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

February 26, 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 JANUARY 2021**

The Report of Investments for the month of January 2021 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 January 2021 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 JANUARY 2021

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 JANUARY 2021

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 JANUARY 2021

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 JANUARY 31, 2021

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 01/31/21		
At Cost	$ 38,992,119,970	$ 117,003,950
At Market	$ 38,898,953,943	$ 119,383,793
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	7.82%	0.00%
United States Government and Agency Obligations	59.52%	62.74%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	32.39%	0.00%
Municipal Obligations	0.08%	2.73%
Corporate and Deposit Notes	0.19%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	34.53%
1-60 days	45.89%	0.00%
61 days-1 year	20.55%	34.53%
Over 1 year	33.56%	65.47%
Weighted Average Days to Maturity	975	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JANUARY 31, 2021

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 January 31, 2021:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	32.39%
Corporate and Deposit Notes	-	-	-	0.00%
	A+	Aa2	AA	0.19%
Municipals:				
Los Angeles County Securities	AA+	Aa2	AA	0.01%
State of California Municipal Bond	AA-	Aa2	AA	0.07%
Negotiable Certificates of Deposit	A-1	P-2	F1	7.82%
U.S. Agency Securities	AA+	Aaa	AAA	48.89%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	2.81%
U.S. Treasury Bills	AA+	Aaa	AAA	7.82%
				100.00%

SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	34.53%
Corporate and Deposit Notes	-	-	-	0.00%
Los Angeles County Securities	AAA	Aa1	AA+	2.73%
Negotiable Certificates of Deposit	-	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	AAA	62.74%
U.S. Treasury Securities:				
U.S. Treasury Bills	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT
January 31, 2021

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 1/31/21	$ 38,992,119,970
Market Value at 1/31/21	$ 38,898,953,943
Average Daily Balance	$ 39,705,186,030
Gains and Losses:	
For the Month	$ 6,746
For the Past 12 Months	$ 1,150,838
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 18,182,359
Earnings for the Past 12 Months	$ 317,454,896
Earnings Rate for the Month	0.54%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JANUARY 31, 2021

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	55,199,106.27	
Bank of the West - Concentration	$	169,306,716.89	(A)
Citibank - Concentration	$	23,795.35	
JP Morgan Chase - Concentration	$	102,741,684.10	(B)
Union Bank- Concentration	$	6,064,315.79	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	333,335,618.40	

(A) $165.38 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) $100 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR JANUARY 2021
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 January 2021

Total Deposits	$ 4,328,441,669.46
Total Disbursements	$ 6,694,257,542.75
Discretionary Funds Liquidity Withdrawal Ratio:	
As of January 31, 2021	1.95

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
February	$ 9,109,336,000.00	$ 3,639,900,000.00	$ 4,875,800,000.00	$ 7,873,436,000.00
March	$ 8,785,318,000.00	$ 4,984,200,000.00	$ 5,833,800,000.00	$ 15,809,154,000.00
April	$ 5,034,119,000.00	$ 9,001,000,000.00	$ 6,213,700,000.00	$ 23,630,573,000.00
May	$ 719,205,000.00	$ 3,134,700,000.00	$ 5,759,600,000.00	$ 21,724,878,000.00
June	$ 286,000,000.00	$ 4,646,500,000.00	$ 7,486,700,000.00	$ 19,170,678,000.00
July	$ 50,000,000.00	$ 4,581,600,000.00	$ 7,123,400,000.00	$ 16,678,878,000.00

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 January 2021, the Treasurer placed $335.24 million in the Bank of the West Money Market Plus Account and $100 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $165.38 million remained in the Bank of the West Money Market Plus Account and $100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR JANUARY 2021
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.

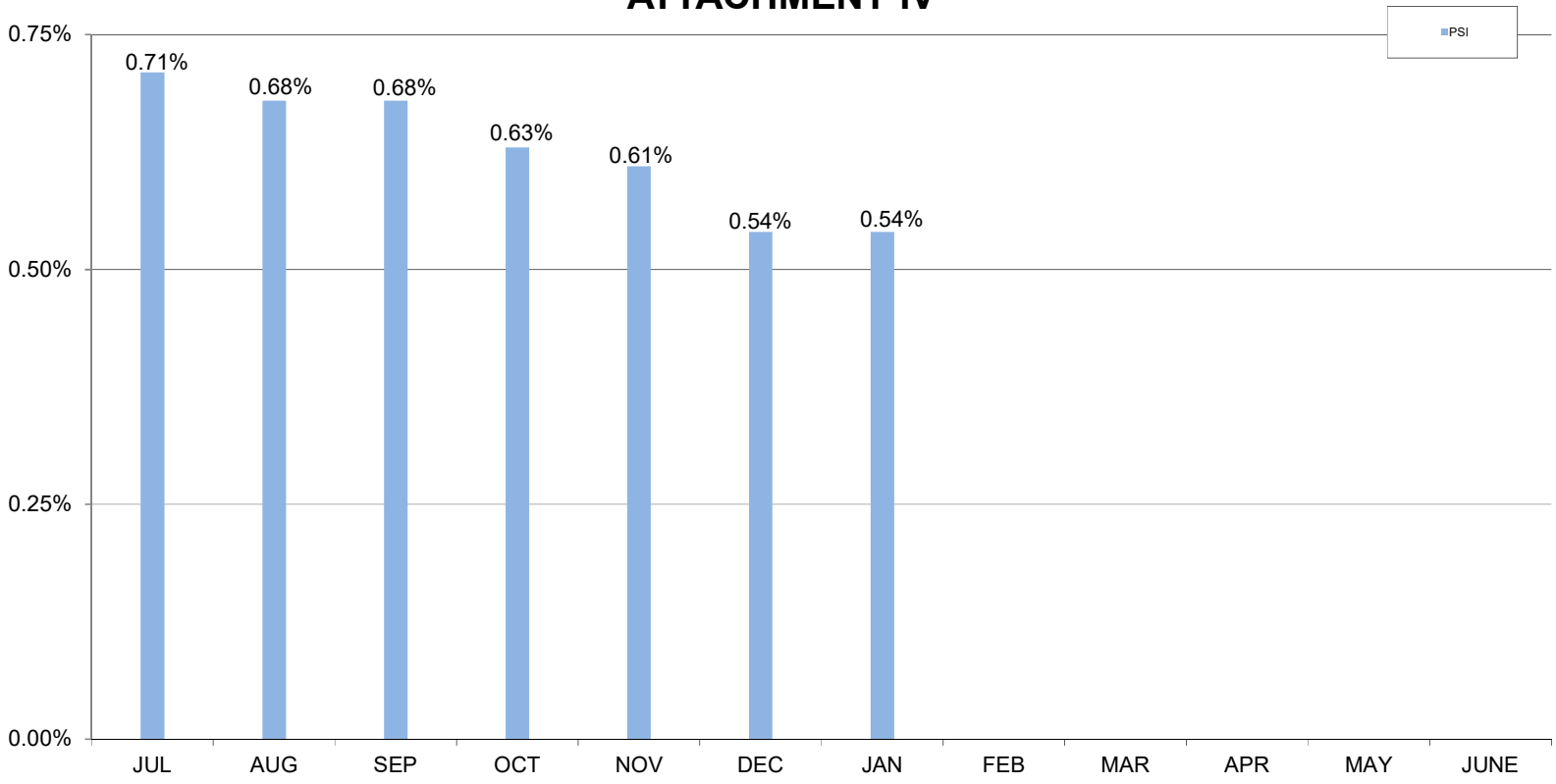
Temporary Increased WAM Target Range		Days Temporary Target Range Utilized
Original High Range	Revised High Range	31
731 days	1096 days	

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 01/31/21
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
1/1/2021	$ 41,290,850,579.10	$ 116,936,158.09
1/2/2021	41,290,850,579.10	116,936,158.09
1/3/2021	41,290,850,579.10	116,936,158.09
1/4/2021	40,551,946,682.86	116,936,158.09
1/5/2021	40,183,045,670.65	116,936,158.09
1/6/2021	40,073,090,105.61	116,936,158.09
1/7/2021	40,070,823,638.64	116,936,158.09
1/8/2021	39,845,269,671.91	116,936,158.09
1/9/2021	39,845,269,671.91	116,936,158.09
1/10/2021	39,845,269,671.91	116,936,158.09
1/11/2021	39,790,464,318.45	116,936,158.09
1/12/2021	39,807,539,799.49	116,936,158.09
1/13/2021	40,009,032,143.85	116,936,158.09
1/14/2021	39,932,703,851.69	116,936,158.09
1/15/2021	39,661,083,115.21	117,003,948.77
1/16/2021	39,661,083,115.21	117,003,948.77
1/17/2021	39,661,083,115.21	117,003,948.77
1/18/2021	39,661,083,115.21	117,003,948.77
1/19/2021	39,645,196,098.30	117,003,948.77
1/20/2021	38,841,791,047.41	117,003,948.77
1/21/2021	38,848,666,884.97	117,003,948.77
1/22/2021	38,851,504,010.27	117,003,948.77
1/23/2021	38,851,504,010.27	117,003,948.77
1/24/2021	38,851,504,010.27	117,003,948.77
1/25/2021	38,802,562,340.85	117,003,948.77
1/26/2021	38,763,058,612.52	117,003,948.77
1/27/2021	40,001,885,712.85	117,003,948.77
1/28/2021	39,959,905,613.79	117,003,948.77
1/29/2021	38,989,864,592.05	117,003,948.77
1/30/2021	38,989,864,592.05	117,003,948.77
1/31/2021	38,992,119,969.54	117,003,950.26
	$ 39,705,186,029.69	**$ 116,973,333.67**

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



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 01/31/21 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$15,282,912	$162,595
Gains (Losses) on Sales/Calls of Non-Trading Securities.	6,746	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	2,892,701	2
Total Revenues	$18,182,359	$162,597
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	3,202
	-	$3,202
NET INCOME	$18,182,359	$159,395

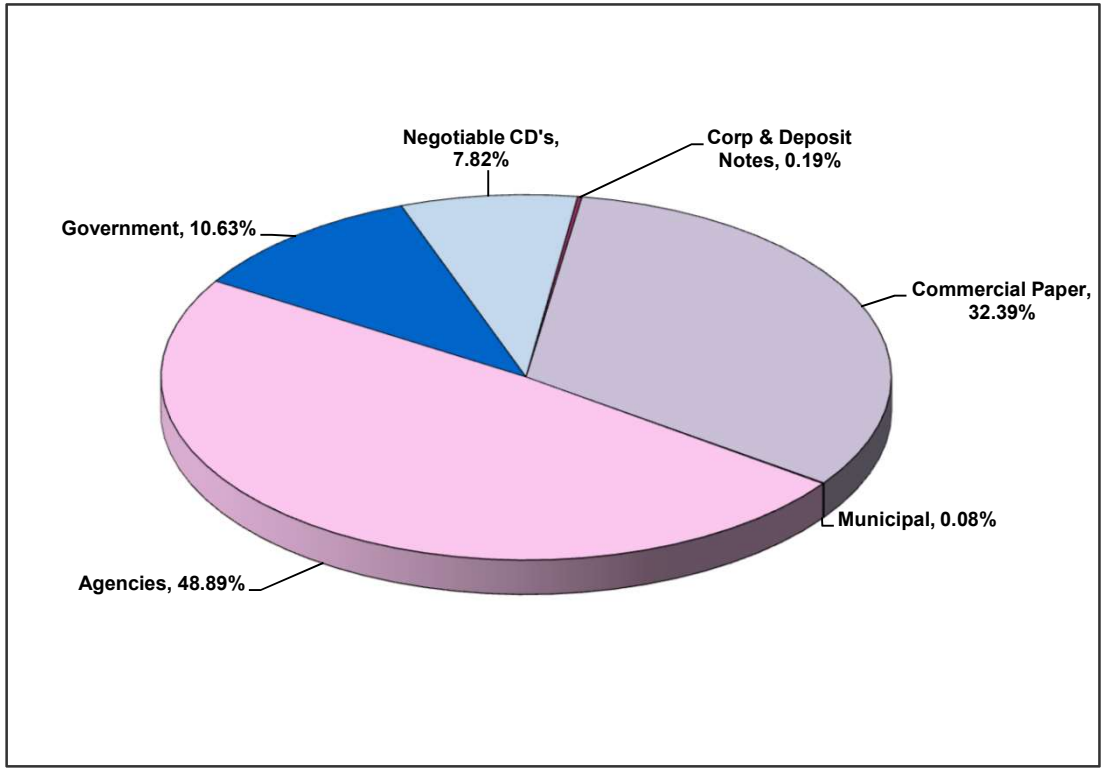
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of January 31, 2021
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	45.72%	
Los Angeles County and Related Entities	44.25%	
Consolidated Sanitation Districts		3.73%
Metropolitan Transportation Authority		0.84%
Miscellaneous Agencies Pooled Investments		2.20%
South Coast Air Quality Management District		2.34%
Miscellaneous		0.01%
Subtotal	89.97%	9.12%
County Bond Proceeds and Repayment Funds		0.91%
Grand Total	89.97%	10.03%

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF JANUARY 2021
ATTACHMENT VII



	In Thousands
Negotiable CD's	3,050,000
Corp & Deposit Notes	72,401
Bankers Acceptance	-
Commercial Paper	12,630,802
Municipal	29,486
Agencies	19,063,359
Other	-
Government	4,146,072
Total	$ 38,992,120

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: January 1, 2021 to January 31, 2021
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	115666	FFCB 1.24 (CALLABLE	01/07/21	01/06/31	1.24	25,000,000.00	25,000,000.00	861.11	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115673	FFCB 1.24 (CALLABLE	01/07/21	01/06/31	1.24	50,000,000.00	50,000,000.00	1,722.22	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115725	FFCB 1.38 (CALLABLE	01/14/21	01/14/31	1.38	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	115726	FFCB 1.38 (CALLABLE	01/14/21	01/14/31	1.38	25,000,000.00	25,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115727	FFCB 1.38 (CALLABLE	01/14/21	01/14/31	1.38	25,000,000.00	25,000,000.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	115754	FFCB 1.38 (CALLABLE	01/14/21	01/14/31	1.38	50,000,000.00	49,940,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	115774	FFCB 1.38 (CALLABLE	01/15/21	01/14/31	1.38	50,000,000.00	49,987,500.00	1,916.67	CITIBANK	UNIONBANC INVEST SVCS-LLC
NTRD	115851	FFCB 0.70 (CALLABLE	01/27/21	01/27/27	0.70	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115854	FFCB 0.70 (CALLABLE	01/27/21	01/27/27	0.70	40,000,000.00	40,000,000.00	0.00	CITIBANK	CANTOR FITZGERALD
	FFCB TOTAL					**340,000,000.00**	**339,927,500.00**	**4,500.00**		
NTRD	115557	FHLB 1.29 (CALLABLE	01/04/21	12/30/30	1.29	19,875,000.00	19,875,000.00	2,848.75	CITIBANK	LOOP CAP MKTS LLC
NTRD	115670	FHLB 1.25 (CALLABLE	01/04/21	12/30/30	1.25	40,440,000.00	40,440,000.00	5,616.67	CITIBANK	LOOP CAP MKTS LLC
NTRD	115713	FHLB 1.34 (CALLABLE	01/27/21	01/27/32	1.34	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	115714	FHLB 1.35 (CALLABLE	01/27/21	01/27/32	1.35	50,000,000.00	50,000,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115728	FHLB 1.26 (CALLABLE	01/27/21	01/27/31	1.26	50,000,000.00	50,000,000.00	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	115729	FHLB 1.37 (CALLABLE	01/27/21	01/27/32	1.37	50,000,000.00	50,000,000.00	0.00	CITIBANK	TRUIST SECURITIES, INC.
NTRD	115730	FHLB 1.37 (CALLABLE	01/27/21	01/27/32	1.37	25,000,000.00	25,000,000.00	0.00	CITIBANK	TRUIST SECURITIES, INC.
NTRD	115740	FHLB 1.50 (CALLABLE	01/27/21	01/27/33	1.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115768	FHLB 1.495 (CALLABL	01/27/21	01/27/33	1.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115815	FHLB 1.32 (CALLABLE	01/28/21	01/28/31	1.32	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
	FHLB TOTAL					**435,315,000.00**	**435,315,000.00**	**8,465.42**		
NTRD	115707	FHLB D-N	01/08/21	04/09/21	0.09	50,000,000.00	49,989,256.94	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115708	FHLB D-N	01/08/21	04/09/21	0.09	50,000,000.00	49,989,256.94	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115732	FHLB D-N	01/11/21	03/01/21	0.08	50,000,000.00	49,994,555.56	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115741	FHLB D-N	01/12/21	03/18/21	0.08	50,000,000.00	49,992,777.78	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115748	FHLB D-N	01/13/21	03/19/21	0.08	50,000,000.00	49,992,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115749	FHLB D-N	01/13/21	03/16/21	0.08	50,000,000.00	49,993,111.11	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115750	FHLB D-N	01/13/21	03/16/21	0.08	50,000,000.00	49,993,111.11	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115752	FHLB D-N	01/13/21	04/14/21	0.09	50,000,000.00	49,989,256.94	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115753	FHLB D-N	01/13/21	04/14/21	0.09	37,000,000.00	36,992,050.14	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115775	FHLB D-N	01/15/21	04/16/21	0.08	50,000,000.00	49,989,509.72	0.00	CITIBANK	MIZUHO SEC USA INC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: January 1, 2021 to January 31, 2021
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	115776	FHLB D-N	01/15/21	04/16/21	0.08	50,000,000.00	49,989,509.72	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115777	FHLB D-N	01/15/21	04/30/21	0.09	50,000,000.00	49,987,604.17	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115780	FHLB D-N	01/15/21	04/16/21	0.08	50,000,000.00	49,989,888.89	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115798	FHLB D-N	01/20/21	04/19/21	0.08	50,000,000.00	49,990,111.11	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115834	FHLB D-N	01/22/21	04/23/21	0.08	45,000,000.00	44,990,900.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115870	FHLB D-N	01/27/21	04/28/21	0.08	50,000,000.00	49,990,520.83	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115871	FHLB D-N	01/27/21	04/28/21	0.08	50,000,000.00	49,990,520.83	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115872	FHLB D-N	01/27/21	05/11/21	0.06	50,000,000.00	49,991,333.33	0.00	CITIBANK	UBS SEC LLC
NTRD	115873	FHLB D-N	01/27/21	05/11/21	0.06	50,000,000.00	49,991,333.33	0.00	CITIBANK	UBS SEC LLC
NTRD	115897	FHLB D-N	01/29/21	04/30/21	0.07	50,000,000.00	49,991,784.72	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115898	FHLB D-N	01/29/21	04/30/21	0.07	50,000,000.00	49,991,784.72	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115900	FHLB D-N	01/29/21	04/30/21	0.07	50,000,000.00	49,991,784.72	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115901	FHLB D-N	01/29/21	04/30/21	0.07	50,000,000.00	49,991,784.72	0.00	CITIBANK	PIPER SANDLER COMPANIES
	FHLB DISC TOTAL					**1,132,000,000.00**	**1,131,794,525.11**	**0.00**		
NTRD	115575	FHLMC 1.36 (CALLABL	01/06/21	01/06/33	1.36	50,000,000.00	50,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115582	FHLMC 1.15 (CALLABL	01/06/21	01/06/31	1.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	STIFEL- NICOLAUS & CO INC
	FHLMC (S) TOTAL					**100,000,000.00**	**100,000,000.00**	**0.00**		
NTRD	115691	FNMA 1.36 (CALLABLE	01/20/21	01/20/33	1.36	50,000,000.00	50,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	115697	FNMA 0.875	01/07/21	08/05/30	0.88	25,000,000.00	24,355,000.00	92,361.11	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	115698	FNMA 1.31 (CALLABLE	01/27/21	01/27/32	1.31	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115699	FNMA 1.31 (CALLABLE	01/27/21	01/27/32	1.31	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115756	FNMA 1.61 (CALLABLE	01/27/21	01/27/33	1.61	50,000,000.00	50,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115882	FNMA NOTE 0.875	01/28/21	08/05/30	0.88	50,000,000.00	48,940,000.00	210,243.06	CITIBANK	GREAT PACIFIC SEC
	FNMA TOTAL					**275,000,000.00**	**273,295,000.00**	**302,604.17**		
NTRD	115676	OLD LINE FUNDING LL	01/04/21	03/22/21	0.16	50,000,000.00	49,982,888.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115677	OLD LINE FUNDING LL	01/04/21	03/22/21	0.16	25,000,000.00	24,991,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115681	AUTOBAHN FUNDING CO	01/04/21	02/12/21	0.13	50,000,000.00	49,992,958.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115682	JUPITER SEC COMPANY	01/04/21	03/18/21	0.18	50,000,000.00	49,981,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115683	JUPITER SEC COMPANY	01/04/21	03/10/21	0.17	50,000,000.00	49,984,652.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115684	NATIXIS NY BRANCH C	01/04/21	03/11/21	0.15	29,605,000.00	29,596,858.63	0.00	CITIBANK	MISCHLER FINANCIAL

