KEITH KNOX
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

Kenneth Hahn Hall of Administration
500 West Temple Street, Room 437, Los Angeles, California 90012
Telephone: (213) 974-2101 Fax: (213) 626-1812
ttc.lacounty.gov and propertytax.lacounty.gov

Board of Supervisors
HILDA L. SOLIS
First District
HOLLY J. MITCHELL
Second District
SHEILA KUEHL
Third District
JANICE HAHN
Fourth District
KATHRYN BARGER
Fifth District

January 29, 2021

TO: Supervisor Hilda L. Solis, Chair
Supervisor Holly J. Mitchell
Supervisor Sheila Kuehl
Supervisor Janice Hahn
Supervisor Kathryn Barger

FROM: Keith Knox
Treasurer and Tax Collector

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

The Report of Investments for the month of December 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 December 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.

KK:EBG:NI:DJJ:JK:bp

Attachments

c: Chief Executive Officer
Executive Officer, Board of Supervisors
Auditor-Controller
County Counsel
Los Angeles Community College District
Los Angeles County Office of Education

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR DECEMBER 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 DECEMBER 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 DECEMBER 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 DECEMBER 31, 2020

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 12/31/20		
At Cost	$ 41,290,850,579	$ 116,936,158
At Market	$ 41,296,878,027	$ 120,315,297
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	7.14%	0.00%
United States Government and Agency Obligations	59.53%	62.77%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	33.06%	0.00%
Municipal Obligations	0.07%	2.74%
Corporate and Deposit Notes	0.20%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	34.49%
1-60 days	46.72%	0.00%
61 days-1 year	21.83%	34.49%
Over 1 year	31.45%	65.51%
Weighted Average Days to Maturity	869	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF DECEMBER 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 December 31, 2020:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1+	P-1	F1	33.06%
Corporate and Deposit Notes	A-1+	P-1	F1	0.02%
	A+	Aa2	AA	0.18%
Municipals:				
Los Angeles County Securities	AA+	Aa2	AA	0.01%
State of California Municipal Bond	AA-	Aa2	AA	0.06%
Negotiable Certificates of Deposit	A-1	P-1	F1	7.14%
U.S. Agency Securities	AA+	Aaa	AAA	50.82%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	2.54%
U.S. Treasury Bills	AA+	Aaa	AAA	6.17%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	34.49%
Corporate and Deposit Notes	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	2.74%
Negotiable Certificates of Deposit	-	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	AAA	62.77%
U.S. Treasury Securities:				
U.S. Treasury Bills	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT
DECEMBER 31, 2020

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 12/31/20	$ 41,290,850,579
Market Value at 12/31/20	$ 41,296,878,027
Average Daily Balance	$ 39,621,443,360
Gains and Losses:	
For the Month	$ 94,212
For the Past 12 Months	$ 1,877,692
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 18,461,238
Earnings for the Past 12 Months	$ 353,679,741
Earnings Rate for the Month	0.54%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF DECEMBER 31, 2020

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	15,192,506.02	
Bank of the West - Concentration	$	249,309,896.87	(A)
Citibank - Concentration	$	7,317.84	
JP Morgan Chase - Concentration	$	100,935,676.29	(B)
Union Bank- Concentration	$	242,296.57	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	365,687,693.59	

(A) $248.59 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) $100.79 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.

TREASURER'S ACTIVITY FOR DECEMBER 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 December 2020

Total Deposits	$ 13,292,993,021.49
Total Disbursements	$ 7,622,915,404.73
Discretionary Funds Liquidity Withdrawal Ratio:	
As of December 31, 2020	1.88

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
January	$ 10,708,837,000.00	$ 3,944,800,000.00	$ 6,152,600,000.00	$ 8,501,037,000.00
February	$ 8,586,058,000.00	$ 3,639,900,000.00	$ 4,875,800,000.00	$ 15,851,195,000.00
March	$ 5,895,548,000.00	$ 5,933,500,000.00	$ 5,711,800,000.00	$ 21,968,443,000.00
April	$ 704,201,000.00	$ 9,001,000,000.00	$ 6,213,700,000.00	$ 25,459,944,000.00
May	$ 200,000,000.00	$ 3,134,700,000.00	$ 5,759,600,000.00	$ 23,035,044,000.00
June	$ 245,000,000.00	$ 4,646,500,000.00	$ 7,486,700,000.00	$ 20,439,844,000.00

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 December 2020, the Treasurer placed $724.36 million in the Bank of the West Money Market Plus Account and $735.49 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $248.59 million remained in the Bank of the West Money Market Plus Account and $100.79 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR DECEMBER 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.

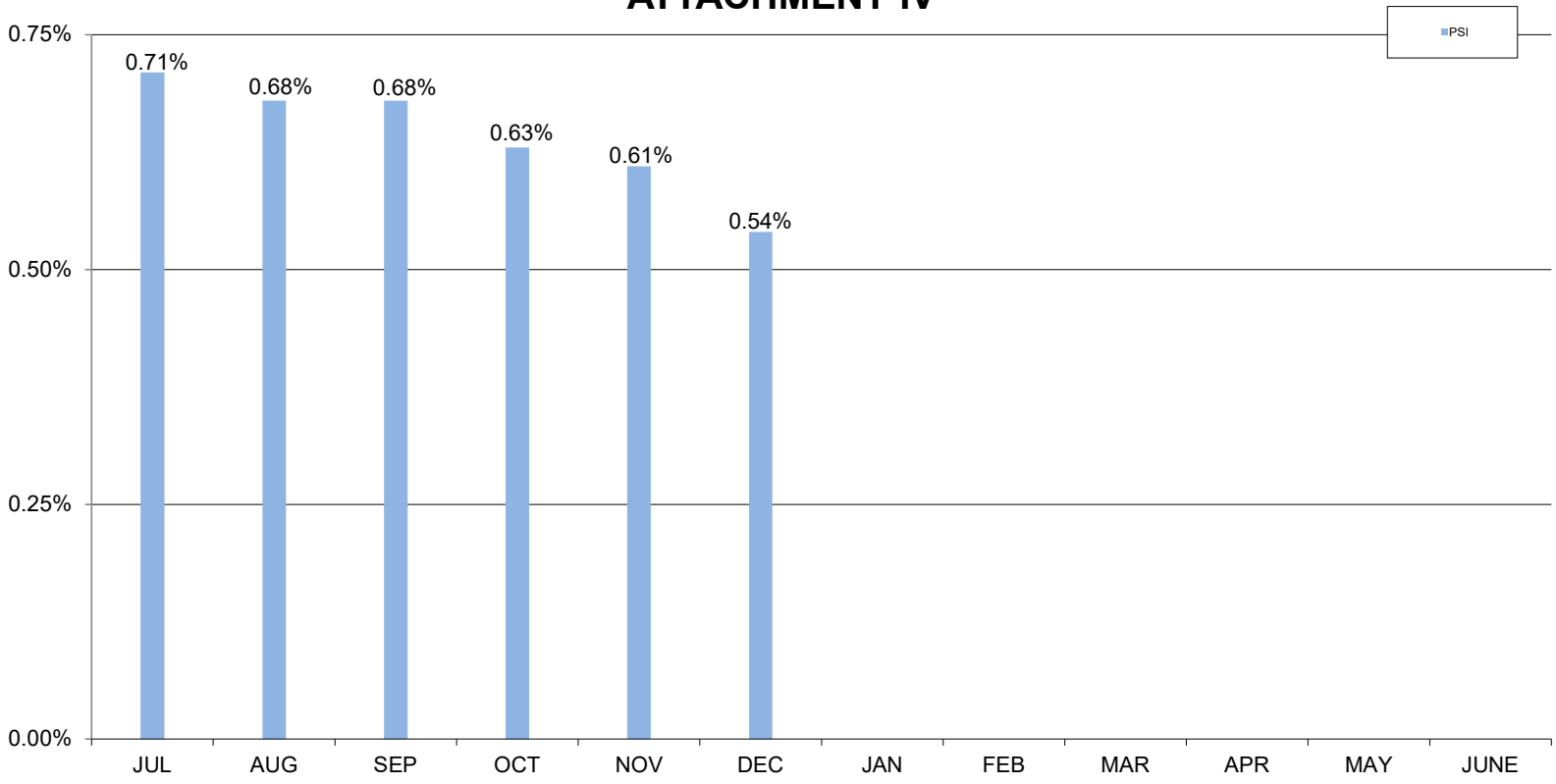
Temporary Increased WAM Target Range		Days Temporary Target Range Utilized
Original High Range	Revised High Range	31
731 days	1096 days	

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 12/31/20
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
12/1/2020	$ 35,730,233,884.68	$ 120,246,156.60
12/2/2020	36,112,490,556.36	119,936,156.60
12/3/2020	36,370,435,374.88	119,936,156.60
12/4/2020	36,365,729,034.82	119,936,156.60
12/5/2020	36,365,729,034.82	119,936,156.60
12/6/2020	36,365,729,034.82	119,936,156.60
12/7/2020	36,341,854,297.09	119,936,156.60
12/8/2020	38,083,922,797.06	119,936,156.60
12/9/2020	39,372,668,268.89	119,936,156.60
12/10/2020	39,623,059,815.12	119,936,156.60
12/11/2020	40,127,318,028.58	119,936,156.60
12/12/2020	40,127,318,028.58	119,936,156.60
12/13/2020	40,127,318,028.58	119,936,156.60
12/14/2020	40,812,897,478.02	119,936,156.60
12/15/2020	40,602,745,697.36	119,936,156.60
12/16/2020	40,739,438,912.16	119,936,156.60
12/17/2020	40,883,564,743.40	119,936,156.60
12/18/2020	39,871,540,026.16	116,936,156.60
12/19/2020	39,871,540,026.16	116,936,156.60
12/20/2020	39,871,540,026.16	116,936,156.60
12/21/2020	40,116,085,172.15	116,936,156.60
12/22/2020	40,907,053,153.75	116,936,156.60
12/23/2020	41,119,683,354.30	116,936,156.60
12/24/2020	41,414,348,041.29	116,936,156.60
12/25/2020	41,414,348,041.29	116,936,156.60
12/26/2020	41,414,348,041.29	116,936,156.60
12/27/2020	41,414,348,041.29	116,936,156.60
12/28/2020	41,402,457,501.79	116,936,156.60
12/29/2020	42,137,857,180.10	116,936,156.60
12/30/2020	41,866,291,970.16	116,936,156.60
12/31/2020	41,290,850,579.10	116,936,158.09
	$ 39,621,443,360.33	**$ 118,591,317.94**

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



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 12/31/20 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$15,416,210	$162,638
Gains (Losses) on Sales/Calls of Non-Trading Securities.	94,212	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	2,950,815	1
Total Revenues	$18,461,238	$162,639
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	4,008
	-	$4,008
NET INCOME	$18,461,238	$158,631

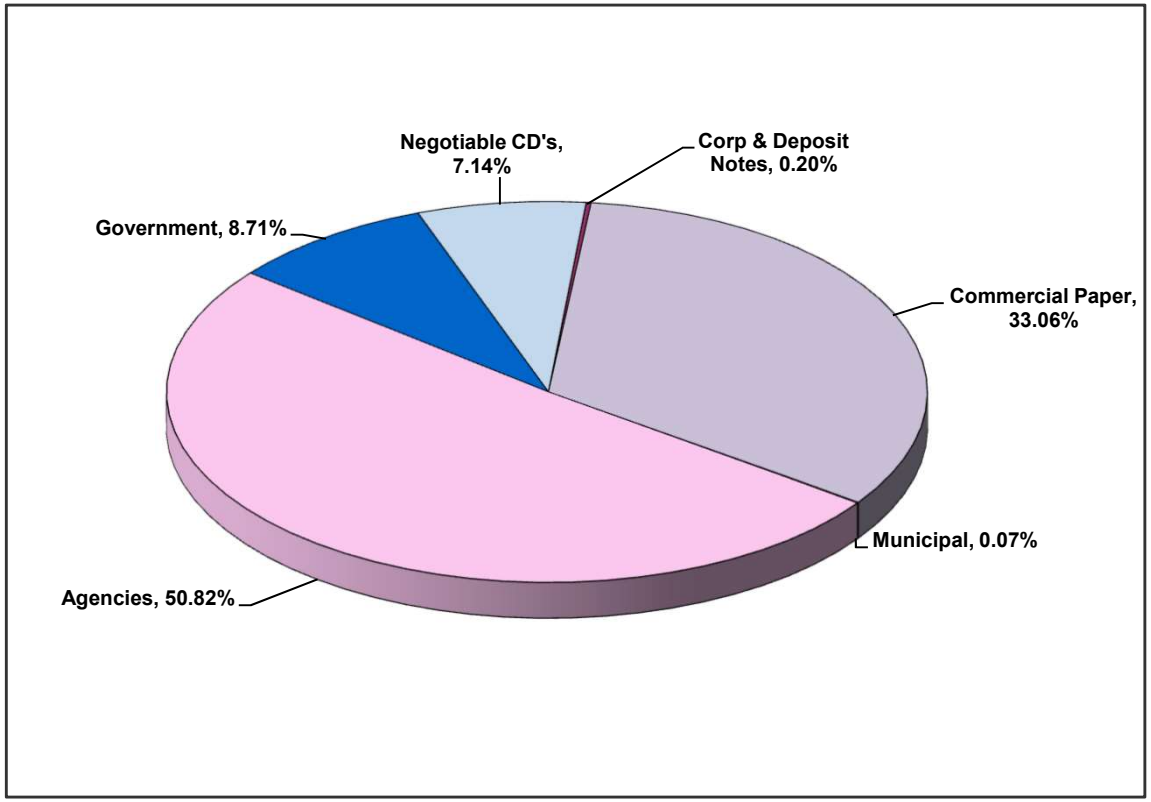
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	42.25%	
Los Angeles County and Related Entities	48.33%	
Consolidated Sanitation Districts		3.38%
Metropolitan Transportation Authority		0.83%
Miscellaneous Agencies Pooled Investments		2.11%
South Coast Air Quality Management District		2.33%
Miscellaneous		0.01%
Subtotal	90.58%	8.66%
County Bond Proceeds and Repayment Funds		0.76%
Grand Total	90.58%	9.42%

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



	In Thousands
Negotiable CD's	2,950,000
Corp & Deposit Notes	82,393
Bankers Acceptance	-
Commercial Paper	13,649,296
Municipal	29,522
Agencies	20,982,711
Other	-
Government	3,596,929
Total	$ 41,290,851

Investment Composition Is In Compliance With The Los Angeles County Treasurer's Investment Policy.

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

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	115357	FFCB 1.28 (CALLABLE	12/09/20	12/09/30	1.28	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	115386	FFCB 1.17 NOTE	12/10/20	12/10/31	1.17	37,000,000.00	36,794,280.00	0.00	CITIBANK	CANTOR FITZGERALD
NTRD	115432	FFCB 0.86 (CALLABLE	12/09/20	12/09/27	0.86	26,200,000.00	26,200,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115433	FFCB 1.28 (CALLABLE	12/09/20	12/09/30	1.28	50,000,000.00	49,875,000.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	115434	FFCB 1.28 (CALLABLE	12/09/20	12/09/30	1.28	50,000,000.00	49,875,000.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	115493	FFCB 0.74 (CALLABLE	12/21/20	12/21/27	0.74	20,000,000.00	20,000,000.00	0.00	CITIBANK	TRUIST SECURITIES, INC.
NTRD	115513	FFCB 1.17 (CALLABLE	12/23/20	12/23/30	1.17	50,000,000.00	49,925,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115543	FFCB NOTE 1.125	12/21/20	02/21/31	1.13	25,000,000.00	24,993,750.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	115569	FFCB NOTE 1.125	12/21/20	02/21/31	1.13	21,750,000.00	21,750,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	115570	FFCB NOTE 1.125	12/21/20	02/21/31	1.13	22,956,000.00	22,953,704.40	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115609	FFCB 1.24 (CALLABLE	12/29/20	12/23/30	1.24	50,000,000.00	50,000,000.00	10,333.33	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	115610	FFCB 1.24 (CALLABLE	12/29/20	12/23/30	1.24	50,000,000.00	50,000,000.00	10,333.33	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	115611	FFCB 1.24 (CALLABLE	12/29/20	12/23/30	1.24	50,000,000.00	50,000,000.00	10,333.33	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	115655	FFCB 1.24 (CALLABLE	12/29/20	12/23/30	1.24	48,935,000.00	48,882,639.55	10,113.23	CITIBANK	FHN FINANCIAL CAP MKTS
	FFCB TOTAL					**551,841,000.00**	**551,249,373.95**	**41,113.22**		
NTRD	115431	FHLB 1.28 (CALLABLE	12/16/20	12/16/30	1.28	33,200,000.00	33,190,040.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115526	FHLB 1.25 (CALLABLE	12/23/20	12/23/30	1.25	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	115527	FHLB 1.25 (CALLABLE	12/23/20	12/23/30	1.25	25,000,000.00	25,000,000.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	115529	FHLB 0.875 (CALLABL	12/31/20	12/30/27	0.88	22,000,000.00	22,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
	FHLB TOTAL					**130,200,000.00**	**130,190,040.00**	**0.00**		
NTRD	115317	FHLB D-N	12/01/20	02/05/21	0.08	50,000,000.00	49,992,666.67	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115318	FHLB D-N	12/01/20	02/05/21	0.08	50,000,000.00	49,992,666.67	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115319	FHLB D-N	12/01/20	02/08/21	0.08	50,000,000.00	49,992,333.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115320	FHLB D-N	12/01/20	02/08/21	0.08	50,000,000.00	49,992,333.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115332	FHLB D-N	12/02/20	03/03/21	0.08	50,000,000.00	49,989,383.33	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115333	FHLB D-N	12/02/20	03/03/21	0.08	50,000,000.00	49,989,383.33	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115334	FHLB D-N	12/02/20	01/27/21	0.08	36,000,000.00	35,995,800.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115345	FHLB D-N	12/02/20	01/19/21	0.07	50,000,000.00	49,995,333.33	0.00	CITIBANK	UBS SEC LLC
NTRD	115346	FHLB D-N	12/02/20	01/19/21	0.07	50,000,000.00	49,995,333.33	0.00	CITIBANK	UBS SEC LLC

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NTRD	115360	FHLB D-N	12/03/20	02/08/21	0.08	50,000,000.00	49,993,020.83	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115435	FHLB D-N	12/09/20	02/05/21	0.07	50,000,000.00	49,994,361.11	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115436	FHLB D-N	12/09/20	02/05/21	0.07	50,000,000.00	49,994,361.11	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115437	FHLB D-N	12/09/20	05/20/21	0.07	50,000,000.00	49,984,250.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	115438	FHLB D-N	12/09/20	05/20/21	0.07	50,000,000.00	49,984,250.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	115439	FHLB D-N	12/09/20	03/10/21	0.07	50,000,000.00	49,991,152.78	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115440	FHLB D-N	12/09/20	03/10/21	0.07	25,000,000.00	24,995,576.39	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115466	FHLB D-N	12/10/20	02/09/21	0.07	50,000,000.00	49,994,069.44	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115467	FHLB D-N	12/10/20	02/09/21	0.07	50,000,000.00	49,994,069.44	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115475	FHLB D-N	12/11/20	02/03/21	0.07	50,000,000.00	49,994,750.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115476	FHLB D-N	12/11/20	02/03/21	0.07	50,000,000.00	49,994,750.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115477	FHLB D-N	12/11/20	02/12/21	0.07	50,000,000.00	49,993,875.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115478	FHLB D-N	12/11/20	02/12/21	0.07	50,000,000.00	49,993,875.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115494	FHLB D-N	12/14/20	02/04/21	0.07	50,000,000.00	49,994,944.44	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115495	FHLB D-N	12/14/20	02/04/21	0.07	50,000,000.00	49,994,944.44	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115544	FHLB D-N	12/17/20	02/17/21	0.08	50,000,000.00	49,993,541.67	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	115558	FHLB D-N	12/18/20	02/23/21	0.08	50,000,000.00	49,992,555.56	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115559	FHLB D-N	12/18/20	02/23/21	0.08	50,000,000.00	49,992,555.56	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115560	FHLB D-N	12/18/20	02/18/21	0.08	50,000,000.00	49,993,111.11	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115561	FHLB D-N	12/18/20	02/18/21	0.08	50,000,000.00	49,993,111.11	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115576	FHLB D-N	12/21/20	02/02/21	0.08	50,000,000.00	49,995,222.22	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115577	FHLB D-N	12/21/20	02/02/21	0.08	50,000,000.00	49,995,222.22	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115598	FHLB D-N	12/22/20	02/11/21	0.08	50,000,000.00	49,994,333.33	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115599	FHLB D-N	12/22/20	02/11/21	0.08	50,000,000.00	49,994,333.33	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115605	FHLB D-N	12/22/20	02/11/21	0.08	50,000,000.00	49,994,333.33	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	115606	FHLB D-N	12/22/20	02/11/21	0.08	50,000,000.00	49,994,333.33	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	115607	FHLB D-N	12/23/20	02/23/21	0.09	50,000,000.00	49,992,680.56	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115608	FHLB D-N	12/23/20	02/23/21	0.09	50,000,000.00	49,992,680.56	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115619	FHLB D-N	12/23/20	02/23/21	0.07	50,000,000.00	49,993,972.22	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115620	FHLB D-N	12/23/20	02/23/21	0.07	50,000,000.00	49,993,972.22	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115624	FHLB D-N	12/24/20	02/26/21	0.08	50,000,000.00	49,993,333.33	0.00	CITIBANK	MIZUHO SEC USA INC

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NTRD	115625	FHLB D-N	12/24/20	02/26/21	0.08	50,000,000.00	49,993,333.33	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115635	FHLB D-N	12/24/20	03/01/21	0.07	50,000,000.00	49,993,486.11	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115636	FHLB D-N	12/24/20	03/01/21	0.07	50,000,000.00	49,993,486.11	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115639	FHLB D-N	12/24/20	03/05/21	0.07	50,000,000.00	49,993,097.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115640	FHLB D-N	12/28/20	02/10/21	0.08	50,000,000.00	49,995,416.67	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	115641	FHLB D-N	12/28/20	02/10/21	0.08	50,000,000.00	49,995,416.67	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	115644	FHLB D-N	12/28/20	03/03/21	0.07	50,000,000.00	49,993,680.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115645	FHLB D-N	12/28/20	03/03/21	0.07	50,000,000.00	49,993,680.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115659	FHLB D-N	12/30/20	03/02/21	0.07	50,000,000.00	49,993,972.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115660	FHLB D-N	12/30/20	03/02/21	0.07	50,000,000.00	49,993,972.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115668	FHLB D-N	12/30/20	02/24/21	0.08	50,000,000.00	49,994,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115669	FHLB D-N	12/30/20	02/24/21	0.08	26,100,000.00	26,096,955.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115671	FHLB D-N	12/30/20	03/26/21	0.06	50,000,000.00	49,992,833.33	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	115672	FHLB D-N	12/30/20	03/26/21	0.06	50,000,000.00	49,992,833.33	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	115674	FHLB D-N	12/30/20	03/05/21	0.06	50,000,000.00	49,994,583.33	0.00	CITIBANK	MIZUHO SEC USA INC
	FHLB DISC TOTAL					**2,687,100,000.00**	**2,686,737,688.29**	**0.00**		
NTRD	115284	FHLMC 1.40 (CALLABL	12/02/20	12/02/31	1.40	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	115285	FHLMC 1.22 (CALLABL	12/09/20	12/09/30	1.22	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115301	FHLMC 1.33 (CALLABL	12/09/20	12/09/31	1.33	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115302	FHLMC 1.33 (CALLABL	12/16/20	12/16/31	1.33	50,000,000.00	50,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115391	FHLMC 0.625 (CALLAB	12/08/20	11/25/25	0.63	50,000,000.00	50,121,500.00	11,284.72	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	115392	FHLMC 0.625 (CALLAB	12/08/20	11/25/25	0.63	50,000,000.00	50,121,500.00	11,284.72	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	115393	FHLMC 0.625 (CALLAB	12/08/20	11/25/25	0.63	50,000,000.00	50,121,500.00	11,284.72	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	115394	FHLMC 0.60 (CALLABL	12/08/20	11/12/25	0.60	50,000,000.00	50,000,000.00	21,666.67	CITIBANK	TRUIST SECURITIES, INC.
NTRD	115395	FHLMC 0.60 (CALLABL	12/08/20	11/12/25	0.60	31,739,000.00	31,739,000.00	13,753.57	CITIBANK	TRUIST SECURITIES, INC.
	FHLMC (S) TOTAL					**431,739,000.00**	**432,103,500.00**	**69,274.40**		
NTRD	115343	FNMA 1.515 (CALLABL	12/08/20	12/08/32	1.52	50,000,000.00	50,000,000.00	0.00	CITIBANK	TRUIST SECURITIES, INC.
NTRD	115344	FNMA 1.36 (CALLABLE	12/16/20	12/16/31	1.36	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	115358	FNMA 1.33 (CALLABLE	12/09/20	12/09/30	1.33	50,000,000.00	50,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	115359	FNMA 1.24 (CALLABLE	12/09/20	12/09/30	1.24	50,000,000.00	50,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115378	FNMA 0.95 (CALLABLE	12/08/20	12/08/28	0.95	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115379	FNMA 1.00 (CALLABLE	12/08/20	12/08/28	1.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115380	FNMA 1.35 (CALLABLE	12/16/20	12/16/31	1.35	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115461	FNMA 1.33 (CALLABLE	12/10/20	12/10/30	1.33	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	115492	FNMA 1.30 (CALLABLE	12/17/20	12/17/30	1.30	25,000,000.00	24,987,500.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
	FNMA TOTAL					**425,000,000.00**	**424,987,500.00**	**0.00**		
NTRD	115321	JUPITER SEC COMPANY	12/01/20	01/21/21	0.17	40,000,000.00	39,990,366.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115322	JUPITER SEC COMPANY	12/01/20	01/15/21	0.17	50,000,000.00	49,989,375.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115323	AUTOBAHN FUNDING CO	12/01/20	01/05/21	0.13	30,000,000.00	29,996,208.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115324	OLD LINE FUNDING LL	12/01/20	01/29/21	0.17	25,000,000.00	24,993,034.72	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115325	OLD LINE FUNDING LL	12/01/20	01/28/21	0.16	50,000,000.00	49,987,111.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115326	TORONTO DOMINION BA	12/01/20	01/15/21	0.11	50,000,000.00	49,993,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115327	ATLANTIC ASSET SEC	12/01/20	12/30/20	0.11	31,633,000.00	31,630,196.96	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115347	SHEFFIELD RECEIVABL	12/02/20	01/15/21	0.16	50,000,000.00	49,990,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115348	REGENCY MARKETS NO.	12/02/20	01/08/21	0.17	50,000,000.00	49,991,263.89	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115349	TOYOTA MOTOR CREDIT	12/02/20	02/01/21	0.12	50,000,000.00	49,989,833.33	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	115350	ATLANTIC ASSET SEC	12/02/20	12/30/20	0.12	21,055,000.00	21,053,034.87	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115351	LA FAYETTE ASSET SE	12/02/20	12/30/20	0.13	22,843,000.00	22,840,690.32	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115352	REGENCY MARKETS NO.	12/02/20	01/08/21	0.18	50,000,000.00	49,991,006.94	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115353	NATIXIS NY BRANCH C	12/02/20	03/03/21	0.19	27,448,000.00	27,434,817.34	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115355	THUNDER BAY FUNDING	12/03/20	01/29/21	0.17	50,000,000.00	49,986,541.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115356	OLD LINE FUNDING LL	12/03/20	01/29/21	0.17	25,000,000.00	24,993,270.83	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115361	CHARIOT FUNDING LLC	12/03/20	01/15/21	0.17	35,000,000.00	34,992,893.06	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115362	JUPITER SEC COMPANY	12/03/20	01/15/21	0.17	50,000,000.00	49,989,847.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115363	TOYOTA MOTOR CREDIT	12/03/20	02/03/21	0.12	50,000,000.00	49,989,666.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	115364	TOYOTA MOTOR CREDIT	12/03/20	02/03/21	0.12	50,000,000.00	49,989,666.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	115365	CANADIAN IMP BK OF	12/03/20	02/04/21	0.13	50,000,000.00	49,988,625.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115366	SHEFFIELD RECEIVABL	12/03/20	01/29/21	0.16	50,000,000.00	49,987,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115367	TORONTO DOMINION BA	12/03/20	01/29/21	0.14	50,000,000.00	49,988,916.67	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	115368	CAFCO LLC CP	12/03/20	02/10/21	0.16	12,258,000.00	12,254,240.88	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115372	OLD LINE FUNDING LL	12/04/20	02/08/21	0.18	50,000,000.00	49,983,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115373	OLD LINE FUNDING LL	12/04/20	02/08/21	0.18	25,000,000.00	24,991,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115387	AUTOBAHN FUNDING CO	12/07/20	01/15/21	0.13	50,000,000.00	49,992,958.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115388	SHEFFIELD RECEIVABL	12/07/20	01/29/21	0.16	50,000,000.00	49,988,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115389	JUPITER SEC COMPANY	12/07/20	01/29/21	0.18	50,000,000.00	49,987,118.06	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115390	ATLANTIC ASSET SEC	12/07/20	03/08/21	0.19	21,304,000.00	21,293,768.16	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115396	CHARIOT FUNDING LLC	12/08/20	01/29/21	0.19	50,000,000.00	49,986,277.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115397	TOYOTA MOTOR CREDIT	12/08/20	02/09/21	0.12	50,000,000.00	49,989,500.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	115398	TOYOTA MOTOR CREDIT	12/08/20	02/09/21	0.12	50,000,000.00	49,989,500.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	115399	CANCARA ASSET SEC L	12/08/20	03/08/21	0.21	50,000,000.00	49,973,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115400	AUTOBAHN FUNDING CO	12/08/20	01/07/21	0.13	25,000,000.00	24,997,291.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115401	SHEFFIELD RECEIVABL	12/08/20	01/07/21	0.15	50,000,000.00	49,993,750.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115402	JUPITER SEC COMPANY	12/08/20	02/05/21	0.19	50,000,000.00	49,984,430.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115403	OLD LINE FUNDING LL	12/08/20	02/09/21	0.18	35,000,000.00	34,988,975.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115404	TORONTO DOMINION BA	12/08/20	01/29/21	0.14	50,000,000.00	49,989,888.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115405	JUPITER SEC COMPANY	12/08/20	02/12/21	0.19	25,000,000.00	24,991,291.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115406	CHARIOT FUNDING LLC	12/08/20	02/05/21	0.18	48,000,000.00	47,985,840.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115407	NATIXIS NY BRANCH C	12/08/20	03/05/21	0.19	50,000,000.00	49,977,041.67	0.00	CITIBANK	UBS SEC LLC
NTRD	115408	NATIXIS NY BRANCH C	12/08/20	03/05/21	0.19	50,000,000.00	49,977,041.67	0.00	CITIBANK	UBS SEC LLC
NTRD	115409	CANADIAN IMP BK OF	12/08/20	01/29/21	0.13	50,000,000.00	49,990,611.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115410	CANADIAN IMP BK OF	12/08/20	01/29/21	0.13	50,000,000.00	49,990,611.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115411	CREDIT AGRICOLE CIB	12/08/20	02/09/21	0.11	50,000,000.00	49,990,375.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115412	CREDIT AGRICOLE CIB	12/08/20	02/09/21	0.11	50,000,000.00	49,990,375.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115413	NATIXIS NY BRANCH C	12/08/20	03/10/21	0.19	50,000,000.00	49,975,722.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115414	NATIXIS NY BRANCH C	12/08/20	03/10/21	0.19	50,000,000.00	49,975,722.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115415	ATLANTIC ASSET SEC	12/08/20	03/10/21	0.19	50,000,000.00	49,975,722.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115416	ATLANTIC ASSET SEC	12/08/20	03/08/21	0.19	7,853,000.00	7,849,269.83	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115441	LA FAYETTE ASSET SE	12/09/20	03/08/21	0.19	50,000,000.00	49,976,513.89	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115442	JUPITER SEC COMPANY	12/09/20	02/12/21	0.19	50,000,000.00	49,982,847.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115443	NATIXIS NY BRANCH C	12/09/20	03/15/21	0.19	50,000,000.00	49,974,666.67	0.00	CITIBANK	GREAT PACIFIC SEC

