990,222.22	49,991,500.00
113315	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,989,611.10	49,990,500.00
113316	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,989,611.10	49,990,500.00
113317	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,989,611.10	49,990,500.00
113318	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,989,611.10	49,990,500.00
113330	FHLB D-N	0.2200	02/02/21	50,000,000.00	49,971,583.34	49,987,000.00
113331	FHLB D-N	0.2200	02/02/21	50,000,000.00	49,971,583.34	49,987,000.00
113332	FHLB D-N	0.2400	03/02/21	49,979,000.00	49,938,683.60	49,960,507.77
113335	FHLB D-N	0.2200	02/01/21	50,000,000.00	49,971,888.89	49,987,500.00
113336	FHLB D-N	0.2200	02/01/21	50,000,000.00	49,971,888.89	49,987,500.00
113339	FHLB D-N	0.2400	03/01/21	50,000,000.00	49,959,999.99	49,982,000.00
113340	FHLB D-N	0.2400	03/01/21	50,000,000.00	49,959,999.99	49,982,000.00

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113386	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,997,625.00	49,999,000.00
113387	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,997,625.00	49,999,000.00
113388	FHLB D-N	0.1900	11/12/20	50,000,000.00	49,997,097.22	49,999,000.00
113389	FHLB D-N	0.1900	11/12/20	50,000,000.00	49,997,097.22	49,999,000.00
113392	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,997,625.00	49,999,000.00
113393	FHLB D-N	0.1900	11/10/20	50,000,000.00	49,997,625.00	49,999,000.00
113495	FHLB D-N	0.1900	01/20/21	50,000,000.00	49,978,888.89	49,989,000.00
113496	FHLB D-N	0.1900	01/20/21	50,000,000.00	49,978,888.89	49,989,000.00
113497	FHLB D-N	0.1900	01/11/21	50,000,000.00	49,981,263.89	49,990,500.00
113498	FHLB D-N	0.1900	01/11/21	50,000,000.00	49,981,263.89	49,990,500.00
113607	FHLB D-N	0.2000	04/27/21	50,000,000.00	49,950,833.32	49,973,000.00
113608	FHLB D-N	0.2000	04/27/21	50,000,000.00	49,950,833.32	49,973,000.00
113650	FHLB D-N	0.1550	11/30/20	50,000,000.00	49,993,756.94	49,997,000.00
113651	FHLB D-N	0.1550	11/30/20	50,000,000.00	49,993,756.94	49,997,000.00
113669	FHLB D-N	0.4400	03/19/21	50,000,000.00	49,915,666.66	49,979,000.00
113670	FHLB D-N	0.4400	03/19/21	50,000,000.00	49,915,666.66	49,979,000.00
114507	FHLB D-N	0.0850	11/03/20	50,000,000.00	49,999,763.89	50,000,000.00
114508	FHLB D-N	0.0850	11/03/20	50,000,000.00	49,999,763.89	50,000,000.00
114509	FHLB D-N	0.0850	11/04/20	50,000,000.00	49,999,645.83	50,000,000.00
114510	FHLB D-N	0.0850	11/04/20	50,000,000.00	49,999,645.83	50,000,000.00
114527	FHLB D-N	0.0850	11/02/20	50,000,000.00	49,999,881.94	50,000,000.00
114528	FHLB D-N	0.0850	11/02/20	50,000,000.00	49,999,881.94	50,000,000.00
114555	FHLB D-N	0.0900	11/06/20	50,000,000.00	49,999,375.00	49,999,500.00
114556	FHLB D-N	0.0900	11/06/20	50,000,000.00	49,999,375.00	49,999,500.00
114565	FHLB D-N	0.0900	11/06/20	50,000,000.00	49,999,375.00	49,999,500.00
114566	FHLB D-N	0.0900	11/06/20	50,000,000.00	49,999,375.00	49,999,500.00
114571	FHLB D-N	0.0950	11/13/20	50,000,000.00	49,998,416.67	49,999,000.00
114572	FHLB D-N	0.0950	11/13/20	50,000,000.00	49,998,416.67	49,999,000.00
114689	FHLB D-N	0.0920	12/18/20	50,000,000.00	49,993,994.44	49,994,500.00
114690	FHLB D-N	0.0920	12/18/20	50,000,000.00	49,993,994.44	49,994,500.00
114715	FHLB D-N	0.0900	12/18/20	50,000,000.00	49,994,125.00	49,994,500.00
114721	FHLB D-N	0.0900	12/18/20	50,000,000.00	49,994,125.00	49,994,500.00
114740	FHLB D-N	0.0900	12/23/20	50,000,000.00	49,993,500.00	49,993,500.00
114741	FHLB D-N	0.0900	12/23/20	50,000,000.00	49,993,500.00	49,993,500.00
114776	FHLB D-N	0.0900	12/23/20	50,000,000.00	49,993,500.00	49,993,500.00
114777	FHLB D-N	0.0900	12/23/20	50,000,000.00	49,993,500.00	49,993,500.00
114778	FHLB D-N	0.0900	12/23/20	50,000,000.00	49,993,500.00	49,993,500.00
114779	FHLB D-N	0.0900	12/23/20	50,000,000.00	49,993,500.00	49,993,500.00
114808	FHLB D-N	0.0920	01/04/21	50,000,000.00	49,991,822.22	49,991,500.00
114809	FHLB D-N	0.0900	01/04/21	50,000,000.00	49,992,000.00	49,991,500.00
114839	FHLB D-N	0.0950	01/06/21	38,000,000.00	37,993,381.67	37,993,160.00
114855	FHLB D-N	0.0950	01/06/21	50,000,000.00	49,991,291.67	49,991,000.00
114856	FHLB D-N	0.0950	01/06/21	26,000,000.00	25,995,471.67	25,995,320.00
114857	FHLB D-N	0.0900	12/18/20	50,000,000.00	49,994,125.00	49,994,500.00
114858	FHLB D-N	0.0900	12/18/20	50,000,000.00	49,994,125.00	49,994,500.00
114859	FHLB D-N	0.0900	01/05/21	50,000,000.00	49,991,875.00	49,991,000.00
114860	FHLB D-N	0.0900	01/05/21	50,000,000.00	49,991,875.00	49,991,000.00
114873	FHLB D-N	0.0900	01/05/21	50,000,000.00	49,991,875.00	49,991,000.00
114893	FHLB D-N	0.0950	01/05/21	50,000,000.00	49,991,423.61	49,991,000.00
114906	FHLB D-N	0.1000	01/20/21	50,000,000.00	49,988,888.89	49,989,000.00
114907	FHLB D-N	0.0950	12/31/20	50,000,000.00	49,992,083.34	49,992,500.00
114915	FHLB D-N	0.0950	12/31/20	50,000,000.00	49,992,083.33	49,992,500.00

Los Angeles County Treasurer  
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114916	FHLB D-N	0.0950	12/31/20	50,000,000.00	49,992,083.33	49,992,500.00
114924	FHLB D-N	0.1000	01/20/21	50,000,000.00	49,988,888.89	49,989,000.00
114925	FHLB D-N	0.1000	01/20/21	50,000,000.00	49,988,888.89	49,989,000.00
114928	FHLB D-N	0.0900	12/31/20	50,000,000.00	49,992,500.00	49,992,500.00
114929	FHLB D-N	0.0900	12/31/20	50,000,000.00	49,992,500.00	49,992,500.00
114941	FHLB D-N	0.0950	01/07/21	50,000,000.00	49,991,159.72	49,991,000.00
114942	FHLB D-N	0.1050	05/28/21	50,000,000.00	49,969,666.67	49,965,500.00
114943	FHLB D-N	0.1050	05/28/21	50,000,000.00	49,969,666.67	49,965,500.00
114949	FHLB D-N	0.1000	04/30/21	50,000,000.00	49,975,000.00	49,972,500.00
114950	FHLB D-N	0.1000	04/30/21	50,000,000.00	49,975,000.00	49,972,500.00
114951	FHLB D-N	0.1000	06/01/21	50,000,000.00	49,970,555.56	49,965,000.00
114952	FHLB D-N	0.1000	06/01/21	50,000,000.00	49,970,555.56	49,965,000.00
114953	FHLB D-N	0.0850	12/21/20	50,000,000.00	49,994,097.22	49,994,000.00
114954	FHLB D-N	0.0850	12/21/20	50,000,000.00	49,994,097.22	49,994,000.00
114960	FHLB D-N	0.0900	01/12/21	50,000,000.00	49,991,000.00	49,990,000.00
114961	FHLB D-N	0.0900	01/12/21	50,000,000.00	49,991,000.00	49,990,000.00
114975	FHLB D-N	0.0900	01/22/21	43,000,000.00	42,991,185.00	42,990,540.00
114987	FHLB D-N	0.0900	01/26/21	50,000,000.00	49,989,250.00	49,988,000.00
114988	FHLB D-N	0.0900	01/26/21	50,000,000.00	49,989,250.00	49,988,000.00
114992	FHLB D-N	0.0900	01/25/21	50,000,000.00	49,989,375.00	49,988,500.00
114993	FHLB D-N	0.0900	01/25/21	50,000,000.00	49,989,375.00	49,988,500.00
115002	FHLB D-N	0.0900	02/01/21	50,000,000.00	49,988,500.00	49,987,500.00
115003	FHLB D-N	0.0900	02/01/21	50,000,000.00	49,988,500.00	49,987,500.00
115004	FHLB D-N	0.0900	02/02/21	50,000,000.00	49,988,375.00	49,987,000.00
115005	FHLB D-N	0.0900	02/02/21	50,000,000.00	49,988,375.00	49,987,000.00
115006	FHLB D-N	0.1000	04/20/21	50,000,000.00	49,976,388.88	49,974,000.00
115007	FHLB D-N	0.1000	04/20/21	50,000,000.00	49,976,388.88	49,974,000.00
115008	FHLB D-N	0.1000	04/20/21	50,000,000.00	49,976,388.88	49,974,000.00
115015	FHLB D-N	0.0900	02/03/21	50,000,000.00	49,988,250.00	49,987,000.00
115016	FHLB D-N	0.0900	02/03/21	50,000,000.00	49,988,250.00	49,987,000.00
115017	FHLB D-N	0.0900	02/03/21	50,000,000.00	49,988,250.00	49,987,000.00
115018	FHLB D-N	0.0900	02/03/21	50,000,000.00	49,988,250.00	49,987,000.00
115025	FHLB D-N	0.0900	02/04/21	50,000,000.00	49,988,125.00	49,987,000.00
115026	FHLB D-N	0.0900	02/04/21	50,000,000.00	49,988,125.00	49,987,000.00
115027	FHLB D-N	0.0900	02/05/21	50,000,000.00	49,988,000.00	49,987,000.00
115028	FHLB D-N	0.0900	02/05/21	50,000,000.00	49,988,000.00	49,987,000.00
115029	FHLB D-N	0.0900	02/05/21	50,000,000.00	49,988,000.00	49,987,000.00
115030	FHLB D-N	0.0700	01/29/21	50,000,000.00	49,991,347.22	49,988,000.00
115031	FHLB D-N	0.0700	01/29/21	50,000,000.00	49,991,347.22	49,988,000.00
115047	FHLB D-N	0.0900	03/05/21	50,000,000.00	49,984,500.00	49,981,000.00
115048	FHLB D-N	0.0900	03/05/21	50,000,000.00	49,984,500.00	49,981,000.00
115049	FHLB D-N	0.0900	03/01/21	50,000,000.00	49,985,000.00	49,982,000.00
115050	FHLB D-N	0.0800	12/16/20	50,000,000.00	49,995,000.00	49,994,500.00
115051	FHLB D-N	0.0800	12/16/20	50,000,000.00	49,995,000.00	49,994,500.00
115052	FHLB D-N	0.0750	12/10/20	50,000,000.00	49,995,937.50	49,995,500.00
115053	FHLB D-N	0.0750	12/10/20	50,000,000.00	49,995,937.50	49,995,500.00
<b>FHLB DISC TOTAL</b>				<b>6,879,942,000.00</b>	<b>6,877,503,529.82</b>	<b>6,878,513,138.87</b>
110594	FHLMC 2.60 (CALLABL	2.6000	05/03/24	50,000,000.00	50,000,000.00	50,483,500.00
110672	FHLMC 2.65 (CALLABL	2.6500	05/13/24	25,000,000.00	25,000,000.00	25,014,750.00
110713	FHLMC 2.65 (CALLABL	2.6500	05/23/24	25,000,000.00	25,000,000.00	25,027,750.00
110796	FHLMC 2.44 (CALLABL	2.4400	05/28/24	50,000,000.00	50,000,000.00	50,547,500.00

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110811	FHLMC 2.45 (CALLABL	2.4500	05/24/24	50,000,000.00	50,000,000.00	50,051,500.00
110837	FHLMC 2.45 (CALLABL	2.4500	05/28/24	25,000,000.00	25,000,000.00	25,274,000.00
111256	FHLMC 2.20 (CALLABL	2.2000	07/29/25	50,000,000.00	50,000,000.00	50,169,000.00
111971	FHLMC 2.02 (CALLABL	2.0200	11/13/24	50,000,000.00	50,000,000.00	50,019,500.00
111987	FHLMC 2.05 (CALLABL	2.0500	11/18/24	50,000,000.00	50,000,000.00	50,040,000.00
112053	FHLMC 2.00 (CALLABL	2.0000	11/19/24	50,000,000.00	50,000,000.00	50,040,500.00
112074	FHLMC 2.00 (CALLABL	2.0000	11/25/24	50,000,000.00	50,000,000.00	50,041,000.00
112075	FHLMC 2.01 (CALLABL	2.0100	11/25/24	50,000,000.00	50,000,000.00	50,042,000.00
112365	FHLMC 2.08 (CALLABL	2.0800	12/30/26	50,000,000.00	50,000,000.00	50,123,500.00
112420	FHLMC 2.00 (CALLABL	2.0000	12/23/25	50,000,000.00	50,000,000.00	50,089,000.00
112421	FHLMC 2.00 (CALLABL	2.0000	12/23/25	50,000,000.00	50,000,000.00	50,089,000.00
112422	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,764,500.00
112423	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,764,500.00
112439	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,763,000.00
112500	FHLMC 2.15 (CALLABL	2.1500	12/23/26	50,000,000.00	50,000,000.00	50,094,000.00
112501	FHLMC 2.16 (CALLABL	2.1600	12/23/26	50,000,000.00	50,000,000.00	50,093,000.00
112522	FHLMC 2.01 (CALLABL	2.0100	12/24/24	50,000,000.00	50,000,000.00	50,091,000.00
112648	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,159,500.00
112649	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,159,500.00
112650	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,159,500.00
112901	FHLMC 1.50	1.5000	02/12/25	25,000,000.00	24,983,503.04	26,145,250.00
113109	FHLMC 0.95 (CALLABL	0.9500	03/12/25	50,000,000.00	50,000,000.00	50,045,000.00
113117	FHLMC 1.00 (CALLABL	1.0000	03/17/26	50,000,000.00	50,000,000.00	50,054,000.00
113157	FHLMC 1.00 (CALLABL	1.0000	03/18/25	50,000,000.00	50,000,000.00	50,081,500.00
113530	FHLMC 1.00 (CALLABL	1.0000	04/28/26	50,000,000.00	50,000,000.00	50,020,000.00
113531	FHLMC 0.95 (CALLABL	0.9500	04/28/25	50,000,000.00	50,000,000.00	50,010,500.00
113544	FHLMC 1.00 (CALLABL	1.0000	10/28/25	50,000,000.00	50,000,000.00	50,019,000.00
113668	FHLMC 1.05 (CALLABL	1.0500	05/04/27	50,000,000.00	50,000,000.00	49,751,000.00
113728	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	49,911,500.00
113729	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,021,500.00
113740	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	50,011,000.00
113750	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	49,804,000.00
113761	FHLMC 0.84 (CALLABL	0.8400	11/25/25	50,000,000.00	50,000,000.00	49,738,500.00
113767	FHLMC 1.05 (CALLABL	1.0500	05/27/27	50,000,000.00	50,000,000.00	50,013,500.00
113774	FHLMC 1.07 (CALLABL	1.0700	05/27/27	50,000,000.00	50,000,000.00	50,002,000.00
113793	FHLMC 0.73 (CALLABL	0.7300	05/27/25	50,000,000.00	50,000,000.00	49,879,000.00
113794	FHLMC 0.82 (CALLABL	0.8200	05/27/25	50,000,000.00	50,000,000.00	49,885,000.00
113992	FHLMC 1.00 (CALLABL	1.0000	06/23/27	25,000,000.00	25,000,000.00	25,007,250.00
114019	FHLMC 1.00 (CALLABL	1.0000	06/28/27	25,000,000.00	24,999,762.51	25,006,000.00
114045	FHLMC 0.71 (CALLABL	0.7100	06/23/25	50,000,000.00	50,000,000.00	50,006,000.00
114099	FHLMC 0.75 (CALLABL	0.7500	07/08/25	50,000,000.00	50,000,000.00	49,620,500.00
114120	FHLMC 0.74 (CALLABL	0.7400	07/15/25	50,000,000.00	50,000,000.00	49,735,500.00
114133	FHLMC 0.75 (CALLABL	0.7500	07/08/25	50,000,000.00	50,000,000.00	49,620,500.00
114134	FHLMC 0.75 (CALLABL	0.7500	07/08/25	17,800,000.00	17,800,000.00	17,664,898.00
114146	FHLMC 0.77 (CALLABL	0.7700	07/15/25	50,000,000.00	50,000,000.00	50,007,500.00
114161	FHLMC 0.83 (CALLABL	0.8300	07/22/26	25,000,000.00	25,000,000.00	24,839,000.00
114217	FHLMC 1.00 (CALLABL	1.0000	07/29/27	50,000,000.00	50,000,000.00	49,365,000.00
114224	FHLMC 0.83 (CALLABL	0.8300	07/29/27	50,000,000.00	50,000,000.00	49,393,500.00
114258	FHLMC 0.75 (CALLABL	0.7500	07/29/25	50,000,000.00	50,000,000.00	49,713,500.00
114286	FHLMC 0.75 (CALLABL	0.7500	08/04/25	25,000,000.00	25,000,000.00	25,038,500.00
114308	FHLMC 1.10 (CALLABL	1.1000	02/12/29	25,000,000.00	25,000,000.00	24,544,500.00
114371	FHLMC 1.10 (CALLABL	1.1000	08/20/29	25,000,000.00	25,000,000.00	24,328,750.00

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114378	FHLMC 1.15 (CALLABL	1.1500	08/24/29	25,000,000.00	25,000,000.00	24,541,750.00
114390	FHLMC 1.07 (CALLABL	1.0700	08/25/28	25,000,000.00	25,000,000.00	24,587,000.00
114391	FHLMC 1.25 (CALLABL	1.2500	08/26/30	25,000,000.00	25,000,000.00	24,524,750.00
114393	FHLMC 1.26 (CALLABL	1.2600	09/03/30	25,000,000.00	25,000,000.00	24,514,750.00
114454	FHLMC 1.20 (CALLABL	1.2000	08/27/30	25,000,000.00	25,000,000.00	24,430,250.00
114465	FHLMC 1.20 (CALLABL	1.2000	09/09/30	25,000,000.00	25,000,000.00	24,766,000.00
114490	FHLMC 1.25 (CALLABL	1.2500	09/09/30	25,000,000.00	25,000,000.00	24,510,000.00
114491	FHLMC 1.28 (CALLABL	1.2800	09/17/30	25,000,000.00	25,000,000.00	24,512,500.00
114506	FHLMC 1.25 (CALLABL	1.2500	09/16/30	25,000,000.00	25,000,000.00	24,482,750.00
114526	FHLMC 1.32 (CALLABL	1.3200	09/17/30	25,000,000.00	25,000,000.00	25,028,000.00
114623	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	48,430,000.00
114624	FHLMC 1.33 (CALLABL	1.3300	09/26/30	50,000,000.00	50,000,000.00	47,910,500.00
114640	FHLMC 1.25 (CALLABL	1.2500	09/23/30	50,000,000.00	50,000,000.00	49,031,000.00
114641	FHLMC 1.25 (CALLABL	1.2500	09/23/30	50,000,000.00	50,000,000.00	49,031,000.00
114642	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	49,206,500.00
114643	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	49,206,500.00
114660	FHLMC 1.25 (CALLABL	1.2500	09/30/30	50,000,000.00	50,000,000.00	49,044,000.00
114675	FHLMC 1.25 (CALLABL	1.2500	09/30/30	50,000,000.00	50,000,000.00	48,999,500.00
114702	FHLMC 1.24 (CALLABL	1.2400	09/30/30	50,000,000.00	50,000,000.00	49,036,500.00
114744	FHLMC 1.24 (CALLABL	1.2400	10/08/30	50,000,000.00	50,000,000.00	49,027,000.00
114792	FHLMC 1.25 (CALLABL	1.2500	10/15/30	50,000,000.00	50,000,000.00	48,951,500.00
114793	FHLMC 1.25 (CALLABL	1.2500	10/22/30	50,000,000.00	50,000,000.00	48,949,500.00
114819	FHLMC 1.26 (CALLABL	1.2600	10/15/30	50,000,000.00	50,000,000.00	49,147,000.00
114829	FHLMC 1.26 (CALLABL	1.2600	10/22/30	50,000,000.00	49,985,041.07	49,458,000.00
114830	FHLMC 1.26 (CALLABL	1.2600	10/22/30	25,000,000.00	24,992,520.54	24,729,000.00
114831	FHLMC 1.27 (CALLABL	1.2700	10/22/30	50,000,000.00	50,000,000.00	49,458,000.00
114841	FHLMC 1.27 (CALLABL	1.2700	10/21/30	50,000,000.00	50,000,000.00	49,458,000.00
114842	FHLMC 1.29 (CALLABL	1.2900	10/21/30	50,000,000.00	50,000,000.00	49,528,000.00
114843	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,374,000.00
114844	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,343,500.00
114854	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,261,000.00
114875	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,504,500.00
114876	FHLMC 1.31 (CALLABL	1.3100	10/28/30	50,000,000.00	50,000,000.00	49,474,000.00
114884	FHLMC 1.31 (CALLABL	1.3100	10/28/30	50,000,000.00	50,000,000.00	49,490,000.00
114892	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,253,500.00
<b>FHLMC Fxd-(S) TOTAL</b>				<b>3,992,800,000.00</b>	<b>3,992,760,827.16</b>	<b>3,969,583,898.00</b>
113171	FHLMC 1.05 (CALLABL	1.0500	03/18/25	25,000,000.00	25,000,000.00	25,017,500.00
114030	FHLMC 0.75 (CALLABL	0.7500	12/26/25	50,000,000.00	50,000,000.00	50,009,000.00
114100	FHLMC 0.73 (CALLABL	0.7300	07/09/25	50,000,000.00	50,000,000.00	50,003,500.00
<b>FHLMC Fxd-(Q) TOTAL</b>				<b>125,000,000.00</b>	<b>125,000,000.00</b>	<b>125,030,000.00</b>
103242	FNMA 1.50	1.5000	11/30/20	50,000,000.00	49,992,431.32	50,053,500.00
103255	FNMA 1.375	1.3750	02/26/21	50,000,000.00	49,936,953.36	50,199,500.00
113832	FNMA 0.75 (CALLABLE	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,014,500.00
114028	FNMA 0.50	0.5000	06/17/25	25,000,000.00	24,991,169.23	24,998,750.00
114101	FNMA 0.71 (CALLABLE	0.7100	07/09/25	50,000,000.00	50,000,000.00	50,008,000.00
114155	FNMA 0.82 (CALLABLE	0.8200	07/09/26	50,000,000.00	50,000,000.00	49,911,000.00
114160	FNMA 0.95 (CALLABLE	0.9500	07/15/27	50,000,000.00	50,000,000.00	49,765,500.00
114179	FNMA 0.75 (CALLABLE	0.7500	06/30/25	21,000,000.00	21,000,000.00	21,002,730.00
114285	FNMA 0.875 (CALLABL	0.8750	07/30/27	25,000,000.00	25,000,000.00	24,639,250.00
114392	FNMA 1.18 (CALLABLE	1.1800	08/26/30	50,000,000.00	50,000,000.00	49,089,500.00