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: January 1, 2021 to January 31, 2021
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	115685	CRC FUNDING LLC CP	01/05/21	04/06/21	0.17	50,000,000.00	49,978,513.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115686	CRC FUNDING LLC CP	01/05/21	04/06/21	0.17	25,000,000.00	24,989,256.94	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115687	CAFCO LLC CP	01/05/21	04/08/21	0.17	50,000,000.00	49,978,041.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115688	SHEFFIELD RECEIVABL	01/05/21	03/05/21	0.18	50,000,000.00	49,985,250.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115689	CHARIOT FUNDING LLC	01/05/21	02/16/21	0.14	50,000,000.00	49,991,833.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115690	CAFCO LLC CP	01/05/21	04/08/21	0.17	26,192,000.00	26,180,497.35	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115692	NATIXIS NY BRANCH C	01/06/21	03/02/21	0.13	50,000,000.00	49,990,069.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115693	CHARIOT FUNDING LLC	01/06/21	03/18/21	0.16	35,000,000.00	34,988,955.56	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115694	NATIXIS NY BRANCH C	01/06/21	03/03/21	0.14	50,000,000.00	49,989,111.11	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115695	CREDIT AGRICOLE CIB	01/06/21	03/02/21	0.11	19,073,000.00	19,069,794.68	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115700	SHEFFIELD RECEIVABL	01/07/21	03/31/21	0.18	50,000,000.00	49,979,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115701	NATIXIS NY BRANCH C	01/07/21	03/16/21	0.14	50,000,000.00	49,986,777.78	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115702	CREDIT AGRICOLE CIB	01/07/21	03/12/21	0.10	23,408,000.00	23,403,838.58	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115709	CAFCO LLC CP	01/08/21	04/06/21	0.16	50,000,000.00	49,980,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115710	CAFCO LLC CP	01/08/21	04/06/21	0.16	50,000,000.00	49,980,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115711	MERCK & CO INC CP	01/08/21	03/16/21	0.09	50,000,000.00	49,991,625.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115715	LA FAYETTE ASSET SE	01/08/21	04/08/21	0.17	50,000,000.00	49,978,750.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115716	REGENCY MARKETS NO.	01/08/21	02/08/21	0.15	50,000,000.00	49,993,541.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115717	REGENCY MARKETS NO.	01/08/21	02/08/21	0.15	50,000,000.00	49,993,541.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115718	JUPITER SEC COMPANY	01/08/21	04/12/21	0.17	46,250,000.00	46,229,470.14	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115719	REGENCY MARKETS NO.	01/08/21	02/03/21	0.15	50,000,000.00	49,994,583.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115720	REGENCY MARKETS NO.	01/08/21	02/03/21	0.15	1,203,000.00	1,202,869.68	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115721	TORONTO DOMINION BA	01/08/21	03/19/21	0.15	24,813,000.00	24,805,762.88	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115722	CANCARA ASSET SEC L	01/11/21	04/20/21	0.19	50,000,000.00	49,973,875.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115723	CANCARA ASSET SEC L	01/11/21	04/20/21	0.19	3,000,000.00	2,998,432.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115733	SHEFFIELD RECEIVABL	01/11/21	03/17/21	0.18	50,000,000.00	49,983,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115734	CRC FUNDING LLC CP	01/11/21	04/13/21	0.16	25,000,000.00	24,989,777.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115735	LA FAYETTE ASSET SE	01/11/21	04/13/21	0.17	35,000,000.00	34,984,794.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115736	NATIXIS NY BRANCH C	01/11/21	03/17/21	0.12	33,818,000.00	33,810,672.77	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115737	SHEFFIELD RECEIVABL	01/12/21	03/19/21	0.18	50,000,000.00	49,983,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115738	LA FAYETTE ASSET SE	01/12/21	03/12/21	0.13	25,000,000.00	24,994,673.61	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115739	CANCARA ASSET SEC L	01/13/21	04/16/21	0.19	39,000,000.00	38,980,857.50	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115742	SHEFFIELD RECEIVABL	01/12/21	03/18/21	0.15	50,000,000.00	49,986,458.33	0.00	CITIBANK	LOOP CAP MKTS LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: January 1, 2021 to January 31, 2021
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	115743	AUTOBAHN FUNDING CO	01/12/21	03/01/21	0.13	25,000,000.00	24,995,666.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115744	NATIXIS NY BRANCH C	01/12/21	03/19/21	0.12	50,000,000.00	49,989,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115745	NATIXIS NY BRANCH C	01/12/21	03/19/21	0.12	50,000,000.00	49,989,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115746	MONT BLANC CAPITAL	01/12/21	05/12/21	0.20	17,143,000.00	17,131,571.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115751	THUNDER BAY FUNDING	01/13/21	03/23/21	0.15	35,000,000.00	34,989,937.50	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115755	OLD LINE FUNDING LL	01/14/21	03/23/21	0.15	50,000,000.00	49,985,833.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115757	CAFCO LLC CP	01/13/21	04/15/21	0.17	50,000,000.00	49,978,277.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115758	CREDIT AGRICOLE CIB	01/13/21	03/22/21	0.10	50,000,000.00	49,990,555.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115759	CREDIT AGRICOLE CIB	01/13/21	03/22/21	0.10	50,000,000.00	49,990,555.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115760	UNILEVER CAPITAL CO	01/13/21	03/22/21	0.10	50,000,000.00	49,990,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115761	AUTOBAHN FUNDING CO	01/13/21	02/12/21	0.12	40,000,000.00	39,996,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115762	MONT BLANC CAPITAL	01/13/21	05/07/21	0.20	37,284,000.00	37,260,386.80	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115767	OLD LINE FUNDING LL	01/15/21	03/23/21	0.14	30,000,000.00	29,992,183.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115769	CAFCO LLC CP	01/14/21	04/16/21	0.16	50,000,000.00	49,979,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115770	JUPITER SEC COMPANY	01/14/21	04/15/21	0.18	50,000,000.00	49,977,250.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115771	NATIXIS NY BRANCH C	01/14/21	03/30/21	0.11	50,000,000.00	49,988,541.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115772	CREDIT AGRICOLE CIB	01/14/21	03/30/21	0.10	38,789,000.00	38,780,918.96	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115778	CAFCO LLC CP	01/19/21	04/20/21	0.17	50,000,000.00	49,978,513.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115779	CAFCO LLC CP	01/19/21	04/20/21	0.17	50,000,000.00	49,978,513.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115781	JUPITER SEC COMPANY	01/15/21	04/15/21	0.18	50,000,000.00	49,977,500.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115782	SHEFFIELD RECEIVABL	01/15/21	03/31/21	0.15	50,000,000.00	49,984,375.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115783	CREDIT AGRICOLE CIB	01/15/21	03/31/21	0.10	50,000,000.00	49,989,583.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115784	REGENCY MARKETS NO.	01/15/21	02/16/21	0.14	24,724,000.00	24,720,923.24	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115787	THUNDER BAY FUNDING	01/19/21	03/11/21	0.12	35,000,000.00	34,994,050.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115788	OLD LINE FUNDING LL	01/20/21	03/24/21	0.14	50,000,000.00	49,987,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115789	CIESCO LLC CP	01/19/21	04/21/21	0.16	50,000,000.00	49,979,555.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115790	CIESCO LLC CP	01/19/21	04/21/21	0.16	50,000,000.00	49,979,555.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115791	JUPITER SEC COMPANY	01/19/21	04/20/21	0.18	50,000,000.00	49,977,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115792	JUPITER SEC COMPANY	01/19/21	04/19/21	0.17	25,000,000.00	24,989,375.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115793	CHARIOT FUNDING LLC	01/19/21	04/20/21	0.18	45,000,000.00	44,979,525.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115794	CREDIT AGRICOLE CIB	01/19/21	03/23/21	0.10	50,000,000.00	49,991,250.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115795	UNILEVER CAPITAL CO	01/19/21	04/20/21	0.10	30,000,000.00	29,992,416.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115796	OLD LINE FUNDING LL	01/21/21	04/15/21	0.14	50,000,000.00	49,983,666.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: January 1, 2021 to January 31, 2021
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	115797	MONT BLANC CAPITAL	01/19/21	03/22/21	0.15	17,813,000.00	17,808,398.31	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115799	SHEFFIELD RECEIVABL	01/19/21	04/05/21	0.15	50,000,000.00	49,984,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115800	THUNDER BAY FUNDING	01/20/21	03/23/21	0.12	25,000,000.00	24,994,833.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115801	MONT BLANC CAPITAL	01/19/21	03/22/21	0.15	13,018,000.00	13,014,637.02	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115803	CHARIOT FUNDING LLC	01/20/21	04/20/21	0.18	50,000,000.00	49,977,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115804	LA FAYETTE ASSET SE	01/20/21	03/30/21	0.14	25,000,000.00	24,993,291.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115805	THUNDER BAY FUNDING	01/20/21	04/20/21	0.15	34,977,000.00	34,963,883.63	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115807	LA FAYETTE ASSET SE	01/20/21	03/01/21	0.12	20,000,000.00	19,997,333.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115808	MONT BLANC CAPITAL	01/20/21	04/22/21	0.18	29,354,000.00	29,340,497.16	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115809	TORONTO DOMINION BA	01/20/21	04/20/21	0.12	50,000,000.00	49,985,000.00	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	115810	TOYOTA MOTOR CREDIT	01/20/21	03/30/21	0.10	50,000,000.00	49,990,416.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	115811	TOYOTA MOTOR CREDIT	01/21/21	04/01/21	0.11	50,000,000.00	49,989,305.56	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	115812	THUNDER BAY FUNDING	01/21/21	04/07/21	0.13	25,000,000.00	24,993,138.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115813	OLD LINE FUNDING LL	01/25/21	04/20/21	0.15	50,000,000.00	49,982,291.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115814	OLD LINE FUNDING LL	01/25/21	04/20/21	0.15	45,000,000.00	44,984,062.50	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115816	ATLANTIC ASSET SEC	01/20/21	04/01/21	0.12	25,848,000.00	25,841,882.64	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115817	ATLANTIC ASSET SEC	01/21/21	04/01/21	0.12	25,000,000.00	24,994,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115819	CREDIT AGRICOLE CIB	01/20/21	03/22/21	0.09	46,070,000.00	46,062,974.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115820	CAFCO LLC CP	01/21/21	04/22/21	0.13	50,000,000.00	49,983,569.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115821	CAFCO LLC CP	01/21/21	04/22/21	0.13	25,000,000.00	24,991,784.72	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115822	CHARIOT FUNDING LLC	01/21/21	04/21/21	0.18	50,000,000.00	49,977,500.00	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	115824	AUTOBAHN FUNDING CO	01/21/21	02/22/21	0.10	50,000,000.00	49,995,555.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115825	AUTOBAHN FUNDING CO	01/21/21	02/22/21	0.10	15,000,000.00	14,998,666.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115826	OLD LINE FUNDING LL	01/25/21	04/01/21	0.12	25,000,000.00	24,994,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115827	JUPITER SEC COMPANY	01/25/21	04/09/21	0.16	35,000,000.00	34,988,488.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115829	TORONTO DOMINION BA	01/21/21	04/21/21	0.11	50,000,000.00	49,986,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115830	ATLANTIC ASSET SEC	01/21/21	02/23/21	0.11	42,351,000.00	42,346,729.61	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115831	LA FAYETTE ASSET SE	01/21/21	03/04/21	0.13	13,853,000.00	13,850,898.96	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115832	ATLANTIC ASSET SEC	01/21/21	04/19/21	0.14	14,909,000.00	14,903,897.81	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115833	CREDIT AGRICOLE CIB	01/21/21	03/30/21	0.09	36,596,000.00	36,589,778.68	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115836	ATLANTIC ASSET SEC	01/22/21	02/22/21	0.11	50,000,000.00	49,995,263.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115837	MONT BLANC CAPITAL	01/22/21	05/20/21	0.18	50,000,000.00	49,970,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115838	MONT BLANC CAPITAL	01/22/21	05/20/21	0.18	19,419,000.00	19,407,542.79	0.00	CITIBANK	BLAYLOCK VAN- LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: January 1, 2021 to January 31, 2021
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	115840	CHARIOT FUNDING LLC	01/22/21	04/22/21	0.17	50,000,000.00	49,978,750.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115841	CHARIOT FUNDING LLC	01/22/21	04/22/21	0.17	50,000,000.00	49,978,750.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115842	ATLANTIC ASSET SEC	01/22/21	02/22/21	0.10	50,000,000.00	49,995,694.44	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115843	CREDIT AGRICOLE CIB	01/22/21	03/30/21	0.09	50,000,000.00	49,991,625.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115845	OLD LINE FUNDING LL	01/26/21	04/23/21	0.14	50,000,000.00	49,983,083.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115846	SHEFFIELD RECEIVABL	01/25/21	04/12/21	0.17	50,000,000.00	49,981,819.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115847	CHARIOT FUNDING LLC	01/25/21	04/26/21	0.17	50,000,000.00	49,978,513.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115849	TOYOTA MOTOR CREDIT	01/25/21	04/08/21	0.10	50,000,000.00	49,989,861.11	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	115852	LA FAYETTE ASSET SE	01/25/21	04/06/21	0.13	49,018,000.00	49,005,432.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115853	ATLANTIC ASSET SEC	01/25/21	03/09/21	0.12	50,000,000.00	49,992,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115855	CAFCO LLC CP	01/25/21	05/13/21	0.12	19,859,000.00	19,851,850.76	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115856	AUTOBAHN FUNDING CO	01/26/21	03/02/21	0.12	40,000,000.00	39,995,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115857	ATLANTIC ASSET SEC	01/26/21	04/26/21	0.14	50,000,000.00	49,982,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115858	ATLANTIC ASSET SEC	01/26/21	04/26/21	0.14	1,919,000.00	1,918,328.35	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115859	CHARIOT FUNDING LLC	01/26/21	04/26/21	0.16	50,000,000.00	49,980,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115861	CHARIOT FUNDING LLC	01/26/21	04/27/21	0.16	50,000,000.00	49,979,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115862	CREDIT AGRICOLE CIB	01/26/21	03/31/21	0.08	50,000,000.00	49,992,888.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115863	ATLANTIC ASSET SEC	01/27/21	04/05/21	0.12	25,000,000.00	24,994,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115864	ATLANTIC ASSET SEC	01/27/21	04/27/21	0.14	30,000,000.00	29,989,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115865	ATLANTIC ASSET SEC	01/27/21	04/27/21	0.14	20,851,000.00	20,843,702.15	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115866	TORONTO DOMINION BA	01/26/21	04/27/21	0.12	50,000,000.00	49,984,833.33	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	115874	MONT BLANC CAPITAL	01/27/21	04/01/21	0.15	20,000,000.00	19,994,666.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115876	UNILEVER CAPITAL CO	01/27/21	05/05/21	0.08	50,000,000.00	49,989,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115877	CHARIOT FUNDING LLC	01/27/21	04/27/21	0.16	21,300,000.00	21,291,480.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115881	OLD LINE FUNDING LL	01/28/21	04/12/21	0.13	23,000,000.00	22,993,853.89	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115883	CHARIOT FUNDING LLC	01/27/21	04/30/21	0.15	47,300,000.00	47,281,671.25	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115884	SHEFFIELD RECEIVABL	01/27/21	03/31/21	0.14	20,500,000.00	20,494,977.50	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115885	AUTOBAHN FUNDING CO	01/27/21	03/04/21	0.12	25,000,000.00	24,997,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115887	AUTOBAHN FUNDING CO	01/28/21	03/12/21	0.10	50,000,000.00	49,994,027.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115888	AUTOBAHN FUNDING CO	01/28/21	03/12/21	0.10	15,000,000.00	14,998,208.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115889	CREDIT AGRICOLE CIB	01/28/21	03/08/21	0.08	50,000,000.00	49,995,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115892	ATLANTIC ASSET SEC	01/28/21	04/19/21	0.12	50,000,000.00	49,986,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115893	SHEFFIELD RECEIVABL	01/29/21	04/19/21	0.14	50,000,000.00	49,984,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: January 1, 2021 to January 31, 2021
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	115894	CANCARA ASSET SEC L	01/29/21	05/28/21	0.18	25,500,000.00	25,484,827.50	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115895	COCA COLA CO CP	01/28/21	06/08/21	0.08	41,000,000.00	40,988,064.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115896	LA FAYETTE ASSET SE	01/28/21	03/03/21	0.11	30,114,000.00	30,110,871.49	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115902	CHARIOT FUNDING LLC	01/29/21	04/30/21	0.16	25,000,000.00	24,989,888.89	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	115903	TORONTO DOMINION BA	01/29/21	04/29/21	0.10	50,000,000.00	49,987,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115906	ATLANTIC ASSET SEC	01/29/21	04/15/21	0.11	50,000,000.00	49,988,388.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115908	AUTOBAHN FUNDING CO	01/29/21	03/01/21	0.12	50,000,000.00	49,994,833.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115909	AUTOBAHN FUNDING CO	01/29/21	03/01/21	0.12	32,300,000.00	32,296,662.33	0.00	CITIBANK	GREAT PACIFIC SEC
	CPD TOTAL					**5,771,171,000.00**	**5,769,479,924.37**	**0.00**		
NTRD	115731	USTN 0.875	01/11/21	11/15/30	0.88	50,000,000.00	48,953,143.50	68,888.12	CITIBANK	PIPER SANDLER COMPANIES
	US TNOTES TOTAL					**50,000,000.00**	**48,953,143.50**	**68,888.12**		
NTRD	115763	UST BILL	01/13/21	03/23/21	0.07	50,000,000.00	49,993,291.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	115764	UST BILL	01/13/21	03/23/21	0.07	50,000,000.00	49,993,291.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	115765	UST BILL	01/13/21	03/16/21	0.08	50,000,000.00	49,993,541.67	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115828	UST BILL	01/21/21	04/22/21	0.07	50,000,000.00	49,990,836.81	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115868	UST BILL	01/27/21	04/01/21	0.06	50,000,000.00	49,994,666.67	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115869	UST BILL	01/27/21	04/01/21	0.06	50,000,000.00	49,994,666.67	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115878	UST BILL	01/27/21	05/11/21	0.07	50,000,000.00	49,990,611.11	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	115879	UST BILL	01/27/21	05/11/21	0.07	50,000,000.00	49,990,611.11	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	115890	UST BILL	01/28/21	05/04/21	0.06	50,000,000.00	49,992,666.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	115891	UST BILL	01/28/21	05/04/21	0.06	50,000,000.00	49,992,666.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
	US TBILLS TOTAL					**500,000,000.00**	**499,926,850.72**	**0.00**		
NTRD	115703	MUFG UNION BANK NA	01/07/21	04/01/21	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	115704	MUFG UNION BANK NA	01/07/21	04/01/21	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**100,000,000.00**	**100,000,000.00**	**0.00**		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: January 1, 2021 to January 31, 2021
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	115696	CREDIT AGRICOLE CIB	01/06/21	03/05/21	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115705	NORDEA BANK ABP NY	01/07/21	04/07/21	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	115706	SVENSKA HANDELSBANK	01/07/21	04/09/21	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115712	BARCLAYS BANK PLC N	01/08/21	04/01/21	0.16	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	115747	BANK OF MONTREAL CH	01/12/21	03/18/21	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115766	NORDEA BANK ABP NY	01/13/21	03/22/21	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115785	DNB BANK ASA NY CD	01/15/21	04/15/21	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115806	DNB BANK ASA NY CD	01/20/21	04/20/21	0.13	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115818	NORDEA BANK ABP NY	01/20/21	04/20/21	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	115823	SVENSKA HANDELSBANK	01/21/21	04/20/21	0.13	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115839	DNB BANK ASA NY CD	01/22/21	04/23/21	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115848	CREDIT AGRICOLE CIB	01/25/21	03/30/21	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115850	BARCLAYS BANK PLC N	01/27/21	04/30/21	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	115860	DNB BANK ASA NY CD	01/26/21	03/31/21	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	115875	DNB BANK ASA NY CD	01/27/21	04/30/21	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115880	NORDEA BANK ABP NY	01/27/21	04/30/21	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
	YANK CDS TOTAL					**800,000,000.00**	**800,000,000.00**	**0.00**		
NTRD-PSI TOTAL						**9,503,486,000.00**	**9,498,691,943.70**	**384,457.71**		
		PSI TOTAL				**9,503,486,000.00**	**9,498,691,943.70**	**384,457.71**		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period: January 1, 2021 to January 31, 2021
Attachment VIII

ACCOUNT	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	106824	S OF C LAIF	01/15/21	12/31/21	0.00	62,324.33	62,324.33	0.00	LAIF - STATE OF CALIFORNIA	NONE
	SCAQMD TOTAL					**62,324.33**	**62,324.33**	**0.00**		
SLIM	106825	S OF C LAIF	01/15/21	12/31/21	0.00	5,401.10	5,401.10	0.00	LAIF - STATE OF CALIFORNIA	NONE
	SLIM TOTAL					**5,401.10**	**5,401.10**	**0.00**		
WASIA	106826	S OF C LAIF	01/15/21	12/31/21	0.00	65.25	65.25	0.00	LAIF - STATE OF CALIFORNIA	NONE
	WASIA TOTAL					**65.25**	**65.25**	**0.00**		
	SPI Total					**67,790.68**	**67,790.68**	**0.00**		

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: January 1, 2021 to January 31, 2021
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
01/13/21	NTRD	112606	FFCB 2.07 (CALL	CALL	50,000,000.00	50,000,000.00	517,500.00	0.00	50,517,500.00
01/13/21	NTRD	112607	FFCB 2.07 (CALL	CALL	50,000,000.00	50,000,000.00	517,500.00	0.00	50,517,500.00
01/13/21	NTRD	112608	FFCB 2.07 (CALL	CALL	50,000,000.00	50,000,000.00	517,500.00	0.00	50,517,500.00
01/13/21	NTRD	112609	FFCB 2.07 (CALL	CALL	50,000,000.00	50,000,000.00	517,500.00	0.00	50,517,500.00
01/21/21	NTRD	112692	FFCB 2.03 (CALL	CALL	31,685,000.00	31,685,000.00	160,801.38	0.00	31,845,801.38
01/28/21	NTRD	112748	FFCB 2.02 (CALL	CALL	50,000,000.00	50,000,000.00	505,000.00	0.00	50,505,000.00
01/28/21	NTRD	112749	FFCB 2.02 (CALL	CALL	50,000,000.00	50,000,000.00	505,000.00	0.00	50,505,000.00
01/28/21	NTRD	112750	FFCB 2.02 (CALL	CALL	50,000,000.00	50,000,000.00	505,000.00	0.00	50,505,000.00
			FFCB TOTAL		**381,685,000.00**	**381,685,000.00**	**3,745,801.38**	**0.00**	**385,430,801.38**
01/22/21	NTRD	112712	FHLB 1.92 (CALL	CALL	47,000,000.00	47,000,000.00	451,200.00	0.00	47,451,200.00
01/28/21	NTRD	112735	FHLB 1.94 (CALL	CALL	50,000,000.00	50,000,000.00	485,000.00	0.00	50,485,000.00
01/29/21	NTRD	109833	FHLB 2.94 (CALL	CALL	10,000,000.00	10,000,000.00	147,000.00	0.00	10,147,000.00
01/29/21	NTRD	109859	FHLB 2.94 (CALL	CALL	15,000,000.00	14,993,253.68	220,500.00	6,746.32	15,220,500.00
01/29/21	NTRD	112751	FHLB 1.76 (CALL	CALL	50,000,000.00	50,000,000.00	440,000.00	0.00	50,440,000.00
01/29/21	NTRD	112752	FHLB 1.76 (CALL	CALL	5,000,000.00	5,000,000.00	44,000.00	0.00	5,044,000.00
01/29/21	NTRD	112753	FHLB 2.10 (CALL	CALL	50,000,000.00	50,000,000.00	525,000.00	0.00	50,525,000.00
01/29/21	NTRD	112754	FHLB 2.10 (CALL	CALL	15,000,000.00	15,000,000.00	157,500.00	0.00	15,157,500.00
			FHLB TOTAL		**242,000,000.00**	**241,993,253.68**	**2,470,200.00**	**6,746.32**	**244,470,200.00**
01/08/21	NTRD	114099	FHLMC 0.75 (CAL	CALL	50,000,000.00	50,000,000.00	187,500.00	0.00	50,187,500.00
01/08/21	NTRD	114133	FHLMC 0.75 (CAL	CALL	50,000,000.00	50,000,000.00	187,500.00	0.00	50,187,500.00
01/08/21	NTRD	114134	FHLMC 0.75 (CAL	CALL	17,800,000.00	17,800,000.00	66,750.00	0.00	17,866,750.00
01/15/21	NTRD	114120	FHLMC 0.74 (CAL	CALL	50,000,000.00	50,000,000.00	185,000.00	0.00	50,185,000.00
01/15/21	NTRD	114146	FHLMC 0.77 (CAL	CALL	50,000,000.00	50,000,000.00	192,500.00	0.00	50,192,500.00
01/21/21	NTRD	112648	FHLMC 2.00 (CAL	CALL	50,000,000.00	50,000,000.00	500,000.00	0.00	50,500,000.00
01/21/21	NTRD	112649	FHLMC 2.00 (CAL	CALL	50,000,000.00	50,000,000.00	500,000.00	0.00	50,500,000.00
01/21/21	NTRD	112650	FHLMC 2.00 (CAL	CALL	50,000,000.00	50,000,000.00	500,000.00	0.00	50,500,000.00
01/29/21	NTRD	111256	FHLMC 2.20 (CAL	CALL	50,000,000.00	50,000,000.00	550,000.00	0.00	50,550,000.00
01/29/21	NTRD	114258	FHLMC 0.75 (CAL	CALL	50,000,000.00	50,000,000.00	187,500.00	0.00	50,187,500.00
			FHLMC(S) TOTAL		**467,800,000.00**	**467,800,000.00**	**3,056,750.00**	**0.00**	**470,856,750.00**
PSI TOTAL					**1,091,485,000.00**	**1,091,478,253.68**	**9,272,751.38**	**6,746.32**	**1,100,757,751.38**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of January 31, 2021
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	3,050,000,000.00	3,050,153,500.00	153,500.00	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	12,630,801,805.76	12,630,768,942.66	(32,863.10)	0.00	0.00	0.00
Governments	4,146,071,778.29	4,140,218,000.00	(5,853,778.29)	0.00	0.00	0.00
Agencies	19,063,359,407.86	18,974,464,570.76	(88,894,837.10)	73,404,579.65	75,784,422.05	2,379,842.40
Municipals	29,486,322.83	29,926,480.00	440,157.17	3,200,000.00	3,200,000.00	0.00
Corp. & Deposit Notes	72,400,654.80	73,422,450.00	1,021,795.20	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	40,399,370.61	40,399,370.61	0.00
TOTAL	$38,992,119,969.54	$38,898,953,943.42	($93,166,026.12)	$117,003,950.26	$119,383,792.66	$2,379,842.40

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 January 31, 2021
Attachment IXa