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NTRD	115444	NATIXIS NY BRANCH C	12/09/20	03/15/21	0.19	50,000,000.00	49,974,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115445	ATLANTIC ASSET SEC	12/09/20	03/09/21	0.19	50,000,000.00	49,976,250.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115446	CHARIOT FUNDING LLC	12/09/20	02/10/21	0.18	50,000,000.00	49,984,250.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	115447	ATLANTIC ASSET SEC	12/09/20	03/15/21	0.19	50,000,000.00	49,974,666.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115448	MONT BLANC CAPITAL	12/09/20	04/14/21	0.23	50,000,000.00	49,959,750.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115449	MONT BLANC CAPITAL	12/09/20	04/14/21	0.23	15,517,000.00	15,504,508.82	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115450	CANADIAN IMP BK OF	12/09/20	01/15/21	0.13	50,000,000.00	49,993,319.44	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115451	CHARIOT FUNDING LLC	12/09/20	02/02/21	0.18	50,000,000.00	49,986,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115452	ATLANTIC ASSET SEC	12/09/20	03/08/21	0.19	17,857,000.00	17,848,612.17	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115453	TORONTO DOMINION BA	12/09/20	02/04/21	0.16	50,000,000.00	49,987,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115454	SHEFFIELD RECEIVABL	12/09/20	03/10/21	0.21	50,000,000.00	49,973,458.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115464	ATLANTIC ASSET SEC	12/09/20	03/09/21	0.18	50,000,000.00	49,977,500.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	115468	MONT BLANC CAPITAL	12/10/20	02/16/21	0.20	50,000,000.00	49,981,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115469	MONT BLANC CAPITAL	12/10/20	02/16/21	0.20	41,004,000.00	40,988,509.60	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115470	MONT BLANC CAPITAL	12/10/20	04/20/21	0.25	38,684,000.00	38,648,808.31	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	115471	CHARIOT FUNDING LLC	12/10/20	02/22/21	0.21	34,000,000.00	33,985,323.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115479	MONT BLANC CAPITAL	12/11/20	03/15/21	0.24	50,000,000.00	49,968,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115480	MONT BLANC CAPITAL	12/11/20	03/15/21	0.24	31,074,000.00	31,054,526.96	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115481	EMERSON ELECTRIC CO	12/11/20	02/16/21	0.12	48,000,000.00	47,989,280.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115482	ATLANTIC ASSET SEC	12/11/20	03/11/21	0.18	25,000,000.00	24,988,750.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115483	OLD LINE FUNDING LL	12/11/20	03/08/21	0.18	50,000,000.00	49,978,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115484	SHEFFIELD RECEIVABL	12/11/20	01/29/21	0.16	50,000,000.00	49,989,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115485	CANADIAN IMP BK OF	12/11/20	02/12/21	0.15	50,000,000.00	49,986,875.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115486	CANADIAN IMP BK OF	12/11/20	02/12/21	0.15	50,000,000.00	49,986,875.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115487	NATIXIS NY BRANCH C	12/11/20	03/11/21	0.19	50,000,000.00	49,976,250.00	0.00	CITIBANK	UBS SEC LLC
NTRD	115488	CANADIAN IMP BK OF	12/11/20	02/16/21	0.14	49,668,000.00	49,655,058.73	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115490	THUNDER BAY FUNDING	12/14/20	02/11/21	0.18	50,000,000.00	49,985,250.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115491	THUNDER BAY FUNDING	12/14/20	02/11/21	0.18	50,000,000.00	49,985,250.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115496	AUTOBAHN FUNDING CO	12/14/20	01/21/21	0.15	50,000,000.00	49,992,083.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115497	MONT BLANC CAPITAL	12/14/20	03/15/21	0.22	34,104,000.00	34,085,034.39	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115498	CANADIAN IMP BK OF	12/14/20	02/08/21	0.16	50,000,000.00	49,987,555.56	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	115499	CANADIAN IMP BK OF	12/14/20	02/08/21	0.16	50,000,000.00	49,987,555.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115500	ATLANTIC ASSET SEC	12/14/20	01/19/21	0.13	50,000,000.00	49,993,500.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	115501	AUTOBAHN FUNDING CO	12/14/20	01/20/21	0.14	50,000,000.00	49,992,805.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115502	SHEFFIELD RECEIVABL	12/14/20	01/26/21	0.15	50,000,000.00	49,991,041.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115503	ATLANTIC ASSET SEC	12/14/20	01/14/21	0.17	50,000,000.00	49,992,680.56	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115504	ATLANTIC ASSET SEC	12/14/20	01/14/21	0.17	40,000,000.00	39,994,144.44	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115514	MERCK & CO INC CP	12/15/20	02/17/21	0.11	50,000,000.00	49,990,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115515	MONT BLANC CAPITAL	12/15/20	02/16/21	0.21	24,283,000.00	24,274,076.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115516	MERCK & CO INC CP	12/15/20	02/19/21	0.11	50,000,000.00	49,989,916.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115517	REGENCY MARKETS NO.	12/15/20	01/15/21	0.19	25,278,000.00	25,273,864.24	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115518	AUTOBAHN FUNDING CO	12/15/20	02/12/21	0.16	30,000,000.00	29,992,133.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115519	CANADIAN IMP BK OF	12/15/20	02/17/21	0.14	50,000,000.00	49,987,555.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115520	CANADIAN IMP BK OF	12/15/20	02/17/21	0.14	50,000,000.00	49,987,555.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115521	MONT BLANC CAPITAL	12/15/20	03/16/21	0.24	17,313,000.00	17,302,496.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115525	THUNDER BAY FUNDING	12/17/20	03/12/21	0.20	50,000,000.00	49,976,388.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115530	CANCARA ASSET SEC L	12/16/20	02/18/21	0.19	50,000,000.00	49,983,111.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115531	CANCARA ASSET SEC L	12/16/20	02/18/21	0.19	8,750,000.00	8,747,044.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115532	CHARIOT FUNDING LLC	12/16/20	02/19/21	0.19	50,000,000.00	49,982,847.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115533	ATLANTIC ASSET SEC	12/16/20	02/04/21	0.23	9,750,000.00	9,746,885.42	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115534	REGENCY MARKETS NO.	12/16/20	01/15/21	0.19	50,000,000.00	49,992,083.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115535	THUNDER BAY FUNDING	12/16/20	04/16/21	0.22	50,000,000.00	49,963,027.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115536	SHEFFIELD RECEIVABL	12/16/20	03/16/21	0.22	50,000,000.00	49,972,500.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115537	THUNDER BAY FUNDING	12/16/20	03/16/21	0.19	50,000,000.00	49,976,250.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115538	EMERSON ELECTRIC CO	12/16/20	02/08/21	0.11	34,525,000.00	34,519,303.38	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115539	ATLANTIC ASSET SEC	12/16/20	01/20/21	0.15	50,000,000.00	49,992,708.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115540	NESTLE CAPITAL CORP	12/16/20	02/17/21	0.10	50,000,000.00	49,991,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115541	NESTLE CAPITAL CORP	12/16/20	02/17/21	0.10	9,362,000.00	9,360,361.65	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115542	CANCARA ASSET SEC L	12/17/20	02/19/21	0.19	40,000,000.00	39,986,488.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115545	AUTOBAHN FUNDING CO	12/17/20	02/18/21	0.15	25,000,000.00	24,993,437.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115546	CHARIOT FUNDING LLC	12/17/20	02/18/21	0.19	50,000,000.00	49,983,375.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115547	LA FAYETTE ASSET SE	12/17/20	02/16/21	0.20	50,000,000.00	49,983,055.56	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	115548	CREDIT AGRICOLE CIB	12/17/20	03/17/21	0.15	50,000,000.00	49,981,250.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115552	CANCARA ASSET SEC L	12/18/20	02/19/21	0.18	45,000,000.00	44,985,825.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115553	THUNDER BAY FUNDING	12/21/20	02/18/21	0.17	50,000,000.00	49,986,069.44	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115554	CANCARA ASSET SEC L	12/21/20	02/22/21	0.19	50,000,000.00	49,983,375.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115555	CANCARA ASSET SEC L	12/21/20	02/22/21	0.19	50,000,000.00	49,983,375.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115556	CANCARA ASSET SEC L	12/21/20	02/22/21	0.19	2,000,000.00	1,999,335.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115562	CHARIOT FUNDING LLC	12/18/20	02/19/21	0.21	50,000,000.00	49,981,625.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115563	CHARIOT FUNDING LLC	12/18/20	02/19/21	0.21	50,000,000.00	49,981,625.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115564	SHEFFIELD RECEIVABL	12/18/20	03/01/21	0.22	50,000,000.00	49,977,694.44	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115571	THUNDER BAY FUNDING	12/21/20	02/19/21	0.17	50,000,000.00	49,985,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115572	THUNDER BAY FUNDING	12/21/20	02/19/21	0.17	50,000,000.00	49,985,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115573	CANCARA ASSET SEC L	12/21/20	02/24/21	0.19	50,000,000.00	49,982,847.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115574	CANCARA ASSET SEC L	12/21/20	02/24/21	0.19	22,500,000.00	22,492,281.25	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115578	CANADIAN IMP BK OF	12/21/20	01/29/21	0.17	50,000,000.00	49,990,791.67	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115579	SHEFFIELD RECEIVABL	12/21/20	03/22/21	0.23	50,000,000.00	49,970,930.56	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	115580	AUTOBAHN FUNDING CO	12/21/20	02/05/21	0.16	50,000,000.00	49,989,777.78	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115581	CREDIT AGRICOLE CIB	12/21/20	02/22/21	0.10	50,000,000.00	49,991,250.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115583	TORONTO DOMINION BA	12/21/20	02/22/21	0.22	50,000,000.00	49,980,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115584	TORONTO DOMINION BA	12/21/20	02/22/21	0.22	50,000,000.00	49,980,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115585	CHARIOT FUNDING LLC	12/21/20	02/01/21	0.19	45,500,000.00	45,489,914.17	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115586	LA FAYETTE ASSET SE	12/21/20	01/21/21	0.16	31,357,000.00	31,352,679.70	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115587	OLD LINE FUNDING LL	12/21/20	02/03/21	0.16	26,160,000.00	26,154,884.27	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115590	THUNDER BAY FUNDING	12/22/20	03/02/21	0.18	50,000,000.00	49,982,500.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115591	THUNDER BAY FUNDING	12/22/20	03/02/21	0.18	50,000,000.00	49,982,500.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115592	AUTOBAHN FUNDING CO	12/22/20	01/29/21	0.15	50,000,000.00	49,992,083.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115596	TOYOTA MOTOR CREDIT	12/22/20	02/24/21	0.12	40,000,000.00	39,991,466.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	115597	LA FAYETTE ASSET SE	12/22/20	03/18/21	0.19	50,000,000.00	49,977,305.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115600	ATLANTIC ASSET SEC	12/22/20	02/22/21	0.16	25,000,000.00	24,993,111.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115601	TORONTO DOMINION BA	12/22/20	02/22/21	0.24	50,000,000.00	49,979,333.33	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	115602	ATLANTIC ASSET SEC	12/22/20	03/17/21	0.17	50,000,000.00	49,979,930.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115603	SHEFFIELD RECEIVABL	12/22/20	02/01/21	0.19	43,900,000.00	43,890,500.53	0.00	CITIBANK	GREAT PACIFIC SEC

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NTRD	115604	CANADIAN IMP BK OF	12/22/20	01/29/21	0.17	32,350,000.00	32,344,194.97	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115612	LA FAYETTE ASSET SE	12/23/20	02/05/21	0.18	50,000,000.00	49,989,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115613	LA FAYETTE ASSET SE	12/23/20	02/05/21	0.18	2,870,000.00	2,869,368.60	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115615	CANADIAN IMP BK OF	12/23/20	01/25/21	0.16	50,000,000.00	49,992,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115616	CANADIAN IMP BK OF	12/23/20	01/25/21	0.16	50,000,000.00	49,992,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115617	ATLANTIC ASSET SEC	12/23/20	02/24/21	0.15	25,000,000.00	24,993,437.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115618	SHEFFIELD RECEIVABL	12/23/20	03/24/21	0.22	50,000,000.00	49,972,194.44	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	115623	OLD LINE FUNDING LL	12/24/20	02/24/21	0.16	25,000,000.00	24,993,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115626	CREDIT AGRICOLE CIB	12/23/20	03/24/21	0.11	50,000,000.00	49,986,097.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115627	ATLANTIC ASSET SEC	12/23/20	03/24/21	0.19	50,000,000.00	49,975,986.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115628	SHEFFIELD RECEIVABL	12/23/20	03/30/21	0.24	50,000,000.00	49,967,666.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115629	TORONTO DOMINION BA	12/23/20	02/26/21	0.23	50,000,000.00	49,979,236.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115630	TORONTO DOMINION BA	12/23/20	02/26/21	0.23	30,000,000.00	29,987,541.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115632	LA FAYETTE ASSET SE	12/24/20	02/01/21	0.16	28,330,000.00	28,325,089.47	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115633	TORONTO DOMINION BA	12/24/20	03/05/21	0.22	50,000,000.00	49,978,305.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115634	ATLANTIC ASSET SEC	12/24/20	02/02/21	0.15	50,000,000.00	49,991,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115637	ATLANTIC ASSET SEC	12/24/20	02/10/21	0.15	41,422,000.00	41,413,715.60	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115638	CREDIT AGRICOLE CIB	12/24/20	03/05/21	0.10	50,000,000.00	49,990,138.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115642	CANADIAN IMP BK OF	12/24/20	01/26/21	0.16	50,000,000.00	49,992,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115646	LA FAYETTE ASSET SE	12/28/20	02/03/21	0.17	25,015,000.00	25,010,629.32	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115647	CREDIT AGRICOLE CIB	12/28/20	03/03/21	0.10	50,000,000.00	49,990,972.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115648	JUPITER SEC COMPANY	12/28/20	03/16/21	0.21	13,100,000.00	13,094,039.50	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115650	THUNDER BAY FUNDING	12/29/20	03/09/21	0.18	50,000,000.00	49,982,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115651	LA FAYETTE ASSET SE	12/29/20	03/16/21	0.18	50,000,000.00	49,980,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115652	SHEFFIELD RECEIVABL	12/29/20	03/03/21	0.19	50,000,000.00	49,983,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115656	ATLANTIC ASSET SEC	12/29/20	01/25/21	0.18	36,750,000.00	36,745,038.75	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115657	CREDIT AGRICOLE CIB	12/29/20	03/05/21	0.09	50,000,000.00	49,991,750.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115658	CREDIT AGRICOLE CIB	12/29/20	03/05/21	0.09	50,000,000.00	49,991,750.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115661	THUNDER BAY FUNDING	12/31/20	03/11/21	0.18	50,000,000.00	49,982,500.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115664	OLD LINE FUNDING LL	12/30/20	03/22/21	0.20	25,000,000.00	24,988,611.11	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115667	ATLANTIC ASSET SEC	12/30/20	02/05/21	0.15	48,872,000.00	48,864,465.57	0.00	CITIBANK	BLAYLOCK VAN- LLC

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	CPD TOTAL					**7,621,689,000.00**	**7,619,336,718.48**	**0.00**		
NTRD	115335	USTN 0.625	12/04/20	11/30/27	0.63	50,000,000.00	49,953,125.00	3,434.07	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	115336	USTN 0.625	12/04/20	11/30/27	0.63	50,000,000.00	49,953,125.00	3,434.07	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	115337	USTN 0.625	12/04/20	11/30/27	0.63	50,000,000.00	49,953,125.00	3,434.07	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	115338	USTN 0.625	12/04/20	11/30/27	0.63	50,000,000.00	49,953,125.00	3,434.07	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	115374	USTN 0.625	12/04/20	11/30/27	0.63	50,000,000.00	49,828,125.00	3,434.07	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	115375	USTN 0.625	12/04/20	11/30/27	0.63	50,000,000.00	49,828,125.00	3,434.07	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	115376	USTN 0.625	12/04/20	11/30/27	0.63	50,000,000.00	49,828,125.00	3,434.07	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	115377	USTN 0.625	12/04/20	11/30/27	0.63	50,000,000.00	49,828,125.00	3,434.07	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	115382	USTN 0.625	12/07/20	11/30/27	0.63	50,000,000.00	49,914,062.50	6,009.62	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115383	USTN 0.625	12/07/20	11/30/27	0.63	50,000,000.00	49,914,062.50	6,009.62	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115384	USTN 0.625	12/07/20	11/30/27	0.63	50,000,000.00	49,914,062.50	6,009.62	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115385	USTN 0.625	12/07/20	11/30/27	0.63	50,000,000.00	49,914,062.50	6,009.62	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115417	USTN 0.625	12/08/20	11/30/27	0.63	50,000,000.00	49,937,500.00	6,868.13	CITIBANK	LOOP CAP MKTS LLC
NTRD	115418	USTN 0.625	12/08/20	11/30/27	0.63	50,000,000.00	49,937,500.00	6,868.13	CITIBANK	LOOP CAP MKTS LLC
NTRD	115594	USTN 0.625	12/22/20	11/30/27	0.63	50,000,000.00	49,937,500.00	18,887.36	CITIBANK	TRUIST SECURITIES, INC.
NTRD	115595	USTN 0.625	12/22/20	11/30/27	0.63	50,000,000.00	49,937,500.00	18,887.36	CITIBANK	TRUIST SECURITIES, INC.
NTRD	115622	USTN 0.625	12/29/20	11/30/27	0.63	50,000,000.00	49,875,000.00	24,896.98	CITIBANK	PIPER SANDLER COMPANIES
	UST NOTES TOTAL					**850,000,000.00**	**848,406,250.00**	**127,919.00**		
NTRD	115419	UST BILL	12/08/20	12/02/21	0.10	50,000,000.00	49,952,631.94	0.00	CITIBANK	TRUIST SECURITIES, INC.
NTRD	115420	UST BILL	12/08/20	12/02/21	0.10	50,000,000.00	49,952,631.94	0.00	CITIBANK	TRUIST SECURITIES, INC.
NTRD	115421	UST BILL	12/08/20	12/22/20	0.07	50,000,000.00	49,998,638.89	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115422	UST BILL	12/08/20	12/22/20	0.07	50,000,000.00	49,998,638.89	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115455	UST BILL	12/09/20	03/23/21	0.08	50,000,000.00	49,989,166.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	115456	UST BILL	12/09/20	03/23/21	0.08	50,000,000.00	49,989,166.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	115505	UST BILL	12/14/20	04/01/21	0.07	50,000,000.00	49,989,500.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115506	UST BILL	12/14/20	04/01/21	0.07	50,000,000.00	49,989,500.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115507	UST BILL	12/14/20	04/01/21	0.07	50,000,000.00	49,989,500.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115508	UST BILL	12/14/20	04/01/21	0.07	50,000,000.00	49,989,500.00	0.00	CITIBANK	PIPER SANDLER COMPANIES

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NTRD	115653	UST BILL	12/29/20	03/30/21	0.08	50,000,000.00	49,989,888.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115654	UST BILL	12/29/20	03/30/21	0.08	50,000,000.00	49,989,888.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115662	UST BILL	12/29/20	03/04/21	0.07	50,000,000.00	49,993,680.56	0.00	CITIBANK	UBS SEC LLC
NTRD	115663	UST BILL	12/29/20	03/04/21	0.07	50,000,000.00	49,993,680.56	0.00	CITIBANK	UBS SEC LLC
	US TBILLS TOTAL					**700,000,000.00**	**699,806,013.90**	**0.00**		
NTRD	115369	MUFG UNION BANK NA	12/03/20	02/01/21	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	115370	MUFG UNION BANK NA	12/03/20	02/01/21	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	115423	MUFG UNION BANK NA	12/08/20	03/08/21	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	115424	MUFG UNION BANK NA	12/08/20	03/08/21	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	115509	MUFG UNION BANK NA	12/14/20	03/12/21	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	115565	MUFG UNION BANK NA	12/18/20	03/16/21	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	115621	MUFG UNION BANK NA	12/23/20	03/15/21	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**350,000,000.00**	**350,000,000.00**	**0.00**		
NTRD	115328	NORDEA BANK ABP NY	12/01/20	03/03/21	0.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	115329	TORONTO DOMINION BA	12/01/20	02/04/21	0.17	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115330	DNB BANK ASA NY CD	12/01/20	12/30/20	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115354	CREDIT AGRICOLE CIB	12/02/20	03/08/21	0.18	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115381	WESTPAC BANKING COR	12/07/20	03/05/21	0.17	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115425	WESTPAC BANKING COR	12/08/20	03/08/21	0.17	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115426	WESTPAC BANKING COR	12/08/20	03/08/21	0.17	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115427	CANADIAN IMP. BK OF	12/08/20	01/07/21	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115428	TORONTO DOMINION BA	12/08/20	02/12/21	0.18	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115457	WESTPAC BANKING COR	12/09/20	02/08/21	0.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115458	WESTPAC BANKING COR	12/09/20	02/08/21	0.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115459	TORONTO DOMINION BA	12/09/20	01/29/21	0.19	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115472	BANK OF MONTREAL CH	12/10/20	01/29/21	0.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115473	BANK OF MONTREAL CH	12/10/20	01/29/21	0.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115489	BANK OF MONTREAL CH	12/11/20	02/10/21	0.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115510	WESTPAC BANKING COR	12/14/20	03/16/21	0.19	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC

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NTRD	115511	CREDIT AGRICOLE CIB	12/14/20	03/15/21	0.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115522	WESTPAC BANKING COR	12/15/20	03/18/21	0.19	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115523	CANADIAN IMP. BK OF	12/15/20	02/19/21	0.18	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115549	BANK OF NOVA SCOTIA	12/17/20	09/15/21	0.24	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115550	BANK OF NOVA SCOTIA	12/17/20	09/15/21	0.24	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115566	WESTPAC BANKING COR	12/18/20	01/28/21	0.17	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115567	CANADIAN IMP. BK OF	12/18/20	01/29/21	0.19	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115588	SVENSKA HANDELSBANK	12/22/20	03/17/21	0.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115589	SVENSKA HANDELSBANK	12/22/20	03/17/21	0.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115593	WESTPAC BANKING COR	12/22/20	01/29/21	0.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115614	BANK OF MONTREAL CH	12/23/20	06/30/21	0.24	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
	YANKEE CDS TOTAL					**1,350,000,000.00**	**1,350,000,000.00**	**0.00**		
NTRD-PSI TOTAL						**15,097,569,000.00**	**15,092,817,084.62**	**238,306.62**		
		PSI TOTAL				**15,097,569,000.00**	**15,092,817,084.62**	**238,306.62**		

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12/09/20	NTRD	112377	FFCB 2.13 (CALL	CALL	50,000,000.00	49,935,735.26	532,500.00	64,264.74	50,532,500.00
12/09/20	NTRD	112378	FFCB 2.13 (CALL	CALL	23,300,000.00	23,270,052.62	248,145.00	29,947.38	23,548,145.00
12/30/20	NTRD	112577	FFCB 2.10 (CALL	CALL	50,000,000.00	50,000,000.00	525,000.00	0.00	50,525,000.00
12/30/20	NTRD	112596	FFCB 2.10 (CALL	CALL	50,000,000.00	50,000,000.00	525,000.00	0.00	50,525,000.00
12/30/20	NTRD	112597	FFCB 2.10 (CALL	CALL	6,000,000.00	6,000,000.00	63,000.00	0.00	6,063,000.00
12/30/20	NTRD	112604	FFCB 2.10 (CALL	CALL	40,000,000.00	40,000,000.00	420,000.00	0.00	40,420,000.00
			FFCB TOTAL		**219,300,000.00**	**219,205,787.88**	**2,313,645.00**	**94,212.12**	**221,613,645.00**
12/09/20	NTRD	112225	FHLB 2.08 (CALL	CALL	50,000,000.00	50,000,000.00	520,000.00	0.00	50,520,000.00
12/09/20	NTRD	112226	FHLB 2.08 (CALL	CALL	25,000,000.00	25,000,000.00	260,000.00	0.00	25,260,000.00
12/17/20	NTRD	112333	FHLB 2.14 (CALL	CALL	50,000,000.00	50,000,000.00	535,000.00	0.00	50,535,000.00
12/17/20	NTRD	112334	FHLB 2.14 (CALL	CALL	26,265,000.00	26,265,000.00	281,035.50	0.00	26,546,035.50
12/18/20	NTRD	112400	FHLB 2.20 (CALL	CALL	25,000,000.00	25,000,000.00	275,000.00	0.00	25,275,000.00
12/23/20	NTRD	112510	FHLB 2.20 (CALL	CALL	50,000,000.00	50,000,000.00	550,000.00	0.00	50,550,000.00
			FHLB TOTAL		**226,265,000.00**	**226,265,000.00**	**2,421,035.50**	**0.00**	**228,686,035.50**
12/30/20	NTRD	112365	FHLMC 2.08 (CAL	CALL	50,000,000.00	50,000,000.00	520,000.00	0.00	50,520,000.00
12/23/20	NTRD	112420	FHLMC 2.00 (CAL	CALL	50,000,000.00	50,000,000.00	500,000.00	0.00	50,500,000.00
12/23/20	NTRD	112421	FHLMC 2.00 (CAL	CALL	50,000,000.00	50,000,000.00	500,000.00	0.00	50,500,000.00
12/23/20	NTRD	112500	FHLMC 2.15 (CAL	CALL	50,000,000.00	50,000,000.00	537,500.00	0.00	50,537,500.00
12/23/20	NTRD	112501	FHLMC 2.16 (CAL	CALL	50,000,000.00	50,000,000.00	540,000.00	0.00	50,540,000.00
12/24/20	NTRD	112522	FHLMC 2.01 (CAL	CALL	50,000,000.00	50,000,000.00	502,500.00	0.00	50,502,500.00
			FHLMC (S) TOTAL		**300,000,000.00**	**300,000,000.00**	**3,100,000.00**	**0.00**	**303,100,000.00**
12/18/20	NTRD	113171	FHLMC 1.05 (CAL	CALL	25,000,000.00	25,000,000.00	65,625.00	0.00	25,065,625.00
			FHLMC (Q) TOTAL		**25,000,000.00**	**25,000,000.00**	**65,625.00**	**0.00**	**25,065,625.00**
12/04/20	NTRD	113982	FHLMC 3.50 (CA	CALL	50,000,000.00	50,000,000.00	250,000.00	0.00	50,250,000.00
			MCPN TOTAL		**50,000,000.00**	**50,000,000.00**	**250,000.00**	**0.00**	**50,250,000.00**

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Settle Date	Fund ID	Inv ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
PSI TOTAL					820,565,000.00	820,470,787.88	8,150,305.50	94,212.12	828,715,305.50

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

Settle Date	Fund ID	Inv ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
12/02/20	GF	35272	RPV TAX ALLOCAT	PCAL	310,000.00	310,000.00	87,750.00	0.00	397,750.00
			LONG TERM BONDS TOTAL		**310,000.00**	**310,000.00**	**87,750.00**	**0.00**	**397,750.00**
GF - GENERAL FUND TOTAL					**310,000.00**	**310,000.00**	**87,750.00**	**0.00**	**397,750.00**
12/18/20	SCAQM	106824	S OF C LAIF	PSALE	3,000,000.00	3,000,000.00	0.00	0.00	3,000,000.00
			COLLATERALIZED TDS(Q)		**3,000,000.00**	**3,000,000.00**	**0.00**	**0.00**	**3,000,000.00**
SCAQM - SOUTH COAST AIR QUALITY TOTAL					**3,000,000.00**	**3,000,000.00**	**0.00**	**0.00**	**3,000,000.00**
SPI Total					**3,310,000.00**	**3,310,000.00**	**87,750.00**	**0.00**	**3,397,750.00**

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

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	2,950,000,000.00	2,950,092,000.00	92,000.00	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	13,649,295,441.63	13,649,082,842.39	(212,599.24)	0.00	0.00	0.00
Governments	3,596,928,498.70	3,600,083,000.00	3,154,501.30	0.00	0.00	0.00
Agencies	20,982,711,433.86	20,984,242,354.15	1,530,920.29	73,404,578.16	76,783,717.00	3,379,138.84
Municipals	29,522,404.28	29,932,230.00	409,825.72	3,200,000.00	3,200,000.00	0.00
Corp. & Deposit Notes	82,392,800.63	83,445,600.00	1,052,799.37	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	40,331,579.93	40,331,579.93	0.00
TOTAL	$41,290,850,579.10	$41,296,878,026.54	$6,027,447.44	$116,936,158.09	$120,315,296.93	$3,379,138.84