Los Angeles County Treasurer  
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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114417	FNMA 1.25 (CALLABLE	1.2500	08/27/30	25,000,000.00	25,000,000.00	24,544,750.00
114503	FNMA 1.18 (CALLABLE	1.1800	08/26/30	25,000,000.00	25,000,000.00	24,544,750.00
114525	FNMA 1.12 (CALLABLE	1.1200	09/11/30	25,000,000.00	25,000,000.00	24,524,000.00
114631	FNMA 1.20 (CALLABLE	1.2000	09/27/30	50,000,000.00	50,000,000.00	49,552,000.00
114632	FNMA 1.25 (CALLABLE	1.2500	09/27/30	50,000,000.00	50,000,000.00	49,104,500.00
114901	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,363,642.62	48,650,000.00
114940	FNMA 1.20 (CALLABLE	1.2000	10/28/30	50,000,000.00	50,000,000.00	49,523,000.00
114983	FNMA 1.45 (CALLABLE	1.4500	10/28/32	50,000,000.00	50,000,000.00	49,613,500.00
114984	FNMA 1.365 (CALLABL	1.3650	10/28/31	50,000,000.00	50,000,000.00	49,641,500.00
114986	FNMA 1.26 (CALLABLE	1.2600	10/28/30	50,000,000.00	50,000,000.00	49,662,000.00
115058	FNMA 1.22 (CALLABLE	1.2200	08/27/32	50,000,000.00	49,375,289.42	49,334,500.00
<b>FNMA TOTAL</b>				<b>896,000,000.00</b>	<b>894,659,485.95</b>	<b>888,376,730.00</b>
113270	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,971,388.88	49,986,000.00
113271	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,971,388.88	49,986,000.00
113281	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,983,333.34	49,982,000.00
113282	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,983,333.34	49,982,000.00
113283	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,983,333.34	49,982,000.00
113284	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,983,333.34	49,982,000.00
113346	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,971,388.88	49,986,000.00
113347	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,971,388.88	49,986,000.00
<b>FNMA DISC TOTAL</b>				<b>400,000,000.00</b>	<b>399,818,888.88</b>	<b>399,872,000.00</b>
112076	FHLMC 3.70 (CALLABL	2.0000	05/23/25	50,000,000.00	50,000,000.00	50,045,500.00
113929	FHLMC 1.75 (CALLABL	1.5000	12/09/25	50,000,000.00	50,000,000.00	50,203,500.00
113982	FHLMC 3.50 (CALLABL	2.0000	12/04/24	50,000,000.00	50,000,000.00	50,080,000.00
<b>MCPN TOTAL</b>				<b>150,000,000.00</b>	<b>150,000,000.00</b>	<b>150,329,000.00</b>
110758	FHLMC 2.75 (CALLABL	2.5000	05/28/24	50,000,000.00	50,000,000.00	50,588,000.00
110785	FHLMC 3.00 (CALLABL	2.3750	05/28/24	25,000,000.00	25,000,000.00	25,270,250.00
<b>MCSA TOTAL</b>				<b>75,000,000.00</b>	<b>75,000,000.00</b>	<b>75,858,250.00</b>
114321	CRC FUNDING LLC CP	0.1800	11/06/20	50,000,000.00	49,998,750.00	49,999,000.00
114350	CIESCO LLC CP	0.1700	11/10/20	50,000,000.00	49,997,875.00	49,998,000.00
114360	CIESCO LLC CP	0.1700	11/12/20	38,750,000.00	38,747,987.15	38,748,062.50
114361	CIESCO LLC CP	0.1700	11/10/20	27,600,000.00	27,598,827.00	27,598,896.00
114374	MONT BLANC CAPITAL	0.2000	11/13/20	18,562,000.00	18,560,762.53	18,561,071.90
114376	OLD LINE FUNDING LL	0.1500	12/01/20	20,993,000.00	20,990,375.88	20,990,480.84
114413	SHEFFIELD RECEIVABL	0.1800	11/16/20	20,250,000.00	20,248,481.25	20,248,582.50
114427	CIESCO LLC CP	0.1700	11/19/20	50,000,000.00	49,995,750.00	49,995,500.00
114458	MONT BLANC CAPITAL	0.1850	11/04/20	25,000,000.00	24,999,614.58	24,999,500.00
114514	TOYOTA MOTOR CREDIT	0.1600	11/09/20	50,000,000.00	49,998,222.22	49,998,500.00
114515	TOYOTA MOTOR CREDIT	0.1600	11/09/20	50,000,000.00	49,998,222.22	49,998,500.00
114535	JUPITER SEC COMPANY	0.1300	11/02/20	50,000,000.00	49,999,819.44	49,999,500.00
114536	CHARIOT FUNDING LLC	0.1400	11/03/20	50,000,000.00	49,999,611.11	49,999,000.00
114537	CHARIOT FUNDING LLC	0.1300	11/02/20	50,000,000.00	49,999,819.44	49,999,000.00
114540	CHARIOT FUNDING LLC	0.1350	11/04/20	50,000,000.00	49,999,437.50	49,999,000.00
114541	ATLANTIC ASSET SEC	0.1200	11/04/20	42,099,000.00	42,098,579.01	42,098,158.02
114542	JUPITER SEC COMPANY	0.1400	11/02/20	50,000,000.00	49,999,805.56	49,999,500.00
114543	LA FAYETTE ASSET SE	0.1400	11/03/20	25,000,000.00	24,999,805.56	24,999,500.00
114544	THUNDER BAY FUNDING	0.1200	11/02/20	43,000,000.00	42,999,856.67	42,999,570.00
114552	SHEFFIELD RECEIVABL	0.1500	11/06/20	50,000,000.00	49,998,958.33	49,998,500.00

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114553	SHEFFIELD RECEIVABL	0.1400	11/02/20	50,000,000.00	49,999,805.56	49,999,500.00
114557	AUTOBAHN FUNDING CO	0.1200	11/02/20	50,000,000.00	49,999,833.33	49,999,500.00
114558	JUPITER SEC COMPANY	0.1300	11/03/20	50,000,000.00	49,999,638.89	49,999,000.00
114559	TOYOTA MOTOR CREDIT	0.2000	11/30/20	50,000,000.00	49,991,944.44	49,995,000.00
114561	LA FAYETTE ASSET SE	0.1300	11/06/20	25,000,000.00	24,999,548.61	24,999,250.00
114562	NATIXIS NY BRANCH C	0.1000	11/05/20	50,000,000.00	49,999,444.44	49,999,000.00
114563	JUPITER SEC COMPANY	0.1400	11/04/20	35,000,000.00	34,999,591.67	34,999,300.00
114567	OLD LINE FUNDING LL	0.1200	11/02/20	13,200,000.00	13,199,956.00	13,199,868.00
114568	SHEFFIELD RECEIVABL	0.1500	11/06/20	50,000,000.00	49,998,958.33	49,998,500.00
114573	THUNDER BAY FUNDING	0.1100	11/02/20	50,000,000.00	49,999,847.22	49,999,500.00
114574	SHEFFIELD RECEIVABL	0.1400	11/12/20	50,000,000.00	49,997,861.11	49,997,500.00
114577	CREDIT AGRICOLE CIB	0.1000	11/05/20	50,000,000.00	49,999,444.44	49,999,000.00
114578	CREDIT AGRICOLE CIB	0.1000	11/05/20	50,000,000.00	49,999,444.44	49,999,000.00
114579	CANADIAN IMP BK OF	0.1200	11/05/20	50,000,000.00	49,999,333.33	49,999,000.00
114580	ATLANTIC ASSET SEC	0.1100	11/05/20	25,000,000.00	24,999,694.44	24,999,500.00
114581	NATIXIS NY BRANCH C	0.1000	11/09/20	50,000,000.00	49,998,888.89	49,998,500.00
114582	NATIXIS NY BRANCH C	0.1000	11/09/20	50,000,000.00	49,998,888.89	49,998,500.00
114597	JUPITER SEC COMPANY	0.1400	11/03/20	30,000,000.00	29,999,766.67	29,999,400.00
114598	CHARIOT FUNDING LLC	0.1300	11/03/20	50,000,000.00	49,999,638.89	49,999,000.00
114599	CHARIOT FUNDING LLC	0.1400	11/04/20	50,000,000.00	49,999,416.67	49,999,000.00
114601	SHEFFIELD RECEIVABL	0.1700	12/04/20	44,000,000.00	43,993,143.33	43,993,400.00
114605	OLD LINE FUNDING LL	0.1100	11/09/20	50,000,000.00	49,998,777.78	49,998,500.00
114609	JUPITER SEC COMPANY	0.1300	11/10/20	50,000,000.00	49,998,375.00	49,998,000.00
114610	THUNDER BAY FUNDING	0.1100	11/09/20	30,000,000.00	29,999,266.67	29,999,100.00
114611	OLD LINE FUNDING LL	0.1100	11/12/20	50,000,000.00	49,998,319.44	49,998,000.00
114612	CHARIOT FUNDING LLC	0.1400	11/13/20	50,000,000.00	49,997,666.67	49,998,000.00
114613	JUPITER SEC COMPANY	0.1400	11/13/20	50,000,000.00	49,997,666.67	49,997,500.00
114614	ATLANTIC ASSET SEC	0.1300	11/12/20	25,000,000.00	24,999,006.94	24,995,750.00
114615	SHEFFIELD RECEIVABL	0.1400	11/13/20	42,319,000.00	42,317,025.11	42,316,884.05
114616	THUNDER BAY FUNDING	0.1200	11/13/20	50,000,000.00	49,998,000.00	49,998,000.00
114618	JUPITER SEC COMPANY	0.1400	11/16/20	50,000,000.00	49,997,083.33	49,996,500.00
114619	SHEFFIELD RECEIVABL	0.1500	11/13/20	25,000,000.00	24,998,750.00	24,998,750.00
114621	AUTOBAHN FUNDING CO	0.1100	11/04/20	50,000,000.00	49,999,541.67	49,999,000.00
114625	JUPITER SEC COMPANY	0.1400	11/13/20	50,000,000.00	49,997,666.67	49,997,500.00
114626	SHEFFIELD RECEIVABL	0.1500	11/13/20	50,000,000.00	49,997,500.00	49,997,500.00
114628	ATLANTIC ASSET SEC	0.1200	11/17/20	50,000,000.00	49,997,333.33	49,990,500.00
114633	MONT BLANC CAPITAL	0.1800	12/14/20	50,000,000.00	49,989,250.00	49,990,000.00
114635	CHARIOT FUNDING LLC	0.1400	11/16/20	50,000,000.00	49,997,083.33	49,998,000.00
114636	ATLANTIC ASSET SEC	0.1300	11/18/20	25,000,000.00	24,998,465.28	24,996,000.00
114644	CHARIOT FUNDING LLC	0.1300	11/16/20	50,000,000.00	49,997,291.67	49,998,000.00
114645	SHEFFIELD RECEIVABL	0.1500	11/17/20	50,000,000.00	49,996,666.67	49,996,500.00
114646	ATLANTIC ASSET SEC	0.1300	11/18/20	25,000,000.00	24,998,465.28	24,996,000.00
114647	CREDIT AGRICOLE CIB	0.1000	11/18/20	31,934,000.00	31,932,492.00	31,932,403.30
114649	CHARIOT FUNDING LLC	0.1400	11/17/20	50,000,000.00	49,996,888.89	49,997,500.00
114650	SHEFFIELD RECEIVABL	0.1400	12/01/20	50,000,000.00	49,994,166.67	49,993,000.00
114651	SHEFFIELD RECEIVABL	0.1500	11/19/20	50,000,000.00	49,996,250.00	49,995,500.00
114652	ATLANTIC ASSET SEC	0.1300	11/17/20	25,000,000.00	24,998,555.55	24,995,250.00
114653	CHARIOT FUNDING LLC	0.1300	11/19/20	50,000,000.00	49,996,750.00	49,997,000.00
114654	TOYOTA MOTOR CREDIT	0.1600	11/30/20	50,000,000.00	49,993,555.56	49,995,000.00
114655	CREDIT AGRICOLE CIB	0.1000	11/18/20	43,799,000.00	43,796,931.71	43,796,810.05
114659	ATLANTIC ASSET SEC	0.1200	11/19/20	50,000,000.00	49,997,000.00	49,993,500.00
114661	CANCARA ASSET SEC L	0.1800	12/16/20	50,000,000.00	49,988,750.00	49,992,500.00

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114662	CANCARA ASSET SEC L	0.1800	12/16/20	8,750,000.00	8,748,031.25	8,748,687.50
114663	CHARIOT FUNDING LLC	0.1300	11/20/20	50,000,000.00	49,996,569.44	49,997,000.00
114664	CREDIT AGRICOLE CIB	0.1000	11/20/20	50,000,000.00	49,997,361.11	49,997,500.00
114665	CREDIT AGRICOLE CIB	0.1000	11/20/20	50,000,000.00	49,997,361.11	49,997,500.00
114666	NATIXIS NY BRANCH C	0.1000	11/17/20	50,000,000.00	49,997,777.78	49,997,500.00
114667	NATIXIS NY BRANCH C	0.1000	11/17/20	50,000,000.00	49,997,777.78	49,997,500.00
114674	ATLANTIC ASSET SEC	0.1300	11/23/20	50,000,000.00	49,996,027.78	49,995,000.00
114676	CANCARA ASSET SEC L	0.1700	12/18/20	45,000,000.00	44,990,012.50	44,992,800.00
114677	JUPITER SEC COMPANY	0.1400	11/20/20	50,000,000.00	49,996,305.56	49,995,500.00
114678	JUPITER SEC COMPANY	0.1400	11/20/20	50,000,000.00	49,996,305.56	49,995,500.00
114679	CANCARA ASSET SEC L	0.1800	12/17/20	40,000,000.00	39,990,800.00	39,994,000.00
114681	CHARIOT FUNDING LLC	0.1300	11/13/20	25,000,000.00	24,998,916.67	24,999,000.00
114683	NATIXIS NY BRANCH C	0.1000	11/13/20	50,000,000.00	49,998,333.33	49,998,000.00
114684	NATIXIS NY BRANCH C	0.1000	11/13/20	50,000,000.00	49,998,333.33	49,998,000.00
114691	CANCARA ASSET SEC L	0.1700	12/18/20	50,000,000.00	49,988,902.78	49,992,000.00
114692	CANCARA ASSET SEC L	0.1700	12/18/20	50,000,000.00	49,988,902.78	49,992,000.00
114693	CANCARA ASSET SEC L	0.1700	12/18/20	2,000,000.00	1,999,556.12	1,999,680.00
114694	AUTOBAHN FUNDING CO	0.1100	11/02/20	50,000,000.00	49,999,847.22	49,999,500.00
114696	CHARIOT FUNDING LLC	0.1300	11/23/20	50,000,000.00	49,996,027.78	49,996,500.00
114697	CANADIAN IMP BK OF	0.1400	12/18/20	50,000,000.00	49,990,861.12	49,991,000.00
114700	CANCARA ASSET SEC L	0.1700	12/21/20	50,000,000.00	49,988,194.44	49,991,500.00
114701	CANCARA ASSET SEC L	0.1700	12/21/20	22,500,000.00	22,494,687.50	22,496,175.00
114704	CANCARA ASSET SEC L	0.1900	01/11/21	43,000,000.00	42,983,886.94	42,988,390.00
114705	TOYOTA MOTOR CREDIT	0.1400	12/18/20	50,000,000.00	49,990,861.11	49,991,500.00
114706	TOYOTA MOTOR CREDIT	0.1400	12/18/20	50,000,000.00	49,990,861.11	49,991,500.00
114708	CREDIT AGRICOLE CIB	0.0900	12/01/20	50,000,000.00	49,996,250.00	49,996,500.00
114709	CREDIT AGRICOLE CIB	0.0900	12/01/20	25,000,000.00	24,998,125.00	24,998,250.00
114717	OLD LINE FUNDING LL	0.1100	11/19/20	50,000,000.00	49,997,250.00	49,996,500.00
114718	THUNDER BAY FUNDING	0.1100	11/30/20	50,000,000.00	49,995,569.44	49,995,000.00
114726	CANADIAN IMP BK OF	0.1400	12/21/20	50,000,000.00	49,990,277.78	49,990,500.00
114728	TOYOTA MOTOR CREDIT	0.1500	12/21/20	50,000,000.00	49,989,583.33	49,991,000.00
114729	TOYOTA MOTOR CREDIT	0.1500	12/21/20	50,000,000.00	49,989,583.33	49,991,000.00
114731	THUNDER BAY FUNDING	0.1400	12/16/20	50,000,000.00	49,991,250.00	49,992,000.00
114732	THUNDER BAY FUNDING	0.1100	11/17/20	34,000,000.00	33,998,337.78	33,998,300.00
114739	MONT BLANC CAPITAL	0.2000	01/13/21	34,156,000.00	34,142,147.84	34,143,020.72
114745	MONT BLANC CAPITAL	0.1600	11/05/20	40,000,000.00	39,999,288.89	39,999,200.00
114747	SHEFFIELD RECEIVABL	0.1100	11/06/20	50,000,000.00	49,999,236.11	49,998,500.00
114748	CAFCO LLC CP	0.1900	03/11/21	50,000,000.00	49,965,694.45	49,974,500.00
114749	ATLANTIC ASSET SEC	0.1200	11/02/20	50,000,000.00	49,999,833.33	49,999,500.00
114750	ATLANTIC ASSET SEC	0.1200	11/02/20	10,000,000.00	9,999,966.67	9,999,900.00
114751	TOYOTA MOTOR CREDIT	0.1500	12/16/20	50,000,000.00	49,990,625.00	49,992,000.00
114752	TORONTO DOMINION BA	0.1250	12/02/20	50,000,000.00	49,994,618.06	49,994,500.00
114753	CIESCO LLC CP	0.1900	03/11/21	43,000,000.00	42,970,497.22	42,966,890.00
114757	OLD LINE FUNDING LL	0.1100	11/18/20	50,000,000.00	49,997,402.78	49,996,500.00
114766	OLD LINE FUNDING LL	0.1600	01/26/21	40,000,000.00	39,984,711.11	39,985,600.00
114772	ATLANTIC ASSET SEC	0.1100	11/03/20	50,000,000.00	49,999,694.44	49,999,500.00
114773	TORONTO DOMINION BA	0.1200	11/30/20	50,000,000.00	49,995,166.67	49,995,000.00
114774	TORONTO DOMINION BA	0.1200	11/30/20	50,000,000.00	49,995,166.67	49,995,000.00
114775	LA FAYETTE ASSET SE	0.1200	11/03/20	50,000,000.00	49,999,666.67	49,999,000.00
114780	CANADIAN IMP BK OF	0.1200	11/10/20	50,000,000.00	49,998,500.00	49,998,000.00
114781	CANADIAN IMP BK OF	0.1200	11/10/20	50,000,000.00	49,998,500.00	49,998,000.00
114785	CANCARA ASSET SEC L	0.1800	01/29/21	25,500,000.00	25,488,652.50	25,489,800.00