There were no Market Pricing Exceptions

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2021 to January 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
103222	FFCB 2.01	2.0100	12/08/21	50,000,000.00	50,000,000.00	50,805,500.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	34,997,560.00
110153	FFCB 2.55	2.5500	03/11/21	25,000,000.00	24,998,830.37	25,069,000.00
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	53,341,000.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,967,906.02	51,364,000.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,065,058.51	52,427,000.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,697,834.88	25,622,792.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,194,784.16	53,590,000.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,070,122.29	19,292,400.00
110997	FFCB 2.22 (CALLABLE	2.2200	06/21/24	23,500,000.00	23,500,000.00	23,656,980.00
110998	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,167,000.00
111012	FFCB 2.22 (CALLABLE	2.2200	06/21/24	13,000,000.00	13,000,000.00	13,086,840.00
111013	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,167,000.00
112249	FFCB 1.625	1.6250	12/03/24	50,000,000.00	49,953,990.12	52,464,500.00
112270	FFCB 1.95 (CALLABLE	1.9500	12/02/25	25,000,000.00	25,000,000.00	25,317,000.00
112418	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,644,000.00
112419	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,644,000.00
112538	FFCB 1.66	1.6600	12/27/22	50,000,000.00	49,990,501.81	51,445,500.00
112539	FFCB 1.625	1.6250	12/27/21	50,000,000.00	49,988,748.27	50,692,000.00
112558	FFCB 1.82	1.8200	12/18/25	36,274,000.00	36,259,202.96	38,482,361.12
112734	FFCB 1.98 (CALLABLE	1.9800	01/27/26	50,000,000.00	50,000,000.00	50,738,000.00
112780	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,996,258.21	30,442,800.00
112781	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,996,258.21	30,442,800.00
112797	FFCB 2.04 (CALLABLE	2.0400	02/03/27	25,000,000.00	25,000,000.00	25,002,750.00
112798	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,004,000.00
112799	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,004,000.00
112813	FFCB 2.00 (CALLABLE	2.0000	02/04/26	25,000,000.00	25,000,000.00	25,004,000.00
113010	FFCB 1.82 (CALLABLE	1.8200	09/04/26	50,000,000.00	50,000,000.00	50,059,500.00
113032	FFCB 1.50 (CALLABLE	1.5000	03/05/25	50,000,000.00	50,000,000.00	50,037,500.00
113033	FFCB 1.50 (CALLABLE	1.5000	03/05/25	28,900,000.00	28,900,000.00	28,921,675.00
113034	FFCB 1.50 (CALLABLE	1.5000	03/05/25	25,000,000.00	25,000,000.00	25,018,750.00
113042	FFCB 1.24 (CALLABLE	1.2400	03/10/23	50,000,000.00	50,000,000.00	50,066,500.00
113056	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,022,250.00
113057	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,022,250.00
113058	FFCB 1.48 (CALLABLE	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,022,250.00
113087	FFCB 1.125 (CALLABL	1.1250	03/17/25	50,000,000.00	50,041,210.29	50,049,500.00
113088	FFCB 1.125 (CALLABL	1.1250	03/17/25	50,000,000.00	50,041,210.29	50,049,500.00
113089	FFCB 1.125 (CALLABL	1.1250	03/17/25	18,145,000.00	18,145,000.00	18,162,963.55
113114	FFCB 1.64 (CALLABLE	1.6400	03/03/25	50,000,000.00	50,253,535.66	50,056,500.00
113115	FFCB 1.64 (CALLABLE	1.6400	03/03/25	2,240,000.00	2,251,358.38	2,242,531.20
113125	FFCB 1.05 (CALLABLE	1.0500	03/12/24	20,800,000.00	20,808,079.41	20,810,816.00
113137	FFCB 1.00 (CALLABLE	1.0000	03/17/27	50,000,000.00	50,000,000.00	50,047,000.00
113156	FFCB 0.92 NOTE	0.9200	03/18/24	50,000,000.00	50,228,434.27	51,050,000.00
113242	FFCB 1.30 CALLABLE)	1.3000	03/26/25	50,000,000.00	50,000,000.00	50,047,500.00
113264	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,685,500.00
113265	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,685,500.00
113292	FFCB 1.53 (CALLABLE	1.5300	02/10/22	50,000,000.00	50,194,951.62	50,018,000.00
113293	FFCB 1.53 (CALLABLE	1.5300	02/10/22	50,000,000.00	50,194,951.62	50,018,000.00
113328	FFCB 1.46 (CALLABLE	1.4600	03/03/23	50,000,000.00	50,255,714.29	50,056,000.00
113329	FFCB 1.46 (CALLABLE	1.4600	03/03/23	50,000,000.00	50,255,714.29	50,056,000.00
113338	FFCB 1.00 (CALLABLE	1.0000	03/30/22	50,000,000.00	50,000,000.00	50,050,000.00
113350	FFCB 0.875 (CALLABL	0.8750	04/08/24	50,000,000.00	50,000,000.00	50,083,500.00
113487	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,180,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2021 to January 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113488	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,180,000.00
113557	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	50,756,500.00
113558	FFCB 1.02	1.0200	04/27/27	25,000,000.00	25,000,000.00	25,378,250.00
113599	FFCB 1.02	1.0200	04/27/27	35,000,000.00	35,000,000.00	35,529,550.00
113656	FFCB 0.68 (CALLABLE	0.6800	05/06/24	50,000,000.00	50,000,000.00	49,980,000.00
113687	FFCB 1.02	1.0200	04/27/27	20,925,000.00	20,987,890.77	21,241,595.25
113738	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	50,756,500.00
113739	FFCB 1.02	1.0200	04/27/27	5,000,000.00	5,000,000.00	5,075,650.00
113831	FFCB 0.73 (CALLABLE	0.7300	05/27/25	50,000,000.00	50,000,000.00	50,046,000.00
113843	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	25,068,500.00
113844	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	25,068,500.00
113897	FFCB 1.04 (CALLABLE	1.0400	05/27/27	35,500,000.00	35,500,000.00	35,517,040.00
113991	FFCB 0.875 (CALLABL	0.8750	06/22/27	25,000,000.00	25,000,000.00	25,013,000.00
114304	FFCB 1.12 (CALLABLE	1.1200	07/30/29	25,000,000.00	25,000,000.00	24,278,500.00
114305	FFCB 1.12 (CALLABLE	1.1200	07/30/29	20,000,000.00	20,000,000.00	19,422,800.00
114404	FFCB 1.14 (CALLABLE	1.1400	08/20/29	25,000,000.00	25,000,000.00	25,003,750.00
114435	FFCB 1.14 (CALLABLE	1.1400	08/20/29	45,200,000.00	45,200,000.00	45,206,780.00
114455	FFCB 1.03 (CALLABLE	1.0300	12/01/28	25,000,000.00	25,000,000.00	25,019,000.00
114456	FFCB 1.03 (CALLABLE	1.0300	12/01/28	25,000,000.00	25,000,000.00	25,019,000.00
114480	FFCB 1.14 (CALLABLE	1.1400	08/20/29	25,000,000.00	24,976,204.27	25,003,750.00
114505	FFCB 1.12 (CALLABLE	1.1200	09/01/28	25,000,000.00	25,000,000.00	25,145,500.00
114538	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	50,000,000.00	49,737,500.00
114539	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	50,000,000.00	49,737,500.00
114549	FFCB 1.25 (CALLABLE	1.2500	06/03/30	50,000,000.00	50,000,000.00	49,800,000.00
114550	FFCB 1.25 (CALLABLE	1.2500	06/03/30	50,000,000.00	50,000,000.00	49,800,000.00
114551	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	49,904,134.72	49,737,500.00
114554	FFCB 1.32 (CALLABLE	1.3200	09/09/30	50,000,000.00	50,000,000.00	50,002,500.00
114569	FFCB 1.14 (CALLABLE	1.1400	08/20/29	43,338,000.00	43,275,992.10	43,344,500.70
114570	FFCB 1.03 (CALLABLE	1.0300	12/01/28	40,000,000.00	39,891,337.08	40,030,400.00
114604	FFCB 1.32 (CALLABLE	1.3200	09/09/30	32,190,000.00	32,190,000.00	32,191,609.50
114606	FFCB 0.95	0.9500	09/10/30	25,000,000.00	24,885,932.37	24,223,250.00
114607	FFCB 1.23 (CALLABLE	1.2300	09/10/29	25,000,000.00	25,000,000.00	25,168,500.00
114608	FFCB 1.00 (CALLABLE	1.0000	09/14/28	20,000,000.00	20,000,000.00	19,470,600.00
114719	FFCB 1.15 (CALLABLE	1.1500	08/12/30	50,000,000.00	49,932,446.59	50,273,000.00
114720	FFCB 1.15 (CALLABLE	1.1500	08/12/30	10,551,000.00	10,536,744.87	10,608,608.46
114914	FFCB NOTE 0.99	0.9900	10/21/30	50,000,000.00	49,912,538.33	48,503,500.00
114999	FFCB 1.30 (CALLABLE	1.3000	11/04/30	50,000,000.00	50,000,000.00	48,561,500.00
115019	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	17,877,432.30
115020	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	17,877,432.30
115021	FFCB 1.24	1.2400	11/03/32	18,340,000.00	18,340,000.00	17,887,185.40
115022	FFCB 1.30 (CALLABLE	1.3000	11/04/30	50,000,000.00	50,000,000.00	48,561,500.00
115023	FFCB 0.90 (CALLABLE	0.9000	01/21/28	50,000,000.00	49,978,317.86	48,784,500.00
115024	FFCB 0.90 (CALLABLE	0.9000	01/21/28	17,300,000.00	17,292,497.98	16,879,437.00
115092	FFCB 1.37 (CALLABLE	1.3700	11/04/30	50,000,000.00	50,000,000.00	49,202,000.00
115093	FFCB 1.37 (CALLABLE	1.3700	11/04/30	6,000,000.00	6,000,000.00	5,904,240.00
115100	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,987,777.25	24,310,000.00
115101	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,962,109.46	24,310,000.00
115172	FFCB 1.34 (CALLABLE	1.3400	11/19/30	50,000,000.00	50,000,000.00	48,946,500.00
115173	FFCB 1.34 (CALLABLE	1.3400	11/19/30	25,000,000.00	25,000,000.00	24,473,250.00
115174	FFCB 1.34 (CALLABLE	1.3400	11/19/30	25,000,000.00	25,000,000.00	24,473,250.00
115202	FFCB 1.34 (CALLABLE	1.3400	11/19/30	50,000,000.00	50,000,000.00	48,946,500.00
115203	FFCB 1.34 (CALLABLE	1.3400	11/19/30	6,525,000.00	6,525,000.00	6,387,518.25
115222	FFCB NOTE 1.03	1.0300	11/12/30	20,000,000.00	19,870,662.87	19,448,000.00
115357	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	50,000,000.00	49,153,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2021 to January 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115386	FFCB 1.17 NOTE	1.1700	12/10/31	37,000,000.00	36,796,994.25	36,276,280.00
115432	FFCB 0.86 (CALLABLE	0.8600	12/09/27	26,200,000.00	26,200,000.00	26,115,112.00
115433	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	49,876,848.30	49,153,500.00
115434	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	49,876,848.30	49,153,500.00
115493	FFCB 0.74 (CALLABLE	0.7400	12/21/27	20,000,000.00	20,000,000.00	19,867,000.00
115513	FFCB 1.17 (CALLABLE	1.1700	12/23/30	50,000,000.00	49,925,821.47	49,082,000.00
115543	FFCB NOTE 1.125	1.1250	02/21/31	25,000,000.00	24,993,820.68	24,609,500.00
115569	FFCB NOTE 1.125	1.1250	02/21/31	21,750,000.00	21,750,000.00	21,410,265.00
115570	FFCB NOTE 1.125	1.1250	02/21/31	22,956,000.00	22,953,730.36	22,597,427.28
115609	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	49,894,500.00
115610	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	49,894,500.00
115611	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	49,894,500.00
115655	FFCB 1.24 (CALLABLE	1.2400	12/23/30	48,935,000.00	48,883,127.82	48,831,747.15
115666	FFCB 1.24 (CALLABLE	1.2400	01/06/31	25,000,000.00	25,000,000.00	24,861,250.00
115673	FFCB 1.24 (CALLABLE	1.2400	01/06/31	50,000,000.00	50,000,000.00	49,722,500.00
115725	FFCB 1.38 (CALLABLE	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,963,250.00
115726	FFCB 1.38 (CALLABLE	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,963,250.00
115727	FFCB 1.38 (CALLABLE	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,963,250.00
115754	FFCB 1.38 (CALLABLE	1.3800	01/14/31	50,000,000.00	49,940,295.73	49,926,500.00
115774	FFCB 1.38 (CALLABLE	1.3800	01/14/31	50,000,000.00	49,987,558.20	49,926,500.00
115851	FFCB 0.70 (CALLABLE	0.7000	01/27/27	50,000,000.00	50,000,000.00	49,942,500.00
115854	FFCB 0.70 (CALLABLE	0.7000	01/27/27	40,000,000.00	40,000,000.00	39,954,000.00
FFCB TOTAL				**4,633,929,000.00**	**4,634,244,287.56**	**4,642,759,979.46**
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,962,871.15	50,736,500.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,962,871.15	50,736,500.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,981,435.57	25,368,250.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,975,192.31	50,736,500.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,975,192.31	50,736,500.00
110175	FHLB 2.375	2.3750	03/12/21	25,000,000.00	24,995,998.63	25,066,000.00
110690	FHLB 2.375	2.3750	03/12/21	50,000,000.00	50,004,358.82	50,132,000.00
110849	FHLB 2.25	2.2500	06/11/21	45,000,000.00	44,997,660.00	45,337,050.00
112128	FHLB 2.08 (CALLABLE	2.0800	11/25/26	50,000,000.00	50,000,000.00	51,305,000.00
112145	FHLB 2.08 (CALLABLE	2.0800	11/25/26	40,950,000.00	40,950,000.00	42,018,795.00
112332	FHLB 2.02 (CALLABLE	2.0200	12/16/26	50,000,000.00	50,000,000.00	51,288,500.00
112486	FHLB 2.09 (CALLABLE	2.0900	12/23/26	40,000,000.00	40,000,000.00	41,094,400.00
112637	FHLB 1.875	1.8750	12/09/22	50,000,000.00	50,204,291.66	51,612,000.00
113541	FHLB 1.20 (CALLABLE	1.2000	04/27/27	50,000,000.00	50,000,000.00	50,023,500.00
113600	FHLB 1.20 (CALLABLE	1.2000	05/04/27	50,000,000.00	50,000,000.00	50,025,500.00
114029	FHLB 1.00 (CALLABLE	1.0000	06/25/27	50,000,000.00	50,000,000.00	49,984,500.00
114118	FHLB 1.02 (CALLABLE	1.0200	07/06/27	24,185,000.00	24,179,441.83	24,159,122.05
114223	FHLB 0.77 (CALLABLE	0.7700	07/28/27	50,000,000.00	50,000,000.00	49,430,500.00
114337	FHLB 1.02 (CALLABLE	1.0200	08/10/28	32,995,000.00	32,995,000.00	32,156,267.10
114617	FHLB 1.30 (CALLABLE	1.3000	09/30/30	39,950,000.00	39,950,000.00	38,653,622.50
114722	FHLB 1.25 (CALLABLE	1.2500	10/08/30	50,000,000.00	50,000,000.00	48,070,000.00
114733	FHLB 1.21 (CALLABLE	1.2100	10/07/30	50,000,000.00	50,000,000.00	48,174,000.00
114743	FHLB 1.21 (CALLABLE	1.2100	10/07/30	38,200,000.00	38,200,000.00	36,804,936.00
114771	FHLB 1.08 (CALLABLE	1.0800	10/02/30	50,000,000.00	50,000,000.00	48,079,000.00
115431	FHLB 1.28 (CALLABLE	1.2800	12/16/30	33,200,000.00	33,190,168.19	32,587,792.00
115526	FHLB 1.25 (CALLABLE	1.2500	12/23/30	50,000,000.00	50,000,000.00	49,218,000.00
115527	FHLB 1.25 (CALLABLE	1.2500	12/23/30	25,000,000.00	25,000,000.00	24,609,000.00
115529	FHLB 0.875 (CALLABL	0.8750	12/30/27	22,000,000.00	22,000,000.00	21,901,000.00
115557	FHLB 1.29 (CALLABLE	1.2900	12/30/30	19,875,000.00	19,875,000.00	19,813,586.25
115670	FHLB 1.25 (CALLABLE	1.2500	12/30/30	40,440,000.00	40,440,000.00	39,782,850.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2021 to January 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115713	FHLB 1.34 (CALLABLE	1.3400	01/27/32	50,000,000.00	50,000,000.00	49,805,000.00
115714	FHLB 1.35 (CALLABLE	1.3500	01/27/32	50,000,000.00	50,000,000.00	49,822,500.00
115728	FHLB 1.26 (CALLABLE	1.2600	01/27/31	50,000,000.00	50,000,000.00	49,964,500.00
115729	FHLB 1.37 (CALLABLE	1.3700	01/27/32	50,000,000.00	50,000,000.00	49,961,000.00
115730	FHLB 1.37 (CALLABLE	1.3700	01/27/32	25,000,000.00	25,000,000.00	24,980,500.00
115740	FHLB 1.50 (CALLABLE	1.5000	01/27/33	50,000,000.00	50,000,000.00	50,062,000.00
115768	FHLB 1.495 (CALLABL	1.4950	01/27/33	50,000,000.00	50,000,000.00	49,792,500.00
115815	FHLB 1.32 (CALLABLE	1.3200	01/28/31	50,000,000.00	50,000,000.00	49,521,500.00
FHLB TOTAL				**1,626,795,000.00**	**1,626,839,481.62**	**1,623,550,670.90**
113230	FHLB D-N	0.3800	02/16/21	50,000,000.00	49,992,083.33	49,999,000.00
113231	FHLB D-N	0.3800	02/16/21	50,000,000.00	49,992,083.33	49,999,000.00
113234	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,990,250.00	49,999,000.00
113235	FHLB D-N	0.3900	02/19/21	37,073,000.00	37,065,770.77	37,072,258.54
113247	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,990,250.00	49,999,000.00
113248	FHLB D-N	0.3900	02/19/21	35,890,000.00	35,883,001.45	35,889,282.20
113254	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,990,250.00	49,999,000.00
113255	FHLB D-N	0.3900	02/19/21	50,000,000.00	49,990,250.00	49,999,000.00
113260	FHLB D-N	0.3900	02/25/21	50,000,000.00	49,987,000.00	49,998,500.00
113261	FHLB D-N	0.3900	02/25/21	50,000,000.00	49,987,000.00	49,998,500.00
113330	FHLB D-N	0.2200	02/02/21	50,000,000.00	49,999,694.44	50,000,000.00
113331	FHLB D-N	0.2200	02/02/21	50,000,000.00	49,999,694.44	50,000,000.00
113332	FHLB D-N	0.2400	03/02/21	49,979,000.00	49,969,337.39	49,977,000.84
113335	FHLB D-N	0.2200	02/01/21	50,000,000.00	50,000,000.00	50,000,000.00
113336	FHLB D-N	0.2200	02/01/21	50,000,000.00	50,000,000.00	50,000,000.00
113339	FHLB D-N	0.2400	03/01/21	50,000,000.00	49,990,666.67	49,998,000.00
113340	FHLB D-N	0.2400	03/01/21	50,000,000.00	49,990,666.67	49,998,000.00
113607	FHLB D-N	0.2000	04/27/21	50,000,000.00	49,976,388.88	49,992,000.00
113608	FHLB D-N	0.2000	04/27/21	50,000,000.00	49,976,388.88	49,992,000.00
113669	FHLB D-N	0.4400	03/19/21	50,000,000.00	49,971,888.89	49,997,000.00
113670	FHLB D-N	0.4400	03/19/21	50,000,000.00	49,971,888.89	49,997,000.00
114942	FHLB D-N	0.1050	05/28/21	50,000,000.00	49,983,083.33	49,988,500.00
114943	FHLB D-N	0.1050	05/28/21	50,000,000.00	49,983,083.33	49,988,500.00
114949	FHLB D-N	0.1000	04/30/21	50,000,000.00	49,987,777.78	49,991,500.00
114950	FHLB D-N	0.1000	04/30/21	50,000,000.00	49,987,777.78	49,991,500.00
114951	FHLB D-N	0.1000	06/01/21	50,000,000.00	49,983,333.34	49,986,500.00
114952	FHLB D-N	0.1000	06/01/21	50,000,000.00	49,983,333.34	49,986,500.00
115002	FHLB D-N	0.0900	02/01/21	50,000,000.00	50,000,000.00	50,000,000.00
115003	FHLB D-N	0.0900	02/01/21	50,000,000.00	50,000,000.00	50,000,000.00
115004	FHLB D-N	0.0900	02/02/21	50,000,000.00	49,999,875.00	50,000,000.00
115005	FHLB D-N	0.0900	02/02/21	50,000,000.00	49,999,875.00	50,000,000.00
115006	FHLB D-N	0.1000	04/20/21	50,000,000.00	49,989,166.67	49,992,500.00
115007	FHLB D-N	0.1000	04/20/21	50,000,000.00	49,989,166.67	49,992,500.00
115008	FHLB D-N	0.1000	04/20/21	50,000,000.00	49,989,166.67	49,992,500.00
115015	FHLB D-N	0.0900	02/03/21	50,000,000.00	49,999,750.00	50,000,000.00
115016	FHLB D-N	0.0900	02/03/21	50,000,000.00	49,999,750.00	50,000,000.00
115017	FHLB D-N	0.0900	02/03/21	50,000,000.00	49,999,750.00	50,000,000.00
115018	FHLB D-N	0.0900	02/03/21	50,000,000.00	49,999,750.00	50,000,000.00
115025	FHLB D-N	0.0900	02/04/21	50,000,000.00	49,999,625.00	50,000,000.00
115026	FHLB D-N	0.0900	02/04/21	50,000,000.00	49,999,625.00	50,000,000.00
115027	FHLB D-N	0.0900	02/05/21	50,000,000.00	49,999,500.00	50,000,000.00
115028	FHLB D-N	0.0900	02/05/21	50,000,000.00	49,999,500.00	50,000,000.00
115029	FHLB D-N	0.0900	02/05/21	50,000,000.00	49,999,500.00	50,000,000.00
115047	FHLB D-N	0.0900	03/05/21	50,000,000.00	49,996,000.00	49,998,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2021 to January 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115048	FHLB D-N	0.0900	03/05/21	50,000,000.00	49,996,000.00	49,998,000.00
115049	FHLB D-N	0.0900	03/01/21	50,000,000.00	49,996,500.00	49,998,000.00
115069	FHLB D-N	0.0900	02/02/21	50,000,000.00	49,999,875.00	50,000,000.00
115070	FHLB D-N	0.0900	02/05/21	50,000,000.00	49,999,500.00	50,000,000.00
115080	FHLB D-N	0.0900	02/19/21	50,000,000.00	49,997,750.00	49,999,000.00
115289	FHLB D-N	0.0850	02/24/21	50,000,000.00	49,997,284.72	49,998,500.00
115290	FHLB D-N	0.0850	02/24/21	50,000,000.00	49,997,284.72	49,998,500.00
115317	FHLB D-N	0.0800	02/05/21	50,000,000.00	49,999,555.56	50,000,000.00
115318	FHLB D-N	0.0800	02/05/21	50,000,000.00	49,999,555.56	50,000,000.00
115319	FHLB D-N	0.0800	02/08/21	50,000,000.00	49,999,222.22	49,999,500.00
115320	FHLB D-N	0.0800	02/08/21	50,000,000.00	49,999,222.22	49,999,500.00
115332	FHLB D-N	0.0840	03/03/21	50,000,000.00	49,996,500.00	49,998,000.00
115333	FHLB D-N	0.0840	03/03/21	50,000,000.00	49,996,500.00	49,998,000.00
115360	FHLB D-N	0.0750	02/08/21	50,000,000.00	49,999,270.83	49,999,500.00
115435	FHLB D-N	0.0700	02/05/21	50,000,000.00	49,999,611.11	50,000,000.00
115436	FHLB D-N	0.0700	02/05/21	50,000,000.00	49,999,611.11	50,000,000.00
115437	FHLB D-N	0.0700	05/20/21	50,000,000.00	49,989,500.00	49,989,500.00
115438	FHLB D-N	0.0700	05/20/21	50,000,000.00	49,989,500.00	49,989,500.00
115439	FHLB D-N	0.0700	03/10/21	50,000,000.00	49,996,402.78	49,997,500.00
115440	FHLB D-N	0.0700	03/10/21	25,000,000.00	24,998,201.39	24,998,750.00
115466	FHLB D-N	0.0700	02/09/21	50,000,000.00	49,999,222.22	49,999,500.00
115467	FHLB D-N	0.0700	02/09/21	50,000,000.00	49,999,222.22	49,999,500.00
115475	FHLB D-N	0.0700	02/03/21	50,000,000.00	49,999,805.56	50,000,000.00
115476	FHLB D-N	0.0700	02/03/21	50,000,000.00	49,999,805.56	50,000,000.00
115477	FHLB D-N	0.0700	02/12/21	50,000,000.00	49,998,930.56	49,999,500.00
115478	FHLB D-N	0.0700	02/12/21	50,000,000.00	49,998,930.56	49,999,500.00
115494	FHLB D-N	0.0700	02/04/21	50,000,000.00	49,999,708.33	50,000,000.00
115495	FHLB D-N	0.0700	02/04/21	50,000,000.00	49,999,708.33	50,000,000.00
115544	FHLB D-N	0.0750	02/17/21	50,000,000.00	49,998,333.33	49,999,000.00
115558	FHLB D-N	0.0800	02/23/21	50,000,000.00	49,997,555.56	49,999,000.00
115559	FHLB D-N	0.0800	02/23/21	50,000,000.00	49,997,555.56	49,999,000.00
115560	FHLB D-N	0.0800	02/18/21	50,000,000.00	49,998,111.11	49,999,000.00
115561	FHLB D-N	0.0800	02/18/21	50,000,000.00	49,998,111.11	49,999,000.00
115576	FHLB D-N	0.0800	02/02/21	50,000,000.00	49,999,888.89	50,000,000.00
115577	FHLB D-N	0.0800	02/02/21	50,000,000.00	49,999,888.89	50,000,000.00
115598	FHLB D-N	0.0800	02/11/21	50,000,000.00	49,998,888.89	49,999,500.00
115599	FHLB D-N	0.0800	02/11/21	50,000,000.00	49,998,888.89	49,999,500.00
115605	FHLB D-N	0.0800	02/11/21	50,000,000.00	49,998,888.89	49,999,500.00
115606	FHLB D-N	0.0800	02/11/21	50,000,000.00	49,998,888.89	49,999,500.00
115607	FHLB D-N	0.0850	02/23/21	50,000,000.00	49,997,402.78	49,999,000.00
115608	FHLB D-N	0.0850	02/23/21	50,000,000.00	49,997,402.78	49,999,000.00
115619	FHLB D-N	0.0700	02/23/21	50,000,000.00	49,997,861.11	49,999,000.00
115620	FHLB D-N	0.0700	02/23/21	50,000,000.00	49,997,861.11	49,999,000.00
115624	FHLB D-N	0.0750	02/26/21	50,000,000.00	49,997,395.83	49,998,500.00
115625	FHLB D-N	0.0750	02/26/21	50,000,000.00	49,997,395.83	49,998,500.00
115635	FHLB D-N	0.0700	03/01/21	50,000,000.00	49,997,277.78	49,998,000.00
115636	FHLB D-N	0.0700	03/01/21	50,000,000.00	49,997,277.78	49,998,000.00
115639	FHLB D-N	0.0700	03/05/21	50,000,000.00	49,996,888.89	49,998,000.00
115640	FHLB D-N	0.0750	02/10/21	50,000,000.00	49,999,062.50	49,999,500.00
115641	FHLB D-N	0.0750	02/10/21	50,000,000.00	49,999,062.50	49,999,500.00
115644	FHLB D-N	0.0700	03/03/21	50,000,000.00	49,997,083.34	49,998,000.00
115645	FHLB D-N	0.0700	03/03/21	50,000,000.00	49,997,083.34	49,998,000.00
115659	FHLB D-N	0.0700	03/02/21	50,000,000.00	49,997,180.55	49,998,000.00
115660	FHLB D-N	0.0700	03/02/21	50,000,000.00	49,997,180.55	49,998,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2021 to January 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115668	FHLB D-N	0.0750	02/24/21	50,000,000.00	49,997,604.17	49,998,500.00
115669	FHLB D-N	0.0750	02/24/21	26,100,000.00	26,098,749.38	26,099,217.00
115671	FHLB D-N	0.0600	03/26/21	50,000,000.00	49,995,583.33	49,996,500.00
115672	FHLB D-N	0.0600	03/26/21	50,000,000.00	49,995,583.33	49,996,500.00
115674	FHLB D-N	0.0600	03/05/21	50,000,000.00	49,997,333.33	49,998,000.00
115707	FHLB D-N	0.0850	04/09/21	50,000,000.00	49,992,090.27	49,993,500.00
115708	FHLB D-N	0.0850	04/09/21	50,000,000.00	49,992,090.27	49,993,500.00
115732	FHLB D-N	0.0800	03/01/21	50,000,000.00	49,996,888.89	49,998,000.00
115741	FHLB D-N	0.0800	03/18/21	50,000,000.00	49,995,000.00	49,997,000.00
115748	FHLB D-N	0.0800	03/19/21	50,000,000.00	49,994,888.89	49,997,000.00
115749	FHLB D-N	0.0800	03/16/21	50,000,000.00	49,995,222.22	49,997,000.00
115750	FHLB D-N	0.0800	03/16/21	50,000,000.00	49,995,222.22	49,997,000.00
115752	FHLB D-N	0.0850	04/14/21	50,000,000.00	49,991,500.00	49,993,000.00
115753	FHLB D-N	0.0850	04/14/21	37,000,000.00	36,993,710.00	36,994,820.00
115775	FHLB D-N	0.0830	04/16/21	50,000,000.00	49,991,469.44	49,993,000.00
115776	FHLB D-N	0.0830	04/16/21	50,000,000.00	49,991,469.44	49,993,000.00
115777	FHLB D-N	0.0850	04/30/21	50,000,000.00	49,989,611.11	49,991,500.00
115780	FHLB D-N	0.0800	04/16/21	50,000,000.00	49,991,777.78	49,993,000.00
115798	FHLB D-N	0.0800	04/19/21	50,000,000.00	49,991,444.44	49,992,500.00
115834	FHLB D-N	0.0800	04/23/21	45,000,000.00	44,991,900.00	44,992,800.00
115870	FHLB D-N	0.0750	04/28/21	50,000,000.00	49,991,041.66	49,991,500.00
115871	FHLB D-N	0.0750	04/28/21	50,000,000.00	49,991,041.66	49,991,500.00
115872	FHLB D-N	0.0600	05/11/21	50,000,000.00	49,991,750.00	49,990,500.00
115873	FHLB D-N	0.0600	05/11/21	50,000,000.00	49,991,750.00	49,990,500.00
115897	FHLB D-N	0.0650	04/30/21	50,000,000.00	49,992,055.55	49,991,500.00
115898	FHLB D-N	0.0650	04/30/21	50,000,000.00	49,992,055.55	49,991,500.00
115900	FHLB D-N	0.0650	04/30/21	50,000,000.00	49,992,055.55	49,991,500.00
115901	FHLB D-N	0.0650	04/30/21	50,000,000.00	49,992,055.55	49,991,500.00
FHLB DISC TOTAL				**6,206,042,000.00**	**6,205,386,484.21**	**6,205,678,128.58**
110594	FHLMC 2.60 (CALLABL	2.6000	05/03/24	50,000,000.00	50,000,000.00	50,277,500.00
110796	FHLMC 2.44 (CALLABL	2.4400	05/28/24	50,000,000.00	50,000,000.00	50,323,500.00
110837	FHLMC 2.45 (CALLABL	2.4500	05/28/24	25,000,000.00	25,000,000.00	25,162,250.00
112422	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,589,000.00
112423	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,589,000.00
112439	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,588,000.00
112901	FHLMC 1.50	1.5000	02/12/25	25,000,000.00	24,984,473.46	26,148,500.00
113109	FHLMC 0.95 (CALLABL	0.9500	03/12/25	50,000,000.00	50,000,000.00	50,013,000.00
113117	FHLMC 1.00 (CALLABL	1.0000	03/17/26	50,000,000.00	50,000,000.00	50,017,000.00
113157	FHLMC 1.00 (CALLABL	1.0000	03/18/25	50,000,000.00	50,000,000.00	50,027,000.00
113530	FHLMC 1.00 (CALLABL	1.0000	04/28/26	50,000,000.00	50,000,000.00	50,005,500.00
113531	FHLMC 0.95 (CALLABL	0.9500	04/28/25	50,000,000.00	50,000,000.00	50,000,500.00
113544	FHLMC 1.00 (CALLABL	1.0000	10/28/25	50,000,000.00	50,000,000.00	50,005,500.00
113668	FHLMC 1.05 (CALLABL	1.0500	05/04/27	50,000,000.00	50,000,000.00	49,730,000.00
113728	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	49,841,000.00
113729	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,007,000.00
113740	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	50,000,500.00
113750	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	49,739,000.00
113767	FHLMC 1.05 (CALLABL	1.0500	05/27/27	50,000,000.00	50,000,000.00	49,905,000.00
113774	FHLMC 1.07 (CALLABL	1.0700	05/27/27	50,000,000.00	50,000,000.00	49,788,000.00
113793	FHLMC 0.73 (CALLABL	0.7300	05/27/25	50,000,000.00	50,000,000.00	49,810,500.00
113992	FHLMC 1.00 (CALLABL	1.0000	06/23/27	25,000,000.00	25,000,000.00	24,951,750.00
114019	FHLMC 1.00 (CALLABL	1.0000	06/28/27	25,000,000.00	24,999,771.50	24,939,250.00
114045	FHLMC 0.71 (CALLABL	0.7100	06/23/25	50,000,000.00	50,000,000.00	49,966,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2021 to January 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114161	FHLMC 0.83 (CALLABL	0.8300	07/22/26	25,000,000.00	25,000,000.00	24,798,500.00
114217	FHLMC 1.00 (CALLABL	1.0000	07/29/27	50,000,000.00	50,000,000.00	49,420,500.00
114224	FHLMC 0.83 (CALLABL	0.8300	07/29/27	50,000,000.00	50,000,000.00	49,174,000.00
114286	FHLMC 0.75 (CALLABL	0.7500	08/04/25	25,000,000.00	25,000,000.00	25,001,500.00
114308	FHLMC 1.10 (CALLABL	1.1000	02/12/29	25,000,000.00	25,000,000.00	24,154,000.00
114371	FHLMC 1.10 (CALLABL	1.1000	08/20/29	25,000,000.00	25,000,000.00	24,179,250.00
114378	FHLMC 1.15 (CALLABL	1.1500	08/24/29	25,000,000.00	25,000,000.00	24,278,500.00
114390	FHLMC 1.07 (CALLABL	1.0700	08/25/28	25,000,000.00	25,000,000.00	24,412,000.00
114391	FHLMC 1.25 (CALLABL	1.2500	08/26/30	25,000,000.00	25,000,000.00	24,145,250.00
114393	FHLMC 1.26 (CALLABL	1.2600	09/03/30	25,000,000.00	25,000,000.00	24,169,250.00
114454	FHLMC 1.20 (CALLABL	1.2000	08/27/30	25,000,000.00	25,000,000.00	24,034,750.00
114465	FHLMC 1.20 (CALLABL	1.2000	09/09/30	25,000,000.00	25,000,000.00	24,155,750.00
114490	FHLMC 1.25 (CALLABL	1.2500	09/09/30	25,000,000.00	25,000,000.00	24,142,250.00
114491	FHLMC 1.28 (CALLABL	1.2800	09/17/30	25,000,000.00	25,000,000.00	24,207,000.00
114506	FHLMC 1.25 (CALLABL	1.2500	09/16/30	25,000,000.00	25,000,000.00	24,140,500.00
114526	FHLMC 1.32 (CALLABL	1.3200	09/17/30	25,000,000.00	25,000,000.00	24,803,750.00
114623	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	48,622,500.00
114624	FHLMC 1.33 (CALLABL	1.3300	09/26/30	50,000,000.00	50,000,000.00	48,632,500.00
114640	FHLMC 1.25 (CALLABL	1.2500	09/23/30	50,000,000.00	50,000,000.00	48,278,000.00
114641	FHLMC 1.25 (CALLABL	1.2500	09/23/30	50,000,000.00	50,000,000.00	48,278,000.00
114642	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	48,622,500.00
114643	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	48,622,500.00
114660	FHLMC 1.25 (CALLABL	1.2500	09/30/30	50,000,000.00	50,000,000.00	48,275,000.00
114675	FHLMC 1.25 (CALLABL	1.2500	09/30/30	50,000,000.00	50,000,000.00	48,275,000.00
114702	FHLMC 1.24 (CALLABL	1.2400	09/30/30	50,000,000.00	50,000,000.00	48,230,500.00
114744	FHLMC 1.24 (CALLABL	1.2400	10/08/30	50,000,000.00	50,000,000.00	48,226,500.00
114792	FHLMC 1.25 (CALLABL	1.2500	10/15/30	50,000,000.00	50,000,000.00	48,268,000.00
114793	FHLMC 1.25 (CALLABL	1.2500	10/22/30	50,000,000.00	50,000,000.00	48,272,000.00
114819	FHLMC 1.26 (CALLABL	1.2600	10/15/30	50,000,000.00	50,000,000.00	48,312,500.00
114829	FHLMC 1.26 (CALLABL	1.2600	10/22/30	50,000,000.00	49,985,418.95	48,503,500.00
114830	FHLMC 1.26 (CALLABL	1.2600	10/22/30	25,000,000.00	24,992,709.47	24,251,750.00
114831	FHLMC 1.27 (CALLABL	1.2700	10/22/30	50,000,000.00	50,000,000.00	48,504,500.00
114841	FHLMC 1.27 (CALLABL	1.2700	10/21/30	50,000,000.00	50,000,000.00	48,504,500.00
114842	FHLMC 1.29 (CALLABL	1.2900	10/21/30	50,000,000.00	50,000,000.00	48,572,500.00
114843	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,424,000.00
114844	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,394,500.00
114854	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,486,000.00
114875	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,548,500.00
114876	FHLMC 1.31 (CALLABL	1.3100	10/28/30	50,000,000.00	50,000,000.00	48,520,000.00
114884	FHLMC 1.31 (CALLABL	1.3100	10/28/30	50,000,000.00	50,000,000.00	48,535,500.00
114892	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,486,000.00
114970	FHLMC 1.50 (CALLABL	1.5000	11/04/32	50,000,000.00	50,000,000.00	49,101,500.00
114971	FHLMC 1.50 (CALLABL	1.5000	11/05/32	50,000,000.00	50,000,000.00	49,101,500.00
114972	FHLMC 1.31 (CALLABL	1.3100	11/12/30	50,000,000.00	50,000,000.00	48,646,500.00
114973	FHLMC 1.31 (CALLABL	1.3100	11/12/30	25,000,000.00	25,000,000.00	24,323,250.00
115000	FHLMC 1.41 (CALLABL	1.4100	11/17/31	50,000,000.00	50,000,000.00	48,563,500.00
115065	FHLMC 1.50 (CALLABL	1.5000	08/09/32	50,000,000.00	50,000,000.00	49,713,500.00
115087	FHLMC 1.50 (CALLABL	1.5000	11/23/32	50,000,000.00	50,000,000.00	49,089,000.00
115094	FHLMC 1.36 (CALLABL	1.3600	11/26/30	50,000,000.00	50,000,000.00	48,753,500.00
115223	FHLMC 1.32 (CALLABL	1.3200	11/25/31	50,000,000.00	50,000,000.00	48,597,000.00
115224	FHLMC 1.42 (CALLABL	1.4200	11/23/32	50,000,000.00	50,000,000.00	48,662,000.00
115242	FHLMC 1.32 (CALLABL	1.3200	11/25/31	50,000,000.00	50,000,000.00	48,692,500.00
115243	FHLMC 1.42 (CALLABL	1.4200	11/23/32	50,000,000.00	50,000,000.00	48,662,000.00
115244	FHLMC 1.49 (CALLABL	1.4900	11/26/32	50,000,000.00	50,000,000.00	49,035,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2021 to January 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115284	FHLMC 1.40 (CALLABL	1.4000	12/02/31	50,000,000.00	50,000,000.00	49,232,500.00
115285	FHLMC 1.22 (CALLABL	1.2200	12/09/30	50,000,000.00	50,000,000.00	48,890,000.00
115301	FHLMC 1.33 (CALLABL	1.3300	12/09/31	50,000,000.00	50,000,000.00	48,882,500.00
115302	FHLMC 1.33 (CALLABL	1.3300	12/16/31	50,000,000.00	50,000,000.00	48,881,000.00
115391	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,117,814.12	50,100,000.00
115392	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,117,814.12	50,100,000.00
115393	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,117,814.12	50,100,000.00
115394	FHLMC 0.60 (CALLABL	0.6000	11/12/25	50,000,000.00	50,000,000.00	50,094,000.00
115395	FHLMC 0.60 (CALLABL	0.6000	11/12/25	31,739,000.00	31,739,000.00	31,798,669.32
115575	FHLMC 1.36 (CALLABL	1.3600	01/06/33	50,000,000.00	50,000,000.00	49,086,000.00
115582	FHLMC 1.15 (CALLABL	1.1500	01/06/31	50,000,000.00	50,000,000.00	49,546,000.00
FHLMC Fxd-(S) TOTAL				**3,931,739,000.00**	**3,932,054,815.74**	**3,865,939,169.32**
114030	FHLMC 0.75 (CALLABL	0.7500	12/26/25	50,000,000.00	50,000,000.00	50,001,000.00
114100	FHLMC 0.73 (CALLABL	0.7300	07/09/25	50,000,000.00	50,000,000.00	49,960,000.00
FHLMC Fxd-(Q) TOTAL				**100,000,000.00**	**100,000,000.00**	**99,961,000.00**
103255	FNMA 1.375	1.3750	02/26/21	50,000,000.00	49,986,528.50	50,044,500.00
113832	FNMA 0.75 (CALLABLE	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,069,000.00
114028	FNMA 0.50	0.5000	06/17/25	25,000,000.00	24,991,650.24	25,082,000.00
114101	FNMA 0.71 (CALLABLE	0.7100	07/09/25	50,000,000.00	50,000,000.00	49,990,000.00
114155	FNMA 0.82 (CALLABLE	0.8200	07/09/26	50,000,000.00	50,000,000.00	50,005,000.00
114160	FNMA 0.95 (CALLABLE	0.9500	07/15/27	50,000,000.00	50,000,000.00	49,758,500.00
114179	FNMA 0.75 (CALLABLE	0.7500	06/30/25	21,000,000.00	21,000,000.00	21,037,170.00
114285	FNMA 0.875 (CALLABL	0.8750	07/30/27	25,000,000.00	25,000,000.00	24,917,500.00
114392	FNMA 1.18 (CALLABLE	1.1800	08/26/30	50,000,000.00	50,000,000.00	48,826,000.00
114417	FNMA 1.25 (CALLABLE	1.2500	08/27/30	25,000,000.00	25,000,000.00	24,568,750.00
114503	FNMA 1.18 (CALLABLE	1.1800	08/26/30	25,000,000.00	25,000,000.00	24,413,000.00
114525	FNMA 1.12 (CALLABLE	1.1200	09/11/30	25,000,000.00	25,000,000.00	24,276,500.00
114631	FNMA 1.20 (CALLABLE	1.2000	09/27/30	50,000,000.00	50,000,000.00	48,906,000.00
114632	FNMA 1.25 (CALLABLE	1.2500	09/27/30	50,000,000.00	50,000,000.00	49,130,500.00
114901	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,380,069.36	48,450,500.00
114940	FNMA 1.20 (CALLABLE	1.2000	10/28/30	50,000,000.00	50,000,000.00	48,897,000.00
114983	FNMA 1.45 (CALLABLE	1.4500	10/28/32	50,000,000.00	50,000,000.00	48,603,500.00
114984	FNMA 1.365 (CALLABL	1.3650	10/28/31	50,000,000.00	50,000,000.00	48,867,500.00
114985	FNMA 1.45 (CALLABLE	1.4500	11/18/32	50,000,000.00	50,000,000.00	48,598,000.00
114986	FNMA 1.26 (CALLABLE	1.2600	10/28/30	50,000,000.00	50,000,000.00	49,390,000.00
115001	FNMA 1.46 (CALLABLE	1.4600	11/17/32	50,000,000.00	50,000,000.00	48,608,500.00
115058	FNMA 1.22 (CALLABLE	1.2200	08/27/32	50,000,000.00	49,388,602.68	48,336,500.00
115059	FNMA 1.22 (CALLABLE	1.2200	08/27/32	49,250,000.00	48,647,355.04	47,611,452.50
115066	FNMA 1.27 (CALLABLE	1.2700	11/18/30	50,000,000.00	50,000,000.00	49,432,500.00
115109	FNMA 1.24 (CALLABLE	1.2400	11/25/30	50,000,000.00	50,000,000.00	49,208,500.00
115126	FNMA 1.50 (CALLABLE	1.5000	11/16/32	50,000,000.00	50,000,000.00	49,221,000.00
115127	FNMA 1.32 (CALLABLE	1.3200	11/18/30	50,000,000.00	50,000,000.00	49,257,000.00
115128	FNMA 1.50 (CALLABLE	1.5000	11/23/32	50,000,000.00	50,000,000.00	48,862,500.00
115254	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,076,846.10	48,450,500.00
115257	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,102,576.27	48,450,500.00
115343	FNMA 1.515 (CALLABL	1.5150	12/08/32	50,000,000.00	50,000,000.00	49,115,500.00
115344	FNMA 1.36 (CALLABLE	1.3600	12/16/31	50,000,000.00	50,000,000.00	49,167,000.00
115358	FNMA 1.33 (CALLABLE	1.3300	12/09/30	50,000,000.00	50,000,000.00	49,171,000.00
115359	FNMA 1.24 (CALLABLE	1.2400	12/09/30	50,000,000.00	50,000,000.00	49,167,000.00
115378	FNMA 0.95 (CALLABLE	0.9500	12/08/28	50,000,000.00	50,000,000.00	49,424,000.00
115379	FNMA 1.00 (CALLABLE	1.0000	12/08/28	50,000,000.00	50,000,000.00	49,425,000.00
115380	FNMA 1.35 (CALLABLE	1.3500	12/16/31	50,000,000.00	50,000,000.00	49,232,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2021 to January 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115461	FNMA 1.33 (CALLABLE	1.3300	12/10/30	50,000,000.00	50,000,000.00	49,193,500.00
115492	FNMA 1.30 (CALLABLE	1.3000	12/17/30	25,000,000.00	24,987,657.45	24,535,500.00
115691	FNMA 1.36 (CALLABLE	1.3600	01/20/33	50,000,000.00	50,000,000.00	49,157,000.00