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 December 31, 2020
Attachment IXa

There were no Market Pricing Exceptions

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

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
113251	FFCB D-N	0.3400	01/15/21	50,000,000.00	49,993,388.89	49,999,000.00
113252	FFCB D-N	0.3400	01/15/21	50,000,000.00	49,993,388.89	49,999,000.00
113253	FFCB D-N	0.3400	01/15/21	16,000,000.00	15,997,884.44	15,999,680.00
FFCB DISC TOTAL				**116,000,000.00**	**115,984,662.22**	**115,997,680.00**
103222	FFCB 2.01	2.0100	12/08/21	50,000,000.00	50,000,000.00	50,869,000.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	35,058,760.00
110153	FFCB 2.55	2.5500	03/11/21	25,000,000.00	24,997,876.19	25,117,000.00
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	53,428,500.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,965,784.67	51,441,500.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,067,479.65	52,477,500.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,697,733.19	25,649,962.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,199,414.76	53,706,500.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,071,789.31	19,334,340.00
110997	FFCB 2.22 (CALLABLE	2.2200	06/21/24	23,500,000.00	23,500,000.00	23,686,120.00
110998	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,198,000.00
111012	FFCB 2.22 (CALLABLE	2.2200	06/21/24	13,000,000.00	13,000,000.00	13,102,960.00
111013	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,198,000.00
112249	FFCB 1.625	1.6250	12/03/24	50,000,000.00	49,952,972.06	52,533,000.00
112270	FFCB 1.95 (CALLABLE	1.9500	12/02/25	25,000,000.00	25,000,000.00	25,361,000.00
112418	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,732,000.00
112419	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,732,000.00
112538	FFCB 1.66	1.6600	12/27/22	50,000,000.00	49,990,077.54	51,475,500.00
112539	FFCB 1.625	1.6250	12/27/21	50,000,000.00	49,987,688.08	50,742,000.00
112558	FFCB 1.82	1.8200	12/18/25	36,274,000.00	36,258,945.40	38,649,221.52
112606	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,025,500.00
112607	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,025,500.00
112608	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,025,500.00
112609	FFCB 2.07 (CALLABLE	2.0700	01/13/26	50,000,000.00	50,000,000.00	50,025,500.00
112692	FFCB 2.03 (CALLABLE	2.0300	10/21/25	31,685,000.00	31,685,000.00	31,710,031.15
112734	FFCB 1.98 (CALLABLE	1.9800	01/27/26	50,000,000.00	50,000,000.00	50,726,000.00
112748	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,063,500.00
112749	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,063,500.00
112750	FFCB 2.02 (CALLABLE	2.0200	01/28/26	50,000,000.00	50,000,000.00	50,063,500.00
112780	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,996,194.51	30,435,600.00
112781	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,996,194.51	30,435,600.00
112797	FFCB 2.04 (CALLABLE	2.0400	02/03/27	25,000,000.00	25,000,000.00	25,033,750.00
112798	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,034,000.00
112799	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,034,000.00
112813	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,034,000.00
113010	FFCB 1.82 (CALLABLE	1.8200	09/04/26	50,000,000.00	50,000,000.00	50,112,000.00
113032	FFCB 1.50 (CALLABLE	1.5000	03/05/25	50,000,000.00	50,000,000.00	50,072,000.00
113033	FFCB 1.50 (CALLABLE	1.5000	03/05/25	28,900,000.00	28,900,000.00	28,941,616.00
113034	FFCB 1.50 (CALLABLE	1.5000	03/05/25	25,000,000.00	25,000,000.00	25,036,000.00
113042	FFCB 1.24 (CALLABLE	1.2400	03/10/23	50,000,000.00	50,000,000.00	50,096,500.00
113056	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,054,500.00
113057	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,054,500.00
113058	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,054,500.00
113087	FFCB 1.125 (CALLABL	1.1250	03/17/25	50,000,000.00	50,042,059.14	50,069,000.00
113088	FFCB 1.125 (CALLABL	1.1250	03/17/25	50,000,000.00	50,042,059.14	50,069,000.00

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

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113089	FFCB 1.125 (CALLABL	1.1250	03/17/25	18,145,000.00	18,145,000.00	18,170,040.10
113114	FFCB 1.64 (CALLABLE	1.6400	03/03/25	50,000,000.00	50,258,807.03	50,107,500.00
113115	FFCB 1.64 (CALLABLE	1.6400	03/03/25	2,240,000.00	2,251,594.54	2,244,816.00
113125	FFCB 1.05 (CALLABLE	1.0500	03/12/24	20,800,000.00	20,808,300.08	20,817,680.00
113137	FFCB 1.00 (CALLABLE	1.0000	03/17/27	50,000,000.00	50,000,000.00	50,095,000.00
113156	FFCB 0.92 NOTE	0.9200	03/18/24	50,000,000.00	50,234,640.64	51,068,500.00
113242	FFCB 1.30 CALLABLE)	1.3000	03/26/25	50,000,000.00	50,000,000.00	50,078,000.00
113264	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,681,500.00
113265	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,681,500.00
113292	FFCB 1.53 (CALLABLE	1.5300	02/10/22	50,000,000.00	50,211,110.71	50,069,000.00
113293	FFCB 1.53 (CALLABLE	1.5300	02/10/22	50,000,000.00	50,211,110.71	50,069,000.00
113328	FFCB 1.46 (CALLABLE	1.4600	03/03/23	50,000,000.00	50,266,144.74	50,098,000.00
113329	FFCB 1.46 (CALLABLE	1.4600	03/03/23	50,000,000.00	50,266,144.74	50,098,000.00
113338	FFCB 1.00 (CALLABLE	1.0000	03/30/22	50,000,000.00	50,000,000.00	50,072,500.00
113350	FFCB 0.875 (CALLABL	0.8750	04/08/24	50,000,000.00	50,000,000.00	50,096,500.00
113487	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,214,500.00
113488	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,214,500.00
113557	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	51,009,000.00
113558	FFCB 1.02	1.0200	04/27/27	25,000,000.00	25,000,000.00	25,504,500.00
113599	FFCB 1.02	1.0200	04/27/27	35,000,000.00	35,000,000.00	35,706,300.00
113656	FFCB 0.68 (CALLABLE	0.6800	05/06/24	50,000,000.00	50,000,000.00	50,012,500.00
113687	FFCB 1.02	1.0200	04/27/27	20,925,000.00	20,988,747.37	21,347,266.50
113738	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	51,009,000.00
113739	FFCB 1.02	1.0200	04/27/27	5,000,000.00	5,000,000.00	5,100,900.00
113831	FFCB 0.73 (CALLABLE	0.7300	05/27/25	50,000,000.00	50,000,000.00	50,071,000.00
113843	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	25,097,750.00
113844	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	25,097,750.00
113897	FFCB 1.04 (CALLABLE	1.0400	05/27/27	35,500,000.00	35,500,000.00	35,531,240.00
113991	FFCB 0.875 (CALLABL	0.8750	06/22/27	25,000,000.00	25,000,000.00	25,059,500.00
114304	FFCB 1.12 (CALLABLE	1.1200	07/30/29	25,000,000.00	25,000,000.00	24,636,250.00
114305	FFCB 1.12 (CALLABLE	1.1200	07/30/29	20,000,000.00	20,000,000.00	19,709,000.00
114404	FFCB 1.14 (CALLABLE	1.1400	08/20/29	25,000,000.00	25,000,000.00	24,986,000.00
114435	FFCB 1.14 (CALLABLE	1.1400	08/20/29	45,200,000.00	45,200,000.00	45,174,688.00
114455	FFCB 1.03 (CALLABLE	1.0300	12/01/28	25,000,000.00	25,000,000.00	25,000,250.00
114456	FFCB 1.03 (CALLABLE	1.0300	12/01/28	25,000,000.00	25,000,000.00	25,000,250.00
114480	FFCB 1.14 (CALLABLE	1.1400	08/20/29	25,000,000.00	24,975,967.99	24,986,000.00
114505	FFCB 1.12 (CALLABLE	1.1200	09/01/28	25,000,000.00	25,000,000.00	25,001,500.00
114538	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	50,000,000.00	49,085,000.00
114539	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	50,000,000.00	49,085,000.00
114549	FFCB 1.25 (CALLABLE	1.2500	06/03/30	50,000,000.00	50,000,000.00	48,898,000.00
114550	FFCB 1.25 (CALLABLE	1.2500	06/03/30	50,000,000.00	50,000,000.00	48,898,000.00
114551	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	49,903,285.87	49,085,000.00
114554	FFCB 1.32 (CALLABLE	1.3200	09/09/30	50,000,000.00	50,000,000.00	49,556,500.00
114569	FFCB 1.14 (CALLABLE	1.1400	08/20/29	43,338,000.00	43,275,376.39	43,313,730.72
114570	FFCB 1.03 (CALLABLE	1.0300	12/01/28	40,000,000.00	39,890,159.27	40,000,400.00
114604	FFCB 1.32 (CALLABLE	1.3200	09/09/30	32,190,000.00	32,190,000.00	31,904,474.70
114606	FFCB 0.95	0.9500	09/10/30	25,000,000.00	24,884,924.36	24,629,000.00
114607	FFCB 1.23 (CALLABLE	1.2300	09/10/29	25,000,000.00	25,000,000.00	25,006,250.00
114608	FFCB 1.00 (CALLABLE	1.0000	09/14/28	20,000,000.00	20,000,000.00	19,729,800.00
114719	FFCB 1.15 (CALLABLE	1.1500	08/12/30	50,000,000.00	49,931,844.65	49,923,000.00
114720	FFCB 1.15 (CALLABLE	1.1500	08/12/30	10,551,000.00	10,536,617.85	10,534,751.46

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

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114914	FFCB NOTE 0.99	0.9900	10/21/30	50,000,000.00	49,911,774.36	49,324,500.00
114999	FFCB 1.30 (CALLABLE	1.3000	11/04/30	50,000,000.00	50,000,000.00	49,374,000.00
115019	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	18,236,517.00
115020	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	18,236,517.00
115021	FFCB 1.24	1.2400	11/03/32	18,340,000.00	18,340,000.00	18,246,466.00
115022	FFCB 1.30 (CALLABLE	1.3000	11/04/30	50,000,000.00	50,000,000.00	49,374,000.00
115023	FFCB 0.90 (CALLABLE	0.9000	01/21/28	50,000,000.00	49,978,053.76	49,382,500.00
115024	FFCB 0.90 (CALLABLE	0.9000	01/21/28	17,300,000.00	17,292,406.60	17,086,345.00
115092	FFCB 1.37 (CALLABLE	1.3700	11/04/30	50,000,000.00	50,000,000.00	50,000,000.00
115093	FFCB 1.37 (CALLABLE	1.3700	11/04/30	6,000,000.00	6,000,000.00	6,000,000.00
115100	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,987,671.14	24,723,500.00
115101	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,961,780.53	24,723,500.00
115172	FFCB 1.34 (CALLABLE	1.3400	11/19/30	50,000,000.00	50,000,000.00	49,770,000.00
115173	FFCB 1.34 (CALLABLE	1.3400	11/19/30	25,000,000.00	25,000,000.00	24,885,000.00
115174	FFCB 1.34 (CALLABLE	1.3400	11/19/30	25,000,000.00	25,000,000.00	24,885,000.00
115202	FFCB 1.34 (CALLABLE	1.3400	11/19/30	50,000,000.00	50,000,000.00	49,770,000.00
115203	FFCB 1.34 (CALLABLE	1.3400	11/19/30	6,525,000.00	6,525,000.00	6,494,985.00
115222	FFCB NOTE 1.03	1.0300	11/12/30	20,000,000.00	19,869,540.09	19,778,800.00
115357	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	50,000,000.00	49,990,000.00
115386	FFCB 1.17 NOTE	1.1700	12/10/31	37,000,000.00	36,795,406.67	36,956,340.00
115432	FFCB 0.86 (CALLABLE	0.8600	12/09/27	26,200,000.00	26,200,000.00	26,212,838.00
115433	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	49,875,787.24	49,990,000.00
115434	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	49,875,787.24	49,990,000.00
115493	FFCB 0.74 (CALLABLE	0.7400	12/21/27	20,000,000.00	20,000,000.00	19,966,200.00
115513	FFCB 1.17 (CALLABLE	1.1700	12/23/30	50,000,000.00	49,925,184.83	49,924,000.00
115543	FFCB NOTE 1.125	1.1250	02/21/31	25,000,000.00	24,993,768.51	25,040,250.00
115569	FFCB NOTE 1.125	1.1250	02/21/31	21,750,000.00	21,750,000.00	21,785,017.50
115570	FFCB NOTE 1.125	1.1250	02/21/31	22,956,000.00	22,953,711.20	22,992,959.16
115609	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	49,926,500.00
115610	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	49,926,500.00
115611	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	49,926,500.00
115655	FFCB 1.24 (CALLABLE	1.2400	12/23/30	48,935,000.00	48,882,682.63	48,863,065.55
FFCB TOTAL				**4,675,614,000.00**	**4,676,059,599.89**	**4,699,135,848.36**
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,959,047.25	50,798,000.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,959,047.25	50,798,000.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,979,523.62	25,399,000.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,972,637.36	50,798,000.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,972,637.36	50,798,000.00
109833	FHLB 2.94 (CALLABLE	2.9400	01/29/24	10,000,000.00	10,000,000.00	10,018,200.00
109859	FHLB 2.94 (CALLABLE	2.9400	01/29/24	15,000,000.00	14,993,081.17	15,027,300.00
110175	FHLB 2.375	2.3750	03/12/21	25,000,000.00	24,992,818.06	25,107,750.00
110690	FHLB 2.375	2.3750	03/12/21	50,000,000.00	50,007,823.53	50,215,500.00
110849	FHLB 2.25	2.2500	06/11/21	45,000,000.00	44,997,102.00	45,410,850.00
112128	FHLB 2.08 (CALLABLE	2.0800	11/25/26	50,000,000.00	50,000,000.00	51,426,500.00
112145	FHLB 2.08 (CALLABLE	2.0800	11/25/26	40,950,000.00	40,950,000.00	42,118,303.50
112332	FHLB 2.02 (CALLABLE	2.0200	12/16/26	50,000,000.00	50,000,000.00	51,410,500.00
112486	FHLB 2.09 (CALLABLE	2.0900	12/23/26	40,000,000.00	40,000,000.00	41,194,400.00
112637	FHLB 1.875	1.8750	12/09/22	50,000,000.00	50,213,660.06	51,683,500.00
112712	FHLB 1.92 (CALLABLE	1.9200	01/22/25	47,000,000.00	47,000,000.00	47,031,960.00
112735	FHLB 1.94 (CALLABLE	1.9400	01/28/25	50,000,000.00	50,000,000.00	50,045,500.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
112751	FHLB 1.76 (CALLABLE	1.7600	01/29/24	50,000,000.00	50,000,000.00	50,038,000.00
112752	FHLB 1.76 (CALLABLE	1.7600	01/29/24	5,000,000.00	5,000,000.00	5,003,800.00
112753	FHLB 2.10 (CALLABLE	2.1000	01/29/27	50,000,000.00	50,000,000.00	50,058,000.00
112754	FHLB 2.10 (CALLABLE	2.1000	01/29/27	15,000,000.00	15,000,000.00	15,017,400.00
113541	FHLB 1.20 (CALLABLE	1.2000	04/27/27	50,000,000.00	50,000,000.00	50,042,500.00
113600	FHLB 1.20 (CALLABLE	1.2000	05/04/27	50,000,000.00	50,000,000.00	50,045,000.00
114029	FHLB 1.00 (CALLABLE	1.0000	06/25/27	50,000,000.00	50,000,000.00	50,016,500.00
114118	FHLB 1.02 (CALLABLE	1.0200	07/06/27	24,185,000.00	24,179,368.38	24,185,241.85
114223	FHLB 0.77 (CALLABLE	0.7700	07/28/27	50,000,000.00	50,000,000.00	49,668,500.00
114337	FHLB 1.02 (CALLABLE	1.0200	08/10/28	32,995,000.00	32,995,000.00	32,579,592.95
114617	FHLB 1.30 (CALLABLE	1.3000	09/30/30	39,950,000.00	39,950,000.00	39,292,822.50
114722	FHLB 1.25 (CALLABLE	1.2500	10/08/30	50,000,000.00	50,000,000.00	48,866,000.00
114733	FHLB 1.21 (CALLABLE	1.2100	10/07/30	50,000,000.00	50,000,000.00	48,974,500.00
114743	FHLB 1.21 (CALLABLE	1.2100	10/07/30	38,200,000.00	38,200,000.00	37,416,518.00
114771	FHLB 1.08 (CALLABLE	1.0800	10/02/30	50,000,000.00	50,000,000.00	48,881,000.00
115431	FHLB 1.28 (CALLABLE	1.2800	12/16/30	33,200,000.00	33,190,083.64	33,142,896.00
115526	FHLB 1.25 (CALLABLE	1.2500	12/23/30	50,000,000.00	50,000,000.00	50,006,000.00
115527	FHLB 1.25 (CALLABLE	1.2500	12/23/30	25,000,000.00	25,000,000.00	25,003,000.00
115529	FHLB 0.875 (CALLABL	0.8750	12/30/27	22,000,000.00	22,000,000.00	22,002,640.00
FHLB TOTAL				**1,433,480,000.00**	**1,433,511,829.68**	**1,439,521,174.80**
113230	FHLB D-N	0.3800	02/16/21	50,000,000.00	49,975,722.22	49,995,000.00
113231	FHLB D-N	0.3800	02/16/21	50,000,000.00	49,975,722.22	49,995,000.00
113234	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,973,458.34	49,995,000.00
113235	FHLB D-N	0.3900	02/19/21	37,073,000.00	37,053,320.42	37,069,292.70
113243	FHLB D-N	0.3700	01/25/21	50,000,000.00	49,987,666.67	49,998,000.00
113244	FHLB D-N	0.3700	01/25/21	50,000,000.00	49,987,666.67	49,998,000.00
113247	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,973,458.34	49,995,000.00
113248	FHLB D-N	0.3900	02/19/21	35,890,000.00	35,870,948.40	35,886,411.00
113254	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,973,458.34	49,995,000.00
113255	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,973,458.34	49,995,000.00
113256	FHLB D-N	0.3700	01/20/21	50,000,000.00	49,990,236.11	49,998,500.00
113257	FHLB D-N	0.3700	01/20/21	50,000,000.00	49,990,236.11	49,998,500.00
113260	FHLB D-N	0.3900	02/25/21	50,000,000.00	49,970,208.34	49,994,000.00
113261	FHLB D-N	0.3900	02/25/21	50,000,000.00	49,970,208.34	49,994,000.00
113311	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,999,541.67	50,000,000.00
113312	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,999,541.67	50,000,000.00
113313	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,999,541.67	50,000,000.00
113314	FHLB D-N	0.1100	01/04/21	50,000,000.00	49,999,541.67	50,000,000.00
113315	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,998,930.55	49,999,500.00
113316	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,998,930.55	49,999,500.00
113317	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,998,930.55	49,999,500.00
113318	FHLB D-N	0.1100	01/08/21	50,000,000.00	49,998,930.55	49,999,500.00
113330	FHLB D-N	0.2200	02/02/21	50,000,000.00	49,990,222.22	49,997,000.00
113331	FHLB D-N	0.2200	02/02/21	50,000,000.00	49,990,222.22	49,997,000.00
113332	FHLB D-N	0.2400	03/02/21	49,979,000.00	49,959,008.40	49,972,002.94
113335	FHLB D-N	0.2200	02/01/21	50,000,000.00	49,990,527.78	49,997,000.00
113336	FHLB D-N	0.2200	02/01/21	50,000,000.00	49,990,527.78	49,997,000.00
113339	FHLB D-N	0.2400	03/01/21	50,000,000.00	49,980,333.33	49,993,000.00
113340	FHLB D-N	0.2400	03/01/21	50,000,000.00	49,980,333.33	49,993,000.00
113495	FHLB D-N	0.1900	01/20/21	50,000,000.00	49,994,986.11	49,998,500.00

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113496	FHLB D-N	0.1900	01/20/21	50,000,000.00	49,994,986.11	49,998,500.00
113497	FHLB D-N	0.1900	01/11/21	50,000,000.00	49,997,361.11	49,999,500.00
113498	FHLB D-N	0.1900	01/11/21	50,000,000.00	49,997,361.11	49,999,500.00
113607	FHLB D-N	0.2000	04/27/21	50,000,000.00	49,967,777.77	49,986,000.00
113608	FHLB D-N	0.2000	04/27/21	50,000,000.00	49,967,777.77	49,986,000.00
113669	FHLB D-N	0.4400	03/19/21	50,000,000.00	49,952,944.44	49,991,000.00
113670	FHLB D-N	0.4400	03/19/21	50,000,000.00	49,952,944.44	49,991,000.00
114808	FHLB D-N	0.0920	01/04/21	50,000,000.00	49,999,616.67	50,000,000.00
114809	FHLB D-N	0.0900	01/04/21	50,000,000.00	49,999,625.00	50,000,000.00
114839	FHLB D-N	0.0950	01/06/21	38,000,000.00	37,999,498.61	38,000,000.00
114855	FHLB D-N	0.0950	01/06/21	50,000,000.00	49,999,340.28	50,000,000.00
114856	FHLB D-N	0.0950	01/06/21	26,000,000.00	25,999,656.94	26,000,000.00
114859	FHLB D-N	0.0900	01/05/21	50,000,000.00	49,999,500.00	50,000,000.00
114860	FHLB D-N	0.0900	01/05/21	50,000,000.00	49,999,500.00	50,000,000.00
114873	FHLB D-N	0.0900	01/05/21	50,000,000.00	49,999,500.00	50,000,000.00
114893	FHLB D-N	0.0950	01/05/21	50,000,000.00	49,999,472.22	50,000,000.00
114906	FHLB D-N	0.1000	01/20/21	50,000,000.00	49,997,361.11	49,998,500.00
114924	FHLB D-N	0.1000	01/20/21	50,000,000.00	49,997,361.11	49,998,500.00
114925	FHLB D-N	0.1000	01/20/21	50,000,000.00	49,997,361.11	49,998,500.00
114941	FHLB D-N	0.0950	01/07/21	50,000,000.00	49,999,208.33	49,999,500.00
114942	FHLB D-N	0.1050	05/28/21	50,000,000.00	49,978,562.50	49,980,000.00
114943	FHLB D-N	0.1050	05/28/21	50,000,000.00	49,978,562.50	49,980,000.00
114949	FHLB D-N	0.1000	04/30/21	50,000,000.00	49,983,472.22	49,985,500.00
114950	FHLB D-N	0.1000	04/30/21	50,000,000.00	49,983,472.22	49,985,500.00
114951	FHLB D-N	0.1000	06/01/21	50,000,000.00	49,979,027.78	49,979,500.00
114952	FHLB D-N	0.1000	06/01/21	50,000,000.00	49,979,027.78	49,979,500.00
114960	FHLB D-N	0.0900	01/12/21	50,000,000.00	49,998,625.00	49,999,000.00
114961	FHLB D-N	0.0900	01/12/21	50,000,000.00	49,998,625.00	49,999,000.00
114975	FHLB D-N	0.0900	01/22/21	43,000,000.00	42,997,742.50	42,998,710.00
114987	FHLB D-N	0.0900	01/26/21	50,000,000.00	49,996,875.00	49,998,000.00
114988	FHLB D-N	0.0900	01/26/21	50,000,000.00	49,996,875.00	49,998,000.00
114992	FHLB D-N	0.0900	01/25/21	50,000,000.00	49,997,000.00	49,998,000.00
114993	FHLB D-N	0.0900	01/25/21	50,000,000.00	49,997,000.00	49,998,000.00
115002	FHLB D-N	0.0900	02/01/21	50,000,000.00	49,996,125.00	49,997,000.00
115003	FHLB D-N	0.0900	02/01/21	50,000,000.00	49,996,125.00	49,997,000.00
115004	FHLB D-N	0.0900	02/02/21	50,000,000.00	49,996,000.00	49,997,000.00
115005	FHLB D-N	0.0900	02/02/21	50,000,000.00	49,996,000.00	49,997,000.00
115006	FHLB D-N	0.1000	04/20/21	50,000,000.00	49,984,861.11	49,987,000.00
115007	FHLB D-N	0.1000	04/20/21	50,000,000.00	49,984,861.11	49,987,000.00
115008	FHLB D-N	0.1000	04/20/21	50,000,000.00	49,984,861.11	49,987,000.00
115015	FHLB D-N	0.0900	02/03/21	50,000,000.00	49,995,875.00	49,996,500.00
115016	FHLB D-N	0.0900	02/03/21	50,000,000.00	49,995,875.00	49,996,500.00
115017	FHLB D-N	0.0900	02/03/21	50,000,000.00	49,995,875.00	49,996,500.00
115018	FHLB D-N	0.0900	02/03/21	50,000,000.00	49,995,875.00	49,996,500.00
115025	FHLB D-N	0.0900	02/04/21	50,000,000.00	49,995,750.00	49,996,500.00
115026	FHLB D-N	0.0900	02/04/21	50,000,000.00	49,995,750.00	49,996,500.00
115027	FHLB D-N	0.0900	02/05/21	50,000,000.00	49,995,625.00	49,996,500.00
115028	FHLB D-N	0.0900	02/05/21	50,000,000.00	49,995,625.00	49,996,500.00
115029	FHLB D-N	0.0900	02/05/21	50,000,000.00	49,995,625.00	49,996,500.00
115030	FHLB D-N	0.0700	01/29/21	50,000,000.00	49,997,277.78	49,997,500.00
115031	FHLB D-N	0.0700	01/29/21	50,000,000.00	49,997,277.78	49,997,500.00