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114786	MONT BLANC CAPITAL	0.1800	01/20/21	40,848,000.00	40,831,660.80	40,830,435.36
114787	AUTOBAHN FUNDING CO	0.1100	11/06/20	40,000,000.00	39,999,388.89	39,998,800.00
114788	ATLANTIC ASSET SEC	0.1500	12/07/20	50,000,000.00	49,992,500.00	49,991,500.00
114789	LA FAYETTE ASSET SE	0.1200	11/02/20	50,000,000.00	49,999,833.33	49,999,500.00
114791	LA FAYETTE ASSET SE	0.1600	12/07/20	50,000,000.00	49,992,000.00	49,991,500.00
114794	LA FAYETTE ASSET SE	0.1600	12/04/20	50,000,000.00	49,992,666.67	49,992,500.00
114795	CANADIAN IMP BK OF	0.1100	12/01/20	50,000,000.00	49,995,416.67	49,994,500.00
114796	TORONTO DOMINION BA	0.1300	12/01/20	50,000,000.00	49,994,583.34	49,994,500.00
114799	ATLANTIC ASSET SEC	0.1300	12/01/20	50,000,000.00	49,994,583.34	49,993,000.00
114800	OLD LINE FUNDING LL	0.1100	12/01/20	50,000,000.00	49,995,416.67	49,994,000.00
114801	JUPITER SEC COMPANY	0.1300	12/02/20	25,000,000.00	24,997,201.39	24,996,500.00
114802	OLD LINE FUNDING LL	0.1100	12/02/20	50,000,000.00	49,995,263.89	49,994,000.00
114803	CANCARA ASSET SEC L	0.1800	01/13/21	39,000,000.00	38,985,765.00	38,988,690.00
114804	MONT BLANC CAPITAL	0.1700	01/08/21	19,901,000.00	19,894,609.57	19,894,034.65
114810	CRC FUNDING LLC CP	0.1500	01/08/21	50,000,000.00	49,985,833.33	49,983,500.00
114811	AUTOBAHN FUNDING CO	0.1200	11/04/20	50,000,000.00	49,999,500.00	49,999,000.00
114812	CRC FUNDING LLC CP	0.1600	01/12/21	50,000,000.00	49,984,000.00	49,983,000.00
114813	CAFCO LLC CP	0.1500	01/08/21	50,000,000.00	49,985,833.33	49,988,000.00
114814	NATIXIS NY BRANCH C	0.1100	12/02/20	50,000,000.00	49,995,263.89	49,995,000.00
114815	EMERSON ELECTRIC CO	0.0900	11/30/20	50,000,000.00	49,996,375.00	49,995,500.00
114820	AUTOBAHN FUNDING CO	0.1200	12/04/20	35,000,000.00	34,996,150.00	34,994,750.00
114821	SHEFFIELD RECEIVABL	0.1600	12/04/20	50,000,000.00	49,992,666.67	49,992,500.00
114822	MONT BLANC CAPITAL	0.2000	02/01/21	50,000,000.00	49,974,444.44	49,974,000.00
114823	CHARIOT FUNDING LLC	0.1300	12/07/20	25,000,000.00	24,996,750.00	24,997,250.00
114824	SHEFFIELD RECEIVABL	0.1500	12/07/20	50,000,000.00	49,992,500.00	49,991,500.00
114825	TORONTO DOMINION BA	0.1400	12/03/20	50,000,000.00	49,993,777.78	49,994,000.00
114827	CRC FUNDING LLC CP	0.1600	01/12/21	50,000,000.00	49,984,000.00	49,983,000.00
114828	LA FAYETTE ASSET SE	0.1600	01/05/21	50,000,000.00	49,985,555.56	49,983,500.00
114832	OLD LINE FUNDING LL	0.1200	12/07/20	50,000,000.00	49,994,000.00	49,992,500.00
114833	TOYOTA MOTOR CREDIT	0.1600	01/04/21	50,000,000.00	49,985,777.78	49,987,500.00
114834	JUPITER SEC COMPANY	0.1350	12/07/20	50,000,000.00	49,993,250.00	49,991,500.00
114835	JUPITER SEC COMPANY	0.1350	12/07/20	19,800,000.00	19,797,327.00	19,796,634.00
114836	CAFCO LLC CP	0.1500	01/14/21	50,000,000.00	49,984,583.34	49,986,500.00
114837	SHEFFIELD RECEIVABL	0.1300	12/08/20	40,379,000.00	40,373,604.92	40,372,135.57
114840	MONT BLANC CAPITAL	0.2000	02/05/21	43,184,000.00	43,160,968.54	43,160,680.64
114845	OLD LINE FUNDING LL	0.1100	12/09/20	47,000,000.00	46,994,542.78	46,992,950.00
114846	CHARIOT FUNDING LLC	0.1400	12/08/20	50,000,000.00	49,992,805.55	49,994,000.00
114847	TORONTO DOMINION BA	0.1400	12/10/20	50,000,000.00	49,992,416.67	49,993,000.00
114853	OLD LINE FUNDING LL	0.1500	01/07/21	50,000,000.00	49,986,041.67	49,986,000.00
114861	CAFCO LLC CP	0.1400	01/05/21	50,000,000.00	49,987,361.11	49,988,500.00
114862	CHARIOT FUNDING LLC	0.1300	12/09/20	50,000,000.00	49,993,138.89	49,994,000.00
114863	CAFCO LLC CP	0.1200	01/05/21	50,000,000.00	49,989,166.67	49,988,500.00
114864	JUPITER SEC COMPANY	0.1400	12/08/20	40,000,000.00	39,994,244.44	39,993,200.00
114865	OLD LINE FUNDING LL	0.1200	12/17/20	25,000,000.00	24,996,166.67	24,995,250.00
114874	CAFCO LLC CP	0.1600	01/04/21	50,000,000.00	49,985,777.78	49,989,000.00
114877	MONT BLANC CAPITAL	0.1900	02/10/21	25,000,000.00	24,986,673.61	24,985,750.00
114878	JUPITER SEC COMPANY	0.1300	12/09/20	50,000,000.00	49,993,138.89	49,991,000.00
114879	SHEFFIELD RECEIVABL	0.1400	12/10/20	50,000,000.00	49,992,416.66	49,991,000.00
114882	OLD LINE FUNDING LL	0.1200	12/15/20	50,000,000.00	49,992,666.67	49,991,000.00
114883	CIESCO LLC CP	0.1400	01/04/21	50,000,000.00	49,987,555.55	49,984,000.00
114885	CRC FUNDING LLC CP	0.1650	01/20/21	50,000,000.00	49,981,666.67	49,981,000.00
114886	CHARIOT FUNDING LLC	0.1400	12/11/20	50,000,000.00	49,992,222.22	49,993,500.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114887	CHARIOT FUNDING LLC	0.1400	12/11/20	20,000,000.00	19,996,888.89	19,997,400.00
114888	MONT BLANC CAPITAL	0.1900	02/10/21	40,965,000.00	40,943,163.38	40,941,649.95
114889	OLD LINE FUNDING LL	0.1200	12/14/20	37,000,000.00	36,994,696.66	36,993,340.00
114891	THUNDER BAY FUNDING	0.1200	12/15/20	50,000,000.00	49,992,666.66	49,992,000.00
114894	AUTOBAHN FUNDING CO	0.1300	12/14/20	25,000,000.00	24,996,118.06	24,995,000.00
114895	CAFCO LLC CP	0.1600	01/12/21	50,000,000.00	49,984,000.00	49,987,000.00
114896	LA FAYETTE ASSET SE	0.1800	02/12/21	25,000,000.00	24,987,125.00	24,985,250.00
114897	TORONTO DOMINION BA	0.1250	12/11/20	50,000,000.00	49,993,055.56	49,992,500.00
114900	CRC FUNDING LLC CP	0.1600	01/21/21	50,000,000.00	49,982,000.00	49,980,500.00
114902	THUNDER BAY FUNDING	0.1300	12/15/20	30,000,000.00	29,995,233.34	29,995,200.00
114903	AUTOBAHN FUNDING CO	0.1400	12/14/20	50,000,000.00	49,991,638.89	49,990,000.00
114904	AUTOBAHN FUNDING CO	0.1400	12/14/20	5,000,000.00	4,999,163.89	4,999,000.00
114905	CHARIOT FUNDING LLC	0.1400	12/15/20	50,000,000.00	49,991,444.45	49,992,500.00
114909	PFIZER INC CP	0.1050	11/19/20	50,000,000.00	49,997,375.00	49,998,000.00
114910	PFIZER INC CP	0.1050	11/19/20	50,000,000.00	49,997,375.00	49,998,000.00
114911	REGENCY MARKETS NO.	0.1400	11/16/20	23,486,000.00	23,484,629.98	23,484,355.98
114912	AUTOBAHN FUNDING CO	0.1500	12/15/20	35,000,000.00	34,993,583.34	34,992,650.00
114917	JUPITER SEC COMPANY	0.1300	12/15/20	50,000,000.00	49,992,055.56	49,989,500.00
114918	PFIZER INC CP	0.1100	11/20/20	50,000,000.00	49,997,097.22	49,997,500.00
114919	PFIZER INC CP	0.1100	11/20/20	50,000,000.00	49,997,097.22	49,997,500.00
114920	LA FAYETTE ASSET SE	0.1300	11/17/20	50,000,000.00	49,997,111.11	49,996,500.00
114921	ATLANTIC ASSET SEC	0.1200	11/13/20	40,000,000.00	39,998,400.00	39,992,000.00
114922	ATLANTIC ASSET SEC	0.1200	11/13/20	19,808,000.00	19,807,207.68	19,804,038.40
114930	CAFCO LLC CP	0.1500	01/21/21	50,000,000.00	49,983,125.00	49,985,000.00
114931	OLD LINE FUNDING LL	0.1200	11/23/20	30,005,000.00	30,002,799.64	30,002,299.55
114932	PFIZER INC CP	0.1100	11/30/20	50,000,000.00	49,995,569.44	49,995,500.00
114933	PFIZER INC CP	0.1100	11/30/20	30,000,000.00	29,997,341.67	29,997,300.00
114934	CRC FUNDING LLC CP	0.1600	01/20/21	50,000,000.00	49,982,222.22	49,981,000.00
114935	REGENCY MARKETS NO.	0.1500	11/19/20	50,000,000.00	49,996,250.00	49,995,500.00
114936	CANADIAN IMP BK OF	0.1200	12/16/20	50,000,000.00	49,992,500.00	49,991,500.00
114937	SHEFFIELD RECEIVABL	0.1400	12/11/20	39,300,000.00	39,293,886.66	39,292,533.00
114938	CAFCO LLC CP	0.1600	01/21/21	19,361,000.00	19,354,030.04	19,355,191.70
114955	CHARIOT FUNDING LLC	0.1300	12/17/20	50,000,000.00	49,991,694.44	49,992,500.00
114956	CANADIAN IMP BK OF	0.1100	12/03/20	50,000,000.00	49,995,111.11	49,994,000.00
114957	CAFCO LLC CP	0.1500	01/21/21	13,332,000.00	13,327,500.45	13,328,000.40
114962	CRC FUNDING LLC CP	0.1700	01/22/21	50,000,000.00	49,980,638.89	49,980,500.00
114963	CIESCO LLC CP	0.1500	01/21/21	50,000,000.00	49,983,125.00	49,978,000.00
114964	CIESCO LLC CP	0.1500	01/21/21	5,000,000.00	4,998,312.50	4,997,800.00
114965	CREDIT AGRICOLE CIB	0.1100	12/31/20	50,000,000.00	49,990,833.34	49,991,500.00
114966	CAFCO LLC CP	0.1600	01/26/21	35,351,000.00	35,337,488.07	35,339,334.17
114976	CREDIT AGRICOLE CIB	0.1200	12/24/20	50,000,000.00	49,991,166.67	49,992,500.00
114977	CHARIOT FUNDING LLC	0.1300	12/17/20	24,500,000.00	24,495,930.28	24,496,325.00
114978	NATIXIS NY BRANCH C	0.1400	12/31/20	50,000,000.00	49,988,333.33	49,987,000.00
114979	CREDIT AGRICOLE CIB	0.1300	12/15/20	50,000,000.00	49,992,055.56	49,994,500.00
114980	CAFCO LLC CP	0.1500	01/25/21	36,000,000.00	35,987,250.00	35,988,120.00
114982	OLD LINE FUNDING LL	0.1300	12/28/20	50,000,000.00	49,989,708.33	49,988,000.00
114989	CRC FUNDING LLC CP	0.1600	01/26/21	50,000,000.00	49,980,888.89	49,979,500.00
114991	LA FAYETTE ASSET SE	0.1400	12/03/20	30,852,000.00	30,848,160.64	30,847,372.20
114994	OLD LINE FUNDING LL	0.1500	01/14/21	50,000,000.00	49,984,583.33	49,984,500.00
114995	CREDIT AGRICOLE CIB	0.1150	12/16/20	50,000,000.00	49,992,812.50	49,994,000.00
114996	LA FAYETTE ASSET SE	0.2100	02/22/21	32,214,000.00	32,192,765.61	32,193,060.90
114998	ATLANTIC ASSET SEC	0.1300	12/04/20	50,000,000.00	49,994,041.67	49,992,500.00

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115009	OLD LINE FUNDING LL	0.1500	01/13/21	50,000,000.00	49,984,791.67	49,984,500.00
115010	LA FAYETTE ASSET SE	0.1300	12/04/20	30,000,000.00	29,996,425.00	29,995,500.00
115011	CANADIAN IMP BK OF	0.1100	11/17/20	50,000,000.00	49,997,555.56	49,997,000.00
115012	CREDIT AGRICOLE CIB	0.1200	12/28/20	50,000,000.00	49,990,500.00	49,992,000.00
115032	TOYOTA MOTOR CREDIT	0.1300	01/20/21	50,000,000.00	49,985,555.55	49,983,000.00
115033	TOYOTA MOTOR CREDIT	0.1300	01/20/21	50,000,000.00	49,985,555.55	49,983,000.00
115034	NATIXIS NY BRANCH C	0.1400	01/04/21	50,000,000.00	49,987,555.56	49,986,000.00
115035	NATIXIS NY BRANCH C	0.1400	01/04/21	50,000,000.00	49,987,555.56	49,986,000.00
115036	LA FAYETTE ASSET SE	0.1500	12/14/20	21,370,000.00	21,366,171.21	21,365,726.00
115037	ATLANTIC ASSET SEC	0.1300	12/01/20	17,988,000.00	17,986,051.30	17,985,481.68
115046	LA FAYETTE ASSET SE	0.1400	12/15/20	41,971,000.00	41,963,818.29	41,962,186.09
115054	JUPITER SEC COMPANY	0.1200	12/03/20	50,000,000.00	49,994,666.67	49,992,500.00
115055	ATLANTIC ASSET SEC	0.1300	12/04/20	50,000,000.00	49,994,041.67	49,992,500.00
115061	SHEFFIELD RECEIVABL	0.1500	12/18/20	50,000,000.00	49,990,208.34	49,989,000.00
115062	CREDIT AGRICOLE CIB	0.1200	12/18/20	50,000,000.00	49,992,166.66	49,994,000.00
115063	OLD LINE FUNDING LL	0.1400	01/14/21	50,000,000.00	49,985,611.11	49,984,500.00
<b>CPD TOTAL</b>				<b>10,568,027,000.00</b>	<b>10,566,531,824.61</b>	<b>10,566,473,355.62</b>
108158	AU & NZ BANKING GRP	2.2500	11/09/20	19,660,000.00	19,656,376.72	19,666,684.40
<b>BANK NOTE TOTAL</b>				<b>19,660,000.00</b>	<b>19,656,376.72</b>	<b>19,666,684.40</b>
109674	TOYOTA MOTOR CREDIT	3.0500	01/08/21	10,000,000.00	9,999,441.86	10,051,400.00
110109	JOHNSON & JOHNSON C	2.2500	03/03/22	22,500,000.00	22,377,516.17	23,050,350.00
<b>CORP NOTE FXD TOTAL</b>				<b>32,500,000.00</b>	<b>32,376,958.03</b>	<b>33,101,750.00</b>
112997	JPM CHASE BK CO NOT	1.5000	02/28/23	50,000,000.00	50,000,000.00	50,496,000.00
<b>CORP BANK NOTE TOTAL</b>				<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>50,496,000.00</b>
112380	USTN 1.625	1.6250	11/15/22	50,000,000.00	49,964,743.28	51,486,500.00
<b>UST NOTES TOTAL</b>				<b>50,000,000.00</b>	<b>49,964,743.28</b>	<b>51,486,500.00</b>
112287	UST BILL	1.5550	11/05/20	50,000,000.00	49,991,361.11	49,999,500.00
112288	UST BILL	1.5550	11/05/20	50,000,000.00	49,991,361.11	49,999,500.00
112289	UST BILL	1.5550	11/05/20	50,000,000.00	49,991,361.11	49,999,500.00
112290	UST BILL	1.5550	11/05/20	50,000,000.00	49,991,361.11	49,999,500.00
113297	UST BILL	0.1125	03/25/21	50,000,000.00	49,977,500.00	49,981,000.00
113298	UST BILL	0.1125	03/25/21	50,000,000.00	49,977,500.00	49,981,000.00
113299	UST BILL	0.1125	03/25/21	50,000,000.00	49,977,500.00	49,981,000.00
113300	UST BILL	0.1125	03/25/21	50,000,000.00	49,977,500.00	49,981,000.00
113645	UST BILL	0.1250	11/05/20	50,000,000.00	49,999,305.56	49,999,500.00
113646	UST BILL	0.1250	11/05/20	50,000,000.00	49,999,305.56	49,999,500.00
114583	UST BILL	0.1150	08/12/21	50,000,000.00	49,954,638.89	49,959,000.00
114584	UST BILL	0.1150	08/12/21	50,000,000.00	49,954,638.89	49,959,000.00
114585	UST BILL	0.1150	08/12/21	50,000,000.00	49,954,638.89	49,959,000.00
114586	UST BILL	0.1150	08/12/21	50,000,000.00	49,954,638.89	49,959,000.00
114587	UST BILL	0.1150	08/12/21	50,000,000.00	49,954,638.89	49,959,000.00
114588	UST BILL	0.1100	03/04/21	50,000,000.00	49,981,208.33	49,982,500.00
114589	UST BILL	0.1100	03/04/21	50,000,000.00	49,981,208.33	49,982,500.00
114590	UST BILL	0.1100	03/04/21	50,000,000.00	49,981,208.33	49,982,500.00
114591	UST BILL	0.1100	03/04/21	50,000,000.00	49,981,208.33	49,982,500.00
114592	UST BILL	0.1100	03/04/21	50,000,000.00	49,981,208.33	49,982,500.00
114866	UST BILL	0.1200	10/07/21	50,000,000.00	49,943,333.33	49,941,000.00