115697	FNMA 0.875	0.8750	08/05/30	25,000,000.00	24,359,611.10	24,225,250.00
115698	FNMA 1.31 (CALLABLE	1.3100	01/27/32	50,000,000.00	50,000,000.00	49,805,000.00
115699	FNMA 1.31 (CALLABLE	1.3100	01/27/32	50,000,000.00	50,000,000.00	49,805,000.00
115756	FNMA 1.61 (CALLABLE	1.6100	01/27/33	50,000,000.00	50,000,000.00	49,886,000.00
115882	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	48,941,219.79	48,450,500.00
FNMA TOTAL				**2,045,250,000.00**	**2,039,862,116.53**	**2,011,029,622.50**
113270	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,996,944.44	49,999,500.00
113271	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,996,944.44	49,999,500.00
113281	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,996,111.11	49,998,000.00
113282	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,996,111.11	49,998,000.00
113283	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,996,111.11	49,998,000.00
113284	FNMA D-N	0.1000	03/01/21	50,000,000.00	49,996,111.11	49,998,000.00
113346	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,996,944.44	49,999,500.00
113347	FNMA D-N	0.2000	02/12/21	50,000,000.00	49,996,944.44	49,999,500.00
FNMD TOTAL				**400,000,000.00**	**399,972,222.20**	**399,990,000.00**
113929	FHLMC 1.75 (CALLABL	1.2000	12/09/25	50,000,000.00	50,000,000.00	50,049,000.00
MCPN TOTAL				**50,000,000.00**	**50,000,000.00**	**50,049,000.00**
110758	FHLMC 2.75 (CALLABL	2.5000	05/28/24	50,000,000.00	50,000,000.00	50,347,000.00
110785	FHLMC 3.00 (CALLABL	2.3750	05/28/24	25,000,000.00	25,000,000.00	25,160,000.00
MCSA TOTAL				**75,000,000.00**	**75,000,000.00**	**75,507,000.00**
114748	CAFCO LLC CP	0.1900	03/11/21	50,000,000.00	49,989,972.22	49,993,500.00
114753	CIESCO LLC CP	0.1900	03/11/21	43,000,000.00	42,991,376.11	42,991,830.00
114822	MONT BLANC CAPITAL	0.2000	02/01/21	50,000,000.00	50,000,000.00	49,999,000.00
114840	MONT BLANC CAPITAL	0.2000	02/05/21	43,184,000.00	43,183,040.36	43,182,704.48
114877	MONT BLANC CAPITAL	0.1900	02/10/21	25,000,000.00	24,998,812.50	24,998,750.00
114888	MONT BLANC CAPITAL	0.1900	02/10/21	40,965,000.00	40,963,054.16	40,962,951.75
114896	LA FAYETTE ASSET SE	0.1800	02/12/21	25,000,000.00	24,998,625.00	24,998,500.00
114996	LA FAYETTE ASSET SE	0.2100	02/22/21	32,214,000.00	32,210,053.79	32,210,456.46
115073	CRC FUNDING LLC CP	0.1600	02/05/21	50,000,000.00	49,999,111.11	49,998,500.00
115074	CRC FUNDING LLC CP	0.1700	02/08/21	50,000,000.00	49,998,347.22	49,998,000.00
115088	CIESCO LLC CP	0.1600	02/05/21	30,000,000.00	29,999,466.67	29,999,100.00
115090	MONT BLANC CAPITAL	0.2000	03/01/21	28,192,000.00	28,187,614.58	28,188,053.12
115118	TOYOTA MOTOR CREDIT	0.1200	02/05/21	50,000,000.00	49,999,333.33	49,999,000.00
115119	TOYOTA MOTOR CREDIT	0.1200	02/05/21	50,000,000.00	49,999,333.33	49,999,000.00
115137	CAFCO LLC CP	0.1700	02/11/21	50,000,000.00	49,997,638.89	49,998,000.00
115138	CIESCO LLC CP	0.1700	02/12/21	50,000,000.00	49,997,402.78	49,997,000.00
115139	CIESCO LLC CP	0.1700	02/12/21	30,000,000.00	29,998,441.67	29,998,200.00
115142	CAFCO LLC CP	0.1700	02/10/21	50,000,000.00	49,997,875.00	49,998,500.00
115143	CAFCO LLC CP	0.1700	02/10/21	2,392,000.00	2,391,898.34	2,391,928.24
115163	MONT BLANC CAPITAL	0.2000	02/17/21	41,080,000.00	41,076,348.45	41,076,713.60
115168	CIESCO LLC CP	0.1700	02/11/21	19,874,000.00	19,873,061.50	19,872,807.56
115182	CIESCO LLC CP	0.1600	02/11/21	50,000,000.00	49,997,777.78	49,997,000.00
115183	OLD LINE FUNDING LL	0.1700	02/03/21	48,000,000.00	47,999,546.67	47,999,040.00
115188	MONT BLANC CAPITAL	0.2000	02/10/21	41,591,000.00	41,588,920.45	41,588,920.45
115218	CIESCO LLC CP	0.1500	02/11/21	29,626,000.00	29,624,765.58	29,624,222.44
115220	MONT BLANC CAPITAL	0.2200	03/10/21	23,785,000.00	23,779,621.95	23,780,718.70
115226	MONT BLANC CAPITAL	0.1900	02/04/21	40,000,000.00	39,999,366.67	39,998,800.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2021 to January 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115230	OLD LINE FUNDING LL	0.1700	02/11/21	40,000,000.00	39,998,111.11	39,998,000.00
115245	THUNDER BAY FUNDING	0.1600	02/01/21	50,000,000.00	50,000,000.00	49,999,000.00
115255	SHEFFIELD RECEIVABL	0.2100	02/03/21	41,900,000.00	41,899,511.17	41,899,162.00
115272	MONT BLANC CAPITAL	0.2200	03/10/21	34,730,000.00	34,722,147.16	34,723,748.60
115309	OLD LINE FUNDING LL	0.1700	02/10/21	30,000,000.00	29,998,725.00	29,998,500.00
115314	MONT BLANC CAPITAL	0.2100	03/19/21	20,809,000.00	20,803,416.25	20,804,213.93
115349	TOYOTA MOTOR CREDIT	0.1200	02/01/21	50,000,000.00	50,000,000.00	49,999,500.00
115353	NATIXIS NY BRANCH C	0.1900	03/03/21	27,448,000.00	27,443,654.07	27,445,529.68
115363	TOYOTA MOTOR CREDIT	0.1200	02/03/21	50,000,000.00	49,999,666.67	49,999,000.00
115364	TOYOTA MOTOR CREDIT	0.1200	02/03/21	50,000,000.00	49,999,666.67	49,999,000.00
115365	CANADIAN IMP BK OF	0.1300	02/04/21	50,000,000.00	49,999,458.33	49,999,000.00
115368	CAFCO LLC CP	0.1600	02/10/21	12,258,000.00	12,257,509.68	12,257,632.26
115372	OLD LINE FUNDING LL	0.1800	02/08/21	50,000,000.00	49,998,250.00	49,998,000.00
115373	OLD LINE FUNDING LL	0.1800	02/08/21	25,000,000.00	24,999,125.00	24,999,000.00
115390	ATLANTIC ASSET SEC	0.1900	03/08/21	21,304,000.00	21,300,064.68	21,300,378.32
115397	TOYOTA MOTOR CREDIT	0.1200	02/09/21	50,000,000.00	49,998,666.67	49,998,500.00
115398	TOYOTA MOTOR CREDIT	0.1200	02/09/21	50,000,000.00	49,998,666.67	49,998,500.00
115399	CANCARA ASSET SEC L	0.2100	03/08/21	50,000,000.00	49,989,791.67	49,991,500.00
115402	JUPITER SEC COMPANY	0.1900	02/05/21	50,000,000.00	49,998,944.44	49,998,500.00
115403	OLD LINE FUNDING LL	0.1800	02/09/21	35,000,000.00	34,998,600.00	34,998,600.00
115405	JUPITER SEC COMPANY	0.1900	02/12/21	25,000,000.00	24,998,548.61	24,998,500.00
115406	CHARIOT FUNDING LLC	0.1800	02/05/21	48,000,000.00	47,999,040.00	47,998,080.00
115407	NATIXIS NY BRANCH C	0.1900	03/05/21	50,000,000.00	49,991,555.56	49,995,000.00
115408	NATIXIS NY BRANCH C	0.1900	03/05/21	50,000,000.00	49,991,555.56	49,995,000.00
115411	CREDIT AGRICOLE CIB	0.1100	02/09/21	50,000,000.00	49,998,777.78	49,998,500.00
115412	CREDIT AGRICOLE CIB	0.1100	02/09/21	50,000,000.00	49,998,777.78	49,998,500.00
115413	NATIXIS NY BRANCH C	0.1900	03/10/21	50,000,000.00	49,990,236.11	49,994,500.00
115414	NATIXIS NY BRANCH C	0.1900	03/10/21	50,000,000.00	49,990,236.11	49,994,500.00
115415	ATLANTIC ASSET SEC	0.1900	03/10/21	50,000,000.00	49,990,236.11	49,991,000.00
115416	ATLANTIC ASSET SEC	0.1900	03/08/21	7,853,000.00	7,851,549.38	7,851,664.99
115441	LA FAYETTE ASSET SE	0.1900	03/08/21	50,000,000.00	49,990,763.89	49,991,500.00
115442	JUPITER SEC COMPANY	0.1900	02/12/21	50,000,000.00	49,997,097.22	49,997,000.00
115443	NATIXIS NY BRANCH C	0.1900	03/15/21	50,000,000.00	49,988,916.67	49,993,500.00
115444	NATIXIS NY BRANCH C	0.1900	03/15/21	50,000,000.00	49,988,916.67	49,993,500.00
115445	ATLANTIC ASSET SEC	0.1900	03/09/21	50,000,000.00	49,990,500.00	49,991,000.00
115446	CHARIOT FUNDING LLC	0.1800	02/10/21	50,000,000.00	49,997,750.00	49,997,500.00
115447	ATLANTIC ASSET SEC	0.1900	03/15/21	50,000,000.00	49,988,916.67	49,989,500.00
115448	MONT BLANC CAPITAL	0.2300	04/14/21	50,000,000.00	49,977,000.00	49,981,500.00
115449	MONT BLANC CAPITAL	0.2300	04/14/21	15,517,000.00	15,509,862.19	15,511,258.71
115451	CHARIOT FUNDING LLC	0.1800	02/02/21	50,000,000.00	49,999,750.00	49,999,000.00
115452	ATLANTIC ASSET SEC	0.1900	03/08/21	17,857,000.00	17,853,701.41	17,853,964.31
115453	TORONTO DOMINION BA	0.1600	02/04/21	50,000,000.00	49,999,333.33	49,999,000.00
115454	SHEFFIELD RECEIVABL	0.2100	03/10/21	50,000,000.00	49,989,208.33	49,991,000.00
115464	ATLANTIC ASSET SEC	0.1800	03/09/21	50,000,000.00	49,991,000.00	49,991,000.00
115468	MONT BLANC CAPITAL	0.2000	02/16/21	50,000,000.00	49,995,833.33	49,996,000.00
115469	MONT BLANC CAPITAL	0.2000	02/16/21	41,004,000.00	41,000,583.00	41,000,719.68
115470	MONT BLANC CAPITAL	0.2500	04/20/21	38,684,000.00	38,663,046.17	38,668,139.56
115471	CHARIOT FUNDING LLC	0.2100	02/22/21	34,000,000.00	33,995,835.00	33,996,260.00
115479	MONT BLANC CAPITAL	0.2400	03/15/21	50,000,000.00	49,986,000.00	49,989,500.00
115480	MONT BLANC CAPITAL	0.2400	03/15/21	31,074,000.00	31,065,299.28	31,067,474.46
115481	EMERSON ELECTRIC CO	0.1200	02/16/21	48,000,000.00	47,997,600.00	47,997,600.00
115482	ATLANTIC ASSET SEC	0.1800	03/11/21	25,000,000.00	24,995,250.00	24,995,250.00
115483	OLD LINE FUNDING LL	0.1800	03/08/21	50,000,000.00	49,991,250.00	49,992,000.00
115485	CANADIAN IMP BK OF	0.1500	02/12/21	50,000,000.00	49,997,708.33	49,998,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2021 to January 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115486	CANADIAN IMP BK OF	0.1500	02/12/21	50,000,000.00	49,997,708.33	49,998,000.00
115487	NATIXIS NY BRANCH C	0.1900	03/11/21	50,000,000.00	49,989,972.22	49,994,000.00
115488	CANADIAN IMP BK OF	0.1400	02/16/21	49,668,000.00	49,665,102.70	49,665,516.60
115490	THUNDER BAY FUNDING	0.1800	02/11/21	50,000,000.00	49,997,500.00	49,998,000.00
115491	THUNDER BAY FUNDING	0.1800	02/11/21	50,000,000.00	49,997,500.00	49,998,000.00
115497	MONT BLANC CAPITAL	0.2200	03/15/21	34,104,000.00	34,095,246.64	34,096,838.16
115498	CANADIAN IMP BK OF	0.1600	02/08/21	50,000,000.00	49,998,444.45	49,998,500.00
115499	CANADIAN IMP BK OF	0.1600	02/08/21	50,000,000.00	49,998,444.45	49,998,500.00
115514	MERCK & CO INC CP	0.1100	02/17/21	50,000,000.00	49,997,555.55	49,998,000.00
115515	MONT BLANC CAPITAL	0.2100	02/16/21	24,283,000.00	24,280,875.24	24,281,057.36
115516	MERCK & CO INC CP	0.1100	02/19/21	50,000,000.00	49,997,250.00	49,997,500.00
115518	AUTOBAHN FUNDING CO	0.1600	02/12/21	30,000,000.00	29,998,533.33	29,998,200.00
115519	CANADIAN IMP BK OF	0.1400	02/17/21	50,000,000.00	49,996,888.89	49,997,000.00
115520	CANADIAN IMP BK OF	0.1400	02/17/21	50,000,000.00	49,996,888.89	49,997,000.00
115521	MONT BLANC CAPITAL	0.2400	03/16/21	17,313,000.00	17,308,036.94	17,309,191.14
115525	THUNDER BAY FUNDING	0.2000	03/12/21	50,000,000.00	49,989,166.67	49,992,500.00
115530	CANCARA ASSET SEC L	0.1900	02/18/21	50,000,000.00	49,995,513.89	49,995,500.00
115531	CANCARA ASSET SEC L	0.1900	02/18/21	8,750,000.00	8,749,214.93	8,749,212.50
115532	CHARIOT FUNDING LLC	0.1900	02/19/21	50,000,000.00	49,995,250.00	49,995,500.00
115533	ATLANTIC ASSET SEC	0.2300	02/04/21	9,750,000.00	9,749,813.13	9,749,707.50
115535	THUNDER BAY FUNDING	0.2200	04/16/21	50,000,000.00	49,977,388.89	49,987,500.00
115536	SHEFFIELD RECEIVABL	0.2200	03/16/21	50,000,000.00	49,986,861.11	49,989,000.00
115537	THUNDER BAY FUNDING	0.1900	03/16/21	50,000,000.00	49,988,652.78	49,992,000.00
115538	EMERSON ELECTRIC CO	0.1100	02/08/21	34,525,000.00	34,524,261.55	34,523,964.25
115540	NESTLE CAPITAL CORP	0.1000	02/17/21	50,000,000.00	49,997,777.78	49,998,000.00
115541	NESTLE CAPITAL CORP	0.1000	02/17/21	9,362,000.00	9,361,583.91	9,361,625.52
115542	CANCARA ASSET SEC L	0.1900	02/19/21	40,000,000.00	39,996,200.00	39,996,400.00
115545	AUTOBAHN FUNDING CO	0.1500	02/18/21	25,000,000.00	24,998,229.17	24,997,750.00
115546	CHARIOT FUNDING LLC	0.1900	02/18/21	50,000,000.00	49,995,513.89	49,995,500.00
115547	LA FAYETTE ASSET SE	0.2000	02/16/21	50,000,000.00	49,995,833.34	49,996,000.00
115548	CREDIT AGRICOLE CIB	0.1500	03/17/21	50,000,000.00	49,990,833.33	49,994,000.00
115552	CANCARA ASSET SEC L	0.1800	02/19/21	45,000,000.00	44,995,950.00	44,995,950.00
115553	THUNDER BAY FUNDING	0.1700	02/18/21	50,000,000.00	49,995,986.11	49,996,500.00
115554	CANCARA ASSET SEC L	0.1900	02/22/21	50,000,000.00	49,994,458.33	49,994,500.00
115555	CANCARA ASSET SEC L	0.1900	02/22/21	50,000,000.00	49,994,458.33	49,994,500.00
115556	CANCARA ASSET SEC L	0.1900	02/22/21	2,000,000.00	1,999,778.33	1,999,780.00
115562	CHARIOT FUNDING LLC	0.2100	02/19/21	50,000,000.00	49,994,750.00	49,995,500.00
115563	CHARIOT FUNDING LLC	0.2100	02/19/21	50,000,000.00	49,994,750.00	49,995,500.00
115564	SHEFFIELD RECEIVABL	0.2200	03/01/21	50,000,000.00	49,991,444.44	49,993,000.00
115571	THUNDER BAY FUNDING	0.1700	02/19/21	50,000,000.00	49,995,750.00	49,996,500.00
115572	THUNDER BAY FUNDING	0.1700	02/19/21	50,000,000.00	49,995,750.00	49,996,500.00
115573	CANCARA ASSET SEC L	0.1900	02/24/21	50,000,000.00	49,993,930.56	49,994,000.00
115574	CANCARA ASSET SEC L	0.1900	02/24/21	22,500,000.00	22,497,268.75	22,497,300.00
115579	SHEFFIELD RECEIVABL	0.2300	03/22/21	50,000,000.00	49,984,347.23	49,988,000.00
115580	AUTOBAHN FUNDING CO	0.1600	02/05/21	50,000,000.00	49,999,111.11	49,998,500.00
115581	CREDIT AGRICOLE CIB	0.1000	02/22/21	50,000,000.00	49,997,083.33	49,997,000.00
115583	TORONTO DOMINION BA	0.2200	02/22/21	50,000,000.00	49,993,583.33	49,996,500.00
115584	TORONTO DOMINION BA	0.2200	02/22/21	50,000,000.00	49,993,583.33	49,996,500.00
115585	CHARIOT FUNDING LLC	0.1900	02/01/21	45,500,000.00	45,500,000.00	45,499,090.00
115587	OLD LINE FUNDING LL	0.1600	02/03/21	26,160,000.00	26,159,767.47	26,159,476.80
115590	THUNDER BAY FUNDING	0.1800	03/02/21	50,000,000.00	49,992,750.00	49,994,500.00
115591	THUNDER BAY FUNDING	0.1800	03/02/21	50,000,000.00	49,992,750.00	49,994,500.00
115596	TOYOTA MOTOR CREDIT	0.1200	02/24/21	40,000,000.00	39,996,933.33	39,997,200.00
115597	LA FAYETTE ASSET SE	0.1900	03/18/21	50,000,000.00	49,988,125.00	49,989,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2021 to January 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115600	ATLANTIC ASSET SEC	0.1600	02/22/21	25,000,000.00	24,997,666.67	24,997,250.00
115601	TORONTO DOMINION BA	0.2400	02/22/21	50,000,000.00	49,993,000.00	49,996,500.00
115602	ATLANTIC ASSET SEC	0.1700	03/17/21	50,000,000.00	49,989,611.11	49,989,000.00
115603	SHEFFIELD RECEIVABL	0.1900	02/01/21	43,900,000.00	43,900,000.00	43,899,122.00
115612	LA FAYETTE ASSET SE	0.1800	02/05/21	50,000,000.00	49,999,000.00	49,998,500.00
115613	LA FAYETTE ASSET SE	0.1800	02/05/21	2,870,000.00	2,869,942.60	2,869,913.90
115617	ATLANTIC ASSET SEC	0.1500	02/24/21	25,000,000.00	24,997,604.17	24,997,000.00
115618	SHEFFIELD RECEIVABL	0.2200	03/24/21	50,000,000.00	49,984,416.66	49,987,500.00
115623	OLD LINE FUNDING LL	0.1600	02/24/21	25,000,000.00	24,997,444.44	24,997,250.00
115626	CREDIT AGRICOLE CIB	0.1100	03/24/21	50,000,000.00	49,992,208.33	49,993,000.00
115627	ATLANTIC ASSET SEC	0.1900	03/24/21	50,000,000.00	49,986,541.67	49,987,500.00
115628	SHEFFIELD RECEIVABL	0.2400	03/30/21	50,000,000.00	49,981,000.00	49,986,000.00
115629	TORONTO DOMINION BA	0.2300	02/26/21	50,000,000.00	49,992,013.89	49,995,500.00
115630	TORONTO DOMINION BA	0.2300	02/26/21	30,000,000.00	29,995,208.33	29,997,300.00
115632	LA FAYETTE ASSET SE	0.1600	02/01/21	28,330,000.00	28,330,000.00	28,329,433.40
115633	TORONTO DOMINION BA	0.2200	03/05/21	50,000,000.00	49,990,222.22	49,994,500.00
115634	ATLANTIC ASSET SEC	0.1500	02/02/21	50,000,000.00	49,999,791.67	49,999,000.00
115637	ATLANTIC ASSET SEC	0.1500	02/10/21	41,422,000.00	41,420,446.67	41,419,928.90
115638	CREDIT AGRICOLE CIB	0.1000	03/05/21	50,000,000.00	49,995,555.56	49,995,500.00
115646	LA FAYETTE ASSET SE	0.1700	02/03/21	25,015,000.00	25,014,763.75	25,014,499.70
115647	CREDIT AGRICOLE CIB	0.1000	03/03/21	50,000,000.00	49,995,833.33	49,996,000.00
115648	JUPITER SEC COMPANY	0.2100	03/16/21	13,100,000.00	13,096,714.09	13,097,118.00
115650	THUNDER BAY FUNDING	0.1800	03/09/21	50,000,000.00	49,991,000.00	49,993,000.00
115651	LA FAYETTE ASSET SE	0.1800	03/16/21	50,000,000.00	49,989,250.00	49,989,000.00
115652	SHEFFIELD RECEIVABL	0.1900	03/03/21	50,000,000.00	49,992,083.33	49,992,500.00
115657	CREDIT AGRICOLE CIB	0.0900	03/05/21	50,000,000.00	49,996,000.00	49,995,500.00
115658	CREDIT AGRICOLE CIB	0.0900	03/05/21	50,000,000.00	49,996,000.00	49,995,500.00
115661	THUNDER BAY FUNDING	0.1800	03/11/21	50,000,000.00	49,990,500.00	49,993,000.00
115664	OLD LINE FUNDING LL	0.2000	03/22/21	25,000,000.00	24,993,194.45	24,994,250.00
115667	ATLANTIC ASSET SEC	0.1500	02/05/21	48,872,000.00	48,871,185.47	48,870,533.84
115676	OLD LINE FUNDING LL	0.1600	03/22/21	50,000,000.00	49,989,111.11	49,988,500.00
115677	OLD LINE FUNDING LL	0.1600	03/22/21	25,000,000.00	24,994,555.55	24,994,250.00
115681	AUTOBAHN FUNDING CO	0.1300	02/12/21	50,000,000.00	49,998,013.89	49,997,000.00
115682	JUPITER SEC COMPANY	0.1800	03/18/21	50,000,000.00	49,988,750.00	49,989,000.00
115683	JUPITER SEC COMPANY	0.1700	03/10/21	50,000,000.00	49,991,263.89	49,991,000.00
115684	NATIXIS NY BRANCH C	0.1500	03/11/21	29,605,000.00	29,600,312.54	29,601,447.40
115685	CRC FUNDING LLC CP	0.1700	04/06/21	50,000,000.00	49,984,888.89	49,984,500.00
115686	CRC FUNDING LLC CP	0.1700	04/06/21	25,000,000.00	24,992,444.44	24,992,250.00
115687	CAFCO LLC CP	0.1700	04/08/21	50,000,000.00	49,984,416.67	49,987,500.00
115688	SHEFFIELD RECEIVABL	0.1800	03/05/21	50,000,000.00	49,992,000.00	49,992,000.00
115689	CHARIOT FUNDING LLC	0.1400	02/16/21	50,000,000.00	49,997,083.33	49,996,000.00
115690	CAFCO LLC CP	0.1700	04/08/21	26,192,000.00	26,183,836.83	26,185,452.00
115692	NATIXIS NY BRANCH C	0.1300	03/02/21	50,000,000.00	49,994,763.89	49,995,500.00
115693	CHARIOT FUNDING LLC	0.1600	03/18/21	35,000,000.00	34,993,000.00	34,992,300.00
115694	NATIXIS NY BRANCH C	0.1400	03/03/21	50,000,000.00	49,994,166.67	49,995,500.00
115695	CREDIT AGRICOLE CIB	0.1100	03/02/21	19,073,000.00	19,071,309.92	19,071,474.16
115700	SHEFFIELD RECEIVABL	0.1800	03/31/21	50,000,000.00	49,985,500.00	49,985,500.00
115701	NATIXIS NY BRANCH C	0.1400	03/16/21	50,000,000.00	49,991,638.89	49,993,500.00
115702	CREDIT AGRICOLE CIB	0.1000	03/12/21	23,408,000.00	23,405,464.13	23,405,425.12
115709	CAFCO LLC CP	0.1600	04/06/21	50,000,000.00	49,985,777.77	49,988,000.00
115710	CAFCO LLC CP	0.1600	04/06/21	50,000,000.00	49,985,777.77	49,988,000.00
115711	MERCK & CO INC CP	0.0900	03/16/21	50,000,000.00	49,994,625.00	49,994,500.00
115715	LA FAYETTE ASSET SE	0.1700	04/08/21	50,000,000.00	49,984,416.67	49,983,500.00
115716	REGENCY MARKETS NO.	0.1500	02/08/21	50,000,000.00	49,998,541.67	49,998,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2021 to January 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115717	REGENCY MARKETS NO.	0.1500	02/08/21	50,000,000.00	49,998,541.67	49,998,000.00
115718	JUPITER SEC COMPANY	0.1700	04/12/21	46,250,000.00	46,234,711.81	46,233,350.00
115719	REGENCY MARKETS NO.	0.1500	02/03/21	50,000,000.00	49,999,583.33	49,999,000.00
115720	REGENCY MARKETS NO.	0.1500	02/03/21	1,203,000.00	1,202,989.98	1,202,975.94
115721	TORONTO DOMINION BA	0.1500	03/19/21	24,813,000.00	24,808,244.18	24,809,029.92
115722	CANCARA ASSET SEC L	0.1900	04/20/21	50,000,000.00	49,979,416.67	49,979,500.00
115723	CANCARA ASSET SEC L	0.1900	04/20/21	3,000,000.00	2,998,765.00	2,998,770.00
115733	SHEFFIELD RECEIVABL	0.1800	03/17/21	50,000,000.00	49,989,000.00	49,989,000.00
115734	CRC FUNDING LLC CP	0.1600	04/13/21	25,000,000.00	24,992,111.11	24,991,750.00
115735	LA FAYETTE ASSET SE	0.1700	04/13/21	35,000,000.00	34,988,265.27	34,987,400.00
115736	NATIXIS NY BRANCH C	0.1200	03/17/21	33,818,000.00	33,813,040.03	33,813,265.48
115737	SHEFFIELD RECEIVABL	0.1800	03/19/21	50,000,000.00	49,988,500.00	49,988,500.00
115738	LA FAYETTE ASSET SE	0.1300	03/12/21	25,000,000.00	24,996,479.17	24,995,000.00
115739	CANCARA ASSET SEC L	0.1900	04/16/21	39,000,000.00	38,984,768.33	38,985,180.00
115742	SHEFFIELD RECEIVABL	0.1500	03/18/21	50,000,000.00	49,990,625.00	49,989,000.00
115743	AUTOBAHN FUNDING CO	0.1300	03/01/21	25,000,000.00	24,997,472.22	24,996,500.00
115744	NATIXIS NY BRANCH C	0.1200	03/19/21	50,000,000.00	49,992,333.33	49,993,000.00
115745	NATIXIS NY BRANCH C	0.1200	03/19/21	50,000,000.00	49,992,333.33	49,993,000.00
115746	MONT BLANC CAPITAL	0.2000	05/12/21	17,143,000.00	17,133,476.11	17,133,571.35
115751	THUNDER BAY FUNDING	0.1500	03/23/21	35,000,000.00	34,992,708.33	34,994,050.00
115755	OLD LINE FUNDING LL	0.1500	03/23/21	50,000,000.00	49,989,583.33	49,988,500.00
115757	CAFCO LLC CP	0.1700	04/15/21	50,000,000.00	49,982,763.89	49,986,000.00
115758	CREDIT AGRICOLE CIB	0.1000	03/22/21	50,000,000.00	49,993,194.45	49,993,000.00
115759	CREDIT AGRICOLE CIB	0.1000	03/22/21	50,000,000.00	49,993,194.45	49,993,000.00
115760	UNILEVER CAPITAL CO	0.1000	03/22/21	50,000,000.00	49,993,194.45	49,993,500.00
115761	AUTOBAHN FUNDING CO	0.1200	02/12/21	40,000,000.00	39,998,533.33	39,997,600.00
115762	MONT BLANC CAPITAL	0.2000	05/07/21	37,284,000.00	37,264,322.33	37,264,612.32
115767	OLD LINE FUNDING LL	0.1400	03/23/21	30,000,000.00	29,994,166.66	29,993,100.00
115769	CAFCO LLC CP	0.1600	04/16/21	50,000,000.00	49,983,555.56	49,985,500.00
115770	JUPITER SEC COMPANY	0.1800	04/15/21	50,000,000.00	49,981,750.00	49,981,000.00
115771	NATIXIS NY BRANCH C	0.1100	03/30/21	50,000,000.00	49,991,291.67	49,991,000.00
115772	CREDIT AGRICOLE CIB	0.1000	03/30/21	38,789,000.00	38,782,858.41	38,782,793.76
115778	CAFCO LLC CP	0.1700	04/20/21	50,000,000.00	49,981,583.33	49,985,000.00
115779	CAFCO LLC CP	0.1700	04/20/21	50,000,000.00	49,981,583.33	49,985,000.00
115781	JUPITER SEC COMPANY	0.1800	04/15/21	50,000,000.00	49,981,750.00	49,981,000.00
115782	SHEFFIELD RECEIVABL	0.1500	03/31/21	50,000,000.00	49,987,916.67	49,985,500.00
115783	CREDIT AGRICOLE CIB	0.1000	03/31/21	50,000,000.00	49,991,944.44	49,991,500.00
115784	REGENCY MARKETS NO.	0.1400	02/16/21	24,724,000.00	24,722,557.77	24,722,022.08
115787	THUNDER BAY FUNDING	0.1200	03/11/21	35,000,000.00	34,995,566.67	34,995,100.00
115788	OLD LINE FUNDING LL	0.1400	03/24/21	50,000,000.00	49,990,083.33	49,988,000.00
115789	CIESCO LLC CP	0.1600	04/21/21	50,000,000.00	49,982,444.45	49,979,500.00
115790	CIESCO LLC CP	0.1600	04/21/21	50,000,000.00	49,982,444.45	49,979,500.00
115791	JUPITER SEC COMPANY	0.1800	04/20/21	50,000,000.00	49,980,500.00	49,979,500.00
115792	JUPITER SEC COMPANY	0.1700	04/19/21	25,000,000.00	24,990,909.72	24,990,000.00
115793	CHARIOT FUNDING LLC	0.1800	04/20/21	45,000,000.00	44,982,450.00	44,981,550.00
115794	CREDIT AGRICOLE CIB	0.1000	03/23/21	50,000,000.00	49,993,055.56	49,993,000.00
115795	UNILEVER CAPITAL CO	0.1000	04/20/21	30,000,000.00	29,993,500.00	29,992,200.00
115796	OLD LINE FUNDING LL	0.1400	04/15/21	50,000,000.00	49,985,805.56	49,982,000.00
115797	MONT BLANC CAPITAL	0.1500	03/22/21	17,813,000.00	17,809,363.18	17,808,724.88
115799	SHEFFIELD RECEIVABL	0.1500	04/05/21	50,000,000.00	49,986,875.00	49,984,500.00
115800	THUNDER BAY FUNDING	0.1200	03/23/21	25,000,000.00	24,995,833.33	24,995,750.00
115801	MONT BLANC CAPITAL	0.1500	03/22/21	13,018,000.00	13,015,342.16	13,014,875.68
115803	CHARIOT FUNDING LLC	0.1800	04/20/21	50,000,000.00	49,980,500.00	49,979,500.00
115804	LA FAYETTE ASSET SE	0.1400	03/30/21	25,000,000.00	24,994,458.34	24,993,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2021 to January 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115805	THUNDER BAY FUNDING	0.1500	04/20/21	34,977,000.00	34,965,632.48	34,967,556.21
115807	LA FAYETTE ASSET SE	0.1200	03/01/21	20,000,000.00	19,998,133.33	19,997,200.00
115808	MONT BLANC CAPITAL	0.1800	04/22/21	29,354,000.00	29,342,258.40	29,341,671.32
115809	TORONTO DOMINION BA	0.1200	04/20/21	50,000,000.00	49,987,000.00	49,987,500.00
115810	TOYOTA MOTOR CREDIT	0.1000	03/30/21	50,000,000.00	49,992,083.34	49,990,000.00
115811	TOYOTA MOTOR CREDIT	0.1100	04/01/21	50,000,000.00	49,990,986.11	49,990,000.00
115812	THUNDER BAY FUNDING	0.1300	04/07/21	25,000,000.00	24,994,131.95	24,994,750.00
115813	OLD LINE FUNDING LL	0.1500	04/20/21	50,000,000.00	49,983,750.00	49,980,500.00
115814	OLD LINE FUNDING LL	0.1500	04/20/21	45,000,000.00	44,985,375.00	44,982,450.00
115816	ATLANTIC ASSET SEC	0.1200	04/01/21	25,848,000.00	25,842,916.56	25,840,504.08
115817	ATLANTIC ASSET SEC	0.1200	04/01/21	25,000,000.00	24,995,083.34	24,992,750.00
115819	CREDIT AGRICOLE CIB	0.0900	03/22/21	46,070,000.00	46,064,356.43	46,063,550.20
115820	CAFCO LLC CP	0.1300	04/22/21	50,000,000.00	49,985,555.55	49,984,500.00
115821	CAFCO LLC CP	0.1300	04/22/21	25,000,000.00	24,992,777.78	24,992,250.00
115822	CHARIOT FUNDING LLC	0.1800	04/21/21	50,000,000.00	49,980,250.00	49,979,500.00
115824	AUTOBAHN FUNDING CO	0.1000	02/22/21	50,000,000.00	49,997,083.34	49,994,500.00
115825	AUTOBAHN FUNDING CO	0.1000	02/22/21	15,000,000.00	14,999,125.00	14,998,350.00
115826	OLD LINE FUNDING LL	0.1200	04/01/21	25,000,000.00	24,995,083.33	24,993,250.00
115827	JUPITER SEC COMPANY	0.1600	04/09/21	35,000,000.00	34,989,577.78	34,988,100.00
115829	TORONTO DOMINION BA	0.1100	04/21/21	50,000,000.00	49,987,930.56	49,987,500.00
115830	ATLANTIC ASSET SEC	0.1100	02/23/21	42,351,000.00	42,348,153.07	42,346,341.39
115831	LA FAYETTE ASSET SE	0.1300	03/04/21	13,853,000.00	13,851,449.23	13,850,922.05
115832	ATLANTIC ASSET SEC	0.1400	04/19/21	14,909,000.00	14,904,535.58	14,903,036.40
115833	CREDIT AGRICOLE CIB	0.0900	03/30/21	36,596,000.00	36,590,785.07	36,590,144.64
115836	ATLANTIC ASSET SEC	0.1100	02/22/21	50,000,000.00	49,996,791.67	49,994,500.00
115837	MONT BLANC CAPITAL	0.1800	05/20/21	50,000,000.00	49,973,000.00	49,970,000.00
115838	MONT BLANC CAPITAL	0.1800	05/20/21	19,419,000.00	19,408,513.74	19,407,348.60
115840	CHARIOT FUNDING LLC	0.1700	04/22/21	50,000,000.00	49,981,111.11	49,979,000.00
115841	CHARIOT FUNDING LLC	0.1700	04/22/21	50,000,000.00	49,981,111.11	49,979,000.00
115842	ATLANTIC ASSET SEC	0.1000	02/22/21	50,000,000.00	49,997,083.33	49,994,500.00
115843	CREDIT AGRICOLE CIB	0.0900	03/30/21	50,000,000.00	49,992,875.00	49,992,000.00
115845	OLD LINE FUNDING LL	0.1400	04/23/21	50,000,000.00	49,984,250.00	49,980,000.00
115846	SHEFFIELD RECEIVABL	0.1700	04/12/21	50,000,000.00	49,983,472.22	49,982,000.00
115847	CHARIOT FUNDING LLC	0.1700	04/26/21	50,000,000.00	49,980,166.67	49,977,500.00
115849	TOYOTA MOTOR CREDIT	0.1000	04/08/21	50,000,000.00	49,990,833.33	49,988,000.00
115852	LA FAYETTE ASSET SE	0.1300	04/06/21	49,018,000.00	49,006,671.40	49,002,314.24
115853	ATLANTIC ASSET SEC	0.1200	03/09/21	50,000,000.00	49,994,000.00	49,991,000.00
115855	CAFCO LLC CP	0.1200	05/13/21	19,859,000.00	19,852,314.14	19,851,652.17
115856	AUTOBAHN FUNDING CO	0.1200	03/02/21	40,000,000.00	39,996,133.33	39,994,400.00
115857	ATLANTIC ASSET SEC	0.1400	04/26/21	50,000,000.00	49,983,666.67	49,977,500.00
115858	ATLANTIC ASSET SEC	0.1400	04/26/21	1,919,000.00	1,918,373.13	1,918,136.45
115859	CHARIOT FUNDING LLC	0.1600	04/26/21	50,000,000.00	49,981,333.33	49,977,500.00
115861	CHARIOT FUNDING LLC	0.1600	04/27/21	50,000,000.00	49,981,111.11	49,977,500.00
115862	CREDIT AGRICOLE CIB	0.0800	03/31/21	50,000,000.00	49,993,555.56	49,991,500.00
115863	ATLANTIC ASSET SEC	0.1200	04/05/21	25,000,000.00	24,994,750.00	24,992,250.00
115864	ATLANTIC ASSET SEC	0.1400	04/27/21	30,000,000.00	29,990,083.33	29,986,500.00
115865	ATLANTIC ASSET SEC	0.1400	04/27/21	20,851,000.00	20,844,107.59	20,841,617.05
115866	TORONTO DOMINION BA	0.1200	04/27/21	50,000,000.00	49,985,833.33	49,987,000.00
115874	MONT BLANC CAPITAL	0.1500	04/01/21	20,000,000.00	19,995,083.34	19,994,200.00
115876	UNILEVER CAPITAL CO	0.0800	05/05/21	50,000,000.00	49,989,666.67	49,985,000.00
115877	CHARIOT FUNDING LLC	0.1600	04/27/21	21,300,000.00	21,291,953.33	21,290,415.00
115881	OLD LINE FUNDING LL	0.1300	04/12/21	23,000,000.00	22,994,186.11	22,992,180.00
115883	CHARIOT FUNDING LLC	0.1500	04/30/21	47,300,000.00	47,282,656.67	47,277,769.00
115884	SHEFFIELD RECEIVABL	0.1400	03/31/21	20,500,000.00	20,495,376.11	20,494,055.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2021 to January 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115885	AUTOBAHN FUNDING CO	0.1200	03/04/21	25,000,000.00	24,997,416.67	24,996,250.00
115887	AUTOBAHN FUNDING CO	0.1000	03/12/21	50,000,000.00	49,994,583.34	49,990,000.00
115888	AUTOBAHN FUNDING CO	0.1000	03/12/21	15,000,000.00	14,998,375.00	14,997,000.00
115889	CREDIT AGRICOLE CIB	0.0800	03/08/21	50,000,000.00	49,996,111.11	49,995,000.00
115892	ATLANTIC ASSET SEC	0.1200	04/19/21	50,000,000.00	49,987,166.67	49,980,000.00
115893	SHEFFIELD RECEIVABL	0.1400	04/19/21	50,000,000.00	49,985,027.77	49,980,000.00
115894	CANCARA ASSET SEC L	0.1800	05/28/21	25,500,000.00	25,485,210.00	25,483,425.00
115895	COCA COLA CO CP	0.0800	06/08/21	41,000,000.00	40,988,428.88	40,991,390.00
115896	LA FAYETTE ASSET SE	0.1100	03/03/21	30,114,000.00	30,111,239.55	30,109,482.90
115902	CHARIOT FUNDING LLC	0.1600	04/30/21	25,000,000.00	24,990,222.22	24,988,250.00
115903	TORONTO DOMINION BA	0.1000	04/29/21	50,000,000.00	49,987,916.67	49,986,500.00
115906	ATLANTIC ASSET SEC	0.1100	04/15/21	50,000,000.00	49,988,847.22	49,981,000.00
115908	AUTOBAHN FUNDING CO	0.1200	03/01/21	50,000,000.00	49,995,333.33	49,993,000.00
115909	AUTOBAHN FUNDING CO	0.1200	03/01/21	32,300,000.00	32,296,985.33	32,295,478.00
CPD TOTAL				**12,632,936,000.00**	**12,630,801,805.76**	**12,630,768,942.66**
110109	JOHNSON & JOHNSON C	2.2500	03/03/22	22,500,000.00	22,400,654.80	22,995,450.00
CNFX TOTAL				**22,500,000.00**	**22,400,654.80**	**22,995,450.00**
112997	JPM CHASE BK CO NOT	1.5000	02/28/23	50,000,000.00	50,000,000.00	50,427,000.00
CORP BK NT TOTAL				**50,000,000.00**	**50,000,000.00**	**50,427,000.00**
112380	USTN 1.625	1.6250	11/15/22	50,000,000.00	49,969,102.98	51,340,000.00
115286	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	48,992,000.00
115287	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	48,992,000.00
115335	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,954,208.71	49,562,500.00
115336	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,954,208.71	49,562,500.00
115337	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,954,208.71	49,562,500.00
115338	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,954,208.71	49,562,500.00
115374	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,832,098.60	49,562,500.00
115375	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,832,098.60	49,562,500.00
115376	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,832,098.60	49,562,500.00
115377	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,832,098.60	49,562,500.00
115382	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,915,950.50	49,562,500.00
115383	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,915,950.50	49,562,500.00
115384	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,915,950.50	49,562,500.00
115385	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,915,950.50	49,562,500.00
115417	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,938,849.10	49,562,500.00
115418	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,938,849.10	49,562,500.00
115594	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,938,511.25	49,562,500.00
115595	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,938,511.25	49,562,500.00
115622	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,876,681.84	49,562,500.00
115731	USTN 0.875	0.8750	11/15/30	50,000,000.00	48,959,258.66	48,992,000.00
US TNOTES TOTAL				**1,050,000,000.00**	**1,047,368,795.42**	**1,040,878,500.00**
113297	UST BILL	0.1125	03/25/21	50,000,000.00	49,991,875.00	49,995,500.00
113298	UST BILL	0.1125	03/25/21	50,000,000.00	49,991,875.00	49,995,500.00
113299	UST BILL	0.1125	03/25/21	50,000,000.00	49,991,875.00	49,995,500.00
113300	UST BILL	0.1125	03/25/21	50,000,000.00	49,991,875.00	49,995,500.00
114583	UST BILL	0.1150	08/12/21	50,000,000.00	49,969,333.34	49,981,500.00
114584	UST BILL	0.1150	08/12/21	50,000,000.00	49,969,333.34	49,981,500.00
114585	UST BILL	0.1150	08/12/21	50,000,000.00	49,969,333.34	49,981,500.00
114586	UST BILL	0.1150	08/12/21	50,000,000.00	49,969,333.34	49,981,500.00
114587	UST BILL	0.1150	08/12/21	50,000,000.00	49,969,333.34	49,981,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2021 to January 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114588	UST BILL	0.1100	03/04/21	50,000,000.00	49,995,263.89	49,997,500.00
114589	UST BILL	0.1100	03/04/21	50,000,000.00	49,995,263.89	49,997,500.00
114590	UST BILL	0.1100	03/04/21	50,000,000.00	49,995,263.89	49,997,500.00
114591	UST BILL	0.1100	03/04/21	50,000,000.00	49,995,263.89	49,997,500.00
114592	UST BILL	0.1100	03/04/21	50,000,000.00	49,995,263.89	49,997,500.00
114866	UST BILL	0.1200	10/07/21	50,000,000.00	49,958,666.67	49,972,500.00
114867	UST BILL	0.1200	10/07/21	50,000,000.00	49,958,666.67	49,972,500.00
114868	UST BILL	0.1200	10/07/21	50,000,000.00	49,958,666.67	49,972,500.00
114869	UST BILL	0.1200	10/07/21	50,000,000.00	49,958,666.67	49,972,500.00
114870	UST BILL	0.1200	10/07/21	50,000,000.00	49,958,666.67	49,972,500.00
114945	UST BILL	0.1150	10/07/21	50,000,000.00	49,960,388.89	49,972,500.00
114946	UST BILL	0.1150	10/07/21	50,000,000.00	49,960,388.89	49,972,500.00
114947	UST BILL	0.1150	10/07/21	50,000,000.00	49,960,388.89	49,972,500.00
114948	UST BILL	0.1150	10/07/21	50,000,000.00	49,960,388.89	49,972,500.00
115038	UST BILL	0.1150	10/07/21	50,000,000.00	49,960,388.90	49,972,500.00
115039	UST BILL	0.1150	10/07/21	50,000,000.00	49,960,388.90	49,972,500.00
115040	UST BILL	0.1150	10/07/21	50,000,000.00	49,960,388.90	49,972,500.00
115041	UST BILL	0.1150	10/07/21	50,000,000.00	49,960,388.90	49,972,500.00
115042	UST BILL	0.1150	10/07/21	50,000,000.00	49,960,388.90	49,972,500.00
115043	UST BILL	0.1150	10/07/21	50,000,000.00	49,960,388.90	49,972,500.00
115144	UST BILL	0.1175	11/04/21	50,000,000.00	49,954,958.33	49,967,500.00
115145	UST BILL	0.1175	11/04/21	50,000,000.00	49,954,958.33	49,967,500.00
115146	UST BILL	0.1175	11/04/21	50,000,000.00	49,954,958.33	49,967,500.00
115147	UST BILL	0.1175	11/04/21	50,000,000.00	49,954,958.33	49,967,500.00
115148	UST BILL	0.1175	11/04/21	50,000,000.00	49,954,958.33	49,967,500.00
115149	UST BILL	0.1175	11/04/21	50,000,000.00	49,954,958.33	49,967,500.00
115258	UST BILL	0.0650	02/18/21	50,000,000.00	49,998,465.28	49,999,000.00
115259	UST BILL	0.0650	02/18/21	50,000,000.00	49,998,465.28	49,999,000.00
115275	UST BILL	0.0850	03/09/21	50,000,000.00	49,995,750.00	49,997,000.00
115276	UST BILL	0.0850	03/09/21	50,000,000.00	49,995,750.00	49,997,000.00
115419	UST BILL	0.0950	12/02/21	50,000,000.00	49,959,888.89	49,966,000.00
115420	UST BILL	0.0950	12/02/21	50,000,000.00	49,959,888.89	49,966,000.00
115455	UST BILL	0.0750	03/23/21	50,000,000.00	49,994,791.67	49,996,000.00
115456	UST BILL	0.0750	03/23/21	50,000,000.00	49,994,791.67	49,996,000.00
115505	UST BILL	0.0700	04/01/21	50,000,000.00	49,994,263.89	49,995,000.00
115506	UST BILL	0.0700	04/01/21	50,000,000.00	49,994,263.89	49,995,000.00
115507	UST BILL	0.0700	04/01/21	50,000,000.00	49,994,263.89	49,995,000.00
115508	UST BILL	0.0700	04/01/21	50,000,000.00	49,994,263.89	49,995,000.00
115653	UST BILL	0.0800	03/30/21	50,000,000.00	49,993,666.67	49,995,000.00
115654	UST BILL	0.0800	03/30/21	50,000,000.00	49,993,666.67	49,995,000.00
115662	UST BILL	0.0700	03/04/21	50,000,000.00	49,996,986.12	49,997,500.00
115663	UST BILL	0.0700	03/04/21	50,000,000.00	49,996,986.12	49,997,500.00
115763	UST BILL	0.0700	03/23/21	50,000,000.00	49,995,138.89	49,996,000.00
115764	UST BILL	0.0700	03/23/21	50,000,000.00	49,995,138.89	49,996,000.00
115765	UST BILL	0.0750	03/16/21	50,000,000.00	49,995,520.84	49,996,500.00
115828	UST BILL	0.0725	04/22/21	50,000,000.00	49,991,944.45	49,993,500.00
115868	UST BILL	0.0600	04/01/21	50,000,000.00	49,995,083.34	49,995,000.00
115869	UST BILL	0.0600	04/01/21	50,000,000.00	49,995,083.34	49,995,000.00
115878	UST BILL	0.0650	05/11/21	50,000,000.00	49,991,062.50	49,993,000.00
115879	UST BILL	0.0650	05/11/21	50,000,000.00	49,991,062.50	49,993,000.00
115890	UST BILL	0.0550	05/04/21	50,000,000.00	49,992,972.23	49,988,500.00
115891	UST BILL	0.0550	05/04/21	50,000,000.00	49,992,972.23	49,988,500.00
US TBILLS TOTAL				**3,050,000,000.00**	**3,048,709,590.47**	**3,049,085,500.00**