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115047	FHLB D-N	0.0900	03/05/21	50,000,000.00	49,992,125.00	49,992,500.00
115048	FHLB D-N	0.0900	03/05/21	50,000,000.00	49,992,125.00	49,992,500.00
115049	FHLB D-N	0.0900	03/01/21	50,000,000.00	49,992,625.00	49,993,000.00
115069	FHLB D-N	0.0900	02/02/21	50,000,000.00	49,996,000.00	49,997,000.00
115070	FHLB D-N	0.0900	02/05/21	50,000,000.00	49,995,625.00	49,996,500.00
115079	FHLB D-N	0.0800	01/05/21	50,000,000.00	49,999,555.56	50,000,000.00
115080	FHLB D-N	0.0900	02/19/21	50,000,000.00	49,993,875.00	49,995,000.00
115115	FHLB D-N	0.0850	01/06/21	50,000,000.00	49,999,409.72	50,000,000.00
115116	FHLB D-N	0.0850	01/06/21	50,000,000.00	49,999,409.72	50,000,000.00
115122	FHLB D-N	0.0850	01/05/21	50,000,000.00	49,999,527.78	50,000,000.00
115123	FHLB D-N	0.0850	01/05/21	50,000,000.00	49,999,527.78	50,000,000.00
115131	FHLB D-N	0.0850	01/08/21	50,000,000.00	49,999,173.61	49,999,500.00
115132	FHLB D-N	0.0850	01/08/21	50,000,000.00	49,999,173.61	49,999,500.00
115133	FHLB D-N	0.0850	01/14/21	50,000,000.00	49,998,465.28	49,999,000.00
115134	FHLB D-N	0.0850	01/14/21	50,000,000.00	49,998,465.28	49,999,000.00
115135	FHLB D-N	0.0850	01/14/21	50,000,000.00	49,998,465.28	49,999,000.00
115136	FHLB D-N	0.0850	01/14/21	50,000,000.00	49,998,465.28	49,999,000.00
115169	FHLB D-N	0.0800	01/06/21	50,000,000.00	49,999,444.44	50,000,000.00
115170	FHLB D-N	0.0850	01/13/21	50,000,000.00	49,998,583.33	49,999,000.00
115261	FHLB D-N	0.0650	01/22/21	50,000,000.00	49,998,104.16	49,998,500.00
115262	FHLB D-N	0.0650	01/22/21	50,000,000.00	49,998,104.16	49,998,500.00
115263	FHLB D-N	0.0650	01/25/21	50,000,000.00	49,997,833.33	49,998,000.00
115264	FHLB D-N	0.0650	01/25/21	50,000,000.00	49,997,833.33	49,998,000.00
115278	FHLB D-N	0.0750	01/20/21	50,000,000.00	49,998,020.83	49,998,500.00
115279	FHLB D-N	0.0750	01/20/21	50,000,000.00	49,998,020.83	49,998,500.00
115288	FHLB D-N	0.0700	01/20/21	50,000,000.00	49,998,152.78	49,998,500.00
115289	FHLB D-N	0.0850	02/24/21	50,000,000.00	49,993,625.00	49,994,500.00
115290	FHLB D-N	0.0850	02/24/21	50,000,000.00	49,993,625.00	49,994,500.00
115317	FHLB D-N	0.0800	02/05/21	50,000,000.00	49,996,111.11	49,996,500.00
115318	FHLB D-N	0.0800	02/05/21	50,000,000.00	49,996,111.11	49,996,500.00
115319	FHLB D-N	0.0800	02/08/21	50,000,000.00	49,995,777.78	49,996,000.00
115320	FHLB D-N	0.0800	02/08/21	50,000,000.00	49,995,777.78	49,996,000.00
115332	FHLB D-N	0.0840	03/03/21	50,000,000.00	49,992,883.33	49,993,000.00
115333	FHLB D-N	0.0840	03/03/21	50,000,000.00	49,992,883.33	49,993,000.00
115334	FHLB D-N	0.0750	01/27/21	36,000,000.00	35,998,050.00	35,998,560.00
115345	FHLB D-N	0.0700	01/19/21	50,000,000.00	49,998,250.00	49,998,500.00
115346	FHLB D-N	0.0700	01/19/21	50,000,000.00	49,998,250.00	49,998,500.00
115360	FHLB D-N	0.0750	02/08/21	50,000,000.00	49,996,041.66	49,996,000.00
115435	FHLB D-N	0.0700	02/05/21	50,000,000.00	49,996,597.22	49,996,500.00
115436	FHLB D-N	0.0700	02/05/21	50,000,000.00	49,996,597.22	49,996,500.00
115437	FHLB D-N	0.0700	05/20/21	50,000,000.00	49,986,486.11	49,981,000.00
115438	FHLB D-N	0.0700	05/20/21	50,000,000.00	49,986,486.11	49,981,000.00
115439	FHLB D-N	0.0700	03/10/21	50,000,000.00	49,993,388.89	49,992,000.00
115440	FHLB D-N	0.0700	03/10/21	25,000,000.00	24,996,694.45	24,996,000.00
115466	FHLB D-N	0.0700	02/09/21	50,000,000.00	49,996,208.33	49,996,000.00
115467	FHLB D-N	0.0700	02/09/21	50,000,000.00	49,996,208.33	49,996,000.00
115475	FHLB D-N	0.0700	02/03/21	50,000,000.00	49,996,791.67	49,996,500.00
115476	FHLB D-N	0.0700	02/03/21	50,000,000.00	49,996,791.67	49,996,500.00
115477	FHLB D-N	0.0700	02/12/21	50,000,000.00	49,995,916.67	49,995,500.00
115478	FHLB D-N	0.0700	02/12/21	50,000,000.00	49,995,916.67	49,995,500.00
115494	FHLB D-N	0.0700	02/04/21	50,000,000.00	49,996,694.44	49,996,500.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115495	FHLB D-N	0.0700	02/04/21	50,000,000.00	49,996,694.44	49,996,500.00
115544	FHLB D-N	0.0750	02/17/21	50,000,000.00	49,995,104.17	49,995,000.00
115558	FHLB D-N	0.0800	02/23/21	50,000,000.00	49,994,111.11	49,994,500.00
115559	FHLB D-N	0.0800	02/23/21	50,000,000.00	49,994,111.11	49,994,500.00
115560	FHLB D-N	0.0800	02/18/21	50,000,000.00	49,994,666.67	49,995,000.00
115561	FHLB D-N	0.0800	02/18/21	50,000,000.00	49,994,666.67	49,995,000.00
115576	FHLB D-N	0.0800	02/02/21	50,000,000.00	49,996,444.44	49,997,000.00
115577	FHLB D-N	0.0800	02/02/21	50,000,000.00	49,996,444.44	49,997,000.00
115598	FHLB D-N	0.0800	02/11/21	50,000,000.00	49,995,444.44	49,996,000.00
115599	FHLB D-N	0.0800	02/11/21	50,000,000.00	49,995,444.44	49,996,000.00
115605	FHLB D-N	0.0800	02/11/21	50,000,000.00	49,995,444.44	49,996,000.00
115606	FHLB D-N	0.0800	02/11/21	50,000,000.00	49,995,444.44	49,996,000.00
115607	FHLB D-N	0.0850	02/23/21	50,000,000.00	49,993,743.06	49,994,500.00
115608	FHLB D-N	0.0850	02/23/21	50,000,000.00	49,993,743.06	49,994,500.00
115619	FHLB D-N	0.0700	02/23/21	50,000,000.00	49,994,847.22	49,994,500.00
115620	FHLB D-N	0.0700	02/23/21	50,000,000.00	49,994,847.22	49,994,500.00
115624	FHLB D-N	0.0750	02/26/21	50,000,000.00	49,994,166.66	49,994,000.00
115625	FHLB D-N	0.0750	02/26/21	50,000,000.00	49,994,166.66	49,994,000.00
115635	FHLB D-N	0.0700	03/01/21	50,000,000.00	49,994,263.89	49,993,000.00
115636	FHLB D-N	0.0700	03/01/21	50,000,000.00	49,994,263.89	49,993,000.00
115639	FHLB D-N	0.0700	03/05/21	50,000,000.00	49,993,875.00	49,992,500.00
115640	FHLB D-N	0.0750	02/10/21	50,000,000.00	49,995,833.34	49,996,000.00
115641	FHLB D-N	0.0750	02/10/21	50,000,000.00	49,995,833.34	49,996,000.00
115644	FHLB D-N	0.0700	03/03/21	50,000,000.00	49,994,069.45	49,993,000.00
115645	FHLB D-N	0.0700	03/03/21	50,000,000.00	49,994,069.45	49,993,000.00
115659	FHLB D-N	0.0700	03/02/21	50,000,000.00	49,994,166.66	49,993,000.00
115660	FHLB D-N	0.0700	03/02/21	50,000,000.00	49,994,166.66	49,993,000.00
115668	FHLB D-N	0.0750	02/24/21	50,000,000.00	49,994,375.00	49,994,500.00
115669	FHLB D-N	0.0750	02/24/21	26,100,000.00	26,097,063.75	26,097,129.00
115671	FHLB D-N	0.0600	03/26/21	50,000,000.00	49,993,000.00	49,990,000.00
115672	FHLB D-N	0.0600	03/26/21	50,000,000.00	49,993,000.00	49,990,000.00
115674	FHLB D-N	0.0600	03/05/21	50,000,000.00	49,994,750.00	49,992,500.00
FHLB DISC TOTAL				**8,067,042,000.00**	**8,065,860,644.52**	**8,066,324,105.64**
110594	FHLMC 2.60 (CALLABL	2.6000	05/03/24	50,000,000.00	50,000,000.00	50,356,000.00
110796	FHLMC 2.44 (CALLABL	2.4400	05/28/24	50,000,000.00	50,000,000.00	50,395,500.00
110837	FHLMC 2.45 (CALLABL	2.4500	05/28/24	25,000,000.00	25,000,000.00	25,198,000.00
111256	FHLMC 2.20 (CALLABL	2.2000	07/29/25	50,000,000.00	50,000,000.00	50,052,500.00
112422	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,672,000.00
112423	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,672,000.00
112439	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,671,000.00
112648	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,037,500.00
112649	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,037,500.00
112650	FHLMC 2.00 (CALLABL	2.0000	01/21/25	50,000,000.00	50,000,000.00	50,037,500.00
112901	FHLMC 1.50	1.5000	02/12/25	25,000,000.00	24,984,146.47	26,225,750.00
113109	FHLMC 0.95 (CALLABL	0.9500	03/12/25	50,000,000.00	50,000,000.00	50,028,000.00
113117	FHLMC 1.00 (CALLABL	1.0000	03/17/26	50,000,000.00	50,000,000.00	50,033,500.00
113157	FHLMC 1.00 (CALLABL	1.0000	03/18/25	50,000,000.00	50,000,000.00	50,049,000.00
113530	FHLMC 1.00 (CALLABL	1.0000	04/28/26	50,000,000.00	50,000,000.00	50,019,000.00
113531	FHLMC 0.95 (CALLABL	0.9500	04/28/25	50,000,000.00	50,000,000.00	50,012,500.00
113544	FHLMC 1.00 (CALLABL	1.0000	10/28/25	50,000,000.00	50,000,000.00	50,018,500.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113668	FHLMC 1.05 (CALLABL	1.0500	05/04/27	50,000,000.00	50,000,000.00	49,964,000.00
113728	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	49,996,500.00
113729	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,023,000.00
113740	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	50,015,000.00
113750	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	49,892,500.00
113767	FHLMC 1.05 (CALLABL	1.0500	05/27/27	50,000,000.00	50,000,000.00	50,009,500.00
113774	FHLMC 1.07 (CALLABL	1.0700	05/27/27	50,000,000.00	50,000,000.00	50,001,500.00
113793	FHLMC 0.73 (CALLABL	0.7300	05/27/25	50,000,000.00	50,000,000.00	49,965,000.00
113992	FHLMC 1.00 (CALLABL	1.0000	06/23/27	25,000,000.00	25,000,000.00	25,005,500.00
114019	FHLMC 1.00 (CALLABL	1.0000	06/28/27	25,000,000.00	24,999,768.47	25,004,500.00
114045	FHLMC 0.71 (CALLABL	0.7100	06/23/25	50,000,000.00	50,000,000.00	50,013,500.00
114099	FHLMC 0.75 (CALLABL	0.7500	07/08/25	50,000,000.00	50,000,000.00	49,717,000.00
114120	FHLMC 0.74 (CALLABL	0.7400	07/15/25	50,000,000.00	50,000,000.00	49,828,500.00
114133	FHLMC 0.75 (CALLABL	0.7500	07/08/25	50,000,000.00	50,000,000.00	49,717,000.00
114134	FHLMC 0.75 (CALLABL	0.7500	07/08/25	17,800,000.00	17,800,000.00	17,699,252.00
114146	FHLMC 0.77 (CALLABL	0.7700	07/15/25	50,000,000.00	50,000,000.00	50,011,000.00
114161	FHLMC 0.83 (CALLABL	0.8300	07/22/26	25,000,000.00	25,000,000.00	24,894,500.00
114217	FHLMC 1.00 (CALLABL	1.0000	07/29/27	50,000,000.00	50,000,000.00	49,668,500.00
114224	FHLMC 0.83 (CALLABL	0.8300	07/29/27	50,000,000.00	50,000,000.00	49,410,000.00
114258	FHLMC 0.75 (CALLABL	0.7500	07/29/25	50,000,000.00	50,000,000.00	49,808,000.00
114286	FHLMC 0.75 (CALLABL	0.7500	08/04/25	25,000,000.00	25,000,000.00	25,014,000.00
114308	FHLMC 1.10 (CALLABL	1.1000	02/12/29	25,000,000.00	25,000,000.00	24,489,500.00
114371	FHLMC 1.10 (CALLABL	1.1000	08/20/29	25,000,000.00	25,000,000.00	24,537,250.00
114378	FHLMC 1.15 (CALLABL	1.1500	08/24/29	25,000,000.00	25,000,000.00	24,638,500.00
114390	FHLMC 1.07 (CALLABL	1.0700	08/25/28	25,000,000.00	25,000,000.00	24,735,000.00
114391	FHLMC 1.25 (CALLABL	1.2500	08/26/30	25,000,000.00	25,000,000.00	24,541,250.00
114393	FHLMC 1.26 (CALLABL	1.2600	09/03/30	25,000,000.00	25,000,000.00	24,566,500.00
114454	FHLMC 1.20 (CALLABL	1.2000	08/27/30	25,000,000.00	25,000,000.00	24,429,000.00
114465	FHLMC 1.20 (CALLABL	1.2000	09/09/30	25,000,000.00	25,000,000.00	24,554,750.00
114490	FHLMC 1.25 (CALLABL	1.2500	09/09/30	25,000,000.00	25,000,000.00	24,539,750.00
114491	FHLMC 1.28 (CALLABL	1.2800	09/17/30	25,000,000.00	25,000,000.00	24,606,250.00
114506	FHLMC 1.25 (CALLABL	1.2500	09/16/30	25,000,000.00	25,000,000.00	24,538,750.00
114526	FHLMC 1.32 (CALLABL	1.3200	09/17/30	25,000,000.00	25,000,000.00	25,016,500.00
114623	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	49,273,000.00
114624	FHLMC 1.33 (CALLABL	1.3300	09/26/30	50,000,000.00	50,000,000.00	49,437,000.00
114640	FHLMC 1.25 (CALLABL	1.2500	09/23/30	50,000,000.00	50,000,000.00	49,076,000.00
114641	FHLMC 1.25 (CALLABL	1.2500	09/23/30	50,000,000.00	50,000,000.00	49,076,000.00
114642	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	49,273,000.00
114643	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	49,273,000.00
114660	FHLMC 1.25 (CALLABL	1.2500	09/30/30	50,000,000.00	50,000,000.00	49,074,000.00
114675	FHLMC 1.25 (CALLABL	1.2500	09/30/30	50,000,000.00	50,000,000.00	49,074,000.00
114702	FHLMC 1.24 (CALLABL	1.2400	09/30/30	50,000,000.00	50,000,000.00	49,029,000.00
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	49,070,500.00
114793	FHLMC 1.25 (CALLABL	1.2500	10/22/30	50,000,000.00	50,000,000.00	49,076,000.00
114819	FHLMC 1.26 (CALLABL	1.2600	10/15/30	50,000,000.00	50,000,000.00	49,116,000.00
114829	FHLMC 1.26 (CALLABL	1.2600	10/22/30	50,000,000.00	49,985,291.62	49,313,500.00
114830	FHLMC 1.26 (CALLABL	1.2600	10/22/30	25,000,000.00	24,992,645.81	24,656,750.00
114831	FHLMC 1.27 (CALLABL	1.2700	10/22/30	50,000,000.00	50,000,000.00	49,314,000.00
114841	FHLMC 1.27 (CALLABL	1.2700	10/21/30	50,000,000.00	50,000,000.00	49,314,000.00
114842	FHLMC 1.29 (CALLABL	1.2900	10/21/30	50,000,000.00	50,000,000.00	49,382,500.00

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114843	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,231,500.00
114844	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,201,500.00
114854	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,295,500.00
114875	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,359,500.00
114876	FHLMC 1.31 (CALLABL	1.3100	10/28/30	50,000,000.00	50,000,000.00	49,329,500.00
114884	FHLMC 1.31 (CALLABL	1.3100	10/28/30	50,000,000.00	50,000,000.00	49,345,500.00
114892	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,295,500.00
114970	FHLMC 1.50 (CALLABL	1.5000	11/04/32	50,000,000.00	50,000,000.00	50,005,500.00
114971	FHLMC 1.50 (CALLABL	1.5000	11/05/32	50,000,000.00	50,000,000.00	50,005,500.00
114972	FHLMC 1.31 (CALLABL	1.3100	11/12/30	50,000,000.00	50,000,000.00	49,462,000.00
114973	FHLMC 1.31 (CALLABL	1.3100	11/12/30	25,000,000.00	25,000,000.00	24,731,000.00
115000	FHLMC 1.41 (CALLABL	1.4100	11/17/31	50,000,000.00	50,000,000.00	49,453,000.00
115065	FHLMC 1.50 (CALLABL	1.5000	08/09/32	50,000,000.00	50,000,000.00	50,006,500.00
115087	FHLMC 1.50 (CALLABL	1.5000	11/23/32	50,000,000.00	50,000,000.00	50,011,500.00
115094	FHLMC 1.36 (CALLABL	1.3600	11/26/30	50,000,000.00	50,000,000.00	49,573,000.00
115223	FHLMC 1.32 (CALLABL	1.3200	11/25/31	50,000,000.00	50,000,000.00	49,494,000.00
115224	FHLMC 1.42 (CALLABL	1.4200	11/23/32	50,000,000.00	50,000,000.00	49,632,500.00
115242	FHLMC 1.32 (CALLABL	1.3200	11/25/31	50,000,000.00	50,000,000.00	49,592,000.00
115243	FHLMC 1.42 (CALLABL	1.4200	11/23/32	50,000,000.00	50,000,000.00	49,632,500.00
115244	FHLMC 1.49 (CALLABL	1.4900	11/26/32	50,000,000.00	50,000,000.00	50,001,000.00
115284	FHLMC 1.40 (CALLABL	1.4000	12/02/31	50,000,000.00	50,000,000.00	49,699,500.00
115285	FHLMC 1.22 (CALLABL	1.2200	12/09/30	50,000,000.00	50,000,000.00	49,722,000.00
115301	FHLMC 1.33 (CALLABL	1.3300	12/09/31	50,000,000.00	50,000,000.00	49,689,500.00
115302	FHLMC 1.33 (CALLABL	1.3300	12/16/31	50,000,000.00	50,000,000.00	49,697,500.00
115391	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,119,891.62	50,170,000.00
115392	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,119,891.62	50,170,000.00
115393	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,119,891.62	50,170,000.00
115394	FHLMC 0.60 (CALLABL	0.6000	11/12/25	50,000,000.00	50,000,000.00	50,132,500.00
115395	FHLMC 0.60 (CALLABL	0.6000	11/12/25	31,739,000.00	31,739,000.00	31,823,108.35
FHLMC Fxd-(S) TOTAL				**4,299,539,000.00**	**4,299,860,527.23**	**4,274,154,860.35**
114030	FHLMC 0.75 (CALLABL	0.7500	12/26/25	50,000,000.00	50,000,000.00	50,009,500.00
114100	FHLMC 0.73 (CALLABL	0.7300	07/09/25	50,000,000.00	50,000,000.00	50,007,500.00
FHLMC Fxd-(Q) TOTAL				**100,000,000.00**	**100,000,000.00**	**100,017,000.00**
103255	FNMA 1.375	1.3750	02/26/21	50,000,000.00	49,969,823.83	50,092,000.00
113832	FNMA 0.75 (CALLABLE	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,019,000.00
114028	FNMA 0.50	0.5000	06/17/25	25,000,000.00	24,991,488.16	25,132,750.00
114101	FNMA 0.71 (CALLABLE	0.7100	07/09/25	50,000,000.00	50,000,000.00	50,017,000.00
114155	FNMA 0.82 (CALLABLE	0.8200	07/09/26	50,000,000.00	50,000,000.00	50,024,500.00
114160	FNMA 0.95 (CALLABLE	0.9500	07/15/27	50,000,000.00	50,000,000.00	49,993,500.00
114179	FNMA 0.75 (CALLABLE	0.7500	06/30/25	21,000,000.00	21,000,000.00	21,006,300.00
114285	FNMA 0.875 (CALLABL	0.8750	07/30/27	25,000,000.00	25,000,000.00	25,003,250.00
114392	FNMA 1.18 (CALLABLE	1.1800	08/26/30	50,000,000.00	50,000,000.00	49,635,000.00
114417	FNMA 1.25 (CALLABLE	1.2500	08/27/30	25,000,000.00	25,000,000.00	24,975,750.00
114503	FNMA 1.18 (CALLABLE	1.1800	08/26/30	25,000,000.00	25,000,000.00	24,817,500.00
114525	FNMA 1.12 (CALLABLE	1.1200	09/11/30	25,000,000.00	25,000,000.00	24,680,250.00
114631	FNMA 1.20 (CALLABLE	1.2000	09/27/30	50,000,000.00	50,000,000.00	49,723,000.00
114632	FNMA 1.25 (CALLABLE	1.2500	09/27/30	50,000,000.00	50,000,000.00	49,951,500.00
114901	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,374,534.26	49,069,500.00

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114940	FNMA 1.20 (CALLABLE	1.2000	10/28/30	50,000,000.00	50,000,000.00	49,720,500.00
114983	FNMA 1.45 (CALLABLE	1.4500	10/28/32	50,000,000.00	50,000,000.00	49,565,500.00
114984	FNMA 1.365 (CALLABL	1.3650	10/28/31	50,000,000.00	50,000,000.00	49,763,500.00
114985	FNMA 1.45 (CALLABLE	1.4500	11/18/32	50,000,000.00	50,000,000.00	49,564,000.00
114986	FNMA 1.26 (CALLABLE	1.2600	10/28/30	50,000,000.00	50,000,000.00	50,043,500.00
115001	FNMA 1.46 (CALLABLE	1.4600	11/17/32	50,000,000.00	50,000,000.00	49,574,000.00
115058	FNMA 1.22 (CALLABLE	1.2200	08/27/32	50,000,000.00	49,384,116.69	49,291,000.00
115059	FNMA 1.22 (CALLABLE	1.2200	08/27/32	49,250,000.00	48,642,933.27	48,551,635.00
115066	FNMA 1.27 (CALLABLE	1.2700	11/18/30	50,000,000.00	50,000,000.00	50,054,000.00
115109	FNMA 1.24 (CALLABLE	1.2400	11/25/30	50,000,000.00	50,000,000.00	50,009,000.00
115126	FNMA 1.50 (CALLABLE	1.5000	11/16/32	50,000,000.00	50,000,000.00	50,034,000.00
115127	FNMA 1.32 (CALLABLE	1.3200	11/18/30	50,000,000.00	50,000,000.00	50,017,500.00
115128	FNMA 1.50 (CALLABLE	1.5000	11/23/32	50,000,000.00	50,000,000.00	49,834,000.00
115254	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,068,603.65	49,069,500.00
115257	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,094,563.56	49,069,500.00
115343	FNMA 1.515 (CALLABL	1.5150	12/08/32	50,000,000.00	50,000,000.00	50,008,000.00
115344	FNMA 1.36 (CALLABLE	1.3600	12/16/31	50,000,000.00	50,000,000.00	50,015,500.00
115358	FNMA 1.33 (CALLABLE	1.3300	12/09/30	50,000,000.00	50,000,000.00	50,000,500.00
115359	FNMA 1.24 (CALLABLE	1.2400	12/09/30	50,000,000.00	50,000,000.00	50,001,000.00
115378	FNMA 0.95 (CALLABLE	0.9500	12/08/28	50,000,000.00	50,000,000.00	50,042,500.00
115379	FNMA 1.00 (CALLABLE	1.0000	12/08/28	50,000,000.00	50,000,000.00	50,028,000.00
115380	FNMA 1.35 (CALLABLE	1.3500	12/16/31	50,000,000.00	50,000,000.00	50,028,000.00
115461	FNMA 1.33 (CALLABLE	1.3300	12/10/30	50,000,000.00	50,000,000.00	50,003,000.00
115492	FNMA 1.30 (CALLABLE	1.3000	12/17/30	25,000,000.00	24,987,551.34	24,953,000.00
FNMA TOTAL				**1,770,250,000.00**	**1,766,513,614.76**	**1,763,381,435.00**
113270	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,988,333.33	49,995,500.00
113271	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,988,333.33	49,995,500.00
113281	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,991,805.56	49,993,000.00
113282	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,991,805.56	49,993,000.00
113283	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,991,805.56	49,993,000.00
113284	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,991,805.56	49,993,000.00
113346	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,988,333.33	49,995,500.00
113347	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,988,333.33	49,995,500.00
FNMA DISC TOTAL				**400,000,000.00**	**399,920,555.56**	**399,954,000.00**
113929	FHLMC 1.75 (CALLABL	1.2000	12/09/25	50,000,000.00	50,000,000.00	50,136,500.00
MCPN TOTAL				**50,000,000.00**	**50,000,000.00**	**50,136,500.00**
110758	FHLMC 2.75 (CALLABL	2.5000	05/28/24	50,000,000.00	50,000,000.00	50,424,500.00
110785	FHLMC 3.00 (CALLABL	2.3750	05/28/24	25,000,000.00	25,000,000.00	25,195,250.00
MCSA TOTAL				**75,000,000.00**	**75,000,000.00**	**75,619,750.00**
114704	CANCARA ASSET SEC L	0.1900	01/11/21	43,000,000.00	42,997,730.56	42,997,850.00
114739	MONT BLANC CAPITAL	0.2000	01/13/21	34,156,000.00	34,153,722.93	34,153,950.64
114748	CAFCO LLC CP	0.1900	03/11/21	50,000,000.00	49,981,791.67	49,984,000.00
114753	CIESCO LLC CP	0.1900	03/11/21	43,000,000.00	42,984,340.83	42,980,220.00
114766	OLD LINE FUNDING LL	0.1600	01/26/21	40,000,000.00	39,995,555.55	39,994,800.00
114785	CANCARA ASSET SEC L	0.1800	01/29/21	25,500,000.00	25,496,430.00	25,495,920.00
114786	MONT BLANC CAPITAL	0.1800	01/20/21	40,848,000.00	40,844,119.44	40,844,323.68

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114803	CANCARA ASSET SEC L	0.1800	01/13/21	39,000,000.00	38,997,660.00	38,997,660.00
114804	MONT BLANC CAPITAL	0.1700	01/08/21	19,901,000.00	19,900,342.16	19,900,402.97
114810	CRC FUNDING LLC CP	0.1500	01/08/21	50,000,000.00	49,998,541.67	49,998,500.00
114812	CRC FUNDING LLC CP	0.1600	01/12/21	50,000,000.00	49,997,555.56	49,997,500.00
114813	CAFCO LLC CP	0.1500	01/08/21	50,000,000.00	49,998,541.67	49,998,500.00
114822	MONT BLANC CAPITAL	0.2000	02/01/21	50,000,000.00	49,991,388.89	49,991,000.00
114827	CRC FUNDING LLC CP	0.1600	01/12/21	50,000,000.00	49,997,555.56	49,997,500.00
114828	LA FAYETTE ASSET SE	0.1600	01/05/21	50,000,000.00	49,999,111.11	49,999,000.00
114833	TOYOTA MOTOR CREDIT	0.1600	01/04/21	50,000,000.00	49,999,333.33	49,999,500.00
114836	CAFCO LLC CP	0.1500	01/14/21	50,000,000.00	49,997,291.67	49,998,000.00
114840	MONT BLANC CAPITAL	0.2000	02/05/21	43,184,000.00	43,175,603.11	43,174,931.36
114853	OLD LINE FUNDING LL	0.1500	01/07/21	50,000,000.00	49,998,750.00	49,998,500.00
114861	CAFCO LLC CP	0.1400	01/05/21	50,000,000.00	49,999,222.22	49,999,000.00
114863	CAFCO LLC CP	0.1200	01/05/21	50,000,000.00	49,999,333.33	49,999,000.00
114874	CAFCO LLC CP	0.1600	01/04/21	50,000,000.00	49,999,333.33	49,999,000.00
114877	MONT BLANC CAPITAL	0.1900	02/10/21	25,000,000.00	24,994,722.22	24,994,000.00
114883	CIESCO LLC CP	0.1400	01/04/21	50,000,000.00	49,999,416.67	49,999,000.00
114885	CRC FUNDING LLC CP	0.1650	01/20/21	50,000,000.00	49,995,645.83	49,995,500.00
114888	MONT BLANC CAPITAL	0.1900	02/10/21	40,965,000.00	40,956,351.83	40,955,168.40
114895	CAFCO LLC CP	0.1600	01/12/21	50,000,000.00	49,997,555.56	49,998,000.00
114896	LA FAYETTE ASSET SE	0.1800	02/12/21	25,000,000.00	24,994,750.00	24,993,750.00
114900	CRC FUNDING LLC CP	0.1600	01/21/21	50,000,000.00	49,995,555.56	49,995,000.00
114930	CAFCO LLC CP	0.1500	01/21/21	50,000,000.00	49,995,833.33	49,997,000.00
114934	CRC FUNDING LLC CP	0.1600	01/20/21	50,000,000.00	49,995,777.78	49,995,500.00
114938	CAFCO LLC CP	0.1600	01/21/21	19,361,000.00	19,359,279.02	19,359,838.34
114957	CAFCO LLC CP	0.1500	01/21/21	13,332,000.00	13,330,889.00	13,331,200.08
114962	CRC FUNDING LLC CP	0.1700	01/22/21	50,000,000.00	49,995,041.67	49,994,500.00
114963	CIESCO LLC CP	0.1500	01/21/21	50,000,000.00	49,995,833.33	49,995,000.00
114964	CIESCO LLC CP	0.1500	01/21/21	5,000,000.00	4,999,583.33	4,999,500.00
114966	CAFCO LLC CP	0.1600	01/26/21	35,351,000.00	35,347,072.11	35,347,818.41
114980	CAFCO LLC CP	0.1500	01/25/21	36,000,000.00	35,996,400.00	35,997,120.00
114989	CRC FUNDING LLC CP	0.1600	01/26/21	50,000,000.00	49,994,444.45	49,993,000.00
114994	OLD LINE FUNDING LL	0.1500	01/14/21	50,000,000.00	49,997,291.67	49,997,000.00
114996	LA FAYETTE ASSET SE	0.2100	02/22/21	32,214,000.00	32,204,228.42	32,203,369.38
115009	OLD LINE FUNDING LL	0.1500	01/13/21	50,000,000.00	49,997,500.00	49,997,500.00
115032	TOYOTA MOTOR CREDIT	0.1300	01/20/21	50,000,000.00	49,996,569.44	49,997,000.00
115033	TOYOTA MOTOR CREDIT	0.1300	01/20/21	50,000,000.00	49,996,569.44	49,997,000.00
115034	NATIXIS NY BRANCH C	0.1400	01/04/21	50,000,000.00	49,999,416.67	49,999,500.00
115035	NATIXIS NY BRANCH C	0.1400	01/04/21	50,000,000.00	49,999,416.67	49,999,500.00
115063	OLD LINE FUNDING LL	0.1400	01/14/21	50,000,000.00	49,997,472.22	49,997,000.00
115071	OLD LINE FUNDING LL	0.1500	01/20/21	25,000,000.00	24,998,020.83	24,997,750.00
115073	CRC FUNDING LLC CP	0.1600	02/05/21	50,000,000.00	49,992,222.22	49,989,500.00
115074	CRC FUNDING LLC CP	0.1700	02/08/21	50,000,000.00	49,991,027.78	49,988,500.00
115088	CIESCO LLC CP	0.1600	02/05/21	30,000,000.00	29,995,333.33	29,993,700.00
115090	MONT BLANC CAPITAL	0.2000	03/01/21	28,192,000.00	28,182,759.29	28,181,287.04
115095	MONT BLANC CAPITAL	0.1800	01/07/21	50,000,000.00	49,998,500.00	49,998,500.00
115097	NATIXIS NY BRANCH C	0.1400	01/06/21	50,000,000.00	49,999,027.78	49,999,000.00
115098	NATIXIS NY BRANCH C	0.1400	01/06/21	50,000,000.00	49,999,027.78	49,999,000.00
115102	OLD LINE FUNDING LL	0.1400	01/19/21	50,000,000.00	49,996,500.00	49,996,000.00
115110	JUPITER SEC COMPANY	0.1500	01/08/21	50,000,000.00	49,998,541.67	49,998,500.00
115111	THUNDER BAY FUNDING	0.1300	01/05/21	40,012,000.00	40,011,422.05	40,011,199.76