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114867	UST BILL	0.1200	10/07/21	50,000,000.00	49,943,333.33	49,941,000.00
114868	UST BILL	0.1200	10/07/21	50,000,000.00	49,943,333.33	49,941,000.00
114869	UST BILL	0.1200	10/07/21	50,000,000.00	49,943,333.33	49,941,000.00
114870	UST BILL	0.1200	10/07/21	50,000,000.00	49,943,333.33	49,941,000.00
114945	UST BILL	0.1150	10/07/21	50,000,000.00	49,945,694.44	49,941,000.00
114946	UST BILL	0.1150	10/07/21	50,000,000.00	49,945,694.44	49,941,000.00
114947	UST BILL	0.1150	10/07/21	50,000,000.00	49,945,694.44	49,941,000.00
114948	UST BILL	0.1150	10/07/21	50,000,000.00	49,945,694.44	49,941,000.00
115038	UST BILL	0.1150	10/07/21	50,000,000.00	49,945,694.45	49,941,000.00
115039	UST BILL	0.1150	10/07/21	50,000,000.00	49,945,694.45	49,941,000.00
115040	UST BILL	0.1150	10/07/21	50,000,000.00	49,945,694.45	49,941,000.00
115041	UST BILL	0.1150	10/07/21	50,000,000.00	49,945,694.45	49,941,000.00
115042	UST BILL	0.1150	10/07/21	50,000,000.00	49,945,694.45	49,941,000.00
115043	UST BILL	0.1150	10/07/21	50,000,000.00	49,945,694.45	49,941,000.00
<b>US TBILLS TOTAL</b>				<b>1,750,000,000.00</b>	<b>1,748,726,902.77</b>	<b>1,748,743,500.00</b>
113999	LACCAL BANS	0.6590	06/30/22	5,000,000.00	5,000,000.00	5,000,000.00
<b>LACCAL BANS TOTAL</b>				<b>5,000,000.00</b>	<b>5,000,000.00</b>	<b>5,000,000.00</b>
113129	SAN JOSE CA REDEV A	2.9580	08/01/24	23,000,000.00	24,593,403.26	24,625,180.00
<b>CA MUNI BDN TOTAL</b>				<b>23,000,000.00</b>	<b>24,593,403.26</b>	<b>24,625,180.00</b>
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	50,000,500.00
114770	MUFG UNION BANK NA	0.1200	11/27/20	50,000,000.00	50,000,000.00	50,000,500.00
114797	MUFG UNION BANK NA	0.1200	12/01/20	50,000,000.00	50,000,000.00	50,000,500.00
114848	MUFG UNION BANK NA	0.1200	11/30/20	50,000,000.00	50,000,000.00	50,000,500.00
114849	MUFG UNION BANK NA	0.1200	11/30/20	50,000,000.00	50,000,000.00	50,000,500.00
114967	MUFG UNION BANK NA	0.1100	12/18/20	50,000,000.00	50,000,000.00	49,999,500.00
114968	MUFG UNION BANK NA	0.1100	12/18/20	50,000,000.00	50,000,000.00	49,999,500.00
<b>NEG CDS TOTAL</b>				<b>400,000,000.00</b>	<b>400,000,000.00</b>	<b>400,002,000.00</b>
112036	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,000,013.64	50,007,000.00
112037	WESTPAC BANKING COR	1.8400	11/02/20	50,000,000.00	50,000,013.64	50,007,000.00
112946	UBS AG STAMFORD CT	1.6200	02/12/21	50,000,000.00	50,000,000.00	50,206,000.00
114377	SVENSKA HANDELSBANK	0.1400	11/13/20	50,000,000.00	50,000,000.00	50,001,000.00
114431	NORDEA BANK ABP NY	0.1500	11/16/20	50,000,000.00	50,000,000.00	50,001,000.00
114499	NORDEA BANK ABP NY	0.1500	11/23/20	50,000,000.00	50,000,000.00	50,001,500.00
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	50,000,500.00
114603	TORONTO DOMINION BA	0.1500	11/17/20	50,000,000.00	50,000,000.00	50,001,000.00
114622	BANK OF MONTREAL CH	0.1700	12/07/20	50,000,000.00	50,000,000.00	50,001,000.00
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	50,001,000.00
114656	TORONTO DOMINION BA	0.1400	11/20/20	50,000,000.00	50,000,000.00	50,000,500.00
114657	NORDEA BANK ABP NY	0.1500	12/15/20	50,000,000.00	50,000,000.00	50,002,500.00
114668	BANK OF MONTREAL CH	0.1700	12/18/20	50,000,000.00	50,000,000.00	50,001,000.00
114669	BANK OF MONTREAL CH	0.1700	12/18/20	50,000,000.00	50,000,000.00	50,001,000.00
114670	CREDIT AGRICOLE CIB	0.1100	11/18/20	50,000,000.00	50,000,000.00	50,000,000.00
114671	BARCLAYS BANK PLC N	0.1200	11/19/20	50,000,000.00	50,000,000.00	50,000,000.00
114672	BARCLAYS BANK PLC N	0.1200	11/19/20	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: October 1, 2020 to October 31, 2020  
Fund : Pooled Surplus Investments  
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114686	NORDEA BANK ABP NY	0.1000	11/13/20	50,000,000.00	50,000,000.00	50,000,000.00
114687	TORONTO DOMINION BA	0.1500	11/19/20	50,000,000.00	50,000,000.00	50,001,000.00
114698	BANK OF MONTREAL CH	0.1700	12/21/20	50,000,000.00	50,000,000.00	50,000,500.00
114711	SVENSKA HANDELSBANK	0.1400	12/18/20	50,000,000.00	50,000,000.00	50,002,500.00
114712	TORONTO DOMINION BA	0.1600	12/01/20	50,000,000.00	50,000,000.00	50,001,500.00
114730	CANADIAN IMP. BK OF	0.1500	12/18/20	50,000,000.00	50,000,000.00	50,000,500.00
114754	TORONTO DOMINION BA	0.1300	11/02/20	50,000,000.00	50,000,000.00	50,000,000.00
114816	BANK OF MONTREAL CH	0.1500	11/09/20	50,000,000.00	50,000,000.00	50,000,500.00
114817	CREDIT AGRICOLE CIB	0.1100	12/02/20	50,000,000.00	50,000,000.00	50,000,500.00
114838	CANADIAN IMP. BK OF	0.1200	11/05/20	50,000,000.00	50,000,000.00	50,000,000.00
114850	CANADIAN IMP. BK OF	0.1200	12/04/20	50,000,000.00	50,000,000.00	49,999,500.00
114851	BANK OF MONTREAL CH	0.1800	01/12/21	50,000,000.00	50,000,000.00	50,000,500.00
114871	DNB BANK ASA NY CD	0.1000	12/08/20	50,000,000.00	50,000,000.00	50,000,000.00
114880	SVENSKA HANDELSBANK	0.1500	01/04/21	50,000,000.00	50,000,000.00	50,003,000.00
114898	DNB BANK ASA NY CD	0.0900	11/16/20	50,000,000.00	50,000,000.00	50,000,000.00
114908	CREDIT AGRICOLE CIB	0.1000	12/15/20	50,000,000.00	50,000,000.00	49,999,500.00
114923	CREDIT AGRICOLE CIB	0.0900	12/18/20	50,000,000.00	50,000,000.00	49,998,500.00
114939	DNB BANK ASA NY CD	0.0900	12/18/20	50,000,000.00	50,000,000.00	49,999,000.00
114958	DNB BANK ASA NY CD	0.0900	12/21/20	50,000,000.00	50,000,000.00	49,999,000.00
114959	CANADIAN IMP. BK OF	0.1200	12/07/20	50,000,000.00	50,000,000.00	49,999,000.00
114974	CANADIAN IMP. BK OF	0.1200	12/15/20	50,000,000.00	50,000,000.00	49,998,500.00
114990	CANADIAN IMP. BK OF	0.1200	12/03/20	50,000,000.00	50,000,000.00	49,999,500.00
115013	TORONTO DOMINION BA	0.1100	12/07/20	50,000,000.00	50,000,000.00	49,998,500.00
115044	SVENSKA HANDELSBANK	0.1500	01/29/21	50,000,000.00	50,000,000.00	50,000,000.00
115045	DNB BANK ASA NY CD	0.0800	11/30/20	50,000,000.00	50,000,000.00	49,999,000.00
115056	DNB BANK ASA NY CD	0.0800	12/01/20	50,000,000.00	50,000,000.00	49,999,000.00
<b>YANKEE CDS TOTAL</b>				<b>2,300,000,000.00</b>	<b>2,300,000,027.28</b>	<b>2,300,234,500.00</b>
<b>NTRD TOTAL</b>				<b>33,714,707,000.00</b>	<b>33,710,565,580.61</b>	<b>33,720,430,937.98</b>
<b>NTRD HISTORICAL COST TOTAL</b>					<b>33,699,031,568.18</b>	
<b>TRADE-PSI TRADING</b>						
102351	USTN 1.125	1.1250	07/31/21	50,000,000.00	49,990,015.19	50,367,000.00
<b>UST NOTES TOTAL</b>				<b>50,000,000.00</b>	<b>49,990,015.19</b>	<b>50,367,000.00</b>
<b>TRADE TOTAL</b>				<b>50,000,000.00</b>	<b>49,990,015.19</b>	<b>50,367,000.00</b>
<b>TRADE HISTORICAL COST TOTAL</b>					<b>49,933,593.75</b>	
<b>PSI TOTAL</b>				<b>33,764,707,000.00</b>	<b>33,760,555,595.80</b>	<b>33,770,797,937.98</b>
<b>PSI HISTORICAL COST TOTAL</b>					<b>33,748,965,161.93</b>	

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

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
<b><u>AVCCD-ANTELOPE VALLEY CCD</u></b>						
114162	FHLB 2.03 (CALLABLE)	2.0300	07/27/40	25,230,000.00	25,230,000.00	23,360,961.60
<b>FHLB TOTAL</b>				<b>25,230,000.00</b>	<b>25,230,000.00</b>	<b>23,360,961.60</b>
<b>AVCCD TOTAL</b>				<b>25,230,000.00</b>	<b>25,230,000.00</b>	<b>23,360,961.60</b>
<b><u>ESUSD-EL SEGUNDO UNIFIED SCHOOL DIST.</u></b>						
106613	FFCB 3.27	3.2700	12/26/41	7,000,000.00	7,000,000.00	8,364,370.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	10,779,390.00
<b>FFCB TOTAL</b>				<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>19,143,760.00</b>
<b>ESUSD TOTAL</b>				<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>19,143,760.00</b>
<b><u>GF-GENERAL FUND</u></b>						
35272	RPV TAX ALLOCATION	5.0000	12/02/27	3,510,000.00	3,510,000.00	3,510,000.00
<b>LONG TERM BDS TOTAL</b>				<b>3,510,000.00</b>	<b>3,510,000.00</b>	<b>3,510,000.00</b>
<b>GF TOTAL</b>				<b>3,510,000.00</b>	<b>3,510,000.00</b>	<b>3,510,000.00</b>
<b><u>PHHPA-PH HABITAT PRESERVATION AU</u></b>						
113193	FFCB 2.50 (CALLABLE)	2.5000	03/23/35	22,500,000.00	22,500,000.00	22,625,775.00
<b>FFCB TOTAL</b>				<b>22,500,000.00</b>	<b>22,500,000.00</b>	<b>22,625,775.00</b>
112863	FHLB 2.90 (CALLABLE)	2.9000	02/10/45	175,000.00	174,575.23	175,120.75
<b>FHLB TOTAL</b>				<b>175,000.00</b>	<b>174,575.23</b>	<b>175,120.75</b>
114424	FHLMC 2.00 (CALLABL)	2.0000	08/27/43	9,500,000.00	9,500,000.00	9,021,200.00
<b>FHLMC TOTAL</b>				<b>9,500,000.00</b>	<b>9,500,000.00</b>	<b>9,021,200.00</b>
<b>PHHPA TOTAL</b>				<b>32,175,000.00</b>	<b>32,174,575.23</b>	<b>31,822,095.75</b>
<b><u>SCAQM-SOUTH COAST AIR QUALITY MG</u></b>						
106824	S OF C LAIF	0.0000	12/31/20	39,874,334.31	39,874,334.31	39,874,334.31
<b>COLLATERIZED TDS TOTAL</b>				<b>39,874,334.31</b>	<b>39,874,334.31</b>	<b>39,874,334.31</b>
<b>SCAQM TOTAL</b>				<b>39,874,334.31</b>	<b>39,874,334.31</b>	<b>39,874,334.31</b>
<b><u>SLIM-SCHOOLS LINKED INSURANCE MG</u></b>						
106825	S OF C LAIF	0.0000	12/31/20	3,415,978.99	3,415,978.99	3,415,978.99
<b>COLLATERIZED TDS TOTAL</b>				<b>3,415,978.99</b>	<b>3,415,978.99</b>	<b>3,415,978.99</b>
<b>SLIM TOTAL</b>				<b>3,415,978.99</b>	<b>3,415,978.99</b>	<b>3,415,978.99</b>
<b><u>WASIA-WHITTIER AREA SCHOOLS INS</u></b>						
106826	S OF C LAIF	0.0000	12/31/20	41,266.63	41,266.63	41,266.63
<b>COLLATERIZED TDS TOTAL</b>				<b>41,266.63</b>	<b>41,266.63</b>	<b>41,266.63</b>
<b>WASIA TOTAL</b>				<b>41,266.63</b>	<b>41,266.63</b>	<b>41,266.63</b>
<b>SPI TOTAL</b>				<b>120,246,579.93</b>	<b>120,246,155.16</b>	<b>121,168,397.28</b>
<b>SPI HISTORICAL TOTAL</b>					<b>120,246,142.43</b>	

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 10/31/20  
TRUSTEE: DEUTSCHE BANK  
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 10/31/20  
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	5,843.55
06/10/20	CCTSA TOBACCO BONDS 2020	23,283,022.27
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/21/11	LAC-CAL 2011 SERIES A	1,919.34
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	314,313.34
05/17/00	C.I. 2658M	<u>420,758.60</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$24,025,898.91</u></u>

LOS ANGELES COUNTY TREASURER  
 TRUSTEE & MANAGED FUNDS  
 AS OF 10/31/20  
 TRUSTEE: U.S. BANK  
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	5,787,835.32
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,060,789.51
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	130,949,077.13
02/09/93	DISNEY PROJECT 1993	8,081,538.04
03/21/12	DISNEY PROJECT 2012	4,189,861.76
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	52,621,517.71
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	22,351,699.07
07/23/20	LAC-CAL LEASE REVENUE BONDS SERIES 2020A	<u>8,397.86</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$225,060,808.51</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 10/31/20  
TRUSTEE: ZIONS BANK  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,451,733.57
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,439,294.08
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,452,726.64
08/29/19	LEASE REVENUE BONDS (2019 SERIES E-1 & E-2)	<u>19,315.85</u>
	ZIONS BANK - TRUSTEE TOTAL	<u><u>\$22,363,070.14</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 10/31/20  
TRUSTEE: LOS ANGELES COUNTY  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>301,964.01</u>
	TREASURER TOTAL	<u><u>\$301,964.01</u></u>

Los Angeles County Treasurer  
 Floating Rate Securities - PSI Non-Trading  
 As of 10/31/20  
 Attachment XII

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED</u>						
<b>LACCAL BANS</b>						
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.
<b>LACCAL BANS TOTAL</b>				<b>5,000,000.00</b>	<b>5,000,000.00</b>	
<b>LOS ANGELES COUNTY ISSUED TOTAL</b>				<b>5,000,000.00</b>	<b>5,000,000.00</b>	
<b>NTRD - PSI NON-TRADING Total</b>				<b>5,000,000.00</b>	<b>5,000,000.00</b>	

LOS ANGELES COUNTY TREASURER  
BOND ANTICIPATION NOTES AND LACCAL  
AS OF 10/31/20  
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

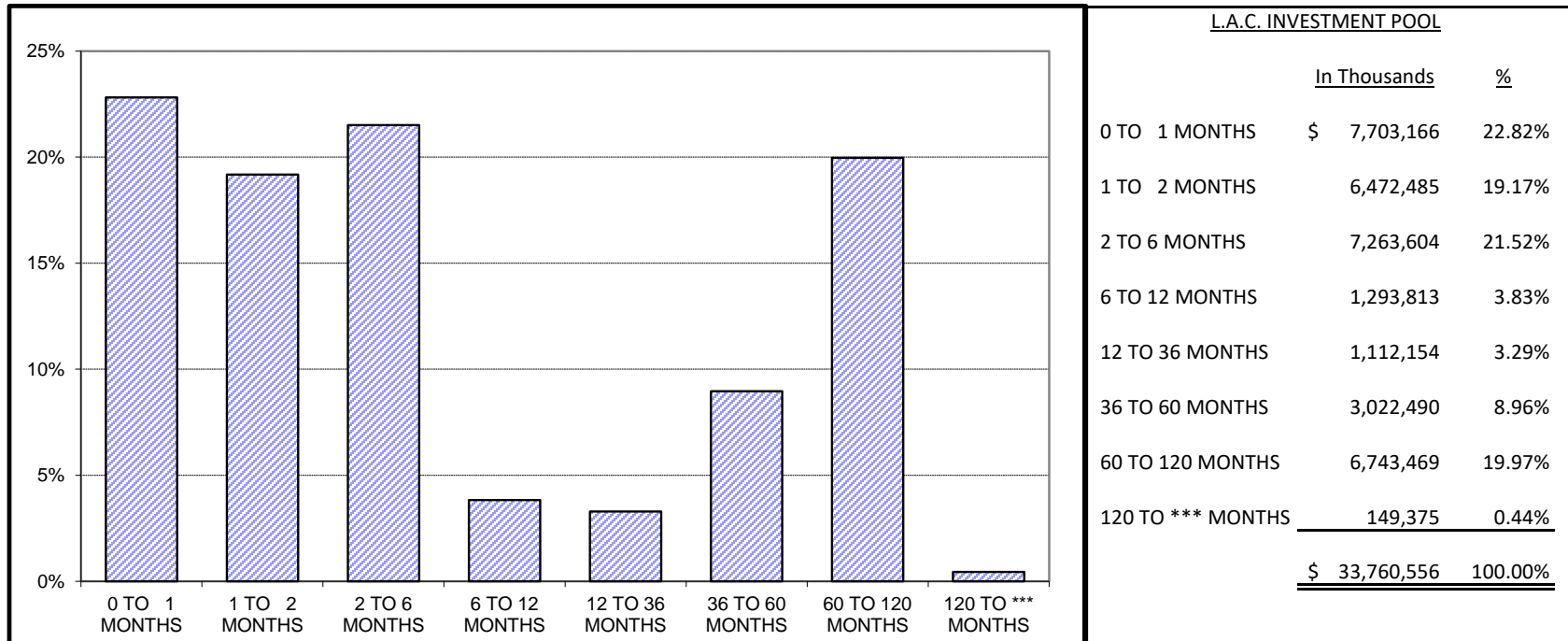
**Los Angeles County Treasurer**  
**Inventory Report - Totals Section**  
**Security Type Grouping - Cost & Wtd Avg Days To Maturity**  
**As of 10/31/20**  
**Attachment XIV**

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	2,700,000,027.28	33.00	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	10,566,531,824.61	36.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,798,691,646.05	236.00	DAYS	49,990,015.19	273.00	DAYS
AGENCIES	18,513,715,344.66	1,342.00	DAYS	0.00	0.00	DAYS
MUNICIPALS	29,593,403.26	1,241.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	102,033,334.75	532.00	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
<b>TOTAL</b>	<b>\$33,710,565,580.61</b>	<b>766.00</b>	<b>DAYS</b>	<b>\$49,990,015.19</b>	<b>273.00</b>	<b>DAYS</b>

Los Angeles County Treasurer  
Inventory Report - Totals Section  
Maturity Range Grouping  
As of 10/31/20  
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
<b>PSI - NTRD/TRD</b>			
0 TO 1 MONTHS	11/01/20-11/30/20	\$7,703,165,619.21	22.82
1 TO 2 MONTHS	12/01/20-12/31/20	\$6,472,484,543.63	19.17
2 TO 3 MONTHS	01/01/21-01/31/21	\$3,833,295,678.34	11.35
3 TO 4 MONTHS	02/01/21-02/28/21	\$1,838,200,701.91	5.45
4 TO 5 MONTHS	03/01/21-03/31/21	\$1,242,326,782.88	3.68
5 TO 6 MONTHS	04/01/21-04/30/21	\$349,780,833.28	1.04
6 TO 12 MONTHS	05/01/21-10/31/21	\$1,293,813,269.21	3.83
12 TO 24 MONTHS	11/01/21-10/31/22	\$586,624,570.51	1.74
24 TO 36 MONTHS	11/01/22-10/31/23	\$525,529,195.91	1.56
36 TO 48 MONTHS	11/01/23-10/31/24	\$780,425,292.25	2.31
48 TO 60 MONTHS	11/01/24-10/31/25	\$2,242,064,338.93	6.64
60 TO 120 MONTHS	11/01/25-10/31/30	\$6,743,469,480.32	19.97
120 TO *** MONTHS	11/01/30-	\$149,375,289.42	0.44
<b>Portfolio Total:</b>		<b>\$33,760,555,595.80</b>	<b>100.00</b>
<b>AVCCD</b>			
120 TO *** MONTHS	11/01/30-	\$25,230,000.00	100.00
<b>Portfolio Total:</b>		<b>\$25,230,000.00</b>	<b>100.00</b>
<b>ESUSD</b>			
120 TO *** MONTHS	11/01/30-	\$16,000,000.00	100.00
<b>Portfolio Total:</b>		<b>\$16,000,000.00</b>	<b>100.00</b>
<b>GF</b>			
60 TO 120 MONTHS	11/01/25-10/31/30	\$3,510,000.00	100.00
<b>Portfolio Total:</b>		<b>\$3,510,000.00</b>	<b>100.00</b>
<b>PHHPA</b>			
120 TO *** MONTHS	11/01/30-	\$32,174,575.23	100.00
<b>Portfolio Total:</b>		<b>\$32,174,575.23</b>	<b>100.00</b>
<b>SCAQM</b>			
1 TO 2 MONTHS	12/01/20-12/31/20	\$39,874,334.31	100.00
<b>Portfolio Total:</b>		<b>\$39,874,334.31</b>	<b>100.00</b>
<b>SLIM</b>			
1 TO 2 MONTHS	12/01/20-12/31/20	\$3,415,978.99	100.00
<b>Portfolio Total:</b>		<b>\$3,415,978.99</b>	<b>100.00</b>
<b>WASIA</b>			
1 TO 2 MONTHS	12/01/20-12/31/20	\$41,266.63	100.00
<b>Portfolio Total:</b>		<b>\$41,266.63</b>	<b>100.00</b>

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
0 TO 1 MONTHS	\$ 7,703,166	22.82%
1 TO 2 MONTHS	6,472,485	19.17%
2 TO 6 MONTHS	7,263,604	21.52%
6 TO 12 MONTHS	1,293,813	3.83%
12 TO 36 MONTHS	1,112,154	3.29%
36 TO 60 MONTHS	3,022,490	8.96%
60 TO 120 MONTHS	6,743,469	19.97%
120 TO *** MONTHS	149,375	0.44%
	<u>\$ 33,760,556</u>	<u>100.00%</u>

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

LOCAL AGENCY INVESTMENT FUND  
FOR SPECIFIC INVESTMENTS  
AS OF 10/31/20  
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	\$39,874,334.31
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,415,978.99
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>41,266.63</u>
	LAIF TOTAL	<u><u>\$43,331,579.93</u></u>



POOLED MONEY INVESTMENT ACCOUNT

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

	September 2020	September 2019	Change
Average Daily Portfolio (\$)	110,543,096	96,653,894	+13,889,202
Accrued Earnings (\$)	62,214	180,652	-118,438
Effective Yield (%)	0.685	2.280	-1.595
Average Life-Month End (In Days)	169	185	-16
<b>Total Security Transactions</b>			
Amount (\$)	45,739,362	27,387,092	+18,352,270
Number	916	549	+367
<b>Total Time Deposit Transactions</b>			
Amount (\$)	2,388,000	1,380,000	+1,008,000
Number	79	49	+30
Average Workday Investment Activity (\$)	2,291,779	1,438,355	+853,424
<b>Prescribed Demand Account Balances</b>			
For Services (\$)	1,824,000	235,400	+1,588,600