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2021 to January 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
113999	LACCAL BANS	0.5850	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	24,486,322.83	24,926,480.00
CA MUNI BDN TOTAL				**23,000,000.00**	**24,486,322.83**	**24,926,480.00**
115369	MUFG UNION BANK NA	0.1200	02/01/21	50,000,000.00	50,000,000.00	50,000,000.00
115370	MUFG UNION BANK NA	0.1200	02/01/21	50,000,000.00	50,000,000.00	50,000,000.00
115423	MUFG UNION BANK NA	0.1400	03/08/21	50,000,000.00	50,000,000.00	50,002,500.00
115424	MUFG UNION BANK NA	0.1400	03/08/21	50,000,000.00	50,000,000.00	50,002,500.00
115509	MUFG UNION BANK NA	0.1400	03/12/21	50,000,000.00	50,000,000.00	50,002,500.00
115565	MUFG UNION BANK NA	0.1400	03/16/21	50,000,000.00	50,000,000.00	50,002,500.00
115621	MUFG UNION BANK NA	0.1400	03/15/21	50,000,000.00	50,000,000.00	50,002,500.00
115703	MUFG UNION BANK NA	0.1400	04/01/21	50,000,000.00	50,000,000.00	50,001,500.00
115704	MUFG UNION BANK NA	0.1400	04/01/21	50,000,000.00	50,000,000.00	50,001,500.00
NEG CDS TOTAL				**450,000,000.00**	**450,000,000.00**	**450,015,500.00**
112946	UBS AG STAMFORD CT	1.6200	02/12/21	50,000,000.00	50,000,000.00	50,029,500.00
115076	NORDEA BANK ABP NY	0.1500	02/01/21	50,000,000.00	50,000,000.00	50,000,000.00
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	50,011,000.00
115153	CREDIT SUISSE NY CD	0.2700	08/09/21	50,000,000.00	50,000,000.00	50,011,000.00
115187	BARCLAYS BANK PLC N	0.1500	03/15/21	50,000,000.00	50,000,000.00	49,998,500.00
115235	NORDEA BANK ABP NY	0.1500	02/19/21	50,000,000.00	50,000,000.00	50,001,500.00
115236	SVENSKA HANDELSBANK	0.1500	03/05/21	50,000,000.00	50,000,000.00	50,003,000.00
115238	BARCLAYS BANK PLC N	0.1500	03/15/21	50,000,000.00	50,000,000.00	49,997,500.00
115239	BARCLAYS BANK PLC N	0.1500	03/15/21	50,000,000.00	50,000,000.00	49,997,500.00
115246	BANK OF NOVA SCOTIA	0.2300	06/21/21	50,000,000.00	50,000,000.00	50,010,500.00
115297	AU & NZ BANKING GRP	0.1500	03/05/21	50,000,000.00	50,000,000.00	50,002,000.00
115298	AU & NZ BANKING GRP	0.1500	03/05/21	50,000,000.00	50,000,000.00	50,002,000.00
115315	NORDEA BANK ABP NY	0.1500	03/01/21	50,000,000.00	50,000,000.00	50,002,500.00
115328	NORDEA BANK ABP NY	0.1500	03/03/21	50,000,000.00	50,000,000.00	50,002,500.00
115329	TORONTO DOMINION BA	0.1700	02/04/21	50,000,000.00	50,000,000.00	50,000,500.00
115354	CREDIT AGRICOLE CIB	0.1800	03/08/21	50,000,000.00	50,000,000.00	50,003,500.00
115381	WESTPAC BANKING COR	0.1700	03/05/21	50,000,000.00	50,000,000.00	50,001,500.00
115425	WESTPAC BANKING COR	0.1700	03/08/21	50,000,000.00	50,000,000.00	50,001,500.00
115426	WESTPAC BANKING COR	0.1700	03/08/21	50,000,000.00	50,000,000.00	50,001,500.00
115428	TORONTO DOMINION BA	0.1800	02/12/21	50,000,000.00	50,000,000.00	50,001,500.00
115457	WESTPAC BANKING COR	0.1600	02/08/21	50,000,000.00	50,000,000.00	50,000,500.00
115458	WESTPAC BANKING COR	0.1600	02/08/21	50,000,000.00	50,000,000.00	50,000,500.00
115489	BANK OF MONTREAL CH	0.1500	02/10/21	50,000,000.00	50,000,000.00	50,001,000.00
115510	WESTPAC BANKING COR	0.1900	03/16/21	50,000,000.00	50,000,000.00	50,002,500.00
115511	CREDIT AGRICOLE CIB	0.1600	03/15/21	50,000,000.00	50,000,000.00	50,003,000.00
115522	WESTPAC BANKING COR	0.1900	03/18/21	50,000,000.00	50,000,000.00	50,002,500.00
115523	CANADIAN IMP. BK OF	0.1800	02/19/21	50,000,000.00	50,000,000.00	50,002,000.00
115549	BANK OF NOVA SCOTIA	0.2400	09/15/21	50,000,000.00	50,000,000.00	50,011,000.00
115550	BANK OF NOVA SCOTIA	0.2400	09/15/21	50,000,000.00	50,000,000.00	50,011,000.00
115588	SVENSKA HANDELSBANK	0.1600	03/17/21	50,000,000.00	50,000,000.00	50,004,000.00
115589	SVENSKA HANDELSBANK	0.1600	03/17/21	50,000,000.00	50,000,000.00	50,004,000.00
115614	BANK OF MONTREAL CH	0.2400	06/30/21	50,000,000.00	50,000,000.00	50,012,500.00
115696	CREDIT AGRICOLE CIB	0.1200	03/05/21	50,000,000.00	50,000,000.00	50,000,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2021 to January 31, 2021
Fund : Pooled Surplus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115705	NORDEA BANK ABP NY	0.1400	04/07/21	50,000,000.00	50,000,000.00	50,002,500.00
115706	SVENSKA HANDELSBANK	0.1400	04/09/21	50,000,000.00	50,000,000.00	50,001,500.00
115712	BARCLAYS BANK PLC N	0.1600	04/01/21	50,000,000.00	50,000,000.00	50,000,000.00
115747	BANK OF MONTREAL CH	0.1200	03/18/21	50,000,000.00	50,000,000.00	49,999,000.00
115766	NORDEA BANK ABP NY	0.1100	03/22/21	50,000,000.00	50,000,000.00	50,000,500.00
115785	DNB BANK ASA NY CD	0.1200	04/15/21	50,000,000.00	50,000,000.00	50,000,000.00
115806	DNB BANK ASA NY CD	0.1300	04/20/21	50,000,000.00	50,000,000.00	50,000,000.00
115818	NORDEA BANK ABP NY	0.1400	04/20/21	50,000,000.00	50,000,000.00	50,002,000.00
115823	SVENSKA HANDELSBANK	0.1300	04/20/21	50,000,000.00	50,000,000.00	49,999,000.00
115839	DNB BANK ASA NY CD	0.1200	04/23/21	50,000,000.00	50,000,000.00	49,998,500.00
115848	CREDIT AGRICOLE CIB	0.1000	03/30/21	50,000,000.00	50,000,000.00	49,998,500.00
115850	BARCLAYS BANK PLC N	0.1400	04/30/21	50,000,000.00	50,000,000.00	49,997,500.00
115860	DNB BANK ASA NY CD	0.0900	03/31/21	50,000,000.00	50,000,000.00	49,999,000.00
115875	DNB BANK ASA NY CD	0.1200	04/30/21	50,000,000.00	50,000,000.00	49,997,500.00
115880	NORDEA BANK ABP NY	0.1200	04/30/21	50,000,000.00	50,000,000.00	49,998,500.00
YANKEE CDS TOTAL				**2,600,000,000.00**	**2,600,000,000.00**	**2,600,138,000.00**
NTRD TOTAL				**38,952,191,000.00**	**38,942,126,577.14**	**38,848,699,943.42**
	NTRD HISTORICAL COST TOTAL				**38,934,459,914.42**	
TRADE-PSI TRADING						
102351	USTN 1.125	1.1250	07/31/21	50,000,000.00	49,993,392.40	50,254,000.00
UST NOTE TOTAL				**50,000,000.00**	**49,993,392.40**	**50,254,000.00**
TRADE TOTAL				**50,000,000.00**	**49,993,392.40**	**50,254,000.00**
	TRADE HISTORICAL COST TOTAL				**49,933,593.75**	
PSI TOTAL				**39,002,191,000.00**	**38,992,119,969.54**	**38,898,953,943.42**
	PSI HISTORICAL COST TOTAL				**38,984,393,508.17**	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2021 to January 31, 2021
Fund: Specific Purpose Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD						
114162	FHLB 2.03 (CALLABLE	2.0300	07/27/40	25,230,000.00	25,230,000.00	25,266,835.80
FHLB TOTAL				**25,230,000.00**	**25,230,000.00**	**25,266,835.80**
AVCCD TOTAL				**25,230,000.00**	**25,230,000.00**	**25,266,835.80**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/41	7,000,000.00	7,000,000.00	8,321,460.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	10,681,020.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**19,002,480.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**19,002,480.00**
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	22,560,300.00
FFCB TOTAL				**22,500,000.00**	**22,500,000.00**	**22,560,300.00**
112863	FHLB 2.90 (CALLABLE	2.9000	02/10/45	175,000.00	174,579.65	175,096.25
FHLB TOTAL				**175,000.00**	**174,579.65**	**175,096.25**
114424	FHLMC 2.00 (CALLABL	2.0000	08/27/43	9,500,000.00	9,500,000.00	8,779,710.00
FHLMC TOTAL				**9,500,000.00**	**9,500,000.00**	**8,779,710.00**
PHHPA TOTAL				**32,175,000.00**	**32,174,579.65**	**31,515,106.25**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/21	36,936,658.64	36,936,658.64	36,936,658.64
COLLATERIZED TDS TOTAL				**36,936,658.64**	**36,936,658.64**	**36,936,658.64**
SCAQM TOTAL				**36,936,658.64**	**36,936,658.64**	**36,936,658.64**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/21	3,421,380.09	3,421,380.09	3,421,380.09
COLLATERIZED TDS TOTAL				**3,421,380.09**	**3,421,380.09**	**3,421,380.09**
SLIM TOTAL				**3,421,380.09**	**3,421,380.09**	**3,421,380.09**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/21	41,331.88	41,331.88	41,331.88
COLLATERIZED TDS TOTAL				**41,331.88**	**41,331.88**	**41,331.88**
WASIA TOTAL				**41,331.88**	**41,331.88**	**41,331.88**
SPI TOTAL				**117,004,370.61**	**117,003,950.26**	**119,383,792.66**
	SPI HISTORICAL TOTAL				**117,003,933.11**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/21
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 01/31/21
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	314,320.70
05/17/00	C.I. 2658M	420,768.64
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$18,614,146.31