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115118	TOYOTA MOTOR CREDIT	0.1200	02/05/21	50,000,000.00	49,994,166.67	49,995,000.00
115119	TOYOTA MOTOR CREDIT	0.1200	02/05/21	50,000,000.00	49,994,166.67	49,995,000.00
115120	CHARIOT FUNDING LLC	0.1600	01/08/21	50,000,000.00	49,998,444.45	49,998,000.00
115121	CHARIOT FUNDING LLC	0.1600	01/08/21	50,000,000.00	49,998,444.45	49,998,000.00
115137	CAFCO LLC CP	0.1700	02/11/21	50,000,000.00	49,990,319.44	49,991,500.00
115138	CIESCO LLC CP	0.1700	02/12/21	50,000,000.00	49,990,083.33	49,987,500.00
115139	CIESCO LLC CP	0.1700	02/12/21	30,000,000.00	29,994,050.00	29,992,500.00
115140	JUPITER SEC COMPANY	0.1600	01/11/21	50,000,000.00	49,997,777.78	49,997,500.00
115142	CAFCO LLC CP	0.1700	02/10/21	50,000,000.00	49,990,555.55	49,991,500.00
115143	CAFCO LLC CP	0.1700	02/10/21	2,392,000.00	2,391,548.18	2,391,593.36
115156	NATIXIS NY BRANCH C	0.1400	01/13/21	50,000,000.00	49,997,666.67	49,998,000.00
115157	OLD LINE FUNDING LL	0.1400	01/20/21	48,800,000.00	48,796,394.22	48,795,608.00
115159	THUNDER BAY FUNDING	0.1300	01/11/21	50,000,000.00	49,998,194.44	49,998,000.00
115160	THUNDER BAY FUNDING	0.1300	01/11/21	12,000,000.00	11,999,566.67	11,999,520.00
115161	JUPITER SEC COMPANY	0.1900	01/06/21	50,000,000.00	49,998,680.56	49,998,500.00
115162	CHARIOT FUNDING LLC	0.1800	01/12/21	50,000,000.00	49,997,250.00	49,997,500.00
115163	MONT BLANC CAPITAL	0.2000	02/17/21	41,080,000.00	41,069,273.56	41,068,086.80
115164	THUNDER BAY FUNDING	0.1300	01/13/21	50,000,000.00	49,997,833.33	49,998,000.00
115165	AUTOBAHN FUNDING CO	0.1400	01/13/21	25,000,000.00	24,998,833.33	24,998,500.00
115166	NATIXIS NY BRANCH C	0.1200	01/07/21	50,000,000.00	49,999,000.00	49,999,000.00
115167	NATIXIS NY BRANCH C	0.1200	01/07/21	50,000,000.00	49,999,000.00	49,999,000.00
115168	CIESCO LLC CP	0.1700	02/11/21	19,874,000.00	19,870,152.17	19,869,031.50
115179	CHARIOT FUNDING LLC	0.1800	01/13/21	47,050,000.00	47,047,177.00	47,047,177.00
115180	ATLANTIC ASSET SEC	0.1600	01/11/21	25,000,000.00	24,998,888.89	24,998,750.00
115182	CIESCO LLC CP	0.1600	02/11/21	50,000,000.00	49,990,888.89	49,987,500.00
115183	OLD LINE FUNDING LL	0.1700	02/03/21	48,000,000.00	47,992,520.00	47,991,360.00
115186	MONT BLANC CAPITAL	0.2000	01/13/21	41,439,000.00	41,436,237.40	41,436,513.66
115188	MONT BLANC CAPITAL	0.2000	02/10/21	41,591,000.00	41,581,757.55	41,581,018.16
115189	TOYOTA MOTOR CREDIT	0.1200	01/22/21	50,000,000.00	49,996,500.00	49,997,000.00
115190	NATIXIS NY BRANCH C	0.1400	01/20/21	50,000,000.00	49,996,305.56	49,996,500.00
115191	TORONTO DOMINION BA	0.1300	01/04/21	50,000,000.00	49,999,458.33	49,999,500.00
115192	ATLANTIC ASSET SEC	0.1300	01/04/21	25,000,000.00	24,999,729.17	24,999,500.00
115193	SHEFFIELD RECEIVABL	0.1400	01/04/21	50,000,000.00	49,999,416.67	49,999,000.00
115204	OLD LINE FUNDING LL	0.1600	01/20/21	50,000,000.00	49,995,777.78	49,995,500.00
115205	OLD LINE FUNDING LL	0.1600	01/20/21	50,000,000.00	49,995,777.78	49,995,500.00
115206	OLD LINE FUNDING LL	0.1600	01/20/21	25,000,000.00	24,997,888.89	24,997,750.00
115207	SHEFFIELD RECEIVABL	0.1500	01/05/21	50,000,000.00	49,999,166.67	49,999,000.00
115208	SHEFFIELD RECEIVABL	0.1600	01/19/21	50,000,000.00	49,996,000.00	49,995,500.00
115209	TORONTO DOMINION BA	0.1600	01/19/21	31,569,000.00	31,566,474.48	31,566,790.17
115211	CHARIOT FUNDING LLC	0.1800	01/20/21	50,000,000.00	49,995,250.00	49,995,500.00
115213	SHEFFIELD RECEIVABL	0.1600	01/07/21	50,000,000.00	49,998,666.67	49,998,500.00
115214	AUTOBAHN FUNDING CO	0.1500	01/20/21	30,000,000.00	29,997,625.00	29,997,300.00
115216	ATLANTIC ASSET SEC	0.1500	01/20/21	50,000,000.00	49,996,041.67	49,995,500.00
115217	ATLANTIC ASSET SEC	0.1500	01/21/21	50,000,000.00	49,995,833.33	49,995,000.00
115218	CIESCO LLC CP	0.1500	02/11/21	29,626,000.00	29,620,938.89	29,618,593.50
115219	SHEFFIELD RECEIVABL	0.1400	01/15/21	50,000,000.00	49,997,277.78	49,996,500.00
115220	MONT BLANC CAPITAL	0.2200	03/10/21	23,785,000.00	23,775,116.01	23,774,296.75
115225	MONT BLANC CAPITAL	0.1800	01/11/21	50,000,000.00	49,997,500.00	49,997,500.00
115226	MONT BLANC CAPITAL	0.1900	02/04/21	40,000,000.00	39,992,822.22	39,992,000.00
115227	JUPITER SEC COMPANY	0.2000	01/19/21	50,000,000.00	49,995,000.00	49,995,500.00
115228	JUPITER SEC COMPANY	0.2000	01/19/21	50,000,000.00	49,995,000.00	49,995,500.00

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115229	SHEFFIELD RECEIVABL	0.1500	01/15/21	50,000,000.00	49,997,083.33	49,996,500.00
115230	OLD LINE FUNDING LL	0.1700	02/11/21	40,000,000.00	39,992,255.56	39,990,800.00
115232	TORONTO DOMINION BA	0.1700	01/20/21	50,000,000.00	49,995,513.89	49,996,000.00
115233	TORONTO DOMINION BA	0.1700	01/20/21	50,000,000.00	49,995,513.89	49,996,000.00
115245	THUNDER BAY FUNDING	0.1600	02/01/21	50,000,000.00	49,993,111.11	49,993,000.00
115248	AUTOBAHN FUNDING CO	0.1500	01/20/21	50,000,000.00	49,996,041.67	49,995,500.00
115249	MONT BLANC CAPITAL	0.1800	01/11/21	20,511,000.00	20,509,974.45	20,509,974.45
115250	CHARIOT FUNDING LLC	0.2000	01/28/21	50,000,000.00	49,992,500.00	49,992,500.00
115251	CHARIOT FUNDING LLC	0.2000	01/28/21	50,000,000.00	49,992,500.00	49,992,500.00
115252	JUPITER SEC COMPANY	0.1900	01/22/21	50,000,000.00	49,994,458.33	49,994,500.00
115253	JUPITER SEC COMPANY	0.1900	01/22/21	50,000,000.00	49,994,458.33	49,994,500.00
115255	SHEFFIELD RECEIVABL	0.2100	02/03/21	41,900,000.00	41,891,934.25	41,892,039.00
115265	AUTOBAHN FUNDING CO	0.1500	01/25/21	50,000,000.00	49,995,000.00	49,993,500.00
115266	CHARIOT FUNDING LLC	0.2000	01/26/21	50,000,000.00	49,993,055.55	49,993,000.00
115267	CHARIOT FUNDING LLC	0.2000	01/26/21	15,000,000.00	14,997,916.67	14,997,900.00
115268	CHARIOT FUNDING LLC	0.2000	01/22/21	21,500,000.00	21,497,491.67	21,497,635.00
115270	ATLANTIC ASSET SEC	0.1300	01/04/21	50,000,000.00	49,999,458.33	49,999,000.00
115271	ATLANTIC ASSET SEC	0.1300	01/04/21	27,758,000.00	27,757,699.29	27,757,444.84
115272	MONT BLANC CAPITAL	0.2200	03/10/21	34,730,000.00	34,715,567.76	34,714,371.50
115273	ATLANTIC ASSET SEC	0.1500	01/21/21	50,000,000.00	49,995,833.33	49,995,000.00
115274	TORONTO DOMINION BA	0.1700	01/28/21	50,000,000.00	49,993,625.00	49,993,500.00
115280	CHARIOT FUNDING LLC	0.2000	01/27/21	50,000,000.00	49,992,777.78	49,993,000.00
115281	CHARIOT FUNDING LLC	0.2000	01/27/21	50,000,000.00	49,992,777.78	49,993,000.00
115291	JUPITER SEC COMPANY	0.2000	01/29/21	50,000,000.00	49,992,222.22	49,992,000.00
115292	JUPITER SEC COMPANY	0.2000	01/29/21	50,000,000.00	49,992,222.22	49,992,000.00
115293	AUTOBAHN FUNDING CO	0.1500	01/19/21	50,000,000.00	49,996,250.00	49,995,500.00
115294	AUTOBAHN FUNDING CO	0.1500	01/15/21	50,000,000.00	49,997,083.33	49,996,500.00
115306	OLD LINE FUNDING LL	0.1600	01/26/21	41,014,000.00	41,009,442.89	41,008,668.18
115307	THUNDER BAY FUNDING	0.1600	01/20/21	40,000,000.00	39,996,622.22	39,997,200.00
115308	JUPITER SEC COMPANY	0.1700	01/19/21	50,000,000.00	49,995,750.00	49,995,500.00
115309	OLD LINE FUNDING LL	0.1700	02/10/21	30,000,000.00	29,994,333.34	29,993,100.00
115312	LA FAYETTE ASSET SE	0.1500	01/04/21	30,000,000.00	29,999,625.00	29,999,400.00
115313	LA FAYETTE ASSET SE	0.1500	01/04/21	21,000,000.00	20,999,737.50	20,999,580.00
115314	MONT BLANC CAPITAL	0.2100	03/19/21	20,809,000.00	20,799,653.29	20,798,179.32
115321	JUPITER SEC COMPANY	0.1700	01/21/21	40,000,000.00	39,996,222.22	39,996,000.00
115322	JUPITER SEC COMPANY	0.1700	01/15/21	50,000,000.00	49,996,694.44	49,996,500.00
115323	AUTOBAHN FUNDING CO	0.1300	01/05/21	30,000,000.00	29,999,566.67	29,999,400.00
115324	OLD LINE FUNDING LL	0.1700	01/29/21	25,000,000.00	24,996,694.44	24,996,250.00
115325	OLD LINE FUNDING LL	0.1600	01/28/21	50,000,000.00	49,994,000.00	49,993,000.00
115326	TORONTO DOMINION BA	0.1100	01/15/21	50,000,000.00	49,997,861.11	49,997,500.00
115347	SHEFFIELD RECEIVABL	0.1600	01/15/21	50,000,000.00	49,996,888.89	49,996,500.00
115348	REGENCY MARKETS NO.	0.1700	01/08/21	50,000,000.00	49,998,347.22	49,998,500.00
115349	TOYOTA MOTOR CREDIT	0.1200	02/01/21	50,000,000.00	49,994,833.33	49,995,500.00
115352	REGENCY MARKETS NO.	0.1750	01/08/21	50,000,000.00	49,998,298.61	49,998,500.00
115353	NATIXIS NY BRANCH C	0.1900	03/03/21	27,448,000.00	27,439,163.27	27,440,040.08
115355	THUNDER BAY FUNDING	0.1700	01/29/21	50,000,000.00	49,993,388.89	49,993,500.00
115356	OLD LINE FUNDING LL	0.1700	01/29/21	25,000,000.00	24,996,694.44	24,996,250.00
115361	CHARIOT FUNDING LLC	0.1700	01/15/21	35,000,000.00	34,997,686.11	34,997,550.00
115362	JUPITER SEC COMPANY	0.1700	01/15/21	50,000,000.00	49,996,694.44	49,996,500.00
115363	TOYOTA MOTOR CREDIT	0.1200	02/03/21	50,000,000.00	49,994,500.00	49,995,000.00
115364	TOYOTA MOTOR CREDIT	0.1200	02/03/21	50,000,000.00	49,994,500.00	49,995,000.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115365	CANADIAN IMP BK OF	0.1300	02/04/21	50,000,000.00	49,993,861.11	49,992,000.00
115366	SHEFFIELD RECEIVABL	0.1600	01/29/21	50,000,000.00	49,993,777.78	49,992,000.00
115367	TORONTO DOMINION BA	0.1400	01/29/21	50,000,000.00	49,994,555.56	49,993,000.00
115368	CAFCO LLC CP	0.1600	02/10/21	12,258,000.00	12,255,820.80	12,255,916.14
115372	OLD LINE FUNDING LL	0.1800	02/08/21	50,000,000.00	49,990,500.00	49,989,000.00
115373	OLD LINE FUNDING LL	0.1800	02/08/21	25,000,000.00	24,995,250.00	24,994,500.00
115387	AUTOBAHN FUNDING CO	0.1300	01/15/21	50,000,000.00	49,997,472.22	49,996,500.00
115388	SHEFFIELD RECEIVABL	0.1600	01/29/21	50,000,000.00	49,993,777.78	49,992,000.00
115389	JUPITER SEC COMPANY	0.1750	01/29/21	50,000,000.00	49,993,194.45	49,992,000.00
115390	ATLANTIC ASSET SEC	0.1900	03/08/21	21,304,000.00	21,296,579.11	21,294,839.28
115396	CHARIOT FUNDING LLC	0.1900	01/29/21	50,000,000.00	49,992,611.11	49,992,000.00
115397	TOYOTA MOTOR CREDIT	0.1200	02/09/21	50,000,000.00	49,993,500.00	49,994,000.00
115398	TOYOTA MOTOR CREDIT	0.1200	02/09/21	50,000,000.00	49,993,500.00	49,994,000.00
115399	CANCARA ASSET SEC L	0.2100	03/08/21	50,000,000.00	49,980,750.00	49,978,500.00
115400	AUTOBAHN FUNDING CO	0.1300	01/07/21	25,000,000.00	24,999,458.33	24,999,250.00
115401	SHEFFIELD RECEIVABL	0.1500	01/07/21	50,000,000.00	49,998,750.00	49,998,500.00
115402	JUPITER SEC COMPANY	0.1900	02/05/21	50,000,000.00	49,990,763.89	49,989,500.00
115403	OLD LINE FUNDING LL	0.1800	02/09/21	35,000,000.00	34,993,175.00	34,992,300.00
115404	TORONTO DOMINION BA	0.1400	01/29/21	50,000,000.00	49,994,555.56	49,993,000.00
115405	JUPITER SEC COMPANY	0.1900	02/12/21	25,000,000.00	24,994,458.34	24,993,750.00
115406	CHARIOT FUNDING LLC	0.1800	02/05/21	48,000,000.00	47,991,600.00	47,989,920.00
115407	NATIXIS NY BRANCH C	0.1900	03/05/21	50,000,000.00	49,983,375.00	49,984,500.00
115408	NATIXIS NY BRANCH C	0.1900	03/05/21	50,000,000.00	49,983,375.00	49,984,500.00
115409	CANADIAN IMP BK OF	0.1300	01/29/21	50,000,000.00	49,994,944.44	49,993,500.00
115410	CANADIAN IMP BK OF	0.1300	01/29/21	50,000,000.00	49,994,944.44	49,993,500.00
115411	CREDIT AGRICOLE CIB	0.1100	02/09/21	50,000,000.00	49,994,041.67	49,995,000.00
115412	CREDIT AGRICOLE CIB	0.1100	02/09/21	50,000,000.00	49,994,041.67	49,995,000.00
115413	NATIXIS NY BRANCH C	0.1900	03/10/21	50,000,000.00	49,982,055.55	49,983,000.00
115414	NATIXIS NY BRANCH C	0.1900	03/10/21	50,000,000.00	49,982,055.55	49,983,000.00
115415	ATLANTIC ASSET SEC	0.1900	03/10/21	50,000,000.00	49,982,055.55	49,977,500.00
115416	ATLANTIC ASSET SEC	0.1900	03/08/21	7,853,000.00	7,850,264.54	7,849,623.21
115441	LA FAYETTE ASSET SE	0.1900	03/08/21	50,000,000.00	49,982,583.33	49,978,500.00
115442	JUPITER SEC COMPANY	0.1900	02/12/21	50,000,000.00	49,988,916.67	49,987,500.00
115443	NATIXIS NY BRANCH C	0.1900	03/15/21	50,000,000.00	49,980,736.11	49,981,000.00
115444	NATIXIS NY BRANCH C	0.1900	03/15/21	50,000,000.00	49,980,736.11	49,981,000.00
115445	ATLANTIC ASSET SEC	0.1900	03/09/21	50,000,000.00	49,982,319.44	49,978,000.00
115446	CHARIOT FUNDING LLC	0.1800	02/10/21	50,000,000.00	49,990,000.00	49,988,000.00
115447	ATLANTIC ASSET SEC	0.1900	03/15/21	50,000,000.00	49,980,736.11	49,975,500.00
115448	MONT BLANC CAPITAL	0.2300	04/14/21	50,000,000.00	49,967,097.22	49,963,500.00
115449	MONT BLANC CAPITAL	0.2300	04/14/21	15,517,000.00	15,506,788.96	15,505,672.59
115450	CANADIAN IMP BK OF	0.1300	01/15/21	50,000,000.00	49,997,472.22	49,997,500.00
115451	CHARIOT FUNDING LLC	0.1800	02/02/21	50,000,000.00	49,992,000.00	49,990,500.00
115452	ATLANTIC ASSET SEC	0.1900	03/08/21	17,857,000.00	17,850,779.81	17,849,321.49
115453	TORONTO DOMINION BA	0.1600	02/04/21	50,000,000.00	49,992,444.44	49,991,000.00
115454	SHEFFIELD RECEIVABL	0.2100	03/10/21	50,000,000.00	49,980,166.66	49,977,500.00
115464	ATLANTIC ASSET SEC	0.1800	03/09/21	50,000,000.00	49,983,250.00	49,978,000.00
115468	MONT BLANC CAPITAL	0.2000	02/16/21	50,000,000.00	49,987,222.22	49,986,000.00
115469	MONT BLANC CAPITAL	0.2000	02/16/21	41,004,000.00	40,993,521.20	40,992,518.88
115470	MONT BLANC CAPITAL	0.2500	04/20/21	38,684,000.00	38,654,718.36	38,654,213.32
115471	CHARIOT FUNDING LLC	0.2100	02/22/21	34,000,000.00	33,989,686.66	33,988,780.00
115479	MONT BLANC CAPITAL	0.2400	03/15/21	50,000,000.00	49,975,666.67	49,975,500.00

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115480	MONT BLANC CAPITAL	0.2400	03/15/21	31,074,000.00	31,058,877.32	31,058,773.74
115481	EMERSON ELECTRIC CO	0.1200	02/16/21	48,000,000.00	47,992,640.00	47,992,320.00
115482	ATLANTIC ASSET SEC	0.1800	03/11/21	25,000,000.00	24,991,375.00	24,988,500.00
115483	OLD LINE FUNDING LL	0.1800	03/08/21	50,000,000.00	49,983,500.00	49,979,500.00
115484	SHEFFIELD RECEIVABL	0.1600	01/29/21	50,000,000.00	49,993,777.78	49,992,000.00
115485	CANADIAN IMP BK OF	0.1500	02/12/21	50,000,000.00	49,991,250.00	49,989,500.00
115486	CANADIAN IMP BK OF	0.1500	02/12/21	50,000,000.00	49,991,250.00	49,989,500.00
115487	NATIXIS NY BRANCH C	0.1900	03/11/21	50,000,000.00	49,981,791.67	49,982,500.00
115488	CANADIAN IMP BK OF	0.1400	02/16/21	49,668,000.00	49,659,114.95	49,656,576.36
115490	THUNDER BAY FUNDING	0.1800	02/11/21	50,000,000.00	49,989,750.00	49,990,000.00
115491	THUNDER BAY FUNDING	0.1800	02/11/21	50,000,000.00	49,989,750.00	49,990,000.00
115496	AUTOBAHN FUNDING CO	0.1500	01/21/21	50,000,000.00	49,995,833.33	49,995,000.00
115497	MONT BLANC CAPITAL	0.2200	03/15/21	34,104,000.00	34,088,785.83	34,087,289.04
115498	CANADIAN IMP BK OF	0.1600	02/08/21	50,000,000.00	49,991,555.56	49,991,000.00
115499	CANADIAN IMP BK OF	0.1600	02/08/21	50,000,000.00	49,991,555.56	49,991,000.00
115500	ATLANTIC ASSET SEC	0.1300	01/19/21	50,000,000.00	49,996,750.00	49,995,500.00
115501	AUTOBAHN FUNDING CO	0.1400	01/20/21	50,000,000.00	49,996,305.56	49,995,500.00
115502	SHEFFIELD RECEIVABL	0.1500	01/26/21	50,000,000.00	49,994,791.67	49,993,000.00
115503	ATLANTIC ASSET SEC	0.1700	01/14/21	50,000,000.00	49,996,930.56	49,997,000.00
115504	ATLANTIC ASSET SEC	0.1700	01/14/21	40,000,000.00	39,997,544.44	39,997,600.00
115514	MERCK & CO INC CP	0.1100	02/17/21	50,000,000.00	49,992,819.44	49,993,000.00
115515	MONT BLANC CAPITAL	0.2100	02/16/21	24,283,000.00	24,276,484.06	24,276,200.76
115516	MERCK & CO INC CP	0.1100	02/19/21	50,000,000.00	49,992,513.89	49,992,500.00
115517	REGENCY MARKETS NO.	0.1900	01/15/21	25,278,000.00	25,276,132.24	25,276,230.54
115518	AUTOBAHN FUNDING CO	0.1600	02/12/21	30,000,000.00	29,994,400.00	29,992,500.00
115519	CANADIAN IMP BK OF	0.1400	02/17/21	50,000,000.00	49,990,861.11	49,988,000.00
115520	CANADIAN IMP BK OF	0.1400	02/17/21	50,000,000.00	49,990,861.11	49,988,000.00
115521	MONT BLANC CAPITAL	0.2400	03/16/21	17,313,000.00	17,304,458.92	17,304,516.63
115525	THUNDER BAY FUNDING	0.2000	03/12/21	50,000,000.00	49,980,555.56	49,983,000.00
115530	CANCARA ASSET SEC L	0.1900	02/18/21	50,000,000.00	49,987,333.33	49,985,000.00
115531	CANCARA ASSET SEC L	0.1900	02/18/21	8,750,000.00	8,747,783.33	8,747,375.00
115532	CHARIOT FUNDING LLC	0.1900	02/19/21	50,000,000.00	49,987,069.44	49,985,000.00
115533	ATLANTIC ASSET SEC	0.2300	02/04/21	9,750,000.00	9,747,882.09	9,748,050.00
115534	REGENCY MARKETS NO.	0.1900	01/15/21	50,000,000.00	49,996,305.55	49,996,500.00
115535	THUNDER BAY FUNDING	0.2200	04/16/21	50,000,000.00	49,967,916.67	49,975,000.00
115536	SHEFFIELD RECEIVABL	0.2200	03/16/21	50,000,000.00	49,977,388.89	49,975,500.00
115537	THUNDER BAY FUNDING	0.1900	03/16/21	50,000,000.00	49,980,472.22	49,981,500.00
115538	EMERSON ELECTRIC CO	0.1100	02/08/21	34,525,000.00	34,520,991.27	34,520,511.75
115539	ATLANTIC ASSET SEC	0.1500	01/20/21	50,000,000.00	49,996,041.66	49,995,500.00
115540	NESTLE CAPITAL CORP	0.1000	02/17/21	50,000,000.00	49,993,472.22	49,994,500.00
115541	NESTLE CAPITAL CORP	0.1000	02/17/21	9,362,000.00	9,360,777.74	9,360,970.18
115542	CANCARA ASSET SEC L	0.1900	02/19/21	40,000,000.00	39,989,655.56	39,988,000.00
115545	AUTOBAHN FUNDING CO	0.1500	02/18/21	25,000,000.00	24,995,000.00	24,992,500.00
115546	CHARIOT FUNDING LLC	0.1900	02/18/21	50,000,000.00	49,987,333.33	49,985,000.00
115547	LA FAYETTE ASSET SE	0.2000	02/16/21	50,000,000.00	49,987,222.23	49,986,000.00
115548	CREDIT AGRICOLE CIB	0.1500	03/17/21	50,000,000.00	49,984,375.00	49,987,000.00
115552	CANCARA ASSET SEC L	0.1800	02/19/21	45,000,000.00	44,988,975.00	44,986,500.00
115553	THUNDER BAY FUNDING	0.1700	02/18/21	50,000,000.00	49,988,666.66	49,988,000.00
115554	CANCARA ASSET SEC L	0.1900	02/22/21	50,000,000.00	49,986,277.78	49,983,500.00
115555	CANCARA ASSET SEC L	0.1900	02/22/21	50,000,000.00	49,986,277.78	49,983,500.00
115556	CANCARA ASSET SEC L	0.1900	02/22/21	2,000,000.00	1,999,451.11	1,999,340.00

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115562	CHARIOT FUNDING LLC	0.2100	02/19/21	50,000,000.00	49,985,708.33	49,985,000.00
115563	CHARIOT FUNDING LLC	0.2100	02/19/21	50,000,000.00	49,985,708.33	49,985,000.00
115564	SHEFFIELD RECEIVABL	0.2200	03/01/21	50,000,000.00	49,981,972.22	49,981,000.00
115571	THUNDER BAY FUNDING	0.1700	02/19/21	50,000,000.00	49,988,430.55	49,988,000.00
115572	THUNDER BAY FUNDING	0.1700	02/19/21	50,000,000.00	49,988,430.55	49,988,000.00
115573	CANCARA ASSET SEC L	0.1900	02/24/21	50,000,000.00	49,985,750.00	49,983,000.00
115574	CANCARA ASSET SEC L	0.1900	02/24/21	22,500,000.00	22,493,587.50	22,492,350.00
115578	CANADIAN IMP BK OF	0.1700	01/29/21	50,000,000.00	49,993,388.89	49,993,500.00
115579	SHEFFIELD RECEIVABL	0.2300	03/22/21	50,000,000.00	49,974,444.45	49,973,000.00
115580	AUTOBAHN FUNDING CO	0.1600	02/05/21	50,000,000.00	49,992,222.22	49,989,500.00
115581	CREDIT AGRICOLE CIB	0.1000	02/22/21	50,000,000.00	49,992,777.78	49,993,000.00
115583	TORONTO DOMINION BA	0.2200	02/22/21	50,000,000.00	49,984,111.11	49,985,000.00
115584	TORONTO DOMINION BA	0.2200	02/22/21	50,000,000.00	49,984,111.11	49,985,000.00
115585	CHARIOT FUNDING LLC	0.1900	02/01/21	45,500,000.00	45,492,555.70	45,491,810.00
115586	LA FAYETTE ASSET SE	0.1600	01/21/21	31,357,000.00	31,354,212.71	31,353,864.30
115587	OLD LINE FUNDING LL	0.1600	02/03/21	26,160,000.00	26,156,163.20	26,155,291.20
115590	THUNDER BAY FUNDING	0.1800	03/02/21	50,000,000.00	49,985,000.00	49,985,500.00
115591	THUNDER BAY FUNDING	0.1800	03/02/21	50,000,000.00	49,985,000.00	49,985,500.00
115592	AUTOBAHN FUNDING CO	0.1500	01/29/21	50,000,000.00	49,994,166.66	49,992,000.00
115596	TOYOTA MOTOR CREDIT	0.1200	02/24/21	40,000,000.00	39,992,800.00	39,992,800.00
115597	LA FAYETTE ASSET SE	0.1900	03/18/21	50,000,000.00	49,979,944.45	49,974,500.00
115600	ATLANTIC ASSET SEC	0.1600	02/22/21	25,000,000.00	24,994,222.22	24,991,750.00
115601	TORONTO DOMINION BA	0.2400	02/22/21	50,000,000.00	49,982,666.66	49,985,000.00
115602	ATLANTIC ASSET SEC	0.1700	03/17/21	50,000,000.00	49,982,291.67	49,975,000.00
115603	SHEFFIELD RECEIVABL	0.1900	02/01/21	43,900,000.00	43,892,817.47	43,892,098.00
115604	CANADIAN IMP BK OF	0.1700	01/29/21	32,350,000.00	32,345,722.61	32,345,794.50
115612	LA FAYETTE ASSET SE	0.1800	02/05/21	50,000,000.00	49,991,250.00	49,989,500.00
115613	LA FAYETTE ASSET SE	0.1800	02/05/21	2,870,000.00	2,869,497.75	2,869,397.30
115615	CANADIAN IMP BK OF	0.1600	01/25/21	50,000,000.00	49,994,666.67	49,995,000.00
115616	CANADIAN IMP BK OF	0.1600	01/25/21	50,000,000.00	49,994,666.67	49,995,000.00
115617	ATLANTIC ASSET SEC	0.1500	02/24/21	25,000,000.00	24,994,375.00	24,991,500.00
115618	SHEFFIELD RECEIVABL	0.2200	03/24/21	50,000,000.00	49,974,944.44	49,972,000.00
115623	OLD LINE FUNDING LL	0.1600	02/24/21	25,000,000.00	24,994,000.00	24,991,750.00
115626	CREDIT AGRICOLE CIB	0.1100	03/24/21	50,000,000.00	49,987,472.22	49,984,500.00
115627	ATLANTIC ASSET SEC	0.1900	03/24/21	50,000,000.00	49,978,361.11	49,972,000.00
115628	SHEFFIELD RECEIVABL	0.2400	03/30/21	50,000,000.00	49,970,666.67	49,969,500.00
115629	TORONTO DOMINION BA	0.2300	02/26/21	50,000,000.00	49,982,111.11	49,984,000.00
115630	TORONTO DOMINION BA	0.2300	02/26/21	30,000,000.00	29,989,266.67	29,990,400.00
115632	LA FAYETTE ASSET SE	0.1600	02/01/21	28,330,000.00	28,326,096.76	28,324,900.60
115633	TORONTO DOMINION BA	0.2200	03/05/21	50,000,000.00	49,980,750.00	49,981,500.00
115634	ATLANTIC ASSET SEC	0.1500	02/02/21	50,000,000.00	49,993,333.34	49,990,500.00
115637	ATLANTIC ASSET SEC	0.1500	02/10/21	41,422,000.00	41,415,096.33	41,412,058.72
115638	CREDIT AGRICOLE CIB	0.1000	03/05/21	50,000,000.00	49,991,250.00	49,990,500.00
115642	CANADIAN IMP BK OF	0.1600	01/26/21	50,000,000.00	49,994,444.45	49,994,500.00
115646	LA FAYETTE ASSET SE	0.1700	02/03/21	25,015,000.00	25,011,101.83	25,010,247.15
115647	CREDIT AGRICOLE CIB	0.1000	03/03/21	50,000,000.00	49,991,527.78	49,991,500.00
115648	JUPITER SEC COMPANY	0.2100	03/16/21	13,100,000.00	13,094,345.17	13,093,581.00
115650	THUNDER BAY FUNDING	0.1800	03/09/21	50,000,000.00	49,983,250.00	49,983,500.00
115651	LA FAYETTE ASSET SE	0.1800	03/16/21	50,000,000.00	49,981,500.00	49,975,500.00
115652	SHEFFIELD RECEIVABL	0.1900	03/03/21	50,000,000.00	49,983,902.78	49,980,500.00
115656	ATLANTIC ASSET SEC	0.1800	01/25/21	36,750,000.00	36,745,590.00	36,745,222.50