POOLED MONEY INVESTMENT ACCOUNT

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

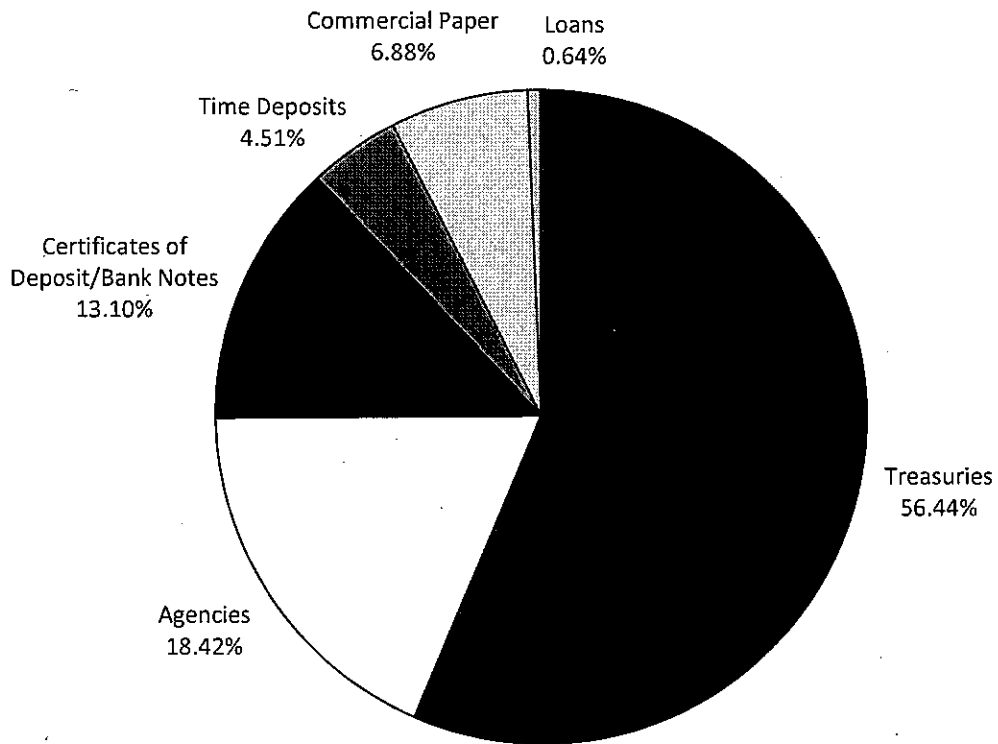
(Dollars In Thousands)

September 30, 2020

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<b>Government</b>			
Bills	37,417,825	34.26	+2.44
Bonds	0	0.00	0
Notes	24,217,353	22.18	-0.02
Strips	0	0.00	0
<b>Total Government</b>	<b>61,635,178</b>	<b>56.44</b>	<b>+2.42</b>
<b>Agency Debentures</b>	<b>4,452,549</b>	<b>4.08</b>	<b>+0.47</b>
<b>Certificates of Deposit</b>	<b>14,300,406</b>	<b>13.10</b>	<b>-1.67</b>
<b>Bank Notes</b>	<b>0</b>	<b>0.00</b>	<b>-0.09</b>
<b>Repurchases</b>	<b>0</b>	<b>0.00</b>	<b>0</b>
<b>Agency Discount Notes</b>	<b>15,463,601</b>	<b>14.16</b>	<b>-0.06</b>
<b>Time Deposits</b>	<b>4,929,000</b>	<b>4.51</b>	<b>-0.03</b>
<b>GNMAs</b>	<b>0</b>	<b>0.00</b>	<b>0</b>
<b>Commercial Paper</b>	<b>7,509,491</b>	<b>6.88</b>	<b>-1.08</b>
<b>Remics</b>	<b>15,102</b>	<b>0.01</b>	<b>0</b>
<b>Corporate Bonds</b>	<b>0</b>	<b>0.00</b>	<b>0</b>
<b>AB 55 Loans</b>	<b>694,298</b>	<b>0.64</b>	<b>+0.04</b>
<b>GF Loans</b>	<b>0</b>	<b>0.00</b>	<b>0</b>
<b>Other</b>	<b>200,000</b>	<b>0.18</b>	<b>+0.00</b>
<b>Reversed Repurchases</b>	<b>0</b>	<b>0.00</b>	<b>0</b>
<b>Total (All Types)</b>	<b>109,199,625</b>	<b>100.00</b>	

<u>INVESTMENT ACTIVITY</u>	<u>September 2020</u>		<u>August 2020</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	916	45,739,362	491	24,450,174
Other	45	3,576,407	78	526,889
Time Deposits	79	2,388,000	69	2,137,490
<b>Total</b>	<b>1,040</b>	<b>51,703,769</b>	<b>638</b>	<b>27,114,553</b>
<b>PMIA Monthly Average Effective Yield (%)</b>		<b>0.685</b>		<b>0.784</b>
<b>Year to Date Yield Last Day of Month (%)</b>		<b>0.796</b>		<b>0.850</b>

# Pooled Money Investment Account Portfolio Composition \$109.2 billion 09/30/20



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

a/		b/			d/				
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/01/20 REDEMPTIONS									
BN		BOFA	1.640	09/01/20	1.640	50,000	210	478,333.33	1.667
BN		BOFA	1.640	09/01/20	1.640	50,000	210	478,333.33	1.667
CD		MUFG UNION	0.650	09/01/20	0.650	50,000	166	149,861.11	0.659
CD		MUFG UNION	0.650	09/01/20	0.650	50,000	166	149,861.11	0.659
CD		CITIBANK	0.800	09/01/20	0.800	50,000	179	198,888.89	0.811
CD		CITIBANK	0.800	09/01/20	0.800	50,000	179	198,888.89	0.811
CD		BOWEST	0.870	09/01/20	0.870	50,000	180	217,500.00	0.882
CD		BOWEST	0.870	09/01/20	0.870	50,000	180	217,500.00	0.882
CP		LIBERTY		09/01/20	0.220	50,000	92	28,111.11	0.223
CP		MIZUHO NY		09/01/20	0.210	50,000	96	28,000.00	0.213
CP		MIZUHO NY		09/01/20	0.210	50,000	96	28,000.00	0.213
CP		MUFG BK		09/01/20	0.270	50,000	105	39,375.00	0.274
CP		MUFG BK		09/01/20	0.270	50,000	105	39,375.00	0.274
CP		TOYOTA		09/01/20	1.070	50,000	110	163,472.22	1.088
CP		TOYOTA		09/01/20	1.070	50,000	110	163,472.22	1.088
CP		JPM LLC		09/01/20	0.300	50,000	124	51,666.67	0.304
CP		JPM LLC		09/01/20	0.300	50,000	124	51,666.67	0.304
CP		SCOTIA NY		09/01/20	0.800	50,000	173	192,222.22	0.814
CP		SCOTIA NY		09/01/20	0.800	50,000	173	192,222.22	0.814
CP		JPM LLC		09/01/20	1.300	50,000	186	335,833.33	1.331
CP		JPM LLC		09/01/20	1.300	50,000	186	335,833.33	1.331
CP		CIBC HLD		09/01/20	1.380	50,000	186	356,500.00	1.413
CP		CIBC HLD		09/01/20	1.380	50,000	186	356,500.00	1.413
CP		TOYOTA		09/01/20	1.520	50,000	188	396,888.89	1.558
CP		TOYOTA		09/01/20	1.520	50,000	188	396,888.89	1.558
CP		APPLE		09/01/20	1.590	50,000	209	461,541.67	1.632
DN		FHLB		09/01/20	0.150	50,000	88	18,333.33	0.152
DN		FHLB		09/01/20	0.150	50,000	88	18,333.33	0.152
DN		IBRD		09/01/20	0.570	50,000	167	132,208.33	0.579
DN		IBRD		09/01/20	0.570	50,000	167	132,208.33	0.579
DN		IBRD		09/01/20	0.570	50,000	180	142,500.00	0.580
DN		IBRD		09/01/20	0.570	50,000	180	142,500.00	0.580
DN		FHLMC		09/01/20	1.425	50,000	189	374,062.50	1.460
DN		FHLMC		09/01/20	1.425	50,000	189	374,062.50	1.460
DN		FHLMC		09/01/20	1.440	50,000	190	380,000.00	1.475
DN		FHLMC		09/01/20	1.440	50,000	190	380,000.00	1.475
DN		FHLMC		09/01/20	1.480	50,000	193	396,722.22	1.517
DN		FHLMC		09/01/20	1.480	50,000	193	396,722.22	1.517
DN		FHLMC		09/01/20	1.480	50,000	194	398,777.78	1.517
DN		FHLMC		09/01/20	1.480	50,000	194	398,777.78	1.517
DN		FHLMC		09/01/20	1.460	50,000	211	427,861.11	1.497
DN		FHLMC		09/01/20	1.460	50,000	211	427,861.11	1.497
DN		FHLMC		09/01/20	1.505	50,000	224	468,222.22	1.545
DN		FHLMC		09/01/20	1.505	50,000	224	468,222.22	1.545
DN		FHLMC		09/01/20	1.505	50,000	229	478,673.61	1.545
DN		FHLMC		09/01/20	1.505	50,000	229	478,673.61	1.545
TR		BILL		09/01/20	0.050	50,000	12	833.33	0.051
TR		BILL		09/01/20	0.050	50,000	12	833.33	0.051
TR		BILL		09/01/20	0.056	50,000	12	933.33	0.057
TR		BILL		09/01/20	0.056	50,000	12	933.33	0.057
TR		BILL		09/01/20	0.060	50,000	19	1,583.33	0.061
TR		BILL		09/01/20	0.060	50,000	19	1,583.33	0.061
TR		BILL		09/01/20	0.060	50,000	19	1,583.33	0.061
TR		BILL		09/01/20	0.060	50,000	19	1,583.33	0.061

INVESTMENT TRANSACTIONS

a/		b/		d/		AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)	
DATE	TYPE DESCRIPTION	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD			
09/01/20 REDEMPTIONS (Continued)								
TR	BILL		09/01/20	0.110	50,000	48	7,333.33	0.112
TR	BILL		09/01/20	0.110	50,000	48	7,333.33	0.112
TR	BILL		09/01/20	0.110	50,000	48	7,333.33	0.112
TR	BILL		09/01/20	0.110	50,000	48	7,333.33	0.112
TR	BILL		09/01/20	0.110	50,000	48	7,333.33	0.112
TR	BILL		09/01/20	0.110	50,000	48	7,333.33	0.112
TR	BILL		09/01/20	0.110	50,000	48	7,333.33	0.112
TR	BILL		09/01/20	0.120	50,000	103	17,166.67	0.122
TR	BILL		09/01/20	0.120	50,000	103	17,166.67	0.122
TR	BILL		09/01/20	0.120	50,000	104	17,333.33	0.122
TR	BILL		09/01/20	0.120	50,000	104	17,333.33	0.122
TR	BILL		09/01/20	0.120	50,000	104	17,333.33	0.122
TR	BILL		09/01/20	0.125	50,000	105	18,229.17	0.127
TR	BILL		09/01/20	0.125	50,000	105	18,229.17	0.127
TR	BILL		09/01/20	0.125	50,000	105	18,229.17	0.127
TR	BILL		09/01/20	0.125	50,000	105	18,229.17	0.127
YCD	SWEDBANK	0.100	09/01/20	0.100	50,000	50	6,944.44	0.101
YCD	SWEDBANK	0.100	09/01/20	0.100	50,000	50	6,944.44	0.101
YCD	MIZUHO	0.260	09/01/20	0.260	50,000	102	36,833.33	0.264
YCD	MIZUHO	0.260	09/01/20	0.260	50,000	102	36,833.33	0.264
YCD	TORONTO	0.250	09/01/20	0.250	50,000	124	43,055.56	0.253
YCD	TORONTO	0.250	09/01/20	0.250	50,000	124	43,055.56	0.253
YCD	LLOYDS	1.550	09/01/20	1.550	50,000	145	312,152.78	1.572
YCD	LLOYDS	1.550	09/01/20	1.550	50,000	145	312,152.78	1.572
YCD	BARCLAYS	1.000	09/01/20	1.000	50,000	166	230,555.56	1.014
YCD	BARCLAYS	1.000	09/01/20	1.000	50,000	166	230,555.56	1.014
YCD	CB AUS	1.100	09/01/20	1.100	50,000	173	264,305.56	1.115
YCD	CB AUS	1.100	09/01/20	1.100	50,000	173	264,305.56	1.115
YCD	CIBC	1.500	09/01/20	1.500	50,000	188	391,666.67	1.525
YCD	CIBC	1.500	09/01/20	1.500	50,000	188	391,666.67	1.525
YCD	SVENSKA	1.590	09/01/20	1.590	50,000	190	419,583.33	1.617
YCD	SVENSKA	1.590	09/01/20	1.590	50,000	190	419,583.33	1.617
YCD	CIC	1.580	09/01/20	1.580	50,000	195	427,916.67	1.606
YCD	CIC	1.580	09/01/20	1.580	50,000	195	427,916.67	1.606
YCD	WESTPAC	1.930	09/01/20	1.930	50,000	350	938,194.44	1.962
YCD	WESTPAC	1.930	09/01/20	1.930	50,000	350	938,194.44	1.962

09/01/20 PURCHASES

CP	RABO NY		09/02/20	0.080	50,000			
CP	RABO NY		09/02/20	0.080	50,000			
CP	RABO NY		09/02/20	0.080	50,000			
CP	RABO NY		09/02/20	0.080	50,000			
CP	NATIXIS NY		09/08/20	0.080	50,000			
CP	NATIXIS NY		09/08/20	0.080	50,000			
CP	NATIXIS NY		09/08/20	0.080	50,000			
CP	TOYOTA		01/27/21	0.250	50,000			
CP	TOYOTA		01/27/21	0.250	50,000			
DEB-CL	FHLMC	0.320	09/01/23	0.320	50,000			
DEB-CL	FHLMC	0.320	09/01/23	0.320	50,000			
TR	BILL		02/11/21	0.100	50,000			
TR	BILL		02/11/21	0.100	50,000			
YCD	SVENSKA	0.180	02/26/21	0.180	50,000			
YCD	SVENSKA	0.180	02/26/21	0.180	50,000			

INVESTMENT TRANSACTIONS

a/				b/		d/			
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/01/20 PURCHASES (Continued)									
	YCD	LLOYDS	0.260	02/26/21	0.260	50,000			
	YCD	LLOYDS	0.260	02/26/21	0.260	50,000			
09/02/20 REDEMPTIONS									
	CD	BOWEST	0.050	09/02/20	0.050	50,000	13	902.78	0.051
	CD	BOWEST	0.050	09/02/20	0.050	50,000	13	902.78	0.051
	CD	MUFG UNION	0.070	09/02/20	0.070	50,000	15	1,458.33	0.071
	CD	MUFG UNION	0.070	09/02/20	0.070	50,000	15	1,458.33	0.071
	CD	MUFG UNION	0.070	09/02/20	0.070	50,000	15	1,458.33	0.071
	CD	MUFG UNION	0.070	09/02/20	0.070	50,000	15	1,458.33	0.071
	CP	RABO NY		09/02/20	0.080	50,000	1	111.11	0.081
	CP	RABO NY		09/02/20	0.080	50,000	1	111.11	0.081
	CP	RABO NY		09/02/20	0.080	50,000	1	111.11	0.081
	CP	RABO NY		09/02/20	0.080	50,000	1	111.11	0.081
	CP	MUFG BK		09/02/20	0.050	50,000	13	902.78	0.051
	CP	MUFG BK		09/02/20	0.050	50,000	13	902.78	0.051
	CP	RABO NY		09/02/20	0.090	50,000	13	1,625.00	0.091
	CP	RABO NY		09/02/20	0.090	50,000	13	1,625.00	0.091
	CP	SOC GEN NY		09/02/20	0.090	50,000	14	1,750.00	0.091
	CP	SOC GEN NY		09/02/20	0.090	50,000	14	1,750.00	0.091
	CP	SOC GEN NY		09/02/20	0.090	50,000	14	1,750.00	0.091
	CP	SOC GEN NY		09/02/20	0.090	50,000	14	1,750.00	0.091
	CP	UPS		09/02/20	0.060	50,000	15	1,250.00	0.061
	CP	CR AG NY		09/02/20	0.090	50,000	15	1,875.00	0.091
	CP	CR AG NY		09/02/20	0.090	50,000	15	1,875.00	0.091
	CP	RABO NY		09/02/20	0.090	50,000	15	1,875.00	0.091
	CP	RABO NY		09/02/20	0.090	50,000	15	1,875.00	0.091
	CP	RABO NY		09/02/20	0.090	50,000	15	1,875.00	0.091
	YCD	NORINCHUK	0.090	09/02/20	0.090	50,000	8	1,000.00	0.091
	YCD	NORINCHUK	0.090	09/02/20	0.090	50,000	8	1,000.00	0.091
	YCD	NORINCHUK	0.090	09/02/20	0.090	50,000	8	1,000.00	0.091
	YCD	KBC	0.080	09/02/20	0.080	50,000	12	1,333.33	0.081
	YCD	KBC	0.080	09/02/20	0.080	50,000	12	1,333.33	0.081
	YCD	MUFG BK	0.060	09/02/20	0.060	50,000	14	1,166.67	0.061
	YCD	MUFG BK	0.060	09/02/20	0.060	50,000	14	1,166.67	0.061
	YCD	DNB	0.080	09/02/20	0.080	50,000	15	1,666.67	0.081
	YCD	DNB	0.080	09/02/20	0.080	50,000	15	1,666.67	0.081
	YCD	SOC GEN	0.080	09/02/20	0.080	50,000	15	1,666.67	0.081
	YCD	SOC GEN	0.080	09/02/20	0.080	50,000	15	1,666.67	0.081
	YCD	NORDEA ABP	0.090	09/02/20	0.090	50,000	15	1,875.00	0.091
	YCD	NORDEA ABP	0.090	09/02/20	0.090	50,000	15	1,875.00	0.091
	YCD	CIBC	0.110	09/02/20	0.110	50,000	15	2,291.67	0.112
	YCD	CIBC	0.110	09/02/20	0.110	50,000	15	2,291.67	0.112
	YCD	NORINCHUK	0.120	09/02/20	0.120	50,000	15	2,500.00	0.122
	YCD	NORINCHUK	0.120	09/02/20	0.120	50,000	15	2,500.00	0.122
	YCD	CR AG CIB	0.140	09/02/20	0.140	50,000	37	7,194.44	0.142
	YCD	CR AG CIB	0.140	09/02/20	0.140	50,000	37	7,194.44	0.142
09/02/20 PURCHASES									
	CP	TOYOTA		01/04/21	0.240	50,000			
	CP	TOYOTA		01/04/21	0.240	50,000			

**INVESTMENT TRANSACTIONS**

a/		b/		d/					
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
<b>09/02/20 PURCHASES (Continued)</b>									
	CP	SOC GEN NY		02/26/21	0.180	50,000			
	CP	SOC GEN NY		02/26/21	0.180	50,000			
	CP	SOC GEN NY		02/26/21	0.180	50,000			
<b>09/03/20 NO REDEMPTIONS</b>									
<b>09/03/20 PURCHASES</b>									
	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	CGMI		04/01/21	0.190	50,000			
	CP	CGMI		04/01/21	0.190	50,000			
	CP	CGMI		04/01/21	0.190	50,000			
	DN	FHLB		03/01/21	0.100	50,000			
	DN	FHLB		03/01/21	0.100	50,000			
	DN	FHLB		06/01/21	0.100	50,000			
	DN	FHLB		06/01/21	0.100	50,000			
	TR	BILL		02/11/21	0.101	50,000			
	TR	BILL		02/11/21	0.101	50,000			
	TR	BILL		02/11/21	0.101	50,000			
	YCD	KBC	0.080	09/24/20	0.080	50,000			
	YCD	KBC	0.080	09/24/20	0.080	50,000			
<b>09/04/20 REDEMPTIONS</b>									
	DN	FHLB		09/04/20	0.115	50,000	56	8,944.44	0.117
	DN	FHLB		09/04/20	0.115	50,000	56	8,944.44	0.117
	YCD	KBC	0.150	09/04/20	0.150	50,000	38	7,916.67	0.152
	YCD	KBC	0.150	09/04/20	0.150	50,000	38	7,916.67	0.152
<b>09/04/20 PURCHASES</b>									
	CP	NATIXIS NY		09/08/20	0.070	50,000			
	CP	NATIXIS NY		09/08/20	0.070	50,000			
	CP	NATIXIS NY		09/08/20	0.070	50,000			
	CP	NATIXIS NY		09/08/20	0.070	50,000			
	CP	NATIXIS NY		09/08/20	0.070	50,000			
	CP	NATIXIS NY		09/08/20	0.070	50,000			
	CP	RABO NY		09/08/20	0.080	50,000			
	CP	RABO NY		09/08/20	0.080	50,000			
	CP	RABO NY		09/08/20	0.080	50,000			
	CP	RABO NY		09/08/20	0.080	50,000			
	CP	RABO NY		09/08/20	0.080	50,000			
	CP	RABO NY		09/08/20	0.080	50,000			
	CP	SOC GEN NY		09/08/20	0.080	50,000			
	CP	SOC GEN NY		09/08/20	0.080	50,000			
	CP	SOC GEN NY		09/08/20	0.080	50,000			
	CP	SOC GEN NY		09/08/20	0.080	50,000			
	CP	CIBC HLD		09/08/20	0.090	50,000			
	CP	CIBC HLD		09/08/20	0.090	50,000			