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/21
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	4,679,948.70
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	96,645,279.28
02/09/93	DISNEY PROJECT 1993	13,671,121.98
03/21/12	DISNEY PROJECT 2012	4,196,702.30
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	76,257,386.00
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	29,055,191.98
07/23/20	LAC-CAL LEASE REVENUE BONDS SERIES 2020A	8,398.10
	U.S. BANK - TRUSTEE TOTAL	$224,524,120.45

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/21
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,480,633.37
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,398,265.87
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,410,617.81
	ZIONS BANK - TRUSTEE TOTAL	$22,289,517.05

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/21
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,913.18
	TREASURER TOTAL	$301,913.18

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 01/31/21
Attachment XII

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
LACCAL BANS						
113999	LACCAL BANS	0.59	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 01/31/21
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

INV ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
113999	LACCAL BANS	06/17/20	5,000,000.00	0.585%
			$ 5,000,000.00	

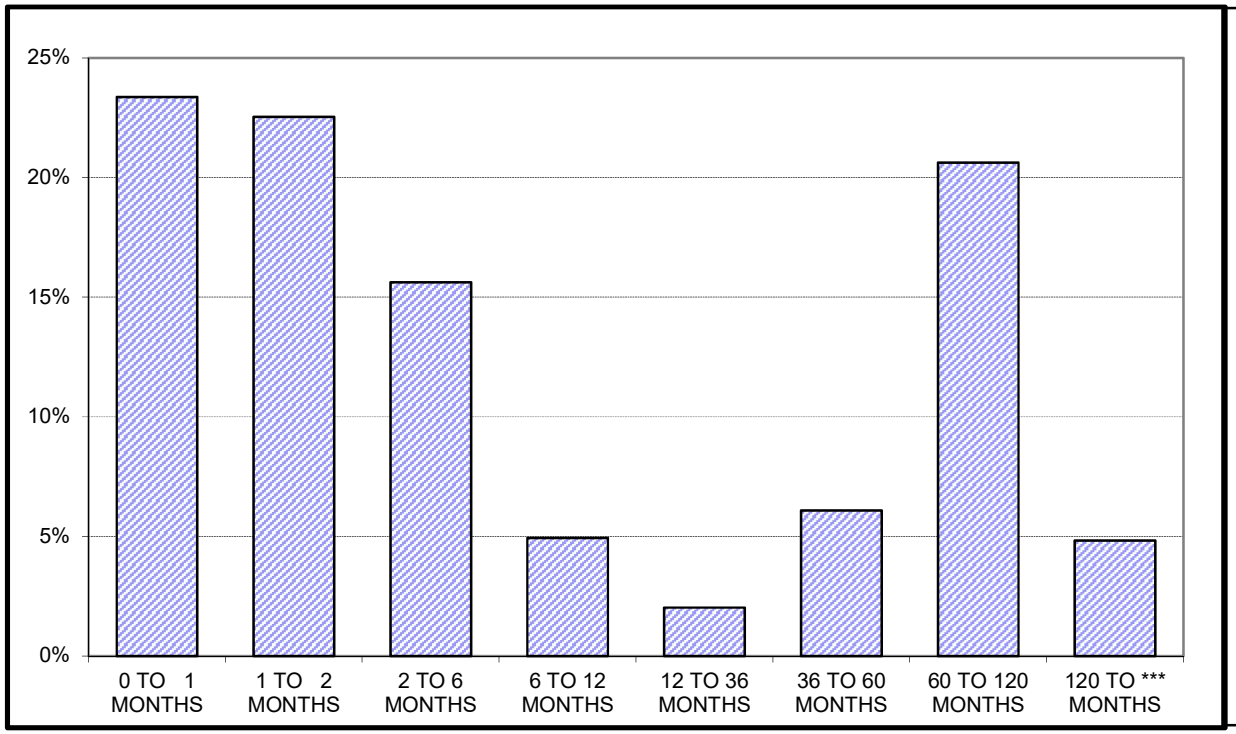
Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 01/31/21
Attachment XIV

	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	3,050,000,000.00	57.00	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	12,630,801,805.76	40.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	4,096,078,385.89	761.00	DAYS	49,993,392.40	181.00	DAYS
AGENCIES	19,063,359,407.86	1,790.00	DAYS	0.00	0.00	DAYS
MUNICIPALS	29,486,322.83	1,149.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	72,400,654.80	646.00	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	$38,942,126,577.14	976.00	DAYS	$49,993,392.40	181.00	DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 01/31/21
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	02/01/21-02/28/21	$9,108,903,620.78	23.36
1 TO 2 MONTHS	03/01/21-03/31/21	$8,784,199,989.93	22.53
2 TO 3 MONTHS	04/01/21-04/30/21	$5,032,900,456.81	12.91
3 TO 4 MONTHS	05/01/21-05/31/21	$719,003,239.11	1.85
4 TO 5 MONTHS	06/01/21-06/30/21	$285,952,755.56	0.73
5 TO 6 MONTHS	07/01/21-07/31/21	$49,993,392.40	0.13
6 TO 12 MONTHS	08/01/21-01/31/22	$1,923,739,727.53	4.93
12 TO 24 MONTHS	02/01/22-01/31/23	$436,620,195.39	1.12
24 TO 36 MONTHS	02/01/23-01/31/24	$350,576,487.09	0.90
36 TO 48 MONTHS	02/01/24-01/31/25	$650,241,733.08	1.67
48 TO 60 MONTHS	02/01/25-01/31/26	$1,723,952,600.06	4.42
60 TO 120 MONTHS	02/01/26-01/31/31	$8,041,505,268.79	20.62
120 TO *** MONTHS	02/01/31-	$1,884,530,503.01	4.83
Portfolio Total:		**$38,992,119,969.54**	**100.00**
AVCCD			
120 TO *** MONTHS	02/01/31-	$25,230,000.00	100.00
Portfolio Total:		**$25,230,000.00**	**100.00**
ESUSD			
120 TO *** MONTHS	02/01/31-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	**100.00**
GF			
60 TO 120 MONTHS	02/01/26-01/31/31	$3,200,000.00	100.00
Portfolio Total:		**$3,200,000.00**	**100.00**
PHHPA			
120 TO *** MONTHS	02/01/31-	$32,174,579.65	100.00
Portfolio Total:		**$32,174,579.65**	**100.00**
SCAQM			
6 TO 12 MONTHS	08/01/21-01/31/22	$36,936,658.64	100.00
Portfolio Total:		**$36,936,658.64**	**100.00**
SLIM			
6 TO 12 MONTHS	08/01/21-01/31/22	$3,421,380.09	100.00
Portfolio Total:		**$3,421,380.09**	**100.00**
WASIA			
6 TO 12 MONTHS	08/01/21-01/31/22	$41,331.88	100.00
Portfolio Total:		**$41,331.88**	**100.00**

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF JANUARY 2021
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 9,108,904	23.36%
1 TO 2 MONTHS	8,784,200	22.53%
2 TO 6 MONTHS	6,087,850	15.61%
6 TO 12 MONTHS	1,923,740	4.93%
12 TO 36 MONTHS	787,197	2.02%
36 TO 60 MONTHS	2,374,194	6.09%
60 TO 120 MONTHS	8,041,505	20.62%
120 TO *** MONTHS	1,884,531	4.83%
	$ 38,992,120	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 01/31/21
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	$36,936,658.64
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,421,380.09
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	41,331.88
	LAIF TOTAL	$40,399,370.61

POOLED MONEY INVESTMENT ACCOUNT

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

	December 2020	December 2019	Change
Average Daily Portfolio ($)	**103,537,524**	**87,922,091**	**+15,615,433**
Accrued Earnings ($)	**47,465**	**152,150**	**-104,685**
Effective Yield (%)	**0.540**	**2.043**	**-1.503**
Average Life-Month End (In Days)	**165**	**226**	**-61**
Total Security Transactions			
Amount ($)	**36,570,150**	**23,438,507**	**+13,131,643**
Number	**689**	**459**	**+230**
Total Time Deposit Transactions			
Amount ($)	**2,362,000**	**2,405,000**	**-43,000**
Number	**68**	**98**	**-30**
Average Workday Investment Activity ($)	**1,769,643**	**1,230,643**	**+539,000**
Prescribed Demand Account Balances For Services ($)	**1,589,600**	**305,200**	**+1,284,400**