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115657	CREDIT AGRICOLE CIB	0.0900	03/05/21	50,000,000.00	49,992,125.00	49,990,500.00
115658	CREDIT AGRICOLE CIB	0.0900	03/05/21	50,000,000.00	49,992,125.00	49,990,500.00
115661	THUNDER BAY FUNDING	0.1800	03/11/21	50,000,000.00	49,982,750.00	49,983,000.00
115664	OLD LINE FUNDING LL	0.2000	03/22/21	25,000,000.00	24,988,888.89	24,987,000.00
115667	ATLANTIC ASSET SEC	0.1500	02/05/21	48,872,000.00	48,864,872.84	48,861,736.88
CPD TOTAL				**13,651,602,000.00**	**13,649,295,441.63**	**13,649,082,842.39**
109674	TOYOTA MOTOR CREDIT	3.0500	01/08/21	10,000,000.00	9,999,942.54	10,002,400.00
110109	JOHNSON & JOHNSON C	2.2500	03/03/22	22,500,000.00	22,392,858.09	22,988,700.00
CORP NOTE FXD TOTAL				**32,500,000.00**	**32,392,800.63**	**32,991,100.00**
112997	JPM CHASE BK CO NOT	1.5000	02/28/23	50,000,000.00	50,000,000.00	50,454,500.00
CORP BK NT TOTAL				**50,000,000.00**	**50,000,000.00**	**50,454,500.00**
112380	USTN 1.625	1.6250	11/15/22	50,000,000.00	49,967,633.95	51,392,500.00
115286	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	49,836,000.00
115287	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	49,836,000.00
115335	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,953,639.30	49,992,000.00
115336	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,953,639.30	49,992,000.00
115337	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,953,639.30	49,992,000.00
115338	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,953,639.30	49,992,000.00
115374	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,830,010.78	49,992,000.00
115375	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,830,010.78	49,992,000.00
115376	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,830,010.78	49,992,000.00
115377	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,830,010.78	49,992,000.00
115382	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,914,905.36	49,992,000.00
115383	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,914,905.36	49,992,000.00
115384	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,914,905.36	49,992,000.00
115385	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,914,905.36	49,992,000.00
115417	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,938,088.70	49,992,000.00
115418	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,938,088.70	49,992,000.00
115594	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,937,746.65	49,992,000.00
115595	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,937,746.65	49,992,000.00
115622	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,875,148.40	49,992,000.00
UST NOTES TOTAL				**1,000,000,000.00**	**998,388,674.81**	**1,000,928,500.00**
113297	UST BILL	0.1125	03/25/21	50,000,000.00	49,987,031.25	49,991,500.00
113298	UST BILL	0.1125	03/25/21	50,000,000.00	49,987,031.25	49,991,500.00
113299	UST BILL	0.1125	03/25/21	50,000,000.00	49,987,031.25	49,991,500.00
113300	UST BILL	0.1125	03/25/21	50,000,000.00	49,987,031.25	49,991,500.00
114583	UST BILL	0.1150	08/12/21	50,000,000.00	49,964,381.95	49,973,500.00
114584	UST BILL	0.1150	08/12/21	50,000,000.00	49,964,381.95	49,973,500.00
114585	UST BILL	0.1150	08/12/21	50,000,000.00	49,964,381.95	49,973,500.00
114586	UST BILL	0.1150	08/12/21	50,000,000.00	49,964,381.95	49,973,500.00
114587	UST BILL	0.1150	08/12/21	50,000,000.00	49,964,381.95	49,973,500.00
114588	UST BILL	0.1100	03/04/21	50,000,000.00	49,990,527.77	49,994,500.00
114589	UST BILL	0.1100	03/04/21	50,000,000.00	49,990,527.77	49,994,500.00
114590	UST BILL	0.1100	03/04/21	50,000,000.00	49,990,527.77	49,994,500.00
114591	UST BILL	0.1100	03/04/21	50,000,000.00	49,990,527.77	49,994,500.00
114592	UST BILL	0.1100	03/04/21	50,000,000.00	49,990,527.77	49,994,500.00
114866	UST BILL	0.1200	10/07/21	50,000,000.00	49,953,500.00	49,965,500.00

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114867	UST BILL	0.1200	10/07/21	50,000,000.00	49,953,500.00	49,965,500.00
114868	UST BILL	0.1200	10/07/21	50,000,000.00	49,953,500.00	49,965,500.00
114869	UST BILL	0.1200	10/07/21	50,000,000.00	49,953,500.00	49,965,500.00
114870	UST BILL	0.1200	10/07/21	50,000,000.00	49,953,500.00	49,965,500.00
114945	UST BILL	0.1150	10/07/21	50,000,000.00	49,955,437.50	49,965,500.00
114946	UST BILL	0.1150	10/07/21	50,000,000.00	49,955,437.50	49,965,500.00
114947	UST BILL	0.1150	10/07/21	50,000,000.00	49,955,437.50	49,965,500.00
114948	UST BILL	0.1150	10/07/21	50,000,000.00	49,955,437.50	49,965,500.00
115038	UST BILL	0.1150	10/07/21	50,000,000.00	49,955,437.51	49,965,500.00
115039	UST BILL	0.1150	10/07/21	50,000,000.00	49,955,437.51	49,965,500.00
115040	UST BILL	0.1150	10/07/21	50,000,000.00	49,955,437.51	49,965,500.00
115041	UST BILL	0.1150	10/07/21	50,000,000.00	49,955,437.51	49,965,500.00
115042	UST BILL	0.1150	10/07/21	50,000,000.00	49,955,437.51	49,965,500.00
115043	UST BILL	0.1150	10/07/21	50,000,000.00	49,955,437.51	49,965,500.00
115144	UST BILL	0.1175	11/04/21	50,000,000.00	49,949,899.30	49,961,500.00
115145	UST BILL	0.1175	11/04/21	50,000,000.00	49,949,899.30	49,961,500.00
115146	UST BILL	0.1175	11/04/21	50,000,000.00	49,949,899.30	49,961,500.00
115147	UST BILL	0.1175	11/04/21	50,000,000.00	49,949,899.30	49,961,500.00
115148	UST BILL	0.1175	11/04/21	50,000,000.00	49,949,899.30	49,961,500.00
115149	UST BILL	0.1175	11/04/21	50,000,000.00	49,949,899.30	49,961,500.00
115258	UST BILL	0.0650	02/18/21	50,000,000.00	49,995,666.66	49,996,000.00
115259	UST BILL	0.0650	02/18/21	50,000,000.00	49,995,666.66	49,996,000.00
115275	UST BILL	0.0850	03/09/21	50,000,000.00	49,992,090.28	49,992,500.00
115276	UST BILL	0.0850	03/09/21	50,000,000.00	49,992,090.28	49,992,500.00
115419	UST BILL	0.0950	12/02/21	50,000,000.00	49,955,798.61	49,954,500.00
115420	UST BILL	0.0950	12/02/21	50,000,000.00	49,955,798.61	49,954,500.00
115455	UST BILL	0.0750	03/23/21	50,000,000.00	49,991,562.50	49,992,000.00
115456	UST BILL	0.0750	03/23/21	50,000,000.00	49,991,562.50	49,992,000.00
115505	UST BILL	0.0700	04/01/21	50,000,000.00	49,991,250.00	49,990,500.00
115506	UST BILL	0.0700	04/01/21	50,000,000.00	49,991,250.00	49,990,500.00
115507	UST BILL	0.0700	04/01/21	50,000,000.00	49,991,250.00	49,990,500.00
115508	UST BILL	0.0700	04/01/21	50,000,000.00	49,991,250.00	49,990,500.00
115653	UST BILL	0.0800	03/30/21	50,000,000.00	49,990,222.22	49,991,500.00
115654	UST BILL	0.0800	03/30/21	50,000,000.00	49,990,222.22	49,991,500.00
115662	UST BILL	0.0700	03/04/21	50,000,000.00	49,993,972.23	49,994,500.00
115663	UST BILL	0.0700	03/04/21	50,000,000.00	49,993,972.23	49,994,500.00
US TBILLS TOTAL				**2,550,000,000.00**	**2,548,547,569.46**	**2,548,861,500.00**
113999	LACCAL BANS	0.6590	06/30/22	5,000,000.00	5,000,000.00	5,000,000.00
LACCAL BANS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,000,000.00**
113129	SAN JOSE CA REDEV A	2.9580	08/01/24	23,000,000.00	24,522,404.28	24,932,230.00
CA MUNI BDN TOTAL				**23,000,000.00**	**24,522,404.28**	**24,932,230.00**
115106	MUFG UNION BANK NA	0.1200	01/04/21	50,000,000.00	50,000,000.00	50,000,500.00
115199	MUFG UNION BANK NA	0.1200	01/04/21	50,000,000.00	50,000,000.00	50,000,500.00
115369	MUFG UNION BANK NA	0.1200	02/01/21	50,000,000.00	50,000,000.00	50,001,000.00
115370	MUFG UNION BANK NA	0.1200	02/01/21	50,000,000.00	50,000,000.00	50,001,000.00
115423	MUFG UNION BANK NA	0.1400	03/08/21	50,000,000.00	50,000,000.00	49,999,500.00
115424	MUFG UNION BANK NA	0.1400	03/08/21	50,000,000.00	50,000,000.00	49,999,500.00

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115509	MUFG UNION BANK NA	0.1400	03/12/21	50,000,000.00	50,000,000.00	49,999,000.00
115565	MUFG UNION BANK NA	0.1400	03/16/21	50,000,000.00	50,000,000.00	49,998,500.00
115621	MUFG UNION BANK NA	0.1400	03/15/21	50,000,000.00	50,000,000.00	49,998,500.00
NEG CDS				**450,000,000.00**	**450,000,000.00**	**449,998,000.00**
112946	UBS AG STAMFORD CT	1.6200	02/12/21	50,000,000.00	50,000,000.00	50,088,000.00
114851	BANK OF MONTREAL CH	0.1800	01/12/21	50,000,000.00	50,000,000.00	50,000,500.00
114880	SVENSKA HANDELSBANK	0.1500	01/04/21	50,000,000.00	50,000,000.00	50,000,500.00
115044	SVENSKA HANDELSBANK	0.1500	01/29/21	50,000,000.00	50,000,000.00	50,002,000.00
115076	NORDEA BANK ABP NY	0.1500	02/01/21	50,000,000.00	50,000,000.00	50,002,500.00
115077	AU & NZ BANKING GRP	0.1500	03/19/21	50,000,000.00	50,000,000.00	50,002,500.00
115078	AU & NZ BANKING GRP	0.1500	03/19/21	50,000,000.00	50,000,000.00	50,002,500.00
115124	AU & NZ BANKING GRP	0.1500	03/15/21	50,000,000.00	50,000,000.00	50,002,500.00
115125	AU & NZ BANKING GRP	0.1500	03/15/21	50,000,000.00	50,000,000.00	50,002,500.00
115152	CREDIT SUISSE NY CD	0.2700	08/09/21	50,000,000.00	50,000,000.00	50,001,000.00
115153	CREDIT SUISSE NY CD	0.2700	08/09/21	50,000,000.00	50,000,000.00	50,001,000.00
115171	TORONTO DOMINION BA	0.1500	01/04/21	50,000,000.00	50,000,000.00	50,000,500.00
115187	BARCLAYS BANK PLC N	0.1500	03/15/21	50,000,000.00	50,000,000.00	49,998,000.00
115200	CANADIAN IMP. BK OF	0.1100	01/04/21	50,000,000.00	50,000,000.00	50,000,000.00
115210	TORONTO DOMINION BA	0.1700	01/19/21	50,000,000.00	50,000,000.00	50,000,500.00
115235	NORDEA BANK ABP NY	0.1500	02/19/21	50,000,000.00	50,000,000.00	50,003,500.00
115236	SVENSKA HANDELSBANK	0.1500	03/05/21	50,000,000.00	50,000,000.00	50,002,000.00
115238	BARCLAYS BANK PLC N	0.1500	03/15/21	50,000,000.00	50,000,000.00	49,997,000.00
115239	BARCLAYS BANK PLC N	0.1500	03/15/21	50,000,000.00	50,000,000.00	49,997,000.00
115246	BANK OF NOVA SCOTIA	0.2300	06/21/21	50,000,000.00	50,000,000.00	49,995,500.00
115297	AU & NZ BANKING GRP	0.1500	03/05/21	50,000,000.00	50,000,000.00	50,003,000.00
115298	AU & NZ BANKING GRP	0.1500	03/05/21	50,000,000.00	50,000,000.00	50,003,000.00
115299	TORONTO DOMINION BA	0.1800	01/28/21	50,000,000.00	50,000,000.00	50,000,000.00
115315	NORDEA BANK ABP NY	0.1500	03/01/21	50,000,000.00	50,000,000.00	50,003,500.00
115328	NORDEA BANK ABP NY	0.1500	03/03/21	50,000,000.00	50,000,000.00	50,003,000.00
115329	TORONTO DOMINION BA	0.1700	02/04/21	50,000,000.00	50,000,000.00	49,999,000.00
115354	CREDIT AGRICOLE CIB	0.1800	03/08/21	50,000,000.00	50,000,000.00	50,004,500.00
115381	WESTPAC BANKING COR	0.1700	03/05/21	50,000,000.00	50,000,000.00	49,999,500.00
115425	WESTPAC BANKING COR	0.1700	03/08/21	50,000,000.00	50,000,000.00	49,999,000.00
115426	WESTPAC BANKING COR	0.1700	03/08/21	50,000,000.00	50,000,000.00	49,999,000.00
115427	CANADIAN IMP. BK OF	0.1400	01/07/21	50,000,000.00	50,000,000.00	50,000,500.00
115428	TORONTO DOMINION BA	0.1800	02/12/21	50,000,000.00	50,000,000.00	49,998,500.00
115457	WESTPAC BANKING COR	0.1600	02/08/21	50,000,000.00	50,000,000.00	50,000,000.00
115458	WESTPAC BANKING COR	0.1600	02/08/21	50,000,000.00	50,000,000.00	50,000,000.00
115459	TORONTO DOMINION BA	0.1900	01/29/21	50,000,000.00	50,000,000.00	50,000,000.00
115472	BANK OF MONTREAL CH	0.1500	01/29/21	50,000,000.00	50,000,000.00	49,999,000.00
115473	BANK OF MONTREAL CH	0.1500	01/29/21	50,000,000.00	50,000,000.00	49,999,000.00
115489	BANK OF MONTREAL CH	0.1500	02/10/21	50,000,000.00	50,000,000.00	49,997,500.00
115510	WESTPAC BANKING COR	0.1900	03/16/21	50,000,000.00	50,000,000.00	50,000,000.00
115511	CREDIT AGRICOLE CIB	0.1600	03/15/21	50,000,000.00	50,000,000.00	50,001,500.00
115522	WESTPAC BANKING COR	0.1900	03/18/21	50,000,000.00	50,000,000.00	49,999,500.00
115523	CANADIAN IMP. BK OF	0.1800	02/19/21	50,000,000.00	50,000,000.00	49,999,500.00
115549	BANK OF NOVA SCOTIA	0.2400	09/15/21	50,000,000.00	50,000,000.00	49,993,000.00
115550	BANK OF NOVA SCOTIA	0.2400	09/15/21	50,000,000.00	50,000,000.00	49,993,000.00
115566	WESTPAC BANKING COR	0.1700	01/28/21	50,000,000.00	50,000,000.00	50,000,000.00
115567	CANADIAN IMP. BK OF	0.1900	01/29/21	50,000,000.00	50,000,000.00	50,001,000.00

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115588	SVENSKA HANDELSBANK	0.1600	03/17/21	50,000,000.00	50,000,000.00	50,002,000.00
115589	SVENSKA HANDELSBANK	0.1600	03/17/21	50,000,000.00	50,000,000.00	50,002,000.00
115593	WESTPAC BANKING COR	0.1600	01/29/21	50,000,000.00	50,000,000.00	50,000,000.00
115614	BANK OF MONTREAL CH	0.2400	06/30/21	50,000,000.00	50,000,000.00	49,995,000.00
YANKEE CDS TOTAL				**2,500,000,000.00**	**2,500,000,000.00**	**2,500,094,000.00**
NTRD TOTAL				**41,249,027,000.00**	**41,240,858,324.67**	**41,246,585,026.54**
	NTRD HISTORICAL COST TOTAL				**41,232,240,834.39**	
TRADE-PSI TRADING						
102351	USTN 1.125	1.1250	07/31/21	50,000,000.00	49,992,254.43	50,293,000.00
UST NOTES TOTAL				**50,000,000.00**	**49,992,254.43**	**50,293,000.00**
TRADE TOTAL				**50,000,000.00**	**49,992,254.43**	**50,293,000.00**
	TRADE HISTORICAL COST TOTAL				**49,933,593.75**	
PSI TOTAL				**41,299,027,000.00**	**41,290,850,579.10**	**41,296,878,026.54**
	PSI HISTORICAL COST TOTAL				**41,282,174,428.14**	

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AVCCD-ANTELOPE VALLEY CCD						
114162	FHLB 2.03 (CALLABLE	2.0300	07/27/40	25,230,000.00	25,230,000.00	25,230,000.00
FHLB TOTAL				**25,230,000.00**	**25,230,000.00**	**25,230,000.00**
AVCCD TOTAL				**25,230,000.00**	**25,230,000.00**	**25,230,000.00**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/41	7,000,000.00	7,000,000.00	8,616,230.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	11,033,280.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**19,649,510.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**19,649,510.00**
GF-GENERAL FUND						
35272	RPV TAX ALLOCATION	5.0000	12/02/27	3,200,000.00	3,200,000.00	3,200,000.00
LONG TERM BDS TOTAL				**3,200,000.00**	**3,200,000.00**	**3,200,000.00**
GF TOTAL				**3,200,000.00**	**3,200,000.00**	**3,200,000.00**
PHHPA-PH HABITAT PRESERVATION AU						
113193	FFCB 2.50 (CALLABLE	2.5000	03/23/35	22,500,000.00	22,500,000.00	22,600,800.00
FFCB TOTAL				**22,500,000.00**	**22,500,000.00**	**22,600,800.00**
112863	FHLB 2.90 (CALLABLE	2.9000	02/10/45	175,000.00	174,578.16	175,427.00
FHLB TOTAL				**175,000.00**	**174,578.16**	**175,427.00**
114424	FHLMC 2.00 (CALLABL	2.0000	08/27/43	9,500,000.00	9,500,000.00	9,127,980.00
FHLMC TOTAL				**9,500,000.00**	**9,500,000.00**	**9,127,980.00**
PHHPA TOTAL				**32,175,000.00**	**32,174,578.16**	**31,904,207.00**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/21	36,874,334.31	36,874,334.31	36,874,334.31
COLLATERIZED TDS TOTAL				**36,874,334.31**	**36,874,334.31**	**36,874,334.31**
SCAQM TOTAL				**36,874,334.31**	**36,874,334.31**	**36,874,334.31**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/21	3,415,978.99	3,415,978.99	3,415,978.99
COLLATERIZED TDS TOTAL				**3,415,978.99**	**3,415,978.99**	**3,415,978.99**
SLIM TOTAL				**3,415,978.99**	**3,415,978.99**	**3,415,978.99**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/21	41,266.63	41,266.63	41,266.63
COLLATERIZED TDS TOTAL				**41,266.63**	**41,266.63**	**41,266.63**
WASIA TOTAL				**41,266.63**	**41,266.63**	**41,266.63**
SPI TOTAL				**116,936,579.93**	**116,936,158.09**	**120,315,296.93**
	SPI HISTORICAL TOTAL				**116,936,142.43**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/20
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/20
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	1.00
06/10/20	CCTSA TOBACCO BONDS 2020	17,877,094.82
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	314,318.22
05/17/00	C.I. 2658M	420,764.92
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$18,614,140.11

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/20
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	4,921,923.54
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,061,766.58
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	105,282,078.46
02/09/93	DISNEY PROJECT 1993	8,088,559.53
03/21/12	DISNEY PROJECT 2012	4,193,562.73
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	52,672,599.46
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	22,373,410.45
07/23/20	LAC-CAL LEASE REVENUE BONDS SERIES 2020A	8,398.03
	U.S. BANK - TRUSTEE TOTAL	$198,612,390.89

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/20
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,425,743.14
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,406,010.99
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,407,161.31
08/29/19	LEASE REVENUE BONDS (2019 SERIES E-1 & E-2)	19,316.17
	ZIONS BANK - TRUSTEE TOTAL	$22,258,231.61

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/20
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,889.77
	TREASURER TOTAL	$301,889.77

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 12/31/20
Attachment XII

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
LACCAL BANS						
113999	LACCAL BANS	0.66	06/30/22	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
LACCAL BANS TOTAL				**5,000,000.00**	**5,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**5,000,000.00**	**5,000,000.00**	
NTRD - PSI NON-TRADING Total				**5,000,000.00**	**5,000,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 12/31/20
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

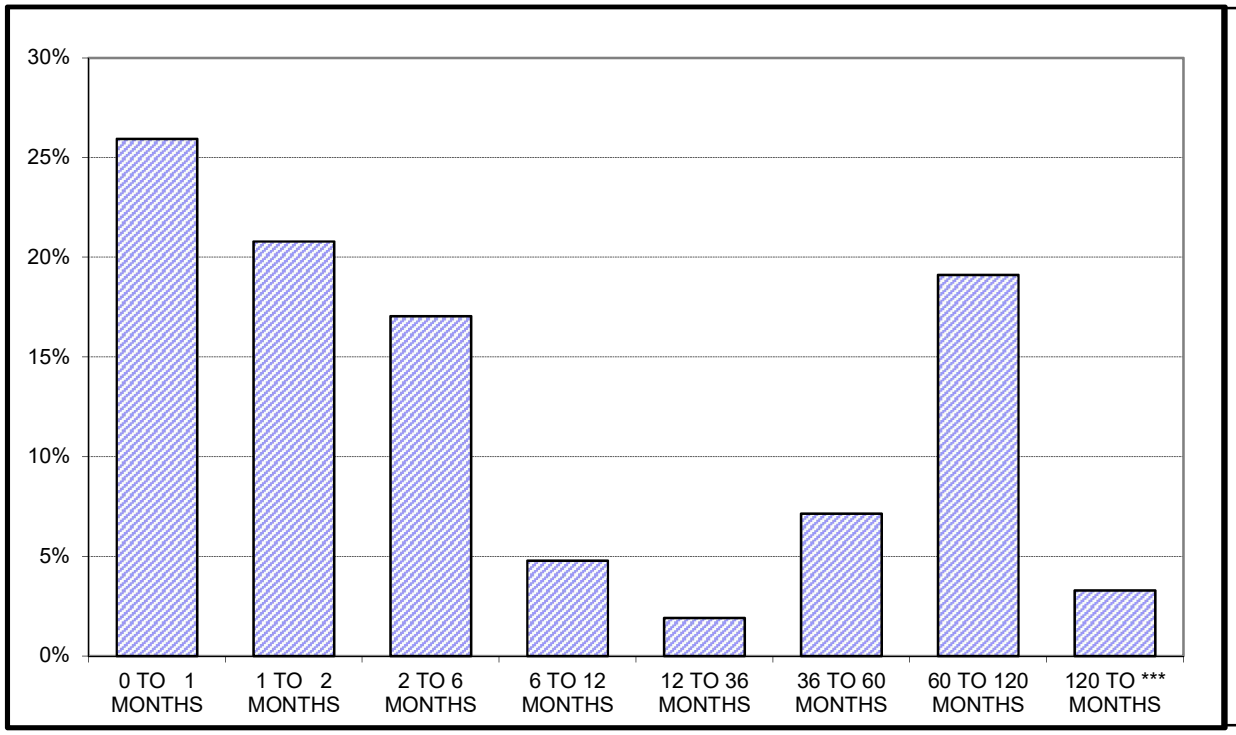
Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 12/31/20
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	2,950,000,000.00	66.00	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	13,649,295,441.63	36.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	3,546,936,244.27	850.00	DAYS	49,992,254.43	212.00	DAYS
AGENCIES	20,982,711,433.86	1,530.00	DAYS	0.00	0.00	DAYS
MUNICIPALS	29,522,404.28	1,180.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	82,392,800.63	596.00	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	$41,240,858,324.67	870.00	DAYS	$49,992,254.43	212.00	DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 12/31/20
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	01/01/21-01/31/21	$10,708,199,849.58	25.93
1 TO 2 MONTHS	02/01/21-02/28/21	$8,584,585,691.64	20.79
2 TO 3 MONTHS	03/01/21-03/31/21	$5,894,230,081.19	14.27
3 TO 4 MONTHS	04/01/21-04/30/21	$703,918,604.52	1.71
4 TO 5 MONTHS	05/01/21-05/31/21	$199,930,097.22	0.48
5 TO 6 MONTHS	06/01/21-11/30/21	$244,955,157.56	0.59
6 TO 12 MONTHS	07/01/21-12/31/21	$1,973,577,613.18	4.78
12 TO 24 MONTHS	01/01/22-12/31/22	$436,649,968.92	1.06
24 TO 36 MONTHS	01/01/23-12/31/23	$350,599,769.13	0.85
36 TO 48 MONTHS	01/01/24-12/31/24	$730,282,602.30	1.77
48 TO 60 MONTHS	01/01/25-12/31/25	$2,210,457,774.74	5.36
60 TO 120 MONTHS	01/01/26-12/31/30	$7,893,943,432.78	19.12
120 TO *** MONTHS	01/01/31-	$1,359,519,936.34	3.29
Portfolio Total:		**$41,290,850,579.10**	**100.00**
AVCCD			
120 TO *** MONTHS	01/01/31-	$25,230,000.00	100.00
Portfolio Total:		**$25,230,000.00**	**100.00**
ESUSD			
120 TO *** MONTHS	01/01/31-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	**100.00**
GF			
60 TO 120 MONTHS	01/01/26-12/31/30	$3,200,000.00	100.00
Portfolio Total:		**$3,200,000.00**	**100.00**
PHHPA			
120 TO *** MONTHS	01/01/31-	$32,174,578.16	100.00
Portfolio Total:		**$32,174,578.16**	**100.00**
SCAQM			
6 TO 12 MONTHS	07/01/21-12/31/21	$36,874,334.31	100.00
Portfolio Total:		**$36,874,334.31**	**100.00**
SLIM			
6 TO 12 MONTHS	07/01/21-12/31/21	$3,415,978.99	100.00
Portfolio Total:		**$3,415,978.99**	**100.00**
WASIA			
6 TO 12 MONTHS	07/01/21-12/31/21	$41,266.63	100.00
Portfolio Total:		**$41,266.63**	**100.00**

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 10,708,200	25.93%
1 TO 2 MONTHS	8,584,586	20.79%
2 TO 6 MONTHS	7,043,034	17.05%
6 TO 12 MONTHS	1,973,578	4.78%
12 TO 36 MONTHS	787,250	1.91%
36 TO 60 MONTHS	2,940,740	7.13%
60 TO 120 MONTHS	7,893,943	19.12%
120 TO *** MONTHS	1,359,520	3.29%
	$ 41,290,851	100.00%

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

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 12/31/20
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	$36,874,334.31
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,415,978.99
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	41,266.63
	LAIF TOTAL	$40,331,579.93

POOLED MONEY INVESTMENT ACCOUNT

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

	November 2020	November 2019	Change
Average Daily Portfolio ($)	**102,698,725**	**88,284,891**	**+14,413,834**
Accrued Earnings ($)	**48,626**	**152,175**	**-103,549**
Effective Yield (%)	**0.576**	**2.103**	**-1.527**
Average Life-Month End (In Days)	**171**	**218**	**-47**
Total Security Transactions			
Amount ($)	**27,253,514**	**25,305,191**	**+1,948,323**
Number	**545**	**508**	**+37**
Total Time Deposit Transactions			
Amount ($)	**2,010,000**	**2,225,480**	**-215,480**
Number	**72**	**89**	**-17**
Average Workday Investment Activity ($)	**1,625,751**	**1,529,482**	**+96,269**
Prescribed Demand Account Balances For Services ($)	**1,531,000**	**286,600**	**+1,244,400**