INVESTMENT TRANSACTIONS

a/		b/		d/		AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)	
DATE	TYPE DESCRIPTION	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD			
09/08/20 REDEMPTIONS								
CP	NATIXIS NY	09/08/20	0.070	50,000	4	388.89	0.071	
CP	NATIXIS NY	09/08/20	0.070	50,000	4	388.89	0.071	
CP	NATIXIS NY	09/08/20	0.070	50,000	4	388.89	0.071	
CP	NATIXIS NY	09/08/20	0.070	50,000	4	388.89	0.071	
CP	NATIXIS NY	09/08/20	0.070	50,000	4	388.89	0.071	
CP	RABO NY	09/08/20	0.080	50,000	4	444.44	0.081	
CP	RABO NY	09/08/20	0.080	50,000	4	444.44	0.081	
CP	RABO NY	09/08/20	0.080	50,000	4	444.44	0.081	
CP	RABO NY	09/08/20	0.080	50,000	4	444.44	0.081	
CP	RABO NY	09/08/20	0.080	50,000	4	444.44	0.081	
CP	RABO NY	09/08/20	0.080	50,000	4	444.44	0.081	
CP	SOC GEN NY	09/08/20	0.080	50,000	4	444.44	0.081	
CP	SOC GEN NY	09/08/20	0.080	50,000	4	444.44	0.081	
CP	SOC GEN NY	09/08/20	0.080	50,000	4	444.44	0.081	
CP	SOC GEN NY	09/08/20	0.080	50,000	4	444.44	0.081	
CP	CIBC HLD	09/08/20	0.090	50,000	4	500.00	0.091	
CP	CIBC HLD	09/08/20	0.090	50,000	4	500.00	0.091	
CP	NATIXIS NY	09/08/20	0.080	50,000	7	777.78	0.081	
CP	NATIXIS NY	09/08/20	0.080	50,000	7	777.78	0.081	
CP	NATIXIS NY	09/08/20	0.080	50,000	7	777.78	0.081	
CP	CR AG NY	09/08/20	0.090	50,000	18	2,250.00	0.091	
CP	CR AG NY	09/08/20	0.090	50,000	18	2,250.00	0.091	
CP	SOC GEN NY	09/08/20	0.090	50,000	18	2,250.00	0.091	
CP	SOC GEN NY	09/08/20	0.090	50,000	18	2,250.00	0.091	
CP	COCA COLA	09/08/20	0.060	50,000	20	1,666.67	0.061	
TR	BILL	09/08/20	0.055	50,000	12	916.67	0.056	
TR	BILL	09/08/20	0.055	50,000	12	916.67	0.056	
TR	BILL	09/08/20	0.060	50,000	14	1,166.67	0.061	
TR	BILL	09/08/20	0.060	50,000	14	1,166.67	0.061	
TR	BILL	09/08/20	0.060	50,000	14	1,166.67	0.061	
TR	BILL	09/08/20	0.055	50,000	19	1,451.39	0.056	
TR	BILL	09/08/20	0.055	50,000	19	1,451.39	0.056	
TR	BILL	09/08/20	0.055	50,000	19	1,451.39	0.056	
TR	BILL	09/08/20	0.100	50,000	139	19,305.56	0.101	
TR	BILL	09/08/20	0.100	50,000	139	19,305.56	0.101	
TR	BILL	09/08/20	0.100	50,000	139	19,305.56	0.101	
TR	BILL	09/08/20	0.110	50,000	139	21,236.11	0.112	
TR	BILL	09/08/20	0.110	50,000	139	21,236.11	0.112	
TR	BILL	09/08/20	0.110	50,000	139	21,236.11	0.112	
TR	BILL	09/08/20	0.110	50,000	140	21,388.89	0.112	
TR	BILL	09/08/20	0.110	50,000	140	21,388.89	0.112	
TR	BILL	09/08/20	0.110	50,000	140	21,388.89	0.112	
TR	BILL	09/08/20	0.110	50,000	140	21,388.89	0.112	
TR	BILL	09/08/20	0.115	50,000	140	22,361.11	0.117	
TR	BILL	09/08/20	0.115	50,000	140	22,361.11	0.117	
TR	BILL	09/08/20	0.115	50,000	140	22,361.11	0.117	
TR	BILL	09/08/20	0.115	50,000	140	22,361.11	0.117	
YCD	DNB	0.080	09/08/20	0.080	50,000	19	2,111.11	0.081
YCD	DNB	0.080	09/08/20	0.080	50,000	19	2,111.11	0.081
YCD	CR AG CIB	0.090	09/08/20	0.090	50,000	19	2,375.00	0.091
YCD	CR AG CIB	0.090	09/08/20	0.090	50,000	19	2,375.00	0.091

INVESTMENT TRANSACTIONS

a/				b/	d/				
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
<b>09/08/20 PURCHASES</b>									
TR	BILL			02/11/21	0.103	50,000			
TR	BILL			02/11/21	0.103	50,000			
YCD	CR AG CIB		0.170	02/26/21	0.170	50,000			
YCD	CR AG CIB		0.170	02/26/21	0.170	50,000			
<b>09/09/20 REDEMPTIONS</b>									
CD	MUFG UNION		0.270	09/09/20	0.270	50,000	132	49,500.00	0.274
CD	MUFG UNION		0.270	09/09/20	0.270	50,000	132	49,500.00	0.274
CD	CITIBANK		0.800	09/09/20	0.800	50,000	182	202,222.22	0.811
CP	APPLE			09/09/20	0.140	50,000	69	13,416.67	0.142
CP	MUFG BK			09/09/20	0.250	50,000	105	36,458.33	0.254
CP	MUFG BK			09/09/20	0.250	50,000	105	36,458.33	0.254
CP	TOYOTA			09/09/20	0.970	50,000	113	152,236.11	0.986
CP	TOYOTA			09/09/20	0.970	50,000	113	152,236.11	0.986
CP	JPM LLC			09/09/20	0.300	50,000	132	55,000.00	0.305
CP	JPM LLC			09/09/20	0.300	50,000	132	55,000.00	0.305
CP	COCA COLA			09/09/20	1.590	50,000	196	432,833.33	1.631
DN	IBRD			09/09/20	0.160	50,000	99	22,000.00	0.162
DN	IBRD			09/09/20	0.160	50,000	99	22,000.00	0.162
DN	IBRD			09/09/20	0.130	50,000	114	20,583.33	0.132
DN	IBRD			09/09/20	0.130	50,000	114	20,583.33	0.132
DN	FHLB			09/09/20	0.100	50,000	126	17,500.00	0.101
DN	FHLB			09/09/20	0.100	50,000	126	17,500.00	0.101
DN	IBRD			09/09/20	0.100	50,000	127	17,638.89	0.101
DN	IBRD			09/09/20	0.100	50,000	127	17,638.89	0.101
DN	IBRD			09/09/20	0.100	50,000	127	17,638.89	0.101
YCD	NB CANADA		0.080	09/09/20	0.080	50,000	34	3,777.78	0.081
YCD	NB CANADA		0.080	09/09/20	0.080	50,000	34	3,777.78	0.081
YCD	TORONTO		0.130	09/09/20	0.130	50,000	34	6,138.89	0.132
YCD	TORONTO		0.130	09/09/20	0.130	50,000	34	6,138.89	0.132
YCD	SUMITOMO		0.250	09/09/20	0.250	50,000	97	33,680.56	0.253
YCD	SUMITOMO		0.250	09/09/20	0.250	50,000	97	33,680.56	0.253
YCD	SUMI TRUST		0.260	09/09/20	0.260	50,000	97	35,027.78	0.264
YCD	SUMI TRUST		0.260	09/09/20	0.260	50,000	97	35,027.78	0.264
YCD	NB CANADA		0.180	09/09/20	0.180	50,000	99	24,750.00	0.183
YCD	NB CANADA		0.180	09/09/20	0.180	50,000	99	24,750.00	0.183
YCD	MIZUHO		0.250	09/09/20	0.250	50,000	105	36,458.33	0.253
YCD	MIZUHO		0.250	09/09/20	0.250	50,000	105	36,458.33	0.253
YCD	NORINCHUK		0.290	09/09/20	0.290	50,000	106	42,694.44	0.294
YCD	NORINCHUK		0.290	09/09/20	0.290	50,000	106	42,694.44	0.294
YCD	NAT AUB		0.150	09/09/20	0.150	50,000	111	23,125.00	0.152
YCD	NAT AUB		0.150	09/09/20	0.150	50,000	111	23,125.00	0.152
<b>09/09/20 PURCHASES</b>									
CD	CITIBANK		0.190	02/26/21	0.190	50,000			
CD	CITIBANK		0.190	02/26/21	0.190	50,000			
CD	CITIBANK		0.190	02/26/21	0.190	50,000			
CD	CITIBANK		0.190	02/26/21	0.190	50,000			
CP	NATIXIS NY			09/11/20	0.080	50,000			
CP	NATIXIS NY			09/11/20	0.080	50,000			
CP	NATIXIS NY			09/11/20	0.080	50,000			

INVESTMENT TRANSACTIONS

a/		b/		d/					
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/09/20 PURCHASES (Continued)									
CP		RABO NY		09/11/20	0.080	50,000			
CP		RABO NY		09/11/20	0.080	50,000			
CP		RABO NY		09/11/20	0.080	50,000			
CP		RABO NY		09/11/20	0.080	50,000			
CP		APPLE		12/04/20	0.110	50,000			
CP		APPLE		12/04/20	0.110	50,000			
CP		MIZUHO NY		12/14/20	0.150	50,000			
CP		MIZUHO NY		12/14/20	0.150	50,000			
CP		LIBERTY		01/04/21	0.170	50,000			
CP		LIBERTY		01/04/21	0.170	50,000			
CP		VERSAILLES		02/01/21	0.230	50,000			
CP		VERSAILLES		02/01/21	0.230	50,000			
CP		TOYOTA		03/23/21	0.300	50,000			
CP		TOYOTA		03/23/21	0.300	50,000			
DN		FHLB		01/25/21	0.100	50,000			
DN		FHLB		01/25/21	0.100	50,000			
DN		FHLB		04/01/21	0.100	50,000			
DN		FHLB		04/01/21	0.100	50,000			
DN		FHLB		06/01/21	0.100	50,000			
DN		FHLB		06/01/21	0.100	50,000			
DN		FHLB		07/01/21	0.100	50,000			
DN		FHLB		07/01/21	0.100	50,000			
TR		BILL		02/11/21	0.105	50,000			
TR		BILL		02/11/21	0.105	50,000			
TR		BILL		02/11/21	0.105	50,000			
TR		BILL		02/11/21	0.105	50,000			
TR		BILL		02/11/21	0.105	50,000			
TR		BILL		02/11/21	0.105	50,000			
TR		BILL		02/11/21	0.105	50,000			
TR		BILL		08/12/21	0.123	50,000			
TR		BILL		08/12/21	0.123	50,000			
TR		BILL		08/12/21	0.123	50,000			
TR		BILL		08/12/21	0.123	50,000			
TR		BILL		08/12/21	0.125	50,000			
TR		BILL		08/12/21	0.125	50,000			
TR		BILL		08/12/21	0.125	50,000			
YCD		FORTIS	0.190	02/08/21	0.190	50,000			
YCD		FORTIS	0.190	02/08/21	0.190	50,000			
YCD		CB AUS	0.180	03/08/21	0.180	50,000			
YCD		CB AUS	0.180	03/08/21	0.180	50,000			

09/10/20 REDEMPTIONS

TR		BILL		09/10/20	1.753	50,000	353	859,211.81	1.813
TR		BILL		09/10/20	1.753	50,000	353	859,211.81	1.813
TR		BILL		09/10/20	1.808	50,000	359	901,239.58	1.871
TR		BILL		09/10/20	1.808	50,000	359	901,239.58	1.871
TR		BILL		09/10/20	1.808	50,000	359	901,239.58	1.871
TR		BILL		09/10/20	1.808	50,000	359	901,239.58	1.871
TR		BILL		09/10/20	1.805	50,000	360	902,500.00	1.869
TR		BILL		09/10/20	1.805	50,000	360	902,500.00	1.869
TR		BILL		09/10/20	1.805	50,000	360	902,500.00	1.869

INVESTMENT TRANSACTIONS

a/		b/		d/					
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/10/20 REDEMPTIONS (Continued)									
TR	BILL			09/10/20	1.805	50,000	360	902,500.00	1.869
TR	BILL			09/10/20	1.805	50,000	360	902,500.00	1.869
TR	BILL			09/10/20	1.805	50,000	360	902,500.00	1.869
TR	BILL			09/10/20	1.785	50,000	363	899,937.50	1.848
TR	BILL			09/10/20	1.785	50,000	363	899,937.50	1.848
TR	BILL			09/10/20	1.785	50,000	363	899,937.50	1.848
TR	BILL			09/10/20	1.785	50,000	363	899,937.50	1.848
TR	BILL			09/10/20	1.743	50,000	364	881,183.33	1.804
TR	BILL			09/10/20	1.743	50,000	364	881,183.33	1.804
09/10/20 PURCHASES									
CD	MUFG UNION		0.160	01/04/21	0.160	50,000			
CD	MUFG UNION		0.160	01/04/21	0.160	50,000			
CD	BOWEST		0.200	02/26/21	0.200	50,000			
CD	BOWEST		0.200	02/26/21	0.200	50,000			
CP	RABO NY			09/11/20	0.080	50,000			
CP	RABO NY			09/11/20	0.080	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	CIBC HLD			02/26/21	0.180	50,000			
CP	CIBC HLD			02/26/21	0.180	50,000			
CP	CAFCO			03/10/21	0.190	50,000			
DN	FHLB			01/25/21	0.100	50,000			
DN	FHLB			01/25/21	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			
DN	IBRD			02/26/21	0.100	50,000			
DN	FHLB			03/02/21	0.100	50,000			
DN	FHLB			03/02/21	0.100	50,000			
DN	FHLB			03/05/21	0.100	50,000			
DN	FHLB			03/05/21	0.100	50,000			
DN	IFC			04/01/21	0.110	50,000			
DN	IFC			04/01/21	0.110	50,000			
DN	FHLB			07/01/21	0.100	50,000			
DN	FHLB			07/01/21	0.100	50,000			
DN	FHLB			09/01/21	0.110	50,000			
DN	FHLB			09/01/21	0.110	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	0.105	50,000			
TR	BILL			02/11/21	0.105	50,000			
TR	BILL			02/11/21	0.105	50,000			
TR	BILL			02/11/21	0.106	50,000			
TR	BILL			02/11/21	0.106	50,000			
TR	BILL			02/11/21	0.106	50,000			
TR	BILL			08/12/21	0.123	50,000			
TR	BILL			08/12/21	0.123	50,000			
TR	BILL			08/12/21	0.123	50,000			
TR	BILL			08/12/21	0.123	50,000			



INVESTMENT TRANSACTIONS

a/		b/		d/		AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)	
DATE	TYPE DESCRIPTION CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD			
<b>09/11/20 REDEMPTIONS (Continued)</b>								
CP	MUFG BK	09/11/20	0.090	50,000	36	4,500.00	0.091	
CP	MUFG BK	09/11/20	0.090	50,000	36	4,500.00	0.091	
CP	SOC GEN NY	09/11/20	0.090	50,000	36	4,500.00	0.091	
CP	SOC GEN NY	09/11/20	0.090	50,000	36	4,500.00	0.091	
CP	CR AG NY	09/11/20	0.240	50,000	87	29,000.00	0.243	
CP	CR AG NY	09/11/20	0.240	50,000	87	29,000.00	0.243	
CP	JOHNSON	09/11/20	0.120	50,000	98	16,333.33	0.122	
DN	FHLMC	09/11/20	0.140	50,000	106	20,611.11	0.142	
DN	FHLMC	09/11/20	0.140	50,000	106	20,611.11	0.142	
DN	FHLMC	09/11/20	0.140	50,000	106	20,611.11	0.142	
DN	FHLMC	09/11/20	0.140	50,000	106	20,611.11	0.142	
DN	FHLMC	09/11/20	0.100	50,000	134	18,611.11	0.101	
DN	FHLMC	09/11/20	0.100	50,000	134	18,611.11	0.101	
DN	FHLB	09/11/20	0.520	50,000	179	129,277.78	0.529	
DN	FHLB	09/11/20	0.520	50,000	179	129,277.78	0.529	
YCD	SUMITOMO	0.130	09/11/20	0.130	50,000	31	5,597.22	0.132
YCD	SUMITOMO	0.130	09/11/20	0.130	50,000	31	5,597.22	0.132
YCD	KBC	0.130	09/11/20	0.130	50,000	36	6,500.00	0.132
YCD	KBC	0.130	09/11/20	0.130	50,000	36	6,500.00	0.132
YCD	KBC	0.130	09/11/20	0.130	50,000	36	6,500.00	0.132
YCD	KBC	0.130	09/11/20	0.130	50,000	36	6,500.00	0.132
YCD	NORINCHUK	0.140	09/11/20	0.140	50,000	36	7,000.00	0.142
YCD	NORINCHUK	0.140	09/11/20	0.140	50,000	36	7,000.00	0.142
YCD	MIZUHO	0.210	09/11/20	0.210	50,000	73	21,291.67	0.213
YCD	MIZUHO	0.210	09/11/20	0.210	50,000	73	21,291.67	0.213
YCD	SE BANKEN	0.170	09/11/20	0.170	50,000	92	21,722.22	0.172
YCD	SE BANKEN	0.170	09/11/20	0.170	50,000	92	21,722.22	0.172
YCD	SUMI TRUST	0.300	09/11/20	0.300	50,000	108	45,000.00	0.304
YCD	SUMI TRUST	0.300	09/11/20	0.300	50,000	108	45,000.00	0.304
<b>09/11/20 PURCHASES</b>								
CP	NATIXIS NY	09/21/20	0.080	50,000				
CP	NATIXIS NY	09/21/20	0.080	50,000				
CP	RABO NY	09/30/20	0.090	50,000				
CP	RABO NY	09/30/20	0.090	50,000				
CP	CHARIOT	12/11/20	0.150	50,000				
TR	BILL	09/09/21	0.128	50,000				
TR	BILL	09/09/21	0.128	50,000				
YCD	KBC	0.120	10/13/20	0.120	50,000			
YCD	KBC	0.120	10/13/20	0.120	50,000			
<b>09/14/20 REDEMPTIONS</b>								
CP	INTEL	09/14/20	0.075	50,000	32	3,333.33	0.076	
CP	CR AG NY	09/14/20	0.090	50,000	35	4,375.00	0.091	
CP	CHARIOT	09/14/20	0.220	50,000	98	29,944.44	0.223	
CP	MUFG BK	09/14/20	0.270	50,000	102	38,250.00	0.274	
CP	MUFG BK	09/14/20	0.270	50,000	102	38,250.00	0.274	
CP	APPLE	09/14/20	0.180	50,000	132	33,000.00	0.183	
DN	FHLB	09/14/20	0.165	50,000	90	20,625.00	0.167	
DN	FHLB	09/14/20	0.165	50,000	90	20,625.00	0.167	
DN	FHLB	09/14/20	0.160	50,000	97	21,555.56	0.162	
DN	FHLB	09/14/20	0.160	50,000	97	21,555.56	0.162	

INVESTMENT TRANSACTIONS

a/		b/		d/		AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)		
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)			PAR (\$) (000)	DAYS HELD
<b>09/14/20 REDEMPTIONS (Continued)</b>									
DN		IBRD		09/14/20	0.160	50,000	104	23,111.11	0.162
DN		IBRD		09/14/20	0.160	50,000	104	23,111.11	0.162
DN		IBRD		09/14/20	0.100	50,000	132	18,333.33	0.101
DN		IBRD		09/14/20	0.100	50,000	132	18,333.33	0.101
DN		IBRD		09/14/20	0.100	50,000	132	18,333.33	0.101
DN		FHLMC		09/14/20	0.100	50,000	137	19,207.78	0.101
DN		FHLMC		09/14/20	0.100	50,000	137	19,207.78	0.101
DN		FHLB		09/14/20	0.520	50,000	182	131,444.44	0.529
DN		FHLB		09/14/20	0.520	50,000	182	131,444.44	0.529
YCD		SUMI TRUST	0.120	09/14/20	0.120	50,000	34	5,666.67	0.122
YCD		SUMI TRUST	0.120	09/14/20	0.120	50,000	34	5,666.67	0.122
YCD		NORINCHUK	0.130	09/14/20	0.130	50,000	34	6,138.89	0.132
YCD		NORINCHUK	0.130	09/14/20	0.130	50,000	34	6,138.89	0.132
YCD		TORONTO	0.130	09/14/20	0.130	50,000	34	6,138.89	0.132
YCD		TORONTO	0.130	09/14/20	0.130	50,000	34	6,138.89	0.132
YCD		KBC	0.120	09/14/20	0.120	50,000	35	5,833.33	0.122
YCD		KBC	0.120	09/14/20	0.120	50,000	35	5,833.33	0.122
YCD		SUMITOMO	0.250	09/14/20	0.250	50,000	83	28,819.44	0.253
YCD		SUMITOMO	0.250	09/14/20	0.250	50,000	83	28,819.44	0.253
YCD		NB CANADA	0.180	09/14/20	0.180	50,000	103	25,750.00	0.183
YCD		NB CANADA	0.180	09/14/20	0.180	50,000	103	25,750.00	0.183
YCD		BARCLAYS	0.450	09/14/20	0.450	50,000	122	76,250.00	0.456
YCD		BARCLAYS	0.450	09/14/20	0.450	50,000	122	76,250.00	0.456
YCD		CIBC	1.050	09/14/20	1.050	50,000	186	271,250.00	1.065
YCD		CIBC	1.050	09/14/20	1.050	50,000	186	271,250.00	1.065
<b>09/14/20 PURCHASES</b>									
CD		CITIBANK	0.240	07/01/21	0.240	50,000			
CD		CITIBANK	0.240	07/01/21	0.240	50,000			
CP		APPLE		01/27/21	0.110	50,000			
CP		APPLE		01/27/21	0.110	50,000			
CP		CGMI		03/23/21	0.190	50,000			
CP		CGMI		03/23/21	0.190	50,000			
DN		FHLB		07/01/21	0.100	50,000			
DN		FHLB		09/01/21	0.110	50,000			
DN		FHLB		09/01/21	0.110	50,000			
YCD		NORINCHUK	0.100	09/21/20	0.100	50,000			
YCD		NORINCHUK	0.100	09/21/20	0.100	50,000			
YCD		DNB	0.080	09/28/20	0.080	50,000			
YCD		DNB	0.080	09/28/20	0.080	50,000			
YCD		SWEDBANK	0.130	11/25/20	0.130	50,000			
YCD		SWEDBANK	0.130	11/25/20	0.130	50,000			
YCD		SUMI TRUST	0.190	12/30/20	0.190	50,000			
YCD		SUMI TRUST	0.190	12/30/20	0.190	50,000			
<b>09/15/20 REDEMPTIONS</b>									
TR		NOTE	1.375	09/15/20	2.428	50,000	516	1,692,340.35	2.436
TR		NOTE	1.375	09/15/20	2.428	50,000	516	1,692,340.35	2.436
TR		NOTE	1.375	09/15/20	2.428	50,000	516	1,692,340.35	2.436
TR		NOTE	1.375	09/15/20	2.428	50,000	516	1,692,340.35	2.436
TR		NOTE	1.375	09/15/20	2.428	50,000	516	1,692,340.35	2.436
TR		NOTE	1.375	09/15/20	2.428	50,000	516	1,692,340.35	2.436