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

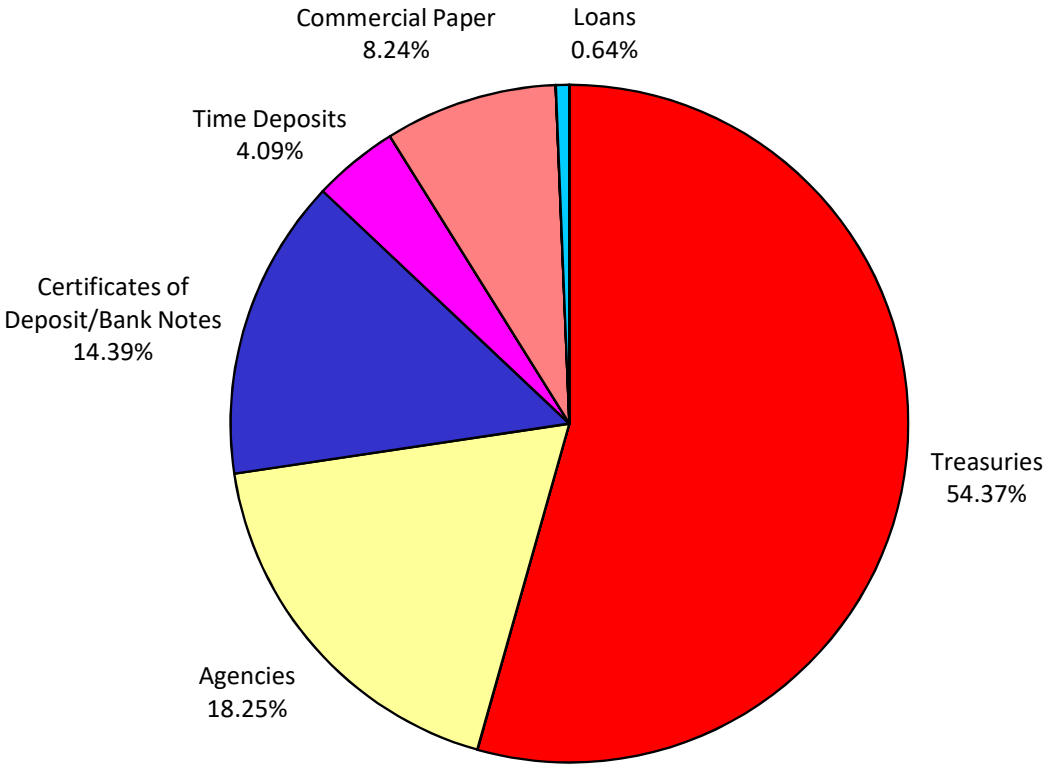
(Dollars In Thousands)

December 31, 2020

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	35,405,713	32.97	+1.19
Bonds	0	0.00	0
Notes	22,978,290	21.40	-2.28
Strips	0	0.00	0
Total Government	58,384,003	54.37	-1.09
Agency Debentures	4,423,138	4.12	-0.12
Certificates of Deposit	15,450,000	14.39	-0.08
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	15,173,293	14.13	+1.44
Time Deposits	4,396,500	4.09	-0.32
GNMAs	0	0.00	0
Commercial Paper	8,843,503	8.24	+0.19
Remics	13,009	0.01	0
Corporate Bonds	0	0.00	0
PMIA Loans	691,023	0.64	-0.03
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	107,374,469	100.00	

INVESTMENT ACTIVITY	December 2020		November 2020	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	689	36,570,150	545	27,253,514
Other	21	796,580	19	2,296,149
Time Deposits	68	2,362,000	72	2,010,000
Total	778	39,728,730	636	31,559,663
PMIA Monthly Average Effective Yield (%)		0.540	0.576	
Year to Date Yield Last Day of Month (%)		0.691	0.720	

Pooled Money Investment Account
Portfolio Composition
$107.4 billion
12/31/20



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/01/20	**SALES**								
	DEB-CL	FHLMC	1.700	12/01/20	1.700	50,000	321	746,111.11	1.701
	DEB-CL	FHLMC	1.700	12/01/20	1.700	50,000	321	746,111.11	1.701
12/01/20	**REDEMPTIONS**								
	CD	BOWEST	0.320	12/01/20	0.320	50,000	181	80,444.44	0.324
	CD	BOWEST	0.320	12/01/20	0.320	50,000	181	80,444.44	0.324
	CP	JUPITER		12/01/20	0.330	50,000	187	85,708.33	0.335
	CP	JUPITER		12/01/20	0.330	50,000	187	85,708.33	0.335
	CP	JPM LLC		12/01/20	0.290	50,000	188	75,722.22	0.294
	CP	JPM LLC		12/01/20	0.290	50,000	188	75,722.22	0.294
	DN	FHLMC		12/01/20	0.145	50,000	161	32,423.61	0.147
	DN	FHLMC		12/01/20	0.145	50,000	161	32,423.61	0.147
	DN	FHLB		12/01/20	0.140	50,000	166	32,277.78	0.142
	DN	FHLB		12/01/20	0.140	50,000	166	32,277.78	0.142
	DN	FHLB		12/01/20	0.120	50,000	187	31,166.67	0.122
	DN	FHLB		12/01/20	0.120	50,000	187	31,166.67	0.122
	DN	FHLB		12/01/20	0.120	50,000	195	32,500.00	0.122
	DN	FHLB		12/01/20	0.120	50,000	195	32,500.00	0.122
	TR	BILL		12/01/20	0.120	50,000	139	23,166.67	0.122
	TR	BILL		12/01/20	0.120	50,000	139	23,166.67	0.122
	TR	BILL		12/01/20	0.120	50,000	139	23,166.67	0.122
	TR	BILL		12/01/20	0.120	50,000	139	23,166.67	0.122
	TR	BILL		12/01/20	0.120	50,000	139	23,166.67	0.122
	TR	BILL		12/01/20	0.120	50,000	139	23,166.67	0.122
	TR	BILL		12/01/20	0.120	50,000	139	23,166.67	0.122
	TR	BILL		12/01/20	0.120	50,000	139	23,166.67	0.122
	TR	BILL		12/01/20	0.145	50,000	148	29,805.56	0.147
	TR	BILL		12/01/20	0.145	50,000	148	29,805.56	0.147
	TR	BILL		12/01/20	0.145	50,000	148	29,805.56	0.147
	TR	BILL		12/01/20	0.145	50,000	148	29,805.56	0.147
	TR	BILL		12/01/20	0.140	50,000	154	29,944.44	0.142
	TR	BILL		12/01/20	0.140	50,000	154	29,944.44	0.142
	TR	BILL		12/01/20	0.145	50,000	154	31,013.89	0.147
	TR	BILL		12/01/20	0.145	50,000	154	31,013.89	0.147
	TR	BILL		12/01/20	0.145	50,000	154	31,013.89	0.147
	TR	BILL		12/01/20	0.145	50,000	154	31,013.89	0.147
	TR	BILL		12/01/20	0.145	50,000	154	31,013.89	0.147
	TR	BILL		12/01/20	0.145	50,000	154	31,013.89	0.147
	TR	BILL		12/01/20	0.146	50,000	154	31,227.78	0.148
	TR	BILL		12/01/20	0.146	50,000	154	31,227.78	0.148
	TR	BILL		12/01/20	0.156	50,000	154	33,366.67	0.158
	TR	BILL		12/01/20	0.156	50,000	154	33,366.67	0.158
	TR	BILL		12/01/20	0.158	50,000	154	33,687.50	0.160
	TR	BILL		12/01/20	0.158	50,000	154	33,687.50	0.160
	TR	BILL		12/01/20	0.158	50,000	154	33,687.50	0.160
	TR	BILL		12/01/20	0.158	50,000	154	33,687.50	0.160

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/01/20	**REDEMPTIONS (Continued)**								
	TR	BILL		12/01/20	0.159	50,000	154	34,008.33	0.161
	TR	BILL		12/01/20	0.159	50,000	154	34,008.33	0.161
	TR	BILL		12/01/20	0.159	50,000	154	34,008.33	0.161
	TR	BILL		12/01/20	0.159	50,000	154	34,008.33	0.161
	TR	BILL		12/01/20	0.160	50,000	154	34,222.22	0.162
	TR	BILL		12/01/20	0.160	50,000	154	34,222.22	0.162
	TR	BILL		12/01/20	0.160	50,000	154	34,222.22	0.162
	TR	BILL		12/01/20	0.160	50,000	154	34,222.22	0.162
	TR	BILL		12/01/20	0.160	50,000	154	34,222.22	0.162
	TR	BILL		12/01/20	0.160	50,000	154	34,222.22	0.162
	TR	BILL		12/01/20	0.160	50,000	154	34,222.22	0.162
	TR	BILL		12/01/20	0.160	50,000	154	34,222.22	0.162
	TR	BILL		12/01/20	0.160	50,000	154	34,222.22	0.162
	TR	BILL		12/01/20	0.160	50,000	154	34,222.22	0.162
	YCD	NORDEA ABP	0.240	12/01/20	0.240	50,000	166	55,333.33	0.243
	YCD	NORDEA ABP	0.240	12/01/20	0.240	50,000	166	55,333.33	0.243
	YCD	TORONTO	0.270	12/01/20	0.270	50,000	167	62,625.00	0.274
	YCD	TORONTO	0.270	12/01/20	0.270	50,000	167	62,625.00	0.274
	YCD	ANZ	0.210	12/01/20	0.210	50,000	175	51,041.67	0.213
	YCD	ANZ	0.210	12/01/20	0.210	50,000	175	51,041.67	0.213
	YCD	SOC GEN	0.300	12/01/20	0.300	50,000	181	75,416.67	0.304
	YCD	SOC GEN	0.300	12/01/20	0.300	50,000	181	75,416.67	0.304
12/01/20	**PURCHASES**								
	CP	RABO NY		12/14/20	0.100	50,000			
	CP	RABO NY		12/14/20	0.100	50,000			
	CP	RABO NY		12/14/20	0.100	50,000			
	CP	RABO NY		12/14/20	0.100	50,000			
	CP	LIBERTY		04/07/21	0.200	50,000			
	DN	IBRD		03/29/21	0.090	50,000			
	DN	IBRD		03/29/21	0.090	50,000			
	TR	BILL		05/04/21	0.085	50,000			
	TR	BILL		05/04/21	0.085	50,000			
	TR	BILL		05/04/21	0.085	50,000			
	TR	BILL		05/04/21	0.085	50,000			
	TR	BILL		05/04/21	0.085	50,000			
	TR	BILL		05/04/21	0.085	50,000			
	TR	BILL		05/04/21	0.085	50,000			
	TR	BILL		05/04/21	0.085	50,000			
	TR	BILL		05/04/21	0.085	50,000			
	YCD	DNB	0.080	12/11/20	0.080	50,000			
	YCD	DNB	0.080	12/11/20	0.080	50,000			
	YCD	NORDEA ABP	0.200	05/03/21	0.200	50,000			
	YCD	NORDEA ABP	0.200	05/03/21	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 (%)
12/02/20	**REDEMPTIONS**								
	CD	MUFG UNION	0.150	12/02/20	0.150	50,000	139	28,958.33	0.152
	CD	MUFG UNION	0.150	12/02/20	0.150	50,000	139	28,958.33	0.152
	CP	CR AG NY		12/02/20	0.090	50,000	14	1,750.00	0.091
	CP	CR AG NY		12/02/20	0.090	50,000	14	1,750.00	0.091
	CP	SOC GEN NY		12/02/20	0.150	50,000	30	6,250.00	0.152
	CP	SOC GEN NY		12/02/20	0.150	50,000	30	6,250.00	0.152
	CP	MUFG BK		12/02/20	0.090	50,000	35	4,375.00	0.091
	CP	MUFG BK		12/02/20	0.090	50,000	35	4,375.00	0.091
	CP	MIZUHO NY		12/02/20	0.160	50,000	99	22,000.00	0.162
	CP	MIZUHO NY		12/02/20	0.160	50,000	99	22,000.00	0.162
	CP	UPS		12/02/20	0.150	50,000	139	28,958.33	0.152
	CP	BNP NY		12/02/20	0.250	50,000	141	48,958.33	0.254
	CP	BNP NY		12/02/20	0.250	50,000	141	48,958.33	0.254
	CP	BNP NY		12/02/20	0.250	50,000	141	48,958.33	0.254
	CP	BNP NY		12/02/20	0.250	50,000	141	48,958.33	0.254
	DN	FHLB		12/02/20	0.100	50,000	128	17,777.78	0.101
	DN	FHLB		12/02/20	0.100	50,000	128	17,777.78	0.101
	DN	FHLB		12/02/20	0.100	50,000	132	18,333.33	0.101
	DN	FHLB		12/02/20	0.100	50,000	132	18,333.33	0.101
	DN	FHLB		12/02/20	0.100	50,000	146	20,277.78	0.101
	YCD	NORINCHUK	0.120	12/02/20	0.120	50,000	34	5,666.67	0.122
	YCD	NORINCHUK	0.120	12/02/20	0.120	50,000	34	5,666.67	0.122
	YCD	CR AG CIB	0.230	12/02/20	0.230	50,000	141	45,041.67	0.233
	YCD	CR AG CIB	0.230	12/02/20	0.230	50,000	141	45,041.67	0.233
	YCD	NATIXIS	0.240	12/02/20	0.240	50,000	141	47,000.00	0.243
	YCD	NATIXIS	0.240	12/02/20	0.240	50,000	141	47,000.00	0.243
12/02/20	**NO PURCHASES**								
12/03/20	**REDEMPTIONS**								
	TR	BILL		12/03/20	1.263	50,000	281	492,725.69	1.296
	TR	BILL		12/03/20	1.263	50,000	281	492,725.69	1.296
	TR	BILL		12/03/20	1.263	50,000	281	492,725.69	1.296
	TR	BILL		12/03/20	1.481	50,000	343	705,531.94	1.527
	TR	BILL		12/03/20	1.481	50,000	343	705,531.94	1.527
	TR	BILL		12/03/20	1.481	50,000	343	705,531.94	1.527
	TR	BILL		12/03/20	1.485	50,000	343	707,437.50	1.531
	TR	BILL		12/03/20	1.485	50,000	343	707,437.50	1.531
	TR	BILL		12/03/20	1.485	50,000	343	707,437.50	1.531
	TR	BILL		12/03/20	1.485	50,000	343	707,437.50	1.531
	TR	BILL		12/03/20	1.480	50,000	356	731,777.78	1.527
	TR	BILL		12/03/20	1.480	50,000	356	731,777.78	1.527
	TR	BILL		12/03/20	1.505	50,000	359	750,409.72	1.553
	TR	BILL		12/03/20	1.505	50,000	359	750,409.72	1.553
	TR	BILL		12/03/20	1.505	50,000	359	750,409.72	1.553

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/03/20	**REDEMPTIONS (Continued)**								
	TR	BILL		12/03/20	1.558	50,000	364	787,402.78	1.609
	TR	BILL		12/03/20	1.558	50,000	364	787,402.78	1.609
12/03/20	**PURCHASES**								
	CP	CR AG NY		12/11/20	0.090	50,000			
	CP	CR AG NY		12/11/20	0.090	50,000			
	CP	RABO NY		12/11/20	0.090	50,000			
	CP	RABO NY		12/11/20	0.090	50,000			
	DN	FHLB		02/03/21	0.080	50,000			
	DN	FHLB		02/03/21	0.080	50,000			
	DN	FHLB		05/03/21	0.080	50,000			
	DN	FHLB		05/03/21	0.080	50,000			
	TR	BILL		05/04/21	0.084	50,000			
	TR	BILL		05/04/21	0.084	50,000			
	TR	BILL		05/04/21	0.084	50,000			
	TR	BILL		12/02/21	0.115	50,000			
	TR	BILL		12/02/21	0.115	50,000			
	TR	BILL		12/02/21	0.115	50,000			
	TR	BILL		12/02/21	0.115	50,000			
	YCD	CIBC	0.100	12/14/20	0.100	50,000			
	YCD	CIBC	0.100	12/14/20	0.100	50,000			
	YCD	SUMI TRUST	0.120	01/06/21	0.120	50,000			
	YCD	SUMI TRUST	0.120	01/06/21	0.120	50,000			
	YCD	MONTREAL	0.180	01/06/21	0.180	50,000			
	YCD	MONTREAL	0.180	01/06/21	0.180	50,000			
	YCD	MUFG BK	0.220	03/08/21	0.220	50,000			
	YCD	MUFG BK	0.220	03/08/21	0.220	50,000			
	YCD	NORINCHUK	0.240	03/10/21	0.240	50,000			
	YCD	NORINCHUK	0.240	03/10/21	0.240	50,000			
12/04/20	**REDEMPTIONS**								
	CP	SOC GEN NY		12/04/20	0.130	50,000	36	6,500.00	0.132
	CP	SOC GEN NY		12/04/20	0.130	50,000	36	6,500.00	0.132
	CP	SOC GEN NY		12/04/20	0.130	50,000	36	6,500.00	0.132
	CP	APPLE		12/04/20	0.110	50,000	86	13,138.89	0.112
	CP	APPLE		12/04/20	0.110	50,000	86	13,138.89	0.112
	DN	FHLB		12/04/20	0.120	50,000	157	26,166.67	0.122
	DN	FHLB		12/04/20	0.120	50,000	157	26,166.67	0.122
	YCD	SUMI TRUST	0.090	12/04/20	0.090	50,000	10	1,250.00	0.091
	YCD	SUMI TRUST	0.090	12/04/20	0.090	50,000	10	1,250.00	0.091
	YCD	NORINCHUK	0.190	12/04/20	0.190	50,000	80	21,111.11	0.193
	YCD	NORINCHUK	0.190	12/04/20	0.190	50,000	80	21,111.11	0.193

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/04/20	**PURCHASE**								
	YCD	KBC	0.080	12/14/20	0.080	50,000			
12/07/20	**NO REDEMPTIONS**								
12/07/20	**PURCHASES**								
	CP	SOC GEN NY		01/11/21	0.150	50,000			
	CP	SOC GEN NY		01/11/21	0.150	50,000			
	CP	SOC GEN NY		01/11/21	0.150	50,000			
	DEB	FFCB	0.100	11/30/21	0.106	50,000			
	DEB FR	FHLB	0.060	01/08/21	0.070	50,000			
	DN	FHLB		12/01/21	0.090	50,000			
	TR	BILL		05/04/21	0.086	50,000			
	YCD	CR AG CIB	0.090	12/14/20	0.090	50,000			
	YCD	CR AG CIB	0.090	12/14/20	0.090	50,000			
	YCD	CR AG CIB	0.090	12/14/20	0.090	50,000			
	YCD	CR AG CIB	0.090	12/14/20	0.090	50,000			
	YCD	RABOBANK	0.090	12/18/20	0.090	50,000			
	YCD	RABOBANK	0.090	12/18/20	0.090	50,000			
	YCD	RABOBANK	0.090	12/18/20	0.090	50,000			
12/08/20	**REDEMPTIONS**								
	TR	BILL		12/08/20	0.125	50,000	146	25,347.22	0.127
	TR	BILL		12/08/20	0.125	50,000	146	25,347.22	0.127
	TR	BILL		12/08/20	0.125	50,000	146	25,347.22	0.127
	TR	BILL		12/08/20	0.130	50,000	146	26,361.11	0.132
	TR	BILL		12/08/20	0.130	50,000	146	26,361.11	0.132
	TR	BILL		12/08/20	0.130	50,000	146	26,361.11	0.132
	TR	BILL		12/08/20	0.130	50,000	146	26,361.11	0.132
	TR	BILL		12/08/20	0.143	50,000	147	29,093.75	0.145
	TR	BILL		12/08/20	0.143	50,000	147	29,093.75	0.145
	TR	BILL		12/08/20	0.143	50,000	147	29,093.75	0.145
	TR	BILL		12/08/20	0.143	50,000	147	29,093.75	0.145
	TR	BILL		12/08/20	0.145	50,000	147	29,604.17	0.147
	TR	BILL		12/08/20	0.145	50,000	147	29,604.17	0.147
	TR	BILL		12/08/20	0.145	50,000	147	29,604.17	0.147
	TR	BILL		12/08/20	0.145	50,000	147	29,604.17	0.147
	TR	BILL		12/08/20	0.146	50,000	153	31,025.00	0.148
	TR	BILL		12/08/20	0.146	50,000	153	31,025.00	0.148
	TR	BILL		12/08/20	0.150	50,000	153	31,875.00	0.152
	TR	BILL		12/08/20	0.150	50,000	153	31,875.00	0.152

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/08/20	**PURCHASES**								
	CP	RABO NY		12/22/20	0.090	50,000			
	DN	FHLB		05/05/21	0.080	50,000			
	DN	FHLB		05/05/21	0.080	50,000			
	TR	BILL		05/04/21	0.085	50,000			
	TR	BILL		05/04/21	0.085	50,000			
	TR	BILL		05/04/21	0.085	50,000			
	TR	BILL		05/04/21	0.085	50,000			
	TR	BILL		05/04/21	0.085	50,000			
	TR	BILL		05/04/21	0.085	50,000			
	TR	BILL		05/04/21	0.088	50,000			
	TR	BILL		05/04/21	0.088	50,000			
	TR	BILL		05/04/21	0.088	50,000			
	TR	BILL		12/02/21	0.095	50,000			
	TR	BILL		12/02/21	0.095	50,000			
	TR	BILL		12/02/21	0.095	50,000			
	TR	BILL		12/02/21	0.098	50,000			
	TR	BILL		12/02/21	0.098	50,000			
	TR	BILL		12/02/21	0.098	50,000			
	YCD	KBC	0.110	01/11/21	0.110	50,000			
	YCD	KBC	0.110	01/11/21	0.110	50,000			
12/09/20	**REDEMPTIONS**								
	CP	CHARIOT		12/09/20	0.320	50,000	181	80,444.44	0.325
	YCD	MUFG BK	0.080	12/09/20	0.080	50,000	37	4,111.11	0.081
	YCD	MUFG BK	0.080	12/09/20	0.080	50,000	37	4,111.11	0.081
	YCD	RB CANADA	1.250	12/09/20	0.290	50,000	176	71,405.56	0.296
	YCD	RB CANADA	1.250	12/09/20	0.290	50,000	176	71,405.56	0.296
12/09/20	**PURCHASES**								
	DN	FHLB		05/18/21	0.070	50,000			
	DN	FHLB		05/18/21	0.070	50,000			
	DN	FHLB		06/24/21	0.070	50,000			
	DN	FHLB		06/24/21	0.070	50,000			
	TR	BILL		12/02/21	0.098	50,000			
	TR	BILL		12/02/21	0.098	50,000			
	TR	BILL		12/02/21	0.098	50,000			
	TR	BILL		12/02/21	0.098	50,000			
	YCD	NATIXIS	0.240	05/10/21	0.240	50,000			
	YCD	NATIXIS	0.240	05/10/21	0.240	50,000			
12/10/20	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/10/20	**PURCHASES**								
	CP	MUFG BK		01/06/21	0.090	50,000			
	CP	MUFG BK		01/06/21	0.090	50,000			
	CP	MERCK		02/03/21	0.080	50,000			
	CP	CR AG NY		02/08/21	0.120	50,000			
	CP	CR AG NY		02/08/21	0.120	50,000			
	CP	RBC NY		02/08/21	0.160	50,000			
	CP	RBC NY		02/08/21	0.160	50,000			
	CP	RBC NY		02/08/21	0.160	50,000			
	CP	RBC NY		02/08/21	0.160	50,000			
	CP	CHARIOT		02/25/21	0.210	50,000			
	CP	CHARIOT		02/25/21	0.210	50,000			
	CP	MIZUHO NY		03/10/21	0.180	50,000			
	CP	MIZUHO NY		03/10/21	0.180	50,000			
	CP	CGMI		08/27/21	0.270	50,000			
	DN	IFC		05/10/21	0.080	50,000			
	DN	IBRD		06/01/21	0.080	50,000			
	DN	IBRD		06/01/21	0.080	50,000			
	DN	IBRD		06/01/21	0.080	50,000			
	DN	IBRD		06/01/21	0.080	50,000			
	TR	BILL		12/02/21	0.095	50,000			
	TR	BILL		12/02/21	0.095	50,000			
	TR	BILL		12/02/21	0.095	50,000			
	TR	BILL		12/02/21	0.095	50,000			
	TR	BILL		12/02/21	0.095	50,000			
	TR	BILL		12/02/21	0.095	50,000			
	YCD	KBC	0.110	01/14/21	0.110	50,000			
	YCD	KBC	0.110	01/14/21	0.110	50,000			
	YCD	KBC	0.110	01/14/21	0.110	50,000			
12/11/20	**REDEMPTIONS**								
	CP	CR AG NY		12/11/20	0.090	50,000	8	1,000.00	0.091
	CP	CR AG NY		12/11/20	0.090	50,000	8	1,000.00	0.091
	CP	RABO NY		12/11/20	0.090	50,000	8	1,000.00	0.091
	CP	RABO NY		12/11/20	0.090	50,000	8	1,000.00	0.091
	CP	MERCK		12/11/20	0.110	50,000	45	6,875.00	0.112
	CP	CHARIOT		12/11/20	0.150	50,000	91	18,958.33	0.152
	YCD	DNB	0.080	12/11/20	0.080	50,000	10	1,111.11	0.081
	YCD	DNB	0.080	12/11/20	0.080	50,000	10	1,111.11	0.081
12/11/20	**PURCHASES**								
	CD	MUFG UNION	0.080	01/06/21	0.080	50,000			
	CD	MUFG UNION	0.080	01/06/21	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 (%)
12/11/20	**PURCHASES (Continued)**								
	DN	FHLB		02/03/21	0.070	50,000			
	DN	FHLB		02/03/21	0.070	50,000			
	DN	FHLB		05/18/21	0.070	50,000			
	DN	FHLB		05/18/21	0.070	50,000			
	DN	FHLB		06/11/21	0.085	50,000			
	TR	BILL		01/14/21	0.063	50,000			
	TR	BILL		01/14/21	0.063	50,000			
	TR	BILL		01/14/21	0.065	50,000			
	TR	BILL		01/14/21	0.065	50,000			
	TR	BILL		05/04/21	0.075	50,000			
	TR	BILL		05/04/21	0.075	50,000			
	TR	BILL		05/04/21	0.075	50,000			
	YCD	SOC GEN	0.260	06/11/21	0.260	50,000			
	YCD	SOC GEN	0.260	06/11/21	0.260	50,000			
12/14/20	**SALES**								
	DEB-CL	IBRD	2.000	12/14/20	2.000	25,000	368	502,777.78	2.000
	DEB-CL	IBRD	2.000	12/14/20	2.000	50,000	368	1,005,555.56	2.000
	DEB-CL	IBRD	2.000	12/14/20	2.000	50,000	368	1,005,555.56	2.000
12/14/20	**REDEMPTIONS**								
	CP	RABO NY		12/14/20	0.100	50,000	13	1,805.56	0.101
	CP	RABO NY		12/14/20	0.100	50,000	13	1,805.56	0.101
	CP	RABO NY		12/14/20	0.100	50,000	13	1,805.56	0.101
	CP	RABO NY		12/14/20	0.100	50,000	13	1,805.56	0.101
	CP	APPLE		12/14/20	0.100	50,000	35	4,861.11	0.101
	CP	APPLE		12/14/20	0.100	50,000	40	5,555.56	0.101
	CP	COCA COLA		12/14/20	0.090	50,000	54	6,750.00	0.091
	CP	MIZUHO NY		12/14/20	0.150	50,000	96	20,000.00	0.152
	CP	MIZUHO NY		12/14/20	0.150	50,000	96	20,000.00	0.152
	CP	UPS		12/14/20	0.160	50,000	139	30,888.89	0.162
	CP	JOHNSON		12/14/20	0.170	50,000	179	42,263.89	0.173
	CP	THUNDER		12/14/20	0.290	50,000	186	74,916.67	0.294
	CP	THUNDER		12/14/20	0.290	50,000	186	74,916.67	0.294
	DN	FHLB		12/14/20	0.140	50,000	159	30,916.67	0.142
	DN	FHLB		12/14/20	0.140	50,000	159	30,916.67	0.142
	DN	FHLB		12/14/20	0.140	50,000	160	31,111.11	0.142
	DN	FHLB		12/14/20	0.140	50,000	160	31,111.11	0.142
	YCD	CR AG CIB	0.090	12/14/20	0.090	50,000	7	875.00	0.091
	YCD	CR AG CIB	0.090	12/14/20	0.090	50,000	7	875.00	0.091
	YCD	CR AG CIB	0.090	12/14/20	0.090	50,000	7	875.00	0.091
	YCD	CR AG CIB	0.090	12/14/20	0.090	50,000	7	875.00	0.091
	YCD	KBC	0.080	12/14/20	0.080	50,000	10	1,111.11	0.081
	YCD	CIBC	0.100	12/14/20	0.100	50,000	11	1,527.78	0.101
	YCD	CIBC	0.100	12/14/20	0.100	50,000	11	1,527.78	0.101