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

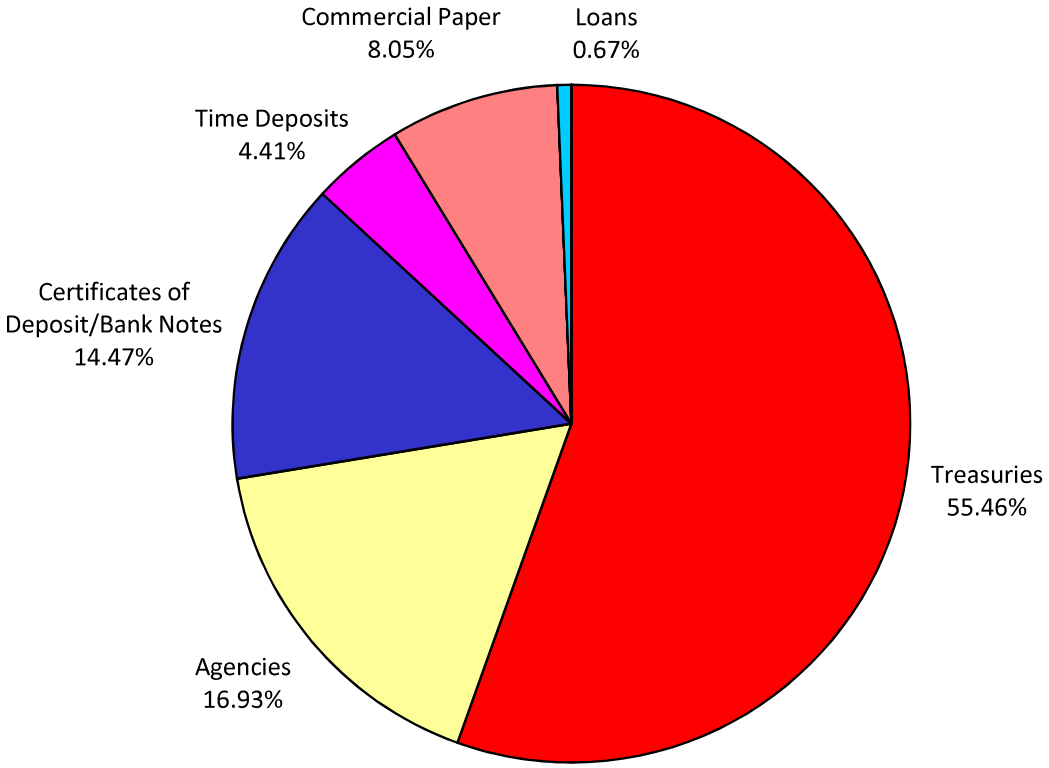
(Dollars In Thousands)

November 30, 2020

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	32,742,130	31.78	+0.94
Bonds	0	0.00	0
Notes	24,387,013	23.68	-0.41
Strips	0	0.00	0
Total Government	57,129,143	55.46	+0.53
Agency Debentures	4,361,164	4.24	-0.01
Certificates of Deposit	14,900,406	14.47	+0.17
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	13,070,638	12.69	-1.08
Time Deposits	4,541,500	4.41	-0.31
GNMAs	0	0.00	0
Commercial Paper	8,293,211	8.05	+0.71
Remics	13,553	0.01	0
Corporate Bonds	0	0.00	0
AB 55 Loans	690,043	0.67	-0.01
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	102,999,658	100.00	

INVESTMENT ACTIVITY	November 2020		October 2020	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	545	27,253,514	681	33,915,766
Other	19	2,296,149	9	80,802
Time Deposits	72	2,010,000	116	3,327,500
Total	636	31,559,663	806	37,324,068
PMIA Monthly Average Effective Yield (%)		0.576	0.620	
Year to Date Yield Last Day of Month (%)		0.720	0.754	

Pooled Money Investment Account
Portfolio Composition
$103.0 billion
11/30/20



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/01/20	**REDEMPTIONS**								
	DEB	IBRD		11/01/20	2.611	50,000	656	2,330,212.72	2.622
	DEB	IBRD		11/01/20	2.611	50,000	656	2,330,212.72	2.622
11/02/20	**REDEMPTIONS**								
	CD	WELLS FGO	1.760	11/02/20	1.760	50,000	293	716,222.22	1.789
	CD	WELLS FGO	1.760	11/02/20	1.760	50,000	293	716,222.22	1.789
	CP	SOC GEN NY		11/02/20	0.220	50,000	112	34,222.22	0.223
	CP	SOC GEN NY		11/02/20	0.220	50,000	112	34,222.22	0.223
	CP	LIBERTY		11/02/20	0.240	50,000	117	39,000.00	0.244
	CP	LIBERTY		11/02/20	0.240	50,000	117	39,000.00	0.244
	CP	JOHNSON		11/02/20	0.160	50,000	151	33,555.56	0.162
	CP	JPM LLC		11/02/20	0.300	50,000	173	72,083.33	0.305
	CP	JPM LLC		11/02/20	0.300	50,000	173	72,083.33	0.305
	CP	COCA COLA		11/02/20	1.630	50,000	257	581,819.44	1.677
	DN	FHLB		11/02/20	0.110	50,000	125	19,097.22	0.112
	DN	FHLB		11/02/20	0.110	50,000	125	19,097.22	0.112
	DN	IBRD		11/02/20	0.160	50,000	154	34,222.22	0.162
	DN	IBRD		11/02/20	0.160	50,000	154	34,222.22	0.162
	DN	IBRD		11/02/20	0.120	50,000	160	26,666.67	0.122
	DN	IBRD		11/02/20	0.120	50,000	160	26,666.67	0.122
	DN	IBRD		11/02/20	0.120	50,000	166	27,666.67	0.122
	DN	IBRD		11/02/20	0.120	50,000	166	27,666.67	0.122
	DN	FHLMC		11/02/20	0.110	50,000	167	25,513.89	0.112
	DN	FHLMC		11/02/20	0.110	50,000	167	25,513.89	0.112
	DN	FHLMC		11/02/20	0.100	50,000	181	25,138.89	0.101
	DN	FHLMC		11/02/20	0.100	50,000	181	25,138.89	0.101
	DN	FHLMC		11/02/20	0.100	50,000	181	25,138.89	0.101
	DN	FHLMC		11/02/20	0.100	50,000	186	25,833.33	0.101
	DN	FHLMC		11/02/20	0.100	50,000	186	25,833.33	0.101
	DN	FHLMC		11/02/20	0.120	50,000	192	32,000.00	0.122
	DN	FHLMC		11/02/20	0.120	50,000	192	32,000.00	0.122
	YCD	MUFG BK	0.200	11/02/20	0.200	50,000	97	26,944.44	0.203
	YCD	MUFG BK	0.200	11/02/20	0.200	50,000	97	26,944.44	0.203
	YCD	SE BANKEN	0.230	11/02/20	0.230	50,000	111	35,458.33	0.233
	YCD	SE BANKEN	0.230	11/02/20	0.230	50,000	111	35,458.33	0.233
	YCD	SOC GEN	0.260	11/02/20	0.260	50,000	153	55,250.00	0.264
	YCD	SOC GEN	0.260	11/02/20	0.260	50,000	153	55,250.00	0.264
	YCD	FORTIS	0.290	11/02/20	0.290	50,000	153	61,625.00	0.294
	YCD	FORTIS	0.290	11/02/20	0.290	50,000	153	61,625.00	0.294
	YCD	BNP	0.300	11/02/20	0.300	50,000	164	68,333.33	0.304
	YCD	BNP	0.300	11/02/20	0.300	50,000	164	68,333.33	0.304
	YCD	BNP	0.300	11/02/20	0.300	50,000	164	68,333.33	0.304
	YCD	RABOBANK	0.220	11/02/20	0.220	50,000	165	50,416.67	0.223
	YCD	RABOBANK	0.220	11/02/20	0.220	50,000	165	50,416.67	0.223

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/02/20	**PURCHASES**								
	CP	SOC GEN NY		12/02/20	0.150	50,000			
	CP	SOC GEN NY		12/02/20	0.150	50,000			
	CP	APPLE		01/14/21	0.090	50,000			
	CP	JPM LLC		07/01/21	0.220	50,000			
	CP	JPM LLC		07/01/21	0.220	50,000			
	CP	CGMI		09/01/21	0.260	50,000			
	CP	CGMI		09/01/21	0.260	50,000			
	TR	BILL		10/07/21	0.113	50,000			
	TR	BILL		10/07/21	0.113	50,000			
	TR	BILL		10/07/21	0.113	50,000			
	TR	BILL		10/07/21	0.113	50,000			
	TR	BILL		10/07/21	0.113	50,000			
	TR	BILL		10/07/21	0.113	50,000			
	TR	BILL		10/07/21	0.113	50,000			
	TR	BILL		10/07/21	0.113	50,000			
	YCD	MUFG BK	0.080	12/09/20	0.080	50,000			
	YCD	MUFG BK	0.080	12/09/20	0.080	50,000			
	YCD	BNP	0.240	07/01/21	0.240	50,000			
	YCD	BNP	0.240	07/01/21	0.240	50,000			
	YCD	CIBC	0.230	08/02/21	0.230	50,000			
	YCD	CIBC	0.230	08/02/21	0.230	50,000			
11/03/20	**REDEMPTIONS**								
	CP	MERCK		11/03/20	0.070	50,000	35	3,402.78	0.071
	YCD	KBC	0.120	11/03/20	0.120	50,000	33	5,500.00	0.122
	YCD	KBC	0.120	11/03/20	0.120	50,000	33	5,500.00	0.122
11/03/20	**PURCHASES**								
	CP	RABO NY		11/24/20	0.090	50,000			
	CP	RABO NY		11/24/20	0.090	50,000			
	CP	MUFG BK		02/03/21	0.140	50,000			
	CP	MUFG BK		02/03/21	0.140	50,000			
	CP	MIZUHO NY		02/03/21	0.190	50,000			
	CP	MIZUHO NY		02/03/21	0.190	50,000			
	CP	NATIXIS NY		03/08/21	0.220	50,000			
	CP	NATIXIS NY		03/08/21	0.220	50,000			
	TR	BILL		03/23/21	0.090	50,000			
	TR	BILL		03/23/21	0.090	50,000			
	TR	BILL		03/23/21	0.090	50,000			
	TR	BILL		03/23/21	0.090	50,000			
	TR	BILL		03/23/21	0.090	50,000			
	TR	BILL		03/23/21	0.090	50,000			
	TR	BILL		10/07/21	0.122	50,000			
	TR	BILL		10/07/21	0.122	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/03/20	**PURCHASES (Continued)**								
	TR	BILL		10/07/21	0.123	50,000			
	TR	BILL		10/07/21	0.123	50,000			
	YCD	DNB	0.080	11/19/20	0.080	50,000			
	YCD	DNB	0.080	11/19/20	0.080	50,000			
	YCD	SUMI TRUST	0.150	01/04/21	0.150	50,000			
	YCD	SUMI TRUST	0.150	01/04/21	0.150	50,000			
	YCD	NAT AUB	0.180	05/03/21	0.180	50,000			
	YCD	NAT AUB	0.180	05/03/21	0.180	50,000			
11/04/20	**NO REDEMPTIONS**								
11/04/20	**PURCHASES**								
	CP	APPLE		12/14/20	0.100	50,000			
	CP	CRC		02/08/21	0.170	50,000			
	CP	CRC		02/08/21	0.170	50,000			
	CP	CIBC HLD		03/10/21	0.170	50,000			
	CP	CIBC HLD		03/10/21	0.170	50,000			
	TR	BILL		03/30/21	0.095	50,000			
	TR	BILL		03/30/21	0.095	50,000			
	TR	BILL		03/30/21	0.095	50,000			
	TR	BILL		03/30/21	0.095	50,000			
	YCD	SWEDBANK	0.150	02/08/21	0.150	50,000			
	YCD	SWEDBANK	0.150	02/08/21	0.150	50,000			
	YCD	CR AG CIB	0.140	02/12/21	0.140	50,000			
	YCD	CR AG CIB	0.140	02/12/21	0.140	50,000			
	YCD	NAT AUB	0.140	02/12/21	0.140	50,000			
	YCD	NAT AUB	0.140	02/12/21	0.140	50,000			
	YCD	RABOBANK	0.190	05/03/21	0.190	50,000			
	YCD	RABOBANK	0.190	05/03/21	0.190	50,000			
11/05/20	**REDEMPTIONS**								
	TR	BILL		11/05/20	1.540	50,000	344	735,777.78	1.589
	TR	BILL		11/05/20	1.540	50,000	344	735,777.78	1.589
	TR	BILL		11/05/20	1.540	50,000	344	735,777.78	1.589
	TR	BILL		11/05/20	1.540	50,000	344	735,777.78	1.589
	TR	BILL		11/05/20	1.522	50,000	346	731,405.56	1.570
	TR	BILL		11/05/20	1.522	50,000	346	731,405.56	1.570
	TR	BILL		11/05/20	1.522	50,000	346	731,405.56	1.570
	TR	BILL		11/05/20	1.522	50,000	346	731,405.56	1.570
	TR	BILL		11/05/20	1.543	50,000	364	779,819.49	1.593
	TR	BILL		11/05/20	1.543	50,000	364	779,819.49	1.593
	TR	BILL		11/05/20	1.543	50,000	364	779,819.49	1.593
	TR	BILL		11/05/20	1.543	50,000	364	779,819.44	1.593
	TR	BILL		11/05/20	1.543	50,000	364	779,819.44	1.593
	TR	BILL		11/05/20	1.543	50,000	364	779,819.44	1.593

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/05/20	**REDEMPTIONS (Continued)**								
	TR	BILL		11/05/20	1.563	50,000	364	789,930.56	1.614
	TR	BILL		11/05/20	1.563	50,000	364	789,930.56	1.614
11/05/20	**PURCHASES**								
	CP	RABO NY		11/10/20	0.080	50,000			
	CP	RABO NY		11/10/20	0.080	50,000			
	CP	RABO NY		11/10/20	0.080	50,000			
	CP	NATIXIS NY		01/11/21	0.140	50,000			
	CP	NATIXIS NY		01/11/21	0.140	50,000			
	CP	LIBERTY		03/01/21	0.190	50,000			
	CP	LIBERTY		03/01/21	0.190	50,000			
	CP	CGMI		05/07/21	0.220	50,000			
	DN	FHLB		01/11/21	0.085	50,000			
	DN	FHLB		01/11/21	0.085	50,000			
	DN	IBRD		01/25/21	0.090	50,000			
	DN	IBRD		01/25/21	0.090	50,000			
	DN	IBRD		02/05/21	0.090	50,000			
	DN	IBRD		02/05/21	0.090	50,000			
	DN	FHLB		05/28/21	0.090	50,000			
	DN	FHLB		05/28/21	0.090	50,000			
	TR	BILL		11/04/21	0.130	50,000			
	TR	BILL		11/04/21	0.130	50,000			
	TR	BILL		11/04/21	0.130	50,000			
	TR	BILL		11/04/21	0.130	50,000			
	TR	BILL		11/04/21	0.131	50,000			
	TR	BILL		11/04/21	0.131	50,000			
	TR	BILL		11/04/21	0.138	50,000			
	TR	BILL		11/04/21	0.138	50,000			
	YCD	DNB	0.080	11/24/20	0.080	50,000			
	YCD	DNB	0.080	11/24/20	0.080	50,000			
	YCD	SUMITOMO	0.190	02/17/21	0.190	50,000			
	YCD	SUMITOMO	0.190	02/17/21	0.190	50,000			
	YCD	SE BANKEN	0.210	05/03/21	0.210	50,000			
	YCD	SE BANKEN	0.210	05/03/21	0.210	50,000			
11/06/20	**REDEMPTIONS**								
	CD	MUFG UNION	0.150	11/06/20	0.150	50,000	114	23,750.00	0.152
	CD	MUFG UNION	0.150	11/06/20	0.150	50,000	114	23,750.00	0.152
	CP	VERSAILLES		11/06/20	0.210	50,000	100	29,166.67	0.213
	CP	CR AG NY		11/06/20	0.250	50,000	136	47,222.22	0.254
	CP	CR AG NY		11/06/20	0.250	50,000	136	47,222.22	0.254
	DN	IBRD		11/06/20	0.130	50,000	114	20,583.33	0.132
	DN	IBRD		11/06/20	0.130	50,000	114	20,583.33	0.132

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/06/20	**REDEMPTIONS (Continued)**								
	DN	FHLMC		11/06/20	0.130	50,000	123	22,208.33	0.132
	DN	FHLMC		11/06/20	0.130	50,000	123	22,208.33	0.132
	DN	FHLMC		11/06/20	0.130	50,000	123	22,208.33	0.132
	DN	FHLMC		11/06/20	0.130	50,000	123	22,208.33	0.132
	YCD	SUMITOMO	0.190	11/06/20	0.190	50,000	92	24,277.78	0.193
	YCD	SUMITOMO	0.190	11/06/20	0.190	50,000	92	24,277.78	0.193
11/06/20	**PURCHASES**								
	CP	CR AG NY		11/13/20	0.090	50,000			
	CP	CR AG NY		11/13/20	0.090	50,000			
	CP	SOC GEN NY		01/14/21	0.180	50,000			
	CP	SOC GEN NY		01/14/21	0.180	50,000			
	DN	FHLB		05/07/21	0.095	50,000			
	YCD	KBC	0.110	12/14/20	0.110	50,000			
	YCD	KBC	0.110	12/14/20	0.110	50,000			
	YCD	NORINCHUK	0.160	01/14/21	0.160	50,000			
	YCD	NORINCHUK	0.160	01/14/21	0.160	50,000			
	YCD	MIZUHO	0.210	02/12/21	0.210	50,000			
	YCD	MIZUHO	0.210	02/12/21	0.210	50,000			
11/09/20	**REDEMPTIONS**								
	CD	BOWEST	0.280	11/09/20	0.280	50,000	138	53,666.67	0.284
	CD	BOWEST	0.280	11/09/20	0.280	50,000	138	53,666.67	0.284
	CP	SOC GEN NY		11/09/20	0.220	50,000	118	36,055.56	0.223
	CP	SOC GEN NY		11/09/20	0.220	50,000	118	36,055.56	0.223
	CP	BNP NY		11/09/20	0.240	50,000	118	39,333.33	0.244
	CP	BNP NY		11/09/20	0.240	50,000	118	39,333.33	0.244
	CP	BNP NY		11/09/20	0.240	50,000	118	39,333.33	0.244
	CP	BNP NY		11/09/20	0.240	50,000	118	39,333.33	0.244
	CP	TOYOTA		11/09/20	0.430	50,000	165	98,541.67	0.437
	CP	TOYOTA		11/09/20	0.430	50,000	165	98,541.67	0.437
	CP	JPM LLC		11/09/20	0.300	50,000	175	72,916.67	0.305
	CP	JPM LLC		11/09/20	0.300	50,000	175	72,916.67	0.305
	DN	FHLMC		11/09/20	0.130	50,000	126	22,750.00	0.132
	DN	FHLMC		11/09/20	0.130	50,000	126	22,750.00	0.132
	DN	FHLMC		11/09/20	0.130	50,000	126	22,750.00	0.132
	DN	FHLMC		11/09/20	0.130	50,000	126	22,750.00	0.132
	DN	FHLB		11/09/20	0.175	50,000	151	36,701.39	0.178
	DN	FHLB		11/09/20	0.175	50,000	151	36,701.39	0.178
	DN	IBRD		11/09/20	0.150	50,000	165	34,375.00	0.152
	DN	IBRD		11/09/20	0.150	50,000	165	34,375.00	0.152
	DN	FHLB		11/09/20	0.120	50,000	166	27,666.67	0.122
	DN	FHLB		11/09/20	0.120	50,000	166	27,666.67	0.122
	DN	IBRD		11/09/20	0.130	50,000	174	31,416.67	0.132
	DN	IBRD		11/09/20	0.130	50,000	174	31,416.67	0.132

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/09/20	**REDEMPTIONS (Continued)**								
	DN	FHLB		11/09/20	0.130	50,000	181	32,680.56	0.132
	DN	FHLB		11/09/20	0.130	50,000	181	32,680.56	0.132
	DN	FHLMC		11/09/20	0.100	50,000	188	26,111.11	0.101
	DN	FHLMC		11/09/20	0.100	50,000	188	26,111.11	0.101
	DN	FHLMC		11/09/20	0.100	50,000	188	26,111.11	0.101
	YCD	SUMITOMO	0.110	11/09/20	0.110	50,000	47	7,180.56	0.112
	YCD	SUMITOMO	0.110	11/09/20	0.110	50,000	47	7,180.56	0.112
	YCD	NORDEA ABP	0.170	11/09/20	0.170	50,000	116	27,388.89	0.172
	YCD	NORDEA ABP	0.170	11/09/20	0.170	50,000	116	27,388.89	0.172
	YCD	SOC GEN	0.200	11/09/20	0.200	50,000	123	34,166.67	0.203
	YCD	SOC GEN	0.200	11/09/20	0.200	50,000	123	34,166.67	0.203
	YCD	SE BANKEN	0.230	11/09/20	0.230	50,000	132	42,166.67	0.233
	YCD	SE BANKEN	0.230	11/09/20	0.230	50,000	132	42,166.67	0.233
	YCD	DNB	0.230	11/09/20	0.230	50,000	139	44,402.78	0.233
	YCD	DNB	0.230	11/09/20	0.230	50,000	139	44,402.78	0.233
	YCD	CR AG CIB	0.220	11/09/20	0.220	50,000	153	46,750.00	0.223
	YCD	CR AG CIB	0.220	11/09/20	0.220	50,000	153	46,750.00	0.223
	YCD	RABOBANK	0.250	11/09/20	0.250	50,000	179	62,152.78	0.253
	YCD	RABOBANK	0.250	11/09/20	0.250	50,000	179	62,152.78	0.253
11/09/20	**PURCHASES**								
	CP	CR AG NY		11/10/20	0.080	50,000			
	CP	CR AG NY		11/10/20	0.080	50,000			
	CP	RABO NY		11/10/20	0.080	50,000			
	CP	RABO NY		11/10/20	0.080	50,000			
	CP	RABO NY		11/10/20	0.080	50,000			
	CP	APPLE		12/14/20	0.100	50,000			
	CP	BNP NY		03/08/21	0.190	50,000			
	CP	BNP NY		03/08/21	0.190	50,000			
	CP	TOYOTA		05/10/21	0.190	50,000			
	CP	TOYOTA		05/10/21	0.190	50,000			
	DEB	IBRD	2.750	07/23/21	0.150	50,000			
	DN	IBRD		01/14/21	0.100	50,000			
	DN	IBRD		01/14/21	0.100	50,000			
	DN	IFC		10/01/21	0.100	50,000			
	YCD	SUMITOMO	0.130	01/06/21	0.130	50,000			
	YCD	SUMITOMO	0.130	01/06/21	0.130	50,000			
	YCD	NATIXIS	0.170	02/01/21	0.170	50,000			
	YCD	NATIXIS	0.170	02/01/21	0.170	50,000			
	YCD	MUFG BK	0.180	02/10/21	0.180	50,000			
	YCD	MUFG BK	0.180	02/10/21	0.180	50,000			
	YCD	TORONTO	0.180	03/01/21	0.180	50,000			
	YCD	TORONTO	0.180	03/01/21	0.180	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/10/20	**REDEMPTIONS**								
	CP	CR AG NY		11/10/20	0.080	50,000	1	111.11	0.081
	CP	CR AG NY		11/10/20	0.080	50,000	1	111.11	0.081
	CP	RABO NY		11/10/20	0.080	50,000	1	111.11	0.081
	CP	RABO NY		11/10/20	0.080	50,000	1	111.11	0.081
	CP	RABO NY		11/10/20	0.080	50,000	1	111.11	0.081
	CP	RABO NY		11/10/20	0.080	50,000	5	555.56	0.081
	CP	RABO NY		11/10/20	0.080	50,000	5	555.56	0.081
	CP	RABO NY		11/10/20	0.080	50,000	5	555.56	0.081
	TR	BILL		11/10/20	0.091	50,000	96	12,133.33	0.092
	TR	BILL		11/10/20	0.091	50,000	96	12,133.33	0.092
	TR	BILL		11/10/20	0.140	50,000	127	24,694.44	0.142
	TR	BILL		11/10/20	0.140	50,000	127	24,694.44	0.142
	TR	BILL		11/10/20	0.145	50,000	127	25,576.39	0.147
	TR	BILL		11/10/20	0.145	50,000	127	25,576.39	0.147
	TR	BILL		11/10/20	0.165	50,000	147	33,687.50	0.167
	TR	BILL		11/10/20	0.165	50,000	147	33,687.50	0.167
	TR	BILL		11/10/20	0.165	50,000	147	33,687.50	0.167
	TR	BILL		11/10/20	0.166	50,000	147	33,891.67	0.168
	TR	BILL		11/10/20	0.166	50,000	147	33,891.67	0.168
	TR	BILL		11/10/20	0.166	50,000	147	33,891.67	0.168
	TR	BILL		11/10/20	0.173	50,000	154	36,895.83	0.175
	TR	BILL		11/10/20	0.173	50,000	154	36,895.83	0.175
	TR	BILL		11/10/20	0.173	50,000	154	36,895.83	0.175
	TR	BILL		11/10/20	0.180	50,000	154	38,500.00	0.183
	TR	BILL		11/10/20	0.180	50,000	154	38,500.00	0.183
11/10/20	**PURCHASES**								
	CP	JPM LLC		11/24/20	0.150	50,000			
	CP	JPM LLC		11/24/20	0.150	50,000			
	TR	BILL		04/13/21	0.092	50,000			
	TR	BILL		04/13/21	0.092	50,000			
	TR	BILL		04/13/21	0.092	50,000			
	TR	BILL		04/13/21	0.094	50,000			
	TR	BILL		04/13/21	0.094	50,000			
	TR	BILL		04/13/21	0.094	50,000			
	TR	BILL		04/13/21	0.095	50,000			
	TR	BILL		04/13/21	0.095	50,000			
	TR	BILL		04/13/21	0.095	50,000			
	TR	BILL		04/13/21	0.095	50,000			
	TR	BILL		04/13/21	0.095	50,000			
	TR	BILL		04/13/21	0.095	50,000			
11/12/20	**REDEMPTIONS**								
	TR	BILL		11/12/20	0.110	50,000	119	18,180.56	0.112
	TR	BILL		11/12/20	0.110	50,000	119	18,180.56	0.112

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/12/20	**REDEMPTIONS (Continued)**								
	TR	BILL		11/12/20	0.110	50,000	119	18,180.56	0.112
	TR	BILL		11/12/20	0.110	50,000	119	18,180.56	0.112
	TR	BILL		11/12/20	0.113	50,000	119	18,593.75	0.114
	TR	BILL		11/12/20	0.113	50,000	119	18,593.75	0.114
	TR	BILL		11/12/20	0.113	50,000	119	18,593.75	0.114
	TR	BILL		11/12/20	0.113	50,000	119	18,593.75	0.114
11/12/20	**PURCHASES**								
	CD	BOWEST	0.220	05/03/21	0.220	50,000			
	CD	BOWEST	0.220	05/03/21	0.220	50,000			
	CP	APPLE		01/06/21	0.100	50,000			
	DN	FHLB		04/28/21	0.100	50,000			
	DN	IFC		07/30/21	0.110	50,000			
	DN	IFC		07/30/21	0.110	50,000			
	TR	BILL		04/13/21	0.088	50,000			
	TR	BILL		04/13/21	0.088	50,000			
	TR	BILL		04/13/21	0.090	50,000			
	TR	BILL		04/13/21	0.090	50,000			
	TR	BILL		05/13/21	0.095	50,000			
	TR	BILL		05/13/21	0.095	50,000			
	TR	BILL		05/13/21	0.095	50,000			
	TR	BILL		05/13/21	0.096	50,000			
	TR	BILL		05/13/21	0.096	50,000			
	TR	BILL		05/13/21	0.096	50,000			
	TR	BILL		05/13/21	0.100	50,000			
	TR	BILL		05/13/21	0.100	50,000			
	TR	BILL		05/13/21	0.100	50,000			
	TR	BILL		05/13/21	0.100	50,000			
	TR	BILL		05/13/21	0.100	50,000			
	TR	BILL		05/13/21	0.100	50,000			
	TR	BILL		05/13/21	0.101	50,000			
	TR	BILL		05/13/21	0.101	50,000			
	TR	BILL		05/13/21	0.101	50,000			
	TR	NOTE	0.125	06/30/22	0.168	50,000			
	TR	NOTE	0.125	06/30/22	0.168	50,000			
	TR	NOTE	0.125	06/30/22	0.171	50,000			
	TR	NOTE	0.125	06/30/22	0.171	50,000			
	YCD	KBC	0.110	12/18/20	0.110	50,000			
	YCD	KBC	0.110	12/18/20	0.110	50,000			
	YCD	MUFG BK	0.190	02/10/21	0.190	50,000			
	YCD	MUFG BK	0.190	02/10/21	0.190	50,000			
11/13/20	**REDEMPTIONS**								
	CP	CR AG NY		11/13/20	0.090	50,000	7	875.00	0.091
	CP	CR AG NY		11/13/20	0.090	50,000	7	875.00	0.091