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/15/20 REDEMPTIONS (Continued)</b>									
	TR	NOTE	1.375	09/15/20	1.601	50,000	1,084	2,365,881.81	1.608
	TR	NOTE	1.375	09/15/20	1.601	50,000	1,084	2,365,881.81	1.608
	TR	NOTE	1.375	09/15/20	1.585	50,000	1,089	2,353,893.30	1.592
	TR	NOTE	1.375	09/15/20	1.585	50,000	1,089	2,353,893.30	1.592
	TR	NOTE	0.375	09/15/20	1.517	50,000	1,096	2,269,531.25	1.522
	TR	NOTE	0.375	09/15/20	1.517	50,000	1,096	2,269,531.25	1.522
<b>09/15/20 PURCHASES</b>									
	CD	MUFG UNION	0.150	01/25/21	0.150	50,000			
	CD	MUFG UNION	0.150	01/25/21	0.150	50,000			
	CD	CITIBANK	0.230	05/03/21	0.230	50,000			
	CD	CITIBANK	0.230	05/03/21	0.230	50,000			
	CD	CITIBANK	0.240	06/01/21	0.240	50,000			
	CD	CITIBANK	0.240	06/01/21	0.240	50,000			
	CD	CITIBANK	0.240	06/01/21	0.240	50,000			
	CP	GOTHAM		01/04/21	0.180	50,000			
	CP	GOTHAM		01/04/21	0.180	50,000			
	CP	CGMI		03/02/21	0.200	50,000			
	CP	CGMI		03/02/21	0.200	50,000			
	CP	THUNDER		03/15/21	0.200	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			
	DN	IFC		02/26/21	0.100	50,000			
	DN	IFC		02/26/21	0.100	50,000			
	DN	FHLB		03/05/21	0.110	50,000			
	DN	FHLB		03/05/21	0.110	50,000			
	DN	FHLB		03/10/21	0.100	50,000			
	DN	FHLB		03/10/21	0.100	50,000			
	DN	IFC		04/01/21	0.110	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			
	TR	BILL		02/11/21	0.103	50,000			
	TR	BILL		02/11/21	0.110	50,000			
	TR	BILL		02/11/21	0.110	50,000			
	TR	BILL		02/11/21	0.110	50,000			
	TR	BILL		02/11/21	0.110	50,000			
	TR	BILL		03/11/21	0.115	50,000			
	TR	BILL		03/11/21	0.115	50,000			
	TR	BILL		03/11/21	0.115	50,000			
	TR	BILL		03/11/21	0.115	50,000			
	TR	BILL		03/11/21	0.115	50,000			
	TR	BILL		03/11/21	0.115	50,000			
	TR	BILL		08/12/21	0.110	50,000			
	TR	BILL		08/12/21	0.110	50,000			
	TR	BILL		08/12/21	0.110	50,000			
	TR	BILL		08/12/21	0.110	50,000			
	TR	BILL		08/12/21	0.110	50,000			
	TR	BILL		08/12/21	0.110	50,000			
	TR	BILL		08/12/21	0.110	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/15/20 PURCHASES (Continued)									
TR		BILL		08/12/21	0.110	50,000			
TR		BILL		08/12/21	0.110	50,000			
TR		BILL		08/12/21	0.110	50,000			
TR		BILL		08/12/21	0.110	50,000			
TR		BILL		09/09/21	0.123	50,000			
TR		BILL		09/09/21	0.123	50,000			
TR		BILL		09/09/21	0.123	50,000			
TR		BILL		09/09/21	0.123	50,000			
TR		BILL		09/09/21	0.123	50,000			
TR		BILL		09/09/21	0.123	50,000			
TR		BILL		09/09/21	0.123	50,000			
TR		BILL		09/09/21	0.123	50,000			
TR		BILL		09/09/21	0.124	50,000			
TR		BILL		09/09/21	0.124	50,000			
TR		BILL		09/09/21	0.124	50,000			
TR		BILL		09/09/21	0.124	50,000			
YCD		MUFG BK	0.080	10/13/20	0.080	50,000			
YCD		MUFG BK	0.080	10/13/20	0.080	50,000			
YCD		MUFG BK	0.080	10/23/20	0.080	50,000			
YCD		MUFG BK	0.080	10/23/20	0.080	50,000			
YCD		MUFG BK	0.080	10/23/20	0.080	50,000			
YCD		MUFG BK	0.080	10/23/20	0.080	50,000			
YCD		CIBC	0.140	10/28/20	0.140	50,000			
YCD		CIBC	0.140	10/28/20	0.140	50,000			
YCD		NORINCHUK	0.190	12/04/20	0.190	50,000			
YCD		NORINCHUK	0.190	12/04/20	0.190	50,000			
YCD		NORDEA ABP	0.185	03/10/21	0.185	50,000			
YCD		NORDEA ABP	0.185	03/10/21	0.185	50,000			
YCD		TORONTO	0.200	03/23/21	0.200	50,000			
YCD		TORONTO	0.200	03/23/21	0.200	50,000			
YCD		CIC	0.150	03/26/21	0.150	50,000			
YCD		CIC	0.150	03/26/21	0.150	50,000			
YCD		BARCLAYS	0.240	04/01/21	0.240	50,000			
YCD		BARCLAYS	0.240	04/01/21	0.240	50,000			

09/16/20 REDEMPTIONS

DN	FHLB			09/16/20	0.070	50,000	34	3,305.56	0.071
DN	FHLB			09/16/20	0.070	50,000	34	3,305.56	0.071

09/16/20 PURCHASES

CP	RABO NY			10/02/20	0.090	50,000			
CP	RABO NY			10/02/20	0.090	50,000			
CP	APPLE			01/04/21	0.110	50,000			
CP	SOC GEN NY			01/27/21	0.170	50,000			
CP	SOC GEN NY			01/27/21	0.170	50,000			
CP	SOC GEN NY			01/27/21	0.170	50,000			
DN	FHLB			08/27/21	0.110	50,000			
DN	FHLB			08/27/21	0.110	50,000			
DN	FHLB			09/01/21	0.110	50,000			
DN	FHLB			09/01/21	0.110	50,000			
TR	BILL			02/09/21	0.106	50,000			
TR	BILL			02/09/21	0.106	50,000			

INVESTMENT TRANSACTIONS

a/				b/		d/			
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
<b>09/16/20 PURCHASES (Continued)</b>									
TR	BILL			02/11/21	0.100	50,000			
TR	BILL			02/11/21	0.100	50,000			
TR	BILL			02/11/21	0.104	50,000			
TR	BILL			02/11/21	0.104	50,000			
YCD	KBC		0.080	10/02/20	0.080	50,000			
YCD	KBC		0.080	10/02/20	0.080	50,000			
<b>09/17/20 NO REDEMPTIONS</b>									
<b>09/17/20 PURCHASES</b>									
CD	BOFA		0.180	02/26/21	0.180	50,000			
CD	BOFA		0.180	02/26/21	0.180	50,000			
CD	BOFA		0.200	04/01/21	0.200	50,000			
CD	BOFA		0.200	04/01/21	0.200	50,000			
CP	NATIXIS NY			09/24/20	0.080	50,000			
CP	NATIXIS NY			09/24/20	0.080	50,000			
CP	NATIXIS NY			09/24/20	0.080	50,000			
DEB	FNMA		1.375	10/07/21	0.128	50,000			
DEB	FNMA		1.375	10/07/21	0.128	50,000			
DN	IBRD			03/23/21	0.100	50,000			
DN	IBRD			03/23/21	0.100	50,000			
DN	FHLB			03/30/21	0.090	50,000			
DN	FHLB			03/30/21	0.090	50,000			
TR	BILL			09/09/21	0.115	50,000			
TR	BILL			09/09/21	0.115	50,000			
YCD	SUMI TRUST		0.140	11/23/20	0.140	50,000			
YCD	SUMI TRUST		0.140	11/23/20	0.140	50,000			
YCD	MIZUHO		0.180	01/04/21	0.180	50,000			
YCD	MIZUHO		0.180	01/04/21	0.180	50,000			
YCD	MONTREAL		0.170	01/25/21	0.170	50,000			
YCD	MONTREAL		0.170	01/25/21	0.170	50,000			
YCD	FORTIS		0.220	03/26/21	0.220	50,000			
YCD	FORTIS		0.220	03/26/21	0.220	50,000			
<b>09/18/20 NO REDEMPTIONS</b>									
<b>09/18/20 PURCHASES</b>									
CP	RABO NY			09/21/20	0.080	50,000			
CP	RABO NY			09/21/20	0.080	50,000			
CP	CHARIOT			01/27/21	0.190	50,000			
DEB	IFC		1.125	07/20/21	0.172	50,000			
DEB	IFC		1.125	07/20/21	0.172	50,000			
DN	IBRD			03/23/21	0.100	50,000			
DN	IBRD			03/23/21	0.100	50,000			
YCD	KBC		0.080	09/28/20	0.080	50,000			
YCD	KBC		0.080	09/28/20	0.080	50,000			
YCD	RB CANADA		0.180	07/01/21	0.180	50,000			
YCD	RB CANADA		0.180	07/01/21	0.180	50,000			
<b>09/21/20 REDEMPTIONS</b>									
CP	RABO NY			09/21/20	0.080	50,000	3	333.33	0.081
CP	RABO NY			09/21/20	0.080	50,000	3	333.33	0.081

INVESTMENT TRANSACTIONS

a/				b/		d/			
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
<b>09/21/20 REDEMPTIONS (Continued)</b>									
	CP	NATIXIS NY		09/21/20	0.080	50,000	10	1,111.11	0.081
	CP	NATIXIS NY		09/21/20	0.080	50,000	10	1,111.11	0.081
	YCD	NORINCHUK	0.100	09/21/20	0.100	50,000	7	972.22	0.101
	YCD	NORINCHUK	0.100	09/21/20	0.100	50,000	7	972.22	0.101
	YCD	SUMITOMO	0.100	09/21/20	0.100	50,000	31	4,305.56	0.101
	YCD	SUMITOMO	0.100	09/21/20	0.100	50,000	31	4,305.56	0.101
<b>09/21/20 NO PURCHASES</b>									
<b>09/22/20 REDEMPTIONS</b>									
	CP	CAFCO		09/22/20	1.500	50,000	190	395,833.33	1.533
	CP	COCA COLA		09/22/20	1.100	50,000	194	296,388.89	1.122
	CP	COCA COLA		09/22/20	1.100	50,000	194	296,388.89	1.122
	CP	COCA COLA		09/22/20	0.720	50,000	196	196,000.00	0.733
	DN	FHLB		09/22/20	0.150	50,000	91	18,958.33	0.152
	DN	FHLMC		09/22/20	0.130	50,000	155	27,986.11	0.132
	DN	FHLMC		09/22/20	0.130	50,000	155	27,986.11	0.132
	DN	FHLMC		09/22/20	0.130	50,000	155	27,986.11	0.132
	DN	IBRD		09/22/20	0.530	50,000	190	139,861.11	0.539
	DN	IBRD		09/22/20	0.530	50,000	190	139,861.11	0.539
	TR	BILL		09/22/20	0.078	50,000	47	5,059.03	0.079
	TR	BILL		09/22/20	0.078	50,000	47	5,059.03	0.079
	TR	BILL		09/22/20	0.078	50,000	47	5,059.03	0.079
	TR	BILL		09/22/20	0.078	50,000	47	5,059.03	0.079
	TR	BILL		09/22/20	0.110	50,000	153	23,375.00	0.112
	TR	BILL		09/22/20	0.110	50,000	153	23,375.00	0.112
	TR	BILL		09/22/20	0.110	50,000	153	23,375.00	0.112
	TR	BILL		09/22/20	0.113	50,000	153	23,906.25	0.114
	TR	BILL		09/22/20	0.113	50,000	153	23,906.25	0.114
	TR	BILL		09/22/20	0.113	50,000	153	23,906.25	0.114
	TR	BILL		09/22/20	0.115	50,000	154	24,597.22	0.117
	TR	BILL		09/22/20	0.115	50,000	154	24,597.22	0.117
	TR	BILL		09/22/20	0.115	50,000	154	24,597.22	0.117
	TR	BILL		09/22/20	0.115	50,000	154	24,597.22	0.117
	TR	BILL		09/22/20	0.120	50,000	154	25,666.67	0.122
	TR	BILL		09/22/20	0.120	50,000	154	25,666.67	0.122
	TR	BILL		09/22/20	0.120	50,000	154	25,666.67	0.122
	TR	BILL		09/22/20	0.120	50,000	154	25,666.67	0.122
	TR	BILL		09/22/20	0.120	50,000	154	25,666.67	0.122
	TR	BILL		09/22/20	0.120	50,000	154	25,666.67	0.122
	TR	BILL		09/22/20	0.120	50,000	154	25,666.67	0.122
	TR	BILL		09/22/20	0.126	50,000	154	26,950.00	0.128
	TR	BILL		09/22/20	0.126	50,000	154	26,950.00	0.128
	TR	BILL		09/22/20	0.126	50,000	154	26,950.00	0.128
	YCD	LLOYDS	1.700	09/22/20	1.700	50,000	179	422,638.89	1.724
	YCD	LLOYDS	1.700	09/22/20	1.700	50,000	179	422,638.89	1.724
	YCD	CB AUS	1.150	09/22/20	1.150	50,000	182	290,694.44	1.166
	YCD	CB AUS	1.150	09/22/20	1.150	50,000	182	290,694.44	1.166
	YCD	SCOTIA	1.150	09/22/20	1.150	50,000	190	303,472.22	1.166
	YCD	SCOTIA	1.150	09/22/20	1.150	50,000	190	303,472.22	1.166
	YCD	RB CANADA	1.260	09/22/20	1.260	50,000	190	332,500.00	1.278
	YCD	RB CANADA	1.260	09/22/20	1.260	50,000	190	332,500.00	1.278

INVESTMENT TRANSACTIONS

a/		b/		d/					
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
<b>09/22/20 PURCHASES</b>									
CP		RABO NY		09/24/20	0.080	50,000			
DN		FHLB		03/30/21	0.095	50,000			
DN		FHLB		03/30/21	0.095	50,000			
DN		FHLB		07/01/21	0.090	50,000			
TR		NOTE	1.125	02/28/22	0.133	50,000			
TR		NOTE	1.125	02/28/22	0.133	50,000			
YCD		NORINCHUK	0.200	01/04/21	0.200	50,000			
YCD		NORINCHUK	0.200	01/04/21	0.200	50,000			
YCD		LLOYDS	0.240	03/23/21	0.240	50,000			
YCD		LLOYDS	0.240	03/23/21	0.240	50,000			
YCD		TORONTO	0.210	07/01/21	0.210	50,000			
YCD		TORONTO	0.210	07/01/21	0.210	50,000			
<b>09/23/20 NO REDEMPTIONS</b>									
<b>09/23/20 PURCHASES</b>									
CP		NATIXIS NY		01/27/21	0.150	50,000			
CP		NATIXIS NY		01/27/21	0.150	50,000			
DEB		FHLB	0.115	07/16/21	0.115	50,000			
DEB		FHLB	0.115	07/16/21	0.115	50,000			
DN		IFC		04/01/21	0.100	30,000			
DN		IFC		04/01/21	0.100	50,000			
YCD		NORDEA ABP	0.090	09/30/20	0.090	50,000			
YCD		NORDEA ABP	0.090	09/30/20	0.090	50,000			
YCD		MUFG BK	0.090	10/26/20	0.090	50,000			
YCD		MUFG BK	0.090	10/26/20	0.090	50,000			
YCD		SUMITOMO	0.110	11/09/20	0.110	50,000			
YCD		SUMITOMO	0.110	11/09/20	0.110	50,000			
YCD		BNP	0.220	04/01/21	0.220	50,000			
YCD		BNP	0.220	04/01/21	0.220	50,000			
YCD		RB CANADA	0.200	06/30/21	0.200	50,000			
YCD		RB CANADA	0.200	06/30/21	0.200	50,000			
<b>09/24/20 REDEMPTIONS</b>									
CP		RABO NY		09/24/20	0.080	50,000	2	222.22	0.081
CP		NATIXIS NY		09/24/20	0.080	50,000	7	777.78	0.081
CP		NATIXIS NY		09/24/20	0.080	50,000	7	777.78	0.081
CP		NATIXIS NY		09/24/20	0.080	50,000	7	777.78	0.081
TR		BILL		09/24/20	0.065	50,000	24	2,166.67	0.066
TR		BILL		09/24/20	0.065	50,000	24	2,166.67	0.066
TR		BILL		09/24/20	0.065	50,000	24	2,166.67	0.066
TR		BILL		09/24/20	0.070	50,000	24	2,333.33	0.071
TR		BILL		09/24/20	0.070	50,000	24	2,333.33	0.071
TR		BILL		09/24/20	0.070	50,000	24	2,333.33	0.071
TR		BILL		09/24/20	0.070	50,000	24	2,333.33	0.071
TR		BILL		09/24/20	0.070	50,000	24	2,333.33	0.071
TR		BILL		09/24/20	0.070	50,000	24	2,333.33	0.071
TR		BILL		09/24/20	0.065	50,000	28	2,527.78	0.066
TR		BILL		09/24/20	0.065	50,000	28	2,527.78	0.066
TR		BILL		09/24/20	0.080	50,000	44	4,888.89	0.081
TR		BILL		09/24/20	0.080	50,000	44	4,888.89	0.081
TR		BILL		09/24/20	0.083	50,000	44	5,041.67	0.084
TR		BILL		09/24/20	0.083	50,000	44	5,041.67	0.084

INVESTMENT TRANSACTIONS

a/		b/		d/					
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/24/20 REDEMPTIONS (Continued)									
	YCD	KBC	0.080	09/24/20	0.080	50,000	21	2,333.33	0.081
	YCD	KBC	0.080	09/24/20	0.080	50,000	21	2,333.33	0.081
	YCD	NORDEA ABP	0.090	09/24/20	0.090	50,000	24	3,000.00	0.091
	YCD	NORDEA ABP	0.090	09/24/20	0.090	50,000	24	3,000.00	0.091
09/24/20 PURCHASES									
	CP	MUFG BK		10/28/20	0.080	50,000			
	CP	MUFG BK		10/28/20	0.080	50,000			
	CP	CR AG NY		10/30/20	0.080	50,000			
	CP	CR AG NY		10/30/20	0.080	50,000			
	TR	BILL		02/09/21	0.090	50,000			
	TR	BILL		02/09/21	0.090	50,000			
	YCD	SUMITOMO	0.100	10/26/20	0.100	50,000			
	YCD	SUMITOMO	0.100	10/26/20	0.100	50,000			
09/25/20 REDEMPTIONS									
	CP	INTEL		09/25/20	0.080	50,000	46	5,111.11	0.081
	CP	INTEL		09/25/20	0.090	50,000	50	6,250.00	0.091
	CP	JOHNSON		09/25/20	0.100	50,000	59	8,194.44	0.101
	CP	CHARIOT		09/25/20	0.240	50,000	92	30,666.67	0.243
	CP	GOTHAM		09/25/20	0.250	50,000	120	41,666.67	0.254
	DN	FHLMC		09/25/20	0.145	50,000	120	24,166.67	0.147
	DN	FHLMC		09/25/20	0.145	50,000	120	24,166.67	0.147
	YCD	SWEDBANK	0.090	09/25/20	0.090	50,000	29	3,625.00	0.091
	YCD	SWEDBANK	0.090	09/25/20	0.090	50,000	29	3,625.00	0.091
	YCD	SUMITOMO	0.100	09/25/20	0.100	50,000	29	4,027.78	0.101
	YCD	SUMITOMO	0.100	09/25/20	0.100	50,000	29	4,027.78	0.101
	YCD	NAT AUB	0.180	09/25/20	0.180	50,000	128	32,000.00	0.183
	YCD	NAT AUB	0.180	09/25/20	0.180	50,000	128	32,000.00	0.183
	YCD	FORTIS	0.250	09/25/20	0.250	50,000	128	44,444.44	0.253
	YCD	FORTIS	0.250	09/25/20	0.250	50,000	128	44,444.44	0.253
09/25/20 PURCHASES									
	CP	RABO NY		09/28/20	0.080	50,000			
	CP	RABO NY		09/28/20	0.080	50,000			
	CP	SOC GEN NY		10/30/20	0.100	50,000			
	CP	SOC GEN NY		10/30/20	0.100	50,000			
	CP	CHARIOT		03/08/21	0.200	50,000			
	DEB	FHLMC	0.250	08/24/23	0.239	50,000			
	DN	FHLB		03/26/21	0.095	50,000			
	DN	FHLB		03/26/21	0.095	50,000			
	DN	FHLB		08/27/21	0.090	50,000			
	DN	FHLB		08/27/21	0.090	50,000			
	TR	NOTE	1.125	02/28/22	0.125	50,000			
	TR	NOTE	1.125	02/28/22	0.125	50,000			
	TR	NOTE	1.125	02/28/22	0.125	50,000			
	YCD	SUMI TRUST	0.100	10/30/20	0.100	50,000			
	YCD	SUMI TRUST	0.100	10/30/20	0.100	50,000			

INVESTMENT TRANSACTIONS

a/		b/		d/					
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/28/20 REDEMPTIONS									
CP		RABO NY		09/28/20	0.080	50,000	3	333.33	0.081
CP		RABO NY		09/28/20	0.080	50,000	3	333.33	0.081
CP		OLD LINE		09/28/20	0.180	50,000	76	19,000.00	0.183
CP		MUFG BK		09/28/20	0.250	50,000	90	31,250.00	0.254
CP		MUFG BK		09/28/20	0.250	50,000	90	31,250.00	0.254
CP		MIZUHO NY		09/28/20	0.230	50,000	97	30,986.11	0.233
CP		MIZUHO NY		09/28/20	0.230	50,000	97	30,986.11	0.233
CP		CIBC HLD		09/28/20	1.510	50,000	193	404,763.89	1.543
CP		CIBC HLD		09/28/20	1.510	50,000	193	404,763.89	1.543
CP		DISNEY		09/28/20	1.120	50,000	196	304,888.89	1.143
CP		TOYOTA		09/28/20	1.300	50,000	196	353,888.89	1.327
CP		DISNEY		09/28/20	0.870	50,000	200	241,666.67	0.886
DEB		FHLB	1.375	09/28/20	2.628	50,000	830	2,639,468.75	2.659
DEB		FHLB	1.375	09/28/20	1.483	15,000	1,116	678,358.33	1.488
DEB		FHLB	1.375	09/28/20	1.483	50,000	1,116	2,261,194.44	1.488
DN		FHLMC		09/28/20	0.120	50,000	124	20,666.67	0.122
DN		FHLMC		09/28/20	0.120	50,000	124	20,666.67	0.122
DN		FHLMC		09/28/20	0.125	50,000	132	22,916.67	0.127
DN		FHLMC		09/28/20	0.125	50,000	132	22,916.67	0.127
DN		FHLB		09/28/20	0.120	50,000	157	26,166.67	0.122
DN		FHLB		09/28/20	0.120	50,000	157	26,166.67	0.122
DN		FHLB		09/28/20	0.110	50,000	159	24,291.67	0.112
DN		FHLB		09/28/20	0.110	50,000	159	24,291.67	0.112
DN		FHLMC		09/28/20	0.130	50,000	161	29,069.44	0.132
DN		FHLMC		09/28/20	0.130	50,000	161	29,069.44	0.132
DN		FHLMC		09/28/20	0.130	50,000	161	29,069.44	0.132
DN		FHLMC		09/28/20	1.405	50,000	216	421,500.00	1.441
DN		FHLMC		09/28/20	1.405	50,000	216	421,500.00	1.441
YCD		KBC	0.080	09/28/20	0.080	50,000	10	1,111.11	0.081
YCD		KBC	0.080	09/28/20	0.080	50,000	10	1,111.11	0.081
YCD		DNB	0.080	09/28/20	0.080	50,000	14	1,555.56	0.081
YCD		DNB	0.080	09/28/20	0.080	50,000	14	1,555.56	0.081
YCD		DNB	0.090	09/28/20	0.090	50,000	28	3,500.00	0.091
YCD		DNB	0.090	09/28/20	0.090	50,000	28	3,500.00	0.091
YCD		SWEDBANK	0.140	09/28/20	0.140	50,000	61	11,861.11	0.142
YCD		SWEDBANK	0.140	09/28/20	0.140	50,000	61	11,861.11	0.142
YCD		BNP	0.260	09/28/20	0.260	50,000	133	48,027.78	0.264
YCD		BNP	0.260	09/28/20	0.260	50,000	133	48,027.78	0.264
YCD		BNP	0.260	09/28/20	0.260	50,000	133	48,027.78	0.264
YCD		SE BANKEN	1.100	09/28/20	1.100	50,000	189	288,750.00	1.115
YCD		SE BANKEN	1.100	09/28/20	1.100	50,000	189	288,750.00	1.115
YCD		ANZ	0.900	09/28/20	0.900	50,000	194	242,500.00	0.913
YCD		ANZ	0.900	09/28/20	0.900	50,000	194	242,500.00	0.913
YCD		MONTREAL	1.250	09/28/20	1.250	50,000	196	340,277.78	1.267
YCD		MONTREAL	1.250	09/28/20	1.250	50,000	196	340,277.78	1.267
YCD		CR SUISSE	1.040	09/28/20	1.040	50,000	200	288,888.89	1.054
YCD		CR SUISSE	1.040	09/28/20	1.040	50,000	200	288,888.89	1.054
YCD		TORONTO	1.100	09/28/20	1.100	50,000	200	305,555.56	1.115
YCD		TORONTO	1.100	09/28/20	1.100	50,000	200	305,555.56	1.115
YCD		CIC	1.250	09/28/20	1.250	50,000	200	347,222.22	1.267
YCD		CIC	1.250	09/28/20	1.250	50,000	200	347,222.22	1.267

INVESTMENT TRANSACTIONS

a/		b/		d/					
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
<b>09/28/20 PURCHASES</b>									
	TR	NOTE	1.125	02/28/22	0.130	50,000			
	TR	NOTE	1.125	02/28/22	0.130	50,000			
<b>09/29/20 NO REDEMPTIONS</b>									
<b>09/29/20 PURCHASES</b>									
	CP	MERCK		11/03/20	0.070	50,000			
	CP	VERSAILLES		02/08/21	0.230	50,000			
	TR	BILL		03/02/21	0.090	50,000			
	TR	BILL		03/02/21	0.090	50,000			
	TR	BILL		03/02/21	0.090	50,000			
	TR	BILL		03/02/21	0.090	50,000			
	TR	BILL		03/02/21	0.090	50,000			
	TR	BILL		03/02/21	0.090	50,000			
	TR	BILL		03/02/21	0.090	50,000			
	TR	BILL		03/02/21	0.090	50,000			
	TR	BILL		03/02/21	0.090	50,000			
	TR	BILL		03/02/21	0.090	50,000			
	TR	BILL		03/02/21	0.093	50,000			
	TR	BILL		03/02/21	0.093	50,000			
	YCD	NORINCHUK	0.120	10/26/20	0.120	50,000			
	YCD	NORINCHUK	0.120	10/26/20	0.120	50,000			
<b>09/30/20 REDEMPTIONS</b>									
	CP	RABO NY		09/30/20	0.090	50,000	19	2,375.00	0.091
	CP	RABO NY		09/30/20	0.090	50,000	19	2,375.00	0.091
	TR	NOTE	2.750	09/30/20	2.899	50,000	713	2,822,630.49	2.906
	TR	NOTE	2.750	09/30/20	2.899	50,000	713	2,822,630.49	2.906
	TR	NOTE	2.750	09/30/20	2.899	50,000	713	2,822,630.49	2.906
	TR	NOTE	2.750	09/30/20	2.899	50,000	713	2,822,630.49	2.906
	TR	NOTE	2.750	09/30/20	2.889	50,000	721	2,845,037.77	2.896
	TR	NOTE	2.750	09/30/20	2.889	50,000	721	2,845,037.77	2.896
	TR	NOTE	2.750	09/30/20	2.889	50,000	721	2,845,037.77	2.896
	TR	NOTE	2.750	09/30/20	2.889	50,000	721	2,845,037.77	2.896
	TR	NOTE	2.750	09/30/20	2.872	50,000	727	2,852,077.61	2.878
	TR	NOTE	2.750	09/30/20	2.872	50,000	727	2,852,077.61	2.878
	TR	NOTE	2.750	09/30/20	2.835	50,000	728	2,820,698.83	2.841
	TR	NOTE	2.750	09/30/20	2.835	50,000	728	2,820,698.83	2.841
	TR	NOTE	2.750	09/30/20	2.835	50,000	728	2,820,698.83	2.841
	TR	NOTE	2.750	09/30/20	2.835	50,000	728	2,820,698.83	2.841
	TR	NOTE	2.750	09/30/20	2.823	50,000	730	2,816,535.03	2.828
	TR	NOTE	2.750	09/30/20	2.823	50,000	730	2,816,535.03	2.828
	YCD	NORDEA ABP	0.090	09/30/20	0.090	50,000	7	875.00	0.091
	YCD	NORDEA ABP	0.090	09/30/20	0.090	50,000	7	875.00	0.091
	YCD	DNB	0.090	09/30/20	0.090	50,000	20	2,500.00	0.091
	YCD	DNB	0.090	09/30/20	0.090	50,000	20	2,500.00	0.091
<b>09/30/20 PURCHASES</b>									
	TR	BILL		03/02/21	0.100	50,000			
	TR	BILL		03/02/21	0.100	50,000			
	TR	BILL		03/02/21	0.100	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**

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>ALHAMBRA</b>				
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
New Omni Bank, N.A.	09/02/20	0.140	8,000,000.00	03/03/21
New Omni Bank, N.A.	09/09/20	0.140	8,000,000.00	03/10/21
<b>ARCADIA</b>				
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
<b>BREA</b>				
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	04/03/20	0.160	10,000,000.00	10/02/20
Pacific Western Bank	09/09/20	0.200	40,000,000.00	11/13/20
Pacific Western Bank	09/17/20	0.190	50,000,000.00	11/19/20
Pacific Western Bank	09/23/20	0.190	50,000,000.00	12/02/20
Pacific Western Bank	09/30/20	0.190	40,000,000.00	12/09/20
<b>CERRITOS</b>				
First Choice Bank	07/09/20	0.200	10,000,000.00	01/07/21
<b>CHICO</b>				
Golden Valley Bank	07/31/20	0.160	8,000,000.00	10/30/20
Tri Counties Bank	06/03/20	0.190	15,000,000.00	12/02/20
Tri Counties Bank	09/02/20	0.160	15,000,000.00	12/02/20
<b>DIAMOND BAR</b>				
Prospectors Federal Credit Union	09/03/20	0.160	2,000,000.00	03/04/21
<b>DOWNEY</b>				
Financial Partners Credit Union	07/09/20	0.220	10,000,000.00	01/07/21
<b>EL MONTE</b>				
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
<b>FOLSOM</b>				
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
<b>FRESNO</b>				
Fresno First Bank	07/09/20	0.170	10,000,000.00	10/08/20

**TIME DEPOSITS**

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>GARDEN GROVE</b>				
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
<b>GARDENA</b>				
Northrop Grumman Federal Credit Union	05/07/20	0.190	25,000,000.00	11/05/20
<b>GOLETA</b>				
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
<b>HUNTINGTON BEACH</b>				
Nuvision Federal Credit Union	08/06/20	0.170	25,000,000.00	11/05/20
<b>IRVINE</b>				
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
Banc of California, N.A.	09/03/20	0.200	50,000,000.00	12/03/20
Banc of California, N.A.	09/10/20	0.210	100,000,000.00	12/10/20
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	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
First Foundation Bank	09/10/20	0.180	50,000,000.00	03/11/21
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
<b>LODI</b>				
Farmers & Merchants Bank of Central CA	07/08/20	0.190	3,000,000.00	10/07/20
<b>LOS ANGELES</b>				
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
Bank of Hope	09/04/20	0.160	75,000,000.00	12/04/20

**TIME DEPOSITS**

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>LOS ANGELES (Continued)</b>				
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	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
Manufacturers Bank	09/03/20	0.160	50,000,000.00	12/03/20
Mission Valley Bank	05/06/20	0.130	10,000,000.00	11/04/20
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
Open Bank	09/03/20	0.160	10,000,000.00	03/04/21
Open Bank	09/09/20	0.160	10,000,000.00	03/10/21
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
Pacific City Bank	09/16/20	0.150	20,000,000.00	12/16/20
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
Preferred Bank	09/16/20	0.160	50,000,000.00	03/17/21
State Bank of India (California)	05/06/20	0.130	20,000,000.00	11/04/20
State Bank of India (California)	09/23/20	0.150	30,000,000.00	03/24/21
<b>MONTEREY</b>				
1st Capital Bank	09/03/20	0.170	1,000,000.00	03/04/21
<b>OAKLAND</b>				
Beneficial State Bank	07/10/20	0.220	1,000,000.00	10/09/20
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
California Bank of Commerce	09/17/20	0.170	5,000,000.00	03/18/21
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	08/20/20	0.170	1,000,000.00	02/18/21
Metropolitan Bank	09/03/20	0.160	2,000,000.00	03/04/21
<b>PALOS VERDES ESTATES</b>				
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
<b>PASADENA</b>				
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
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
Wescom Central Credit Union	09/10/20	0.190	50,000,000.00	12/10/20
Wescom Central Credit Union	09/18/20	0.180	25,000,000.00	12/18/20

**TIME DEPOSITS**

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>PORTERVILLE</b>				
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
Bank of the Sierra	09/02/20	0.150	20,000,000.00	12/02/20
<b>RANCHO CORDOVA</b>				
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
American River Bank	09/03/20	0.170	7,500,000.00	03/04/21
<b>REDDING</b>				
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
<b>REDWOOD CITY</b>				
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
Provident Credit Union	09/04/20	0.160	20,000,000.00	03/05/21
Provident Credit Union	09/09/20	0.160	20,000,000.00	03/10/21
<b>RICHMOND</b>				
Mechanics Bank	09/03/20	0.180	1,000,000.00	03/04/21
<b>ROCKLIN</b>				
Five Star Bank	06/10/20	0.210	25,000,000.00	12/09/20
<b>ROSEMEAD</b>				
Pacific Alliance Bank	04/08/20	0.170	4,000,000.00	10/07/20
<b>SACRAMENTO</b>				
Golden 1 Credit Union	06/10/20	0.230	75,000,000.00	12/09/20
Golden 1 Credit Union	09/17/20	0.170	75,000,000.00	03/18/21
<b>SAN DIEGO</b>				
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
Axos Bank	09/02/20	0.130	25,000,000.00	12/02/20
Axos Bank	09/09/20	0.140	75,000,000.00	12/09/20

**TIME DEPOSITS**

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT</b>		<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
	<b>DATE</b>	<b>YIELD (%)</b>		
<b>SAN DIEGO (Continued)</b>				
Bank of Southern California, N.A.	04/22/20	0.180	14,500,000.00	10/21/20
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
<b>SAN FRANCISCO</b>				
Bank of San Francisco	06/12/20	0.210	10,000,000.00	12/11/20
Bank of San Francisco	09/25/20	0.160	10,000,000.00	03/26/21
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
Mission National Bank	09/09/20	0.160	3,500,000.00	12/09/20
<b>SAN GABRIEL</b>				
Mega Bank	09/23/20	0.160	5,000,000.00	12/17/20
<b>SAN JOSE</b>				
Meriwest Credit Union	07/16/20	0.200	30,000,000.00	10/15/20
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
Technology Credit Union	09/03/20	0.160	50,000,000.00	03/04/21
<b>SANTA CLARITA</b>				
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
<b>SANTA ROSA</b>				
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
Poppy Bank	09/11/20	0.170	23,000,000.00	03/12/21
<b>VACAVILLE</b>				
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
<b>VISALIA</b>				
Suncrest Bank	08/20/20	0.170	1,000,000.00	02/18/21
<b>WATSONVILLE</b>				
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
<b>YUBA CITY</b>				
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
<b>TOTAL TIME DEPOSITS SEPTEMBER 2020</b>			<b>4,929,000,000.00</b>	

**BANK DEMAND DEPOSITS**  
**SEPTEMBER 2020**  
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>		<u>BANK BALANCES</u>		<u>INTEREST BEARING BANK BALANCES</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	1,992,196	\$	1,400,000	\$	7,310,334
2		1,990,829		1,420,000		3,832,323
3		1,984,317		1,420,000		3,302,548
4		2,035,324		1,345,000		5,858,008
5		2,035,324		1,345,000		5,858,008
6		2,035,324		1,345,000		5,858,008
7		2,035,324		1,345,000		5,858,008
8		1,932,514		1,345,000		3,752,422
9		2,078,105		1,350,000		1,376,774
10		2,020,816		1,405,000		1,098,925
11		1,999,400		1,275,000		2,946,395
12		1,999,400		1,275,000		2,946,395
13		1,999,400		1,275,000		2,946,395
14		1,998,310		1,360,000		803,678
15		2,000,570		1,310,000		1,015,811
16		2,010,743		1,160,000		1,151,493
17		2,004,298		1,315,000		1,309,911
18		1,993,447		1,435,000		1,459,755
19		1,993,447		1,435,000		3,281,693
20		1,993,447		1,435,000		3,281,693
21		2,042,497		1,355,000		867,608
22		2,042,434		1,410,000		889,568
23		1,957,475		1,285,000		905,833
24		2,040,791		1,355,000		974,649
25		2,028,728		1,355,000		1,242,442
26		2,028,728		1,355,000		1,242,442
27		2,028,728		1,355,000		1,242,442
28		1,998,537		1,380,000		1,080,772
29		2,011,621		1,380,000		1,213,612
30		1,977,477		1,380,000		59,190

AVERAGE DOLLAR DAYS                      \$1,944,824 <sup>a/</sup>                      \$1,309,839 <sup>b/</sup>

<sup>a/</sup> The prescribed bank balance for September was \$1,950,046. This consisted of \$1,824,306 in compensating balances for services, balances for uncollected funds of \$126,423 and a deduction of \$683 for September delayed deposit credit.

<sup>b/</sup> Represents the average bank balance in the Interest Bearing Demand Accounts.

**DESIGNATION BY POOLED MONEY INVESTMENT BOARD  
 OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

1855

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on September 16, 2020, has determined and designated the amount of money available for deposit and investment as of September 9, 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 \$ 1,824,000,000

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)	9/14/2020	9/18/2020	\$ (76,000,000)	\$ (8,830,500,000)	\$ 5,140,000,000	\$ (3,690,500,000)
(2)	9/21/2020	9/25/2020	\$ (748,000,000)	\$ (9,578,500,000)	\$ 5,140,000,000	\$ (4,438,500,000)
(3)	9/28/2020	10/2/2020	\$ (7,468,200,000)	\$ (17,046,700,000)	\$ 5,140,000,000	\$ (11,906,700,000)
(4)	10/5/2020	10/9/2020	\$ 404,300,000	\$ (16,642,400,000)	\$ 5,140,000,000	\$ (11,502,400,000)
(5)	10/12/2020	10/16/2020	\$ 498,200,000	\$ (16,144,200,000)	\$ 5,140,000,000	\$ (11,004,200,000)
(6)	10/19/2020	10/23/2020	\$ 1,163,200,000	\$ (14,981,000,000)	\$ 5,140,000,000	\$ (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 \$ 1,824,000,000.

Dated: September 16, 2020

POOLED MONEY INVESTMENT BOARD:

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Chair

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Member

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Member

Los Angeles County Treasurer  
Pending Transactions Detail Report  
As of 10/31/20  
Attachment XVIII

Settle Date	Counter Party	Inv ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
<b><u>NTRD - PSI NON-TRADING</u></b>									
11/04/20	FEDERAL FARM CREDIT BK	114999	FFCB 1.30 (CALLABLE)	1.300	11/04/30	100.00	\$50,000,000.00	\$50,000,000.00	\$0.00
11/03/20	FEDERAL FARM CREDIT BK	115019	FFCB 1.24	1.240	11/03/32	100.00	\$18,330,000.00	\$18,330,000.00	\$0.00
11/03/20	FEDERAL FARM CREDIT BK	115020	FFCB 1.24	1.240	11/03/32	100.00	\$18,330,000.00	\$18,330,000.00	\$0.00
11/03/20	FEDERAL FARM CREDIT BK	115021	FFCB 1.24	1.240	11/03/32	100.00	\$18,340,000.00	\$18,340,000.00	\$0.00
11/05/20	FEDERAL FARM CREDIT BK	115022	FFCB 1.30 (CALLABLE)	1.300	11/04/30	100.00	\$50,000,000.00	\$50,000,000.00	\$1,805.56
11/04/20	FEDERAL HOME LOAN MTG	114970	FHLMC 1.50 (CALLABLE)	1.500	11/04/32	100.00	\$50,000,000.00	\$50,000,000.00	\$0.00
11/05/20	FEDERAL HOME LOAN MTG	114971	FHLMC 1.50 (CALLABLE)	1.500	11/05/32	100.00	\$50,000,000.00	\$50,000,000.00	\$0.00
11/12/20	FEDERAL HOME LOAN MTG	114972	FHLMC 1.31 (CALLABLE)	1.310	11/12/30	100.00	\$50,000,000.00	\$50,000,000.00	\$0.00
11/12/20	FEDERAL HOME LOAN MTG	114973	FHLMC 1.31 (CALLABLE)	1.310	11/12/30	100.00	\$25,000,000.00	\$25,000,000.00	\$0.00
11/17/20	FEDERAL HOME LOAN MTG	115000	FHLMC 1.41 (CALLABLE)	1.410	11/17/31	100.00	\$50,000,000.00	\$50,000,000.00	\$0.00
11/09/20	FEDERAL HOME LOAN MTG	115065	FHLMC 1.50 (CALLABLE)	1.500	08/09/32	100.00	\$50,000,000.00	\$50,000,000.00	\$0.00
11/18/20	FED NATL MORT ASSOC	114985	FNMA 1.45 (CALLABLE)	1.450	11/18/32	100.00	\$50,000,000.00	\$50,000,000.00	\$0.00
11/17/20	FED NATL MORT ASSOC	115001	FNMA 1.46 (CALLABLE)	1.460	11/17/32	100.00	\$50,000,000.00	\$50,000,000.00	\$0.00
11/02/20	FED NATL MORT ASSOC	115059	FNMA 1.22 (CALLABLE)	1.220	08/27/32	98.75	\$49,250,000.00	\$48,634,375.00	\$108,486.81
11/18/20	FED NATL MORT ASSOC	115066	FNMA 1.27 (CALLABLE)	1.270	11/18/30	100.00	\$50,000,000.00	\$50,000,000.00	\$0.00
11/02/20	THUNDER BAY FUNDING LLC	115060	THUNDER BAY FUNDING LLC CP	0.110	12/03/20	99.99	\$50,000,000.00	\$49,995,263.89	\$0.00
<b>PSI Non-Trading Total</b>							<b>\$679,250,000.00</b>	<b>\$678,629,638.89</b>	<b>\$110,292.37</b>
<b>Totals</b>							<b>\$679,250,000.00</b>	<b>\$678,629,638.89</b>	<b>\$110,292.37</b>