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/13/20	**NO PURCHASES**								
11/15/20	**REDEMPTIONS**								
	TR	NOTE	1.750	11/15/20	1.620	50,000	366	810,546.87	1.619
	TR	NOTE	1.750	11/15/20	1.620	50,000	366	810,546.87	1.619
11/16/20	**REDEMPTIONS**								
	YCD FR	NAT AUB	2.010	11/16/20	2.010	50,000	367	594,022.78	1.185
	YCD FR	NAT AUB	2.010	11/16/20	2.010	50,000	367	594,022.78	1.185
11/16/20	**PURCHASES**								
	CD	MUFG UNION	0.120	01/04/21	0.120	50,000			
	CD	MUFG UNION	0.120	01/04/21	0.120	50,000			
	CP	JPM LLC		12/16/20	0.170	50,000			
	CP	JPM LLC		12/16/20	0.170	50,000			
	CP	SOC GEN NY		01/04/21	0.170	50,000			
	CP	SOC GEN NY		01/04/21	0.170	50,000			
	CP	SOC GEN NY		01/04/21	0.170	50,000			
	DN	FHLB		02/12/21	0.087	50,000			
	DN	FHLB		02/12/21	0.087	50,000			
	DN	IBRD		04/12/21	0.090	50,000			
	DN	IBRD		04/12/21	0.090	50,000			
	DN	FHLB		05/14/21	0.095	50,000			
	DN	FHLB		05/14/21	0.095	50,000			
	YCD	SE BANKEN	0.250	06/01/21	0.250	50,000			
	YCD	SE BANKEN	0.250	06/01/21	0.250	50,000			
	YCD	SCOTIA	0.250	09/01/21	0.250	50,000			
	YCD	SCOTIA	0.250	09/01/21	0.250	50,000			
11/17/20	**REDEMPTIONS**								
	TR	BILL		11/17/20	0.136	50,000	126	23,712.50	0.137
	TR	BILL		11/17/20	0.136	50,000	126	23,712.50	0.137
	TR	BILL		11/17/20	0.136	50,000	126	23,712.50	0.137
	TR	BILL		11/17/20	0.136	50,000	126	23,712.50	0.137
	TR	BILL		11/17/20	0.138	50,000	126	24,062.50	0.139
	TR	BILL		11/17/20	0.138	50,000	126	24,062.50	0.139
	TR	BILL		11/17/20	0.138	50,000	126	24,062.50	0.139
	TR	BILL		11/17/20	0.138	50,000	126	24,062.50	0.139
11/17/20	**PURCHASES**								
	CP	CR AG NY		11/18/20	0.080	50,000			
	CP	CR AG NY		11/18/20	0.080	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/17/20	**PURCHASES (Continued)**								
	CP	RABO NY		11/18/20	0.080	50,000			
	CP	RABO NY		11/18/20	0.080	50,000			
	CP	RABO NY		11/18/20	0.080	50,000			
	DEB	IBRD	1.375	09/20/21	0.148	50,000			
	DN	IBRD		03/29/21	0.090	50,000			
	DN	IBRD		03/29/21	0.090	50,000			
	TR	BILL		04/13/21	0.086	50,000			
	TR	BILL		04/13/21	0.086	50,000			
	TR	BILL		04/13/21	0.086	50,000			
	TR	BILL		05/13/21	0.085	50,000			
	TR	BILL		05/13/21	0.085	50,000			
	TR	BILL		05/13/21	0.085	50,000			
	TR	BILL		05/13/21	0.085	50,000			
	TR	NOTE	1.125	02/28/22	0.144	50,000			
	TR	NOTE	1.125	02/28/22	0.144	50,000			
	TR	NOTE	1.125	02/28/22	0.144	50,000			
	TR	NOTE	1.125	02/28/22	0.151	50,000			
	TR	NOTE	1.125	02/28/22	0.151	50,000			
	TR	NOTE	1.125	02/28/22	0.151	50,000			
	TR	NOTE	0.125	06/30/22	0.170	50,000			
	TR	NOTE	0.125	06/30/22	0.170	50,000			
	TR	NOTE	0.125	06/30/22	0.170	50,000			
	YCD	TORONTO	0.150	01/04/21	0.150	50,000			
	YCD	TORONTO	0.150	01/04/21	0.150	50,000			
	YCD	MUFG BK	0.170	01/25/21	0.170	50,000			
	YCD	MUFG BK	0.170	01/25/21	0.170	50,000			
11/18/20	**REDEMPTIONS**								
	CP	CR AG NY		11/18/20	0.080	50,000	1	111.11	0.081
	CP	CR AG NY		11/18/20	0.080	50,000	1	111.11	0.081
	CP	RABO NY		11/18/20	0.080	50,000	1	111.11	0.081
	CP	RABO NY		11/18/20	0.080	50,000	1	111.11	0.081
	CP	RABO NY		11/18/20	0.080	50,000	1	111.11	0.081
11/18/20	**PURCHASES**								
	CP	CR AG NY		12/02/20	0.090	50,000			
	CP	CR AG NY		12/02/20	0.090	50,000			
	YCD	SWEDBANK	0.080	12/18/20	0.080	50,000			
	YCD	SWEDBANK	0.080	12/18/20	0.080	50,000			
	YCD	KBC	0.110	12/21/20	0.110	50,000			
	YCD	KBC	0.110	12/21/20	0.110	50,000			
	YCD	SUMITOMO	0.200	02/22/21	0.200	50,000			
	YCD	SUMITOMO	0.200	02/22/21	0.200	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/18/20	**PURCHASES (Continued)**								
	YCD	RB CANADA	0.270	10/01/21	0.270	50,000			
	YCD	RB CANADA	0.270	10/01/21	0.270	50,000			
	YCD	RB CANADA	0.270	10/01/21	0.270	50,000			
11/19/20	**REDEMPTIONS**								
	TR	BILL		11/19/20	0.105	50,000	126	18,375.00	0.106
	TR	BILL		11/19/20	0.105	50,000	126	18,375.00	0.106
	TR	BILL		11/19/20	0.105	50,000	126	18,375.00	0.106
	TR	BILL		11/19/20	0.110	50,000	126	19,250.00	0.112
	TR	BILL		11/19/20	0.110	50,000	126	19,250.00	0.112
	TR	BILL		11/19/20	0.110	50,000	126	19,250.00	0.112
	YCD	DNB	0.080	11/19/20	0.080	50,000	16	1,777.78	0.081
	YCD	DNB	0.080	11/19/20	0.080	50,000	16	1,777.78	0.081
11/19/20	**PURCHASES**								
	CP	OLD LINE		01/04/21	0.140	50,000			
	CP	RABO NY		03/22/21	0.200	50,000			
	CP	RABO NY		03/22/21	0.200	50,000			
	DEB	FHLMC	0.250	08/24/23	0.254	50,000			
	DEB	FHLMC	0.250	08/24/23	0.254	50,000			
	DN	FHLB		03/22/21	0.060	50,000			
	DN	FHLB		03/22/21	0.060	50,000			
	TR	BILL		11/04/21	0.095	50,000			
	TR	BILL		11/04/21	0.095	50,000			
	TR	BILL		11/04/21	0.095	50,000			
	TR	BILL		11/04/21	0.095	50,000			
	TR	BILL		11/04/21	0.095	50,000			
	TR	BILL		11/04/21	0.095	50,000			
	TR	BILL		11/04/21	0.096	50,000			
	TR	BILL		11/04/21	0.096	50,000			
	TR	BILL		11/04/21	0.096	50,000			
	TR	NOTE	1.125	02/28/22	0.137	50,000			
	TR	NOTE	1.125	02/28/22	0.137	50,000			
	TR	NOTE	1.125	02/28/22	0.137	50,000			
	TR	NOTE	0.125	06/30/22	0.166	50,000			
	TR	NOTE	0.125	06/30/22	0.166	50,000			
	TR	NOTE	0.125	06/30/22	0.166	50,000			
	YCD	BARCLAYS	0.200	05/18/21	0.200	50,000			
	YCD	BARCLAYS	0.200	05/18/21	0.200	50,000			
11/20/20	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/20/20	**PURCHASES**								
	CP	CAFCO		05/18/21	0.220	50,000			
	YCD	MIZUHO	0.210	02/17/21	0.210	50,000			
	YCD	MIZUHO	0.210	02/17/21	0.210	50,000			
	YCD	MIZUHO	0.210	02/17/21	0.210	50,000			
	YCD	MUFG BK	0.200	02/22/21	0.200	50,000			
	YCD	MUFG BK	0.200	02/22/21	0.200	50,000			
11/23/20	**REDEMPTIONS**								
	YCD	KBC	0.110	11/23/20	0.110	50,000	32	4,888.89	0.112
	YCD	SUMITOMO	0.100	11/23/20	0.100	50,000	33	4,583.33	0.101
	YCD	SUMITOMO	0.100	11/23/20	0.100	50,000	33	4,583.33	0.101
	YCD	SUMI TRUST	0.140	11/23/20	0.140	50,000	67	13,027.78	0.142
	YCD	SUMI TRUST	0.140	11/23/20	0.140	50,000	67	13,027.78	0.142
11/23/20	**NO PURCHASES**								
11/24/20	**REDEMPTIONS**								
	CD	MUFG UNION	0.120	11/24/20	0.120	50,000	47	7,833.33	0.122
	CD	MUFG UNION	0.120	11/24/20	0.120	50,000	47	7,833.33	0.122
	CP	JPM LLC		11/24/20	0.150	50,000	14	2,916.67	0.152
	CP	JPM LLC		11/24/20	0.150	50,000	14	2,916.67	0.152
	CP	RABO NY		11/24/20	0.090	50,000	21	2,625.00	0.091
	CP	RABO NY		11/24/20	0.090	50,000	21	2,625.00	0.091
	CP	COCA COLA		11/24/20	0.090	50,000	42	5,250.00	0.091
	CP	COCA COLA		11/24/20	0.090	50,000	42	5,250.00	0.091
	CP	PFIZER		11/24/20	0.090	50,000	48	6,000.00	0.091
	CP	CR AG NY		11/24/20	0.100	50,000	49	6,805.56	0.101
	CP	CR AG NY		11/24/20	0.100	50,000	49	6,805.56	0.101
	TR	BILL		11/24/20	0.150	50,000	152	31,666.67	0.152
	TR	BILL		11/24/20	0.150	50,000	152	31,666.67	0.152
	TR	BILL		11/24/20	0.150	50,000	152	31,666.67	0.152
	TR	BILL		11/24/20	0.150	50,000	152	31,666.67	0.152
	TR	BILL		11/24/20	0.150	50,000	152	31,666.67	0.152
	TR	BILL		11/24/20	0.150	50,000	152	31,666.67	0.152
	TR	BILL		11/24/20	0.165	50,000	154	35,291.67	0.167
	TR	BILL		11/24/20	0.165	50,000	154	35,291.67	0.167
	TR	BILL		11/24/20	0.165	50,000	154	35,291.67	0.167
	TR	BILL		11/24/20	0.165	50,000	154	35,291.67	0.167
	TR	BILL		11/24/20	0.165	50,000	154	35,291.67	0.167
	TR	BILL		11/24/20	0.165	50,000	154	35,291.67	0.167
	TR	BILL		11/24/20	0.165	50,000	154	35,291.67	0.167
	TR	BILL		11/24/20	0.165	50,000	154	35,291.67	0.167
	YCD	DNB	0.080	11/24/20	0.080	50,000	19	2,111.11	0.081
	YCD	DNB	0.080	11/24/20	0.080	50,000	19	2,111.11	0.081

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/24/20	**REDEMPTIONS (Continued)**								
	YCD	DNB	0.080	11/24/20	0.080	50,000	35	3,888.89	0.081
	YCD	DNB	0.080	11/24/20	0.080	50,000	35	3,888.89	0.081
	YCD	KBC	0.120	11/24/20	0.120	50,000	49	8,166.67	0.122
	YCD	KBC	0.120	11/24/20	0.120	50,000	49	8,166.67	0.122
	YCD	NORINCHUK	0.130	11/24/20	0.130	50,000	49	8,847.22	0.132
	YCD	NORINCHUK	0.130	11/24/20	0.130	50,000	49	8,847.22	0.132
11/24/20	**PURCHASES**								
	CP	CR AG NY		11/30/20	0.090	50,000			
	CP	CR AG NY		11/30/20	0.090	50,000			
	CP	SOC GEN NY		11/30/20	0.100	50,000			
	CP	SOC GEN NY		11/30/20	0.100	50,000			
	CP	MUFG BK		01/25/21	0.130	50,000			
	CP	MUFG BK		01/25/21	0.130	50,000			
	CP	THUNDER		03/15/21	0.200	50,000			
	DN	IBRD		04/07/21	0.090	50,000			
	DN	IBRD		04/07/21	0.090	50,000			
	DN	IFC		05/07/21	0.090	50,000			
	TR	BILL		04/27/21	0.085	50,000			
	TR	BILL		04/27/21	0.085	50,000			
	TR	BILL		04/27/21	0.085	50,000			
	TR	BILL		04/27/21	0.085	50,000			
	TR	BILL		04/27/21	0.085	50,000			
	TR	BILL		04/27/21	0.086	50,000			
	TR	BILL		04/27/21	0.086	50,000			
	TR	BILL		04/27/21	0.086	50,000			
	TR	BILL		05/13/21	0.077	50,000			
	TR	BILL		05/13/21	0.077	50,000			
	TR	BILL		11/04/21	0.095	50,000			
	TR	BILL		11/04/21	0.095	50,000			
	TR	BILL		11/04/21	0.095	50,000			
	TR	BILL		11/04/21	0.095	50,000			
	TR	BILL		11/04/21	0.095	50,000			
	TR	BILL		11/04/21	0.095	50,000			
	TR	BILL		11/04/21	0.095	50,000			
	TR	BILL		11/04/21	0.095	50,000			
	TR	BILL		11/04/21	0.095	50,000			
	TR	BILL		11/04/21	0.095	50,000			
	TR	BILL		11/04/21	0.095	50,000			
	TR	BILL		11/04/21	0.095	50,000			
	YCD	SUMI TRUST	0.090	12/04/20	0.090	50,000			
	YCD	SUMI TRUST	0.090	12/04/20	0.090	50,000			
	YCD	NORINCHUK	0.120	12/30/20	0.120	50,000			
	YCD	NORINCHUK	0.120	12/30/20	0.120	50,000			
	YCD	CIC	0.220	05/28/21	0.220	50,000			
	YCD	CIC	0.220	05/28/21	0.220	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/25/20	**REDEMPTIONS**								
	CD	US BANK	0.200	11/25/20	0.200	50,000	188	52,222.22	0.203
	CD	US BANK	0.200	11/25/20	0.200	50,000	188	52,222.22	0.203
	CP	CR AG NY		11/25/20	0.110	50,000	33	5,041.67	0.112
	DN	FHLB		11/25/20	0.080	50,000	41	4,555.56	0.081
	DN	IBRD		11/25/20	0.120	50,000	190	31,666.67	0.122
	DN	IBRD		11/25/20	0.120	50,000	190	31,666.67	0.122
	DN	IBRD		11/25/20	0.120	50,000	190	31,666.67	0.122
	DN	IBRD		11/25/20	0.120	50,000	190	31,666.67	0.122
	DN	FHLB		11/25/20	0.130	50,000	196	35,388.89	0.132
	YCD	KBC	0.120	11/25/20	0.120	50,000	36	6,000.00	0.122
	YCD	KBC	0.120	11/25/20	0.120	50,000	36	6,000.00	0.122
	YCD	MIZUHO	0.110	11/25/20	0.110	50,000	43	6,569.44	0.112
	YCD	MIZUHO	0.110	11/25/20	0.110	50,000	43	6,569.44	0.112
	YCD	SWEDBANK	0.130	11/25/20	0.130	50,000	72	13,000.00	0.132
	YCD	SWEDBANK	0.130	11/25/20	0.130	50,000	72	13,000.00	0.132
	YCD	BNP	0.220	11/25/20	0.220	50,000	125	38,194.44	0.223
	YCD	BNP	0.220	11/25/20	0.220	50,000	125	38,194.44	0.223
	YCD	NATIXIS	0.350	11/25/20	0.350	50,000	182	88,472.22	0.355
	YCD	NATIXIS	0.350	11/25/20	0.350	50,000	182	88,472.22	0.355
	YCD	BARCLAYS	0.600	11/25/20	0.600	50,000	183	152,500.00	0.608
	YCD	BARCLAYS	0.600	11/25/20	0.600	50,000	183	152,500.00	0.608
11/25/20	**NO PURCHASES**								
11/27/20	**REDEMPTIONS**								
	DEB	FFCB	1.900	11/27/20	1.910	50,000	1,096	2,864,500.00	1.914
11/30/20	**REDEMPTIONS**								
	CP	CR AG NY		11/30/20	0.090	50,000	6	750.00	0.091
	CP	CR AG NY		11/30/20	0.090	50,000	6	750.00	0.091
	CP	SOC GEN NY		11/30/20	0.100	50,000	6	833.33	0.101
	CP	SOC GEN NY		11/30/20	0.100	50,000	6	833.33	0.101
	TR	NOTE	2.750	11/30/20	2.813	50,000	731	2,810,546.87	2.818
	TR	NOTE	2.750	11/30/20	2.813	50,000	731	2,810,546.87	2.818
	TR	NOTE	2.750	11/30/20	2.813	50,000	731	2,810,546.87	2.818
	TR	NOTE	2.750	11/30/20	2.813	50,000	731	2,810,546.87	2.818
	TR	NOTE	2.750	11/30/20	2.813	50,000	731	2,810,546.87	2.818
	TR	NOTE	2.750	11/30/20	2.813	50,000	731	2,810,546.87	2.818
	TR	NOTE	2.750	11/30/20	2.813	50,000	731	2,810,546.87	2.818
11/30/20	**NO PURCHASES**								

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security “SWAP” transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, N.A.	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
ARCADIA				
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
American Plus Bank, N.A.	10/09/20	0.140	10,000,000.00	04/09/21
American Plus Bank, N.A.	11/04/20	0.130	3,000,000.00	05/05/21
BREA				
American First Credit Union	06/10/20	0.230	27,000,000.00	12/09/20
American First Credit Union	10/02/20	0.170	23,000,000.00	04/02/21
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
Pacific Western Bank	10/02/20	0.170	10,000,000.00	12/09/20
CERRITOS				
First Choice Bank	07/09/20	0.200	10,000,000.00	01/07/21
CHICO				
Golden Valley Bank	10/30/20	0.150	8,000,000.00	01/29/21
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
DIAMOND BAR				
Prospectors Federal Credit Union	09/03/20	0.160	2,000,000.00	03/04/21
DOWNEY				
Financial Partners Credit Union	07/09/20	0.220	10,000,000.00	01/07/21
EL MONTE				
Cathay Bank	08/26/20	0.160	100,000,000.00	02/24/21
Cathay Bank	11/12/20	0.150	125,000,000.00	05/13/21
FOLSOM				
SAFE Credit Union	10/07/20	0.140	20,000,000.00	01/06/21
SAFE Credit Union	11/20/20	0.140	5,000,000.00	02/19/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FRESNO				
Fresno First Bank	10/08/20	0.120	10,000,000.00	01/07/21
GARDEN GROVE				
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
US Metro Bank	10/16/20	0.160	10,000,000.00	04/16/21
US Metro Bank	11/12/20	0.150	5,000,000.00	05/13/21
US Metro Bank	11/20/20	0.140	20,000,000.00	05/21/21
GARDENA				
Northrop Grumman Federal Credit Union	11/05/20	0.160	25,000,000.00	02/04/21
GOLETA				
Community West Bank, N.A.	06/05/20	0.240	10,000,000.00	12/04/20
Community West Bank, N.A.	10/15/20	0.160	13,000,000.00	01/14/21
HUNTINGTON BEACH				
Nuvision Federal Credit Union	11/05/20	0.190	25,000,000.00	01/07/21
IRVINE				
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
Banc of California, N.A.	10/15/20	0.200	100,000,000.00	01/14/21
Banc of California, N.A.	11/12/20	0.190	50,000,000.00	02/11/21
CommerceWest Bank	10/08/20	0.150	5,000,000.00	01/07/21
CommerceWest Bank	10/23/20	0.170	5,000,000.00	04/23/21
CommerceWest Bank	11/06/20	0.160	35,000,000.00	05/07/21
Commercial Bank of California	10/08/20	0.150	1,000,000.00	01/07/21
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
First Foundation Bank	10/02/20	0.160	44,000,000.00	04/02/21
First Foundation Bank	10/28/20	0.160	50,000,000.00	04/28/21
Pacific Enterprise Bank	11/19/20	0.140	25,000,000.00	02/18/21
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
Pacific Premier Bank	10/08/20	0.170	50,000,000.00	01/07/21
Pacific Premier Bank	10/16/20	0.180	50,000,000.00	01/15/21
Pacific Premier Bank	10/22/20	0.180	25,000,000.00	01/21/21
Pacific Premier Bank	10/23/20	0.180	10,000,000.00	01/21/21
Pacific Premier Bank	11/12/20	0.170	10,000,000.00	02/11/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LODI				
Farmers & Merchants Bank of Central CA	10/07/20	0.150	3,000,000.00	04/07/21
LOS ANGELES				
Bank of Hope	09/04/20	0.160	75,000,000.00	12/04/20
Bank of Hope	10/08/20	0.150	135,000,000.00	01/07/21
Bank of Hope	11/18/20	0.140	90,000,000.00	02/17/21
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
Commonwealth Business Bank	11/05/20	0.170	5,000,000.00	05/06/21
Hanmi Bank	10/01/20	0.160	30,000,000.00	12/17/20
Hanmi Bank	10/14/20	0.170	30,000,000.00	01/13/21
Hanmi Bank	10/29/20	0.170	30,000,000.00	01/28/21
Hanmi Bank	11/12/20	0.170	50,000,000.00	02/11/21
Manufacturers Bank	09/03/20	0.160	50,000,000.00	12/03/20
Manufacturers Bank	10/09/20	0.150	50,000,000.00	01/08/21
Manufacturers Bank	11/05/20	0.150	35,000,000.00	02/04/21
Mission Valley Bank	11/04/20	0.150	10,000,000.00	05/05/21
Open Bank	10/08/20	0.140	14,000,000.00	01/07/21
Open Bank	10/28/20	0.140	16,000,000.00	01/27/21
Open Bank	11/04/20	0.130	10,000,000.00	02/03/21
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	09/16/20	0.150	20,000,000.00	12/16/20
Pacific City Bank	10/08/20	0.140	30,000,000.00	01/07/21
Pacific City Bank	10/16/20	0.150	10,000,000.00	01/15/21
Pacific City Bank	11/04/20	0.130	40,000,000.00	02/03/21
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)	09/23/20	0.150	30,000,000.00	03/24/21
State Bank of India (California)	11/04/20	0.150	20,000,000.00	05/05/21
MONTEREY				
1st Capital Bank	09/03/20	0.170	1,000,000.00	03/04/21
OAKLAND				
Beneficial State Bank	10/09/20	0.170	1,000,000.00	01/08/21
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
California Bank of Commerce	10/07/20	0.160	13,500,000.00	04/07/21
California Bank of Commerce	11/04/20	0.160	5,000,000.00	05/05/21
Community Bank of the Bay	07/22/20	0.170	25,000,000.00	01/20/21
Community Bank of the Bay	11/20/20	0.140	5,000,000.00	05/21/21
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	07/24/20	0.160	9,000,000.00	01/22/21
Malaga Bank F.S.B.	10/08/20	0.140	5,000,000.00	04/08/21
Malaga Bank F.S.B.	10/16/20	0.140	46,000,000.00	04/16/21
PASADENA				
East West Bank	10/08/20	0.150	50,000,000.00	01/07/21
East West Bank	10/14/20	0.150	175,000,000.00	01/13/21
East West Bank	10/30/20	0.150	75,000,000.00	01/29/21
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
Wescom Central Credit Union	10/09/20	0.170	25,000,000.00	01/08/21
Wescom Central Credit Union	10/21/20	0.170	50,000,000.00	01/20/21
Wescom Central Credit Union	11/12/20	0.170	50,000,000.00	02/11/21
PORTERVILLE				
Bank of the Sierra	09/02/20	0.150	20,000,000.00	12/02/20
Bank of the Sierra	10/07/20	0.140	20,000,000.00	01/06/21
Bank of the Sierra	10/08/20	0.140	20,000,000.00	01/07/21
Bank of the Sierra	10/30/20	0.140	20,000,000.00	01/29/21
Bank of the Sierra	11/13/20	0.140	20,000,000.00	02/12/21
Bank of the Sierra	11/13/20	0.140	20,000,000.00	02/12/21
RANCHO CORDOVA				
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
American River Bank	11/19/20	0.150	6,500,000.00	05/20/21
REDDING				
Cornerstone Community Bank	08/14/20	0.180	8,500,000.00	02/12/21
Cornerstone Community Bank	10/21/20	0.160	9,000,000.00	04/21/21
REDWOOD CITY				
Provident Credit Union	10/08/20	0.140	20,000,000.00	01/07/21
Provident Credit Union	10/15/20	0.150	20,000,000.00	01/14/21
Provident Credit Union	10/15/20	0.150	20,000,000.00	01/14/21
Provident Credit Union	10/21/20	0.140	20,000,000.00	01/20/21
Provident Credit Union	10/21/20	0.140	20,000,000.00	01/20/21
Provident Credit Union	11/12/20	0.140	20,000,000.00	02/11/21
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
RICHMOND				
Mechanics Bank	09/03/20	0.180	1,000,000.00	03/04/21
ROCKLIN				
Five Star Bank	06/10/20	0.210	25,000,000.00	12/09/20
ROSEMEAD				
Pacific Alliance Bank	10/07/20	0.150	4,000,000.00	04/07/21
SACRAMENTO				
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
SAN DIEGO				
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
Axos Bank	10/14/20	0.120	50,000,000.00	01/13/21
Axos Bank	10/21/20	0.120	25,000,000.00	01/20/21
Bank of Southern California, N.A.	10/21/20	0.160	10,000,000.00	04/21/21
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	10/09/20	0.140	10,000,000.00	01/08/21
SAN FRANCISCO				
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	09/09/20	0.160	3,500,000.00	12/09/20
Mission National Bank	10/07/20	0.140	15,000,000.00	01/06/21
Mission National Bank	10/22/20	0.150	5,000,000.00	01/21/21
SAN GABRIEL				
Mega Bank	09/23/20	0.160	5,000,000.00	12/17/20
SAN JOSE				
Meriwest Credit Union	10/15/20	0.180	10,000,000.00	04/15/21
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
Technology Credit Union	11/05/20	0.160	50,000,000.00	05/06/21
SANTA CLARITA				
Bank of Santa Clarita	07/10/20	0.210	15,000,000.00	01/08/21
Bank of Santa Clarita	11/06/20	0.150	5,000,000.00	05/07/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SANTA ROSA				
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
Poppy Bank	11/19/20	0.140	30,000,000.00	05/20/21
VACAVILLE				
Travis Credit Union	10/15/20	0.170	50,000,000.00	04/15/21
Travis Credit Union	11/13/20	0.160	50,000,000.00	05/14/21
Travis Credit Union	11/18/20	0.140	25,000,000.00	05/19/21
VISALIA				
Suncrest Bank	08/20/20	0.170	1,000,000.00	02/18/21
WATSONVILLE				
Santa Cruz County Bank	10/09/20	0.140	10,000,000.00	01/08/21
Santa Cruz County Bank	11/12/20	0.140	10,000,000.00	02/11/21
YUBA CITY				
Bank of Feather River	07/15/20	0.190	5,000,000.00	01/13/21
TOTAL TIME DEPOSITS NOVEMBER 2020			**4,541,500,000.00**	

BANK DEMAND DEPOSITS
NOVEMBER 2020
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 1,958,833	$ 1,315,000	$ 3,737,388
2	1,807,320	1,355,000	3,990,835
3	1,804,478	1,355,000	4,617,438
4	1,818,368	1,425,000	4,592,043
5	1,811,384	1,400,000	4,435,853
6	1,805,596	1,365,000	4,241,118
7	1,805,596	1,365,000	4,241,118
8	1,805,596	1,365,000	4,241,118
9	1,823,295	1,315,000	4,100,565
10	1,851,208	1,295,000	4,707,945
11	1,851,208	1,295,000	4,707,945
12	1,819,563	1,370,000	4,814,521
13	1,814,842	1,370,000	2,564,669
14	1,814,842	1,370,000	2,564,669
15	1,814,842	1,370,000	2,564,669
16	1,868,590	1,340,000	4,745,713
17	1,824,710	1,430,000	5,107,213
18	1,814,604	1,360,000	3,489,243
19	1,824,931	1,330,000	4,482,924
20	1,823,382	1,315,000	2,408,297
21	1,823,382	1,315,000	2,408,297
22	1,823,382	1,315,000	2,408,297
23	1,807,621	1,250,000	2,875,370
24	1,836,925	1,145,000	4,090,438
25	1,822,294	205,000	4,069,487
26	1,822,294	205,000	4,069,487
27	1,836,869	920,000	4,069,487
28	1,836,869	920,000	4,069,487
29	1,836,869	920,000	4,069,487
30	1,811,708	1,240,000	4,369,595
AVERAGE DOLLAR DAYS	$1,768,432 a/	$1,178,710 b/	

a/ The prescribed bank balance for November was $1,645,113. This consisted of $1,531,027 in compensating balances for services, balances for uncollected funds of $117,319 and a deduction of $3,233 for November delayed deposit credit.

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

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

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on November 18, 2020, has determined and designated the amount of money available for deposit and investment as of November 6, 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 $ 1,531,000,000

   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)	11/16/2020	11/20/2020	$ 2,388,000,000	$ (3,428,600,000)	$ 4,733,000,000	$ 1,304,400,000
(2)	11/23/2020	11/27/2020	$ (3,436,600,000)	$ (6,865,200,000)	$ 4,733,000,000	$ (2,132,200,000)
(3)	11/30/2020	12/4/2020	$ (411,700,000)	$ (7,276,900,000)	$ 4,733,000,000	$ (2,543,900,000)
(4)	12/7/2020	12/11/2020	$ 1,159,500,000	$ (6,117,400,000)	$ 4,733,000,000	$ (1,384,400,000)
(5)	12/14/2020	12/18/2020	$ (65,900,000)	$ (6,183,300,000)	$ 4,733,000,000	$ (1,450,300,000)

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 $ 1,531,000,000.

Dated: November 18, 2020

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 12/31/20
Attachment XVIII

Settle Date	Counter Party	Inv ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
01/04/21	FEDERAL HOME LOAN BK	115557	FHLB 1.29 (CALLABLE)	1.290	12/30/30	100.00	$19,875,000.00	$19,875,000.00	$2,848.75
01/04/21	FEDERAL HOME LOAN BK	115670	FHLB 1.25 (CALLABLE)	1.250	12/30/30	100.00	$40,440,000.00	$40,440,000.00	$5,616.67
01/04/21	OLD LINE FUNDING LLC	115676	OLD LINE FUNDING LL	0.160	03/22/21	99.97	$50,000,000.00	$49,982,888.89	$0.00
01/04/21	OLD LINE FUNDING LLC	115677	OLD LINE FUNDING LL	0.160	03/22/21	99.97	$25,000,000.00	$24,991,444.44	$0.00
01/06/21	FEDERAL HOME LOAN MTG	115575	FHLMC 1.36 (CALLABLE)	1.360	01/06/33	100.00	$50,000,000.00	$50,000,000.00	$0.00
01/06/21	FEDERAL HOME LOAN MTG	115582	FHLMC 1.15 (CALLABLE)	1.150	01/06/31	100.00	$50,000,000.00	$50,000,000.00	$0.00
01/07/21	FEDERAL FARM CREDIT BK	115666	FFCB 1.24 (CALLABLE)	1.240	01/06/31	100.00	$25,000,000.00	$25,000,000.00	$861.11
01/07/21	FEDERAL FARM CREDIT BK	115673	FFCB 1.24 (CALLABLE)	1.240	01/06/31	100.00	$50,000,000.00	$50,000,000.00	$1,722.22
					PSI Non-Trading Total		**$310,315,000.00**	**$310,289,333.33**	**$11,048.75**
						Totals	**$310,315,000.00**	**$310,289,333.33**	**$11,048.75**