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/14/20	**REDEMPTIONS (Continued)**								
	YCD	KBC	0.110	12/14/20	0.110	50,000	38	5,805.56	0.112
	YCD	KBC	0.110	12/14/20	0.110	50,000	38	5,805.56	0.112
	YCD	NORINCHUK	0.200	12/14/20	0.200	50,000	95	26,388.89	0.203
	YCD	NORINCHUK	0.200	12/14/20	0.200	50,000	95	26,388.89	0.203
	YCD	NATIXIS	0.240	12/14/20	0.240	50,000	151	50,333.33	0.243
	YCD	NATIXIS	0.240	12/14/20	0.240	50,000	151	50,333.33	0.243
12/14/20	**PURCHASES**								
	CP	MUFG BK		02/08/21	0.130	50,000			
	CP	MUFG BK		02/08/21	0.130	50,000			
	CP	CR AG NY		03/15/21	0.150	50,000			
	CP	CR AG NY		03/15/21	0.150	50,000			
	DN	FHLB		03/12/21	0.075	50,000			
	DN	FHLB		03/12/21	0.075	50,000			
	DN	FHLB		05/07/21	0.070	50,000			
	DN	FHLB		05/07/21	0.070	50,000			
	DN	FHLB		05/10/21	0.070	50,000			
	DN	FHLB		05/10/21	0.070	50,000			
	DN	FHLB		10/01/21	0.080	50,000			
	DN	FHLB		10/01/21	0.080	50,000			
	TR	BILL		05/27/21	0.075	50,000			
	TR	BILL		05/27/21	0.075	50,000			
	TR	BILL		05/27/21	0.075	50,000			
12/15/20	**REDEMPTIONS**								
	TR	BILL		12/15/20	0.145	50,000	154	31,013.89	0.147
	TR	BILL		12/15/20	0.145	50,000	154	31,013.89	0.147
	TR	BILL		12/15/20	0.145	50,000	154	31,013.89	0.147
	TR	BILL		12/15/20	0.145	50,000	154	31,013.89	0.147
	TR	BILL		12/15/20	0.145	50,000	154	31,013.89	0.147
	TR	BILL		12/15/20	0.145	50,000	154	31,013.89	0.147
	TR	BILL		12/15/20	0.145	50,000	154	31,013.89	0.147
	TR	BILL		12/15/20	0.145	50,000	154	31,013.89	0.147
	TR	BILL		12/15/20	0.145	50,000	154	31,013.89	0.147
	TR	BILL		12/15/20	0.145	50,000	154	31,013.89	0.147
	TR	BILL		12/15/20	0.145	50,000	154	31,013.89	0.147
	TR	BILL		12/15/20	0.145	50,000	154	31,013.89	0.147
	TR	NOTE	1.875	12/15/20	1.367	50,000	293	549,340.42	1.367
	TR	NOTE	1.875	12/15/20	1.367	50,000	293	549,340.42	1.367
	TR	NOTE	1.875	12/15/20	1.367	50,000	293	549,340.42	1.367
12/15/20	**PURCHASES**								
	CP	MUFG BK		01/08/21	0.100	50,000			
	CP	MUFG BK		01/08/21	0.100	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/15/20	**PURCHASES (Continued)**								
	CP	MERCK		02/08/21	0.090	50,000			
	CP	MERCK		03/08/21	0.110	50,000			
	CP	MIZUHO NY		03/15/21	0.180	50,000			
	CP	MIZUHO NY		03/15/21	0.180	50,000			
	CP	JPM LLC		03/22/21	0.220	50,000			
	CP	JPM LLC		03/22/21	0.220	50,000			
	CP	THUNDER		05/03/21	0.230	50,000			
	CP	THUNDER		05/03/21	0.230	50,000			
	DEB	FFCB	0.100	11/30/21	0.096	50,000			
	DEB	FFCB	0.100	11/30/21	0.096	50,000			
	DN	IBRD		05/07/21	0.080	50,000			
	DN	IBRD		05/07/21	0.080	50,000			
	DN	IFC		05/07/21	0.080	50,000			
	DN	FHLB		06/24/21	0.065	50,000			
	DN	FHLB		06/24/21	0.065	50,000			
	DN	FHLB		07/28/21	0.070	50,000			
	DN	FHLB		07/28/21	0.070	50,000			
	DN	FHLB		07/28/21	0.070	50,000			
	DN	FHLB		07/28/21	0.070	50,000			
	DN	FHLB		10/01/21	0.080	50,000			
	DN	FHLB		10/01/21	0.080	50,000			
	TR	BILL		02/25/21	0.065	50,000			
	TR	BILL		02/25/21	0.065	50,000			
	TR	BILL		02/25/21	0.065	50,000			
	TR	BILL		02/25/21	0.067	50,000			
	TR	BILL		02/25/21	0.067	50,000			
	TR	BILL		02/25/21	0.067	50,000			
	TR	BILL		03/09/21	0.070	50,000			
	TR	BILL		03/09/21	0.070	50,000			
	TR	BILL		03/09/21	0.070	50,000			
	TR	BILL		05/04/21	0.075	50,000			
	TR	BILL		05/04/21	0.075	50,000			
	TR	BILL		05/04/21	0.075	50,000			
	TR	BILL		05/04/21	0.075	50,000			
	TR	BILL		05/04/21	0.075	50,000			
	TR	BILL		05/04/21	0.075	50,000			
	TR	BILL		05/13/21	0.077	50,000			
	TR	BILL		05/13/21	0.077	50,000			
	TR	BILL		05/13/21	0.077	50,000			
	TR	BILL		05/18/21	0.078	50,000			
	TR	BILL		05/18/21	0.078	50,000			
	TR	BILL		05/18/21	0.078	50,000			
	TR	BILL		05/18/21	0.080	50,000			
	TR	BILL		05/18/21	0.080	50,000			
	TR	BILL		05/18/21	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 (%)
12/15/20	**PURCHASES (Continued)**								
	TR	BILL		05/18/21	0.080	50,000			
	TR	BILL		05/18/21	0.080	50,000			
	TR	BILL		05/18/21	0.080	50,000			
	TR	BILL		05/18/21	0.080	50,000			
	TR	BILL		05/18/21	0.080	50,000			
	TR	BILL		05/18/21	0.080	50,000			
	TR	BILL		05/18/21	0.083	50,000			
	TR	BILL		05/18/21	0.083	50,000			
	TR	BILL		05/18/21	0.083	50,000			
	TR	BILL		05/18/21	0.083	50,000			
	TR	BILL		05/18/21	0.085	50,000			
	TR	BILL		05/18/21	0.085	50,000			
	TR	BILL		05/18/21	0.085	50,000			
	TR	BILL		05/18/21	0.085	50,000			
	TR	BILL		05/27/21	0.076	50,000			
	TR	BILL		05/27/21	0.076	50,000			
	TR	BILL		05/27/21	0.076	50,000			
	TR	BILL		05/27/21	0.076	50,000			
	TR	BILL		05/27/21	0.076	50,000			
	TR	BILL		11/04/21	0.083	50,000			
	TR	BILL		11/04/21	0.083	50,000			
	TR	BILL		11/04/21	0.083	50,000			
	TR	BILL		11/04/21	0.083	50,000			
	TR	BILL		12/02/21	0.083	50,000			
	TR	BILL		12/02/21	0.083	50,000			
	TR	BILL		12/02/21	0.083	50,000			
	TR	BILL		12/02/21	0.083	50,000			
	TR	BILL		12/02/21	0.083	50,000			
	TR	BILL		12/02/21	0.083	50,000			
	TR	BILL		12/02/21	0.083	50,000			
	TR	BILL		12/02/21	0.083	50,000			
	TR	NOTE	0.125	12/15/23	0.214	50,000			
	TR	NOTE	0.125	12/15/23	0.214	50,000			
	TR	NOTE	0.125	12/15/23	0.214	50,000			
	YCD	SUMITOMO	0.120	02/08/21	0.120	50,000			
	YCD	SUMITOMO	0.120	02/08/21	0.120	50,000			
	YCD	NORINCHUK	0.160	02/25/21	0.160	50,000			
	YCD	NORINCHUK	0.160	02/25/21	0.160	50,000			
	YCD	CB AUS	0.210	03/30/21	0.210	50,000			
	YCD	NATIXIS	0.200	04/12/21	0.200	50,000			
	YCD	NATIXIS	0.200	04/12/21	0.200	50,000			
	YCD	ANZ	0.170	06/01/21	0.170	50,000			
	YCD	ANZ	0.170	06/01/21	0.170	50,000			
	YCD	CIC	0.240	09/01/21	0.240	50,000			
	YCD	CIC	0.240	09/01/21	0.240	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/16/20	**REDEMPTIONS**								
	CP	JPM LLC		12/16/20	0.170	50,000	30	7,083.33	0.172
	CP	JPM LLC		12/16/20	0.170	50,000	30	7,083.33	0.172
12/16/20	**PURCHASES**								
	CD	BOWEST	0.070	01/06/21	0.070	50,000			
	CP	MUFG BK		01/06/21	0.100	50,000			
	CP	MUFG BK		01/06/21	0.100	50,000			
	CP	MERCK		03/05/21	0.100	50,000			
12/17/20	**REDEMPTIONS**								
	TR	BILL		12/17/20	0.158	50,000	175	38,281.25	0.160
	TR	BILL		12/17/20	0.158	50,000	175	38,281.25	0.160
	TR	BILL		12/17/20	0.158	50,000	175	38,281.25	0.160
	TR	BILL		12/17/20	0.155	50,000	177	38,104.17	0.157
	TR	BILL		12/17/20	0.155	50,000	177	38,104.17	0.157
	TR	BILL		12/17/20	0.155	50,000	177	38,104.17	0.157
	TR	BILL		12/17/20	0.160	50,000	177	39,333.33	0.162
	TR	BILL		12/17/20	0.160	50,000	177	39,333.33	0.162
	TR	BILL		12/17/20	0.160	50,000	182	40,444.44	0.162
	TR	BILL		12/17/20	0.160	50,000	182	40,444.44	0.162
	TR	BILL		12/17/20	0.160	50,000	182	40,444.44	0.162
	TR	BILL		12/17/20	0.160	50,000	182	40,444.44	0.162
	TR	BILL		12/17/20	0.160	50,000	182	40,444.44	0.162
	TR	BILL		12/17/20	0.160	50,000	182	40,444.44	0.162
	TR	BILL		12/17/20	0.160	50,000	182	40,444.44	0.162
	TR	BILL		12/17/20	0.160	50,000	182	40,444.44	0.162
	TR	BILL		12/17/20	0.160	50,000	182	40,444.44	0.162
	TR	BILL		12/17/20	0.165	50,000	182	41,708.33	0.167
	TR	BILL		12/17/20	0.165	50,000	182	41,708.33	0.167
	TR	BILL		12/17/20	0.165	50,000	182	41,708.33	0.167
	TR	BILL		12/17/20	0.165	50,000	182	41,708.33	0.167
	TR	BILL		12/17/20	0.165	50,000	182	41,708.33	0.167
12/17/20	**PURCHASES**								
	CP	SOC GEN NY		02/08/21	0.160	50,000			
	CP	SOC GEN NY		02/08/21	0.160	50,000			
	CP	OLD LINE		04/26/21	0.230	50,000			
	CP	SCOTIA NY		06/01/21	0.220	50,000			
	CP	SCOTIA NY		06/01/21	0.220	50,000			
	DN	FHLB		02/17/21	0.075	50,000			
	DN	FHLB		02/17/21	0.075	50,000			
	DN	FHLB		04/26/21	0.075	50,000			
	DN	FHLB		04/26/21	0.075	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/17/20	**PURCHASES (Continued)**								
	DN	FHLB		06/24/21	0.070	50,000			
	DN	FHLB		06/24/21	0.070	50,000			
	TR	BILL		02/25/21	0.073	50,000			
	TR	BILL		02/25/21	0.073	50,000			
	TR	BILL		02/25/21	0.073	50,000			
	TR	BILL		02/25/21	0.073	50,000			
	TR	BILL		05/18/21	0.083	50,000			
	TR	BILL		05/18/21	0.083	50,000			
	TR	BILL		05/18/21	0.083	50,000			
	TR	BILL		05/18/21	0.085	50,000			
	TR	BILL		05/18/21	0.085	50,000			
	TR	BILL		05/18/21	0.085	50,000			
	TR	BILL		05/18/21	0.085	50,000			
	TR	BILL		05/18/21	0.085	50,000			
	TR	BILL		05/18/21	0.085	50,000			
	TR	BILL		05/27/21	0.085	50,000			
	TR	BILL		05/27/21	0.085	50,000			
	TR	BILL		05/27/21	0.085	50,000			
	TR	BILL		05/27/21	0.085	50,000			
	TR	BILL		05/27/21	0.085	50,000			
	YCD	NATIXIS	0.200	04/26/21	0.200	50,000			
	YCD	NATIXIS	0.200	04/26/21	0.200	50,000			
12/18/20	**REDEMPTIONS**								
	YCD	RABOBANK	0.090	12/18/20	0.090	50,000	11	1,375.00	0.091
	YCD	RABOBANK	0.090	12/18/20	0.090	50,000	11	1,375.00	0.091
	YCD	RABOBANK	0.090	12/18/20	0.090	50,000	11	1,375.00	0.091
	YCD	SWEDBANK	0.080	12/18/20	0.080	50,000	30	3,333.33	0.081
	YCD	SWEDBANK	0.080	12/18/20	0.080	50,000	30	3,333.33	0.081
	YCD	KBC	0.110	12/18/20	0.110	50,000	36	5,500.00	0.112
	YCD	KBC	0.110	12/18/20	0.110	50,000	36	5,500.00	0.112
	YCD FR	CB AUS	2.019	12/18/20	2.019	50,000	366	483,412.74	0.967
	YCD FR	CB AUS	2.019	12/18/20	2.019	50,000	366	483,412.74	0.967
	YCD FR	SVENSKA	2.019	12/18/20	2.019	50,000	366	483,412.74	0.967
	YCD FR	SVENSKA	2.019	12/18/20	2.019	50,000	366	483,412.74	0.967
12/18/20	**PURCHASES**								
	CP	RABO NY		12/24/20	0.080	50,000			
	CP	RABO NY		12/24/20	0.080	50,000			
	CP	RABO NY		12/24/20	0.080	50,000			
	DN	FHLB		02/22/21	0.080	50,000			
	DN	FHLB		02/22/21	0.080	50,000			
	DN	FHLB		02/25/21	0.075	50,000			
	DN	FHLB		02/25/21	0.075	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/18/20	**PURCHASES (Continued)**								
	TR	BILL		12/02/21	0.083	50,000			
	TR	BILL		12/02/21	0.083	50,000			
	TR	BILL		12/02/21	0.083	50,000			
	TR	BILL		12/02/21	0.085	50,000			
	TR	BILL		12/02/21	0.085	50,000			
	TR	BILL		12/02/21	0.085	50,000			
12/21/20	**REDEMPTIONS**								
	YCD	KBC	0.110	12/21/20	0.110	50,000	33	5,041.67	0.112
	YCD	KBC	0.110	12/21/20	0.110	50,000	33	5,041.67	0.112
12/21/20	**PURCHASES**								
	DN	FHLB		05/07/21	0.070	50,000			
	DN	FHLB		05/07/21	0.070	50,000			
	DN	FHLB		05/10/21	0.070	50,000			
	DN	FHLB		05/10/21	0.070	50,000			
	TR	BILL		05/27/21	0.085	50,000			
	TR	BILL		12/02/21	0.080	50,000			
	TR	BILL		12/02/21	0.080	50,000			
	TR	BILL		12/02/21	0.080	50,000			
	YCD	KBC	0.090	01/06/21	0.090	50,000			
	YCD	KBC	0.090	01/06/21	0.090	50,000			
12/22/20	**REDEMPTIONS**								
	CP	RABO NY		12/22/20	0.090	50,000	14	1,750.00	0.091
	DN	FHLB		12/22/20	0.100	50,000	159	22,083.33	0.101
	DN	FHLB		12/22/20	0.100	50,000	159	22,083.33	0.101
	DN	FHLB		12/22/20	0.120	50,000	201	33,500.00	0.122
	DN	FHLB		12/22/20	0.120	50,000	201	33,500.00	0.122
	DN	FHLB		12/22/20	0.110	50,000	203	31,013.89	0.112
	DN	FHLB		12/22/20	0.110	50,000	203	31,013.89	0.112
	TR	BILL		12/22/20	0.090	50,000	145	18,125.00	0.091
	TR	BILL		12/22/20	0.090	50,000	145	18,125.00	0.091
	TR	BILL		12/22/20	0.090	50,000	145	18,125.00	0.091
	TR	BILL		12/22/20	0.090	50,000	145	18,125.00	0.091
	TR	BILL		12/22/20	0.090	50,000	145	18,125.00	0.091
	TR	BILL		12/22/20	0.090	50,000	145	18,125.00	0.091
	TR	BILL		12/22/20	0.090	50,000	145	18,125.00	0.091
	TR	BILL		12/22/20	0.090	50,000	145	18,125.00	0.091
	TR	BILL		12/22/20	0.090	50,000	145	18,125.00	0.091
	TR	BILL		12/22/20	0.116	50,000	148	23,844.44	0.118
	TR	BILL		12/22/20	0.116	50,000	148	23,844.44	0.118
	TR	BILL		12/22/20	0.120	50,000	152	25,333.33	0.122
	TR	BILL		12/22/20	0.120	50,000	152	25,333.33	0.122

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/22/20	**REDEMPTIONS (Continued)**								
	TR	BILL		12/22/20	0.123	50,000	152	25,861.11	0.124
	TR	BILL		12/22/20	0.123	50,000	152	25,861.11	0.124
	TR	BILL		12/22/20	0.115	50,000	153	24,437.50	0.117
	TR	BILL		12/22/20	0.115	50,000	153	24,437.50	0.117
	TR	BILL		12/22/20	0.115	50,000	154	24,597.22	0.117
	TR	BILL		12/22/20	0.115	50,000	154	24,597.22	0.117
	TR	BILL		12/22/20	0.115	50,000	154	24,597.22	0.117
	TR	BILL		12/22/20	0.123	50,000	154	26,308.33	0.125
	TR	BILL		12/22/20	0.123	50,000	154	26,308.33	0.125
	TR	BILL		12/22/20	0.123	50,000	154	26,308.33	0.125
	TR	BILL		12/22/20	0.125	50,000	154	26,736.11	0.127
	TR	BILL		12/22/20	0.125	50,000	154	26,736.11	0.127
	TR	BILL		12/22/20	0.125	50,000	154	26,736.11	0.127
	YCD	SE BANKEN	0.230	12/22/20	0.230	50,000	159	50,791.67	0.233
	YCD	SE BANKEN	0.230	12/22/20	0.230	50,000	159	50,791.67	0.233
12/22/20	**PURCHASE**								
	CP	RBC NY		03/01/21	0.200	50,000			
12/23/20	**NO REDEMPTIONS**								
12/23/20	**PURCHASES**								
	CP	RABO NY		12/30/20	0.090	50,000			
	CP	RABO NY		12/30/20	0.090	50,000			
	CP	MERCK		03/01/21	0.090	50,000			
	CP	MERCK		03/01/21	0.090	50,000			
	CP	MIZUHO NY		04/07/21	0.200	50,000			
	CP	MIZUHO NY		04/07/21	0.200	50,000			
	DEB	FHLB	0.090	12/21/21	0.091	50,000			
	DEB	FHLB	0.090	12/21/21	0.091	50,000			
	DN	IFC		02/08/21	0.070	50,000			
	DN	FHLB		05/05/21	0.070	50,000			
	DN	FHLB		05/05/21	0.070	50,000			
	DN	FHLB		05/07/21	0.070	50,000			
	DN	FHLB		05/07/21	0.070	50,000			
	DN	FHLB		06/01/21	0.060	50,000			
	DN	FHLB		06/01/21	0.060	50,000			
	TR	BILL		03/09/21	0.070	50,000			
	TR	BILL		03/09/21	0.070	50,000			
	TR	BILL		03/09/21	0.070	50,000			
	TR	BILL		03/25/21	0.078	50,000			
	TR	BILL		03/25/21	0.078	50,000			
	TR	BILL		03/25/21	0.078	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/23/20	**PURCHASES (Continued)**								
	TR	BILL		05/25/21	0.085	50,000			
	TR	BILL		05/25/21	0.085	50,000			
	TR	BILL		05/25/21	0.085	50,000			
	TR	BILL		05/25/21	0.085	50,000			
	TR	BILL		05/25/21	0.085	50,000			
	TR	BILL		05/25/21	0.085	50,000			
	TR	BILL		05/25/21	0.088	50,000			
	TR	BILL		05/25/21	0.088	50,000			
	TR	BILL		05/25/21	0.088	50,000			
	TR	BILL		05/25/21	0.090	50,000			
	TR	BILL		05/25/21	0.090	50,000			
	TR	BILL		05/25/21	0.090	50,000			
	TR	BILL		05/25/21	0.090	50,000			
	TR	BILL		05/25/21	0.090	50,000			
	TR	BILL		05/25/21	0.090	50,000			
	TR	BILL		12/02/21	0.085	50,000			
	TR	BILL		12/02/21	0.085	50,000			
	TR	BILL		12/02/21	0.085	50,000			
	YCD	NORINCHUK	0.130	01/27/21	0.130	50,000			
	YCD	NORINCHUK	0.130	01/27/21	0.130	50,000			
	YCD	SUMI TRUST	0.160	02/08/21	0.160	50,000			
	YCD	SUMI TRUST	0.160	02/08/21	0.160	50,000			
	YCD	SUMITOMO	0.210	03/29/21	0.210	50,000			
	YCD	SUMITOMO	0.210	03/29/21	0.210	50,000			
	YCD	SE BANKEN	0.200	04/26/21	0.200	50,000			
	YCD	SE BANKEN	0.200	04/26/21	0.200	50,000			
12/24/20	**REDEMPTIONS**								
	CP	RABO NY		12/24/20	0.080	50,000	6	666.67	0.081
	CP	RABO NY		12/24/20	0.080	50,000	6	666.67	0.081
	CP	RABO NY		12/24/20	0.080	50,000	6	666.67	0.081
	TR	BILL		12/24/20	0.160	50,000	182	40,444.44	0.162
	TR	BILL		12/24/20	0.160	50,000	182	40,444.44	0.162
12/24/20	**PURCHASES**								
	TR	BILL		06/24/21	0.090	50,000			
	TR	BILL		06/24/21	0.090	50,000			
	TR	BILL		06/24/21	0.090	50,000			
	TR	BILL		06/24/21	0.090	50,000			
12/28/20	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/28/20	**PURCHASES**								
	DN	FHLB		04/12/21	0.070	50,000			
	DN	FHLB		04/12/21	0.070	50,000			
	TR	BILL		06/24/21	0.095	50,000			
	TR	BILL		06/24/21	0.095	50,000			
	TR	BILL		06/24/21	0.095	50,000			
	TR	BILL		06/24/21	0.095	50,000			
	TR	BILL		06/24/21	0.095	50,000			
	TR	BILL		06/24/21	0.095	50,000			
	TR	BILL		06/24/21	0.095	50,000			
	TR	BILL		06/24/21	0.095	50,000			
	TR	BILL		06/24/21	0.095	50,000			
	YCD	KBC	0.110	02/08/21	0.110	50,000			
	YCD	KBC	0.110	02/28/21	0.110	50,000			
	YCD	MUFG BK	0.230	03/29/21	0.230	50,000			
	YCD	MUFG BK	0.230	03/29/21	0.230	50,000			
12/29/20	**REDEMPTIONS**								
	CP	GOTHAM		12/29/20	0.250	50,000	167	57,986.11	0.254
	CP	SCOTIA NY		12/29/20	0.280	50,000	195	75,833.33	0.284
	CP	SCOTIA NY		12/29/20	0.280	50,000	195	75,833.33	0.284
	TR	BILL		12/29/20	0.085	50,000	152	17,944.44	0.086
	TR	BILL		12/29/20	0.085	50,000	152	17,944.44	0.086
	TR	BILL		12/29/20	0.093	50,000	152	19,633.33	0.094
	TR	BILL		12/29/20	0.093	50,000	152	19,633.33	0.094
	TR	BILL		12/29/20	0.096	50,000	152	20,266.67	0.097
	TR	BILL		12/29/20	0.096	50,000	152	20,266.67	0.097
	TR	BILL		12/29/20	0.120	50,000	154	25,666.67	0.122
	TR	BILL		12/29/20	0.120	50,000	154	25,666.67	0.122
	TR	BILL		12/29/20	0.120	50,000	154	25,666.67	0.122
	TR	BILL		12/29/20	0.120	50,000	154	25,666.67	0.122
	TR	BILL		12/29/20	0.125	50,000	154	26,736.11	0.127
	TR	BILL		12/29/20	0.125	50,000	154	26,736.11	0.127
	TR	BILL		12/29/20	0.125	50,000	154	26,736.11	0.127
	TR	BILL		12/29/20	0.125	50,000	154	26,736.11	0.127
	TR	BILL		12/29/20	0.125	50,000	154	26,736.11	0.127
	TR	BILL		12/29/20	0.125	50,000	154	26,736.11	0.127
	TR	BILL		12/29/20	0.127	50,000	154	27,056.94	0.128
	TR	BILL		12/29/20	0.127	50,000	154	27,056.94	0.128
	YCD	BARCLAYS	0.400	12/29/20	0.400	50,000	168	93,333.33	0.406
	YCD	BARCLAYS	0.400	12/29/20	0.400	50,000	168	93,333.33	0.406
	YCD	CIC	0.310	12/29/20	0.310	50,000	187	80,513.89	0.314
	YCD	CIC	0.310	12/29/20	0.310	50,000	187	80,513.89	0.314

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/29/20	**PURCHASES**								
	CD	BOWEST	0.210	06/02/21	0.210	50,000			
	CD	BOWEST	0.210	06/02/21	0.210	50,000			
	CP	CR AG NY		01/25/21	0.080	50,000			
	CP	CR AG NY		01/25/21	0.080	50,000			
	DN	FHLB		04/26/21	0.080	50,000			
	DN	FHLB		04/26/21	0.080	50,000			
	DN	FHLB		06/25/21	0.085	50,000			
	TR	BILL		06/01/21	0.093	50,000			
	TR	BILL		06/01/21	0.093	50,000			
	TR	BILL		06/01/21	0.093	50,000			
	TR	BILL		06/01/21	0.093	50,000			
	TR	BILL		06/01/21	0.093	50,000			
	TR	BILL		06/01/21	0.093	50,000			
	TR	BILL		06/01/21	0.093	50,000			
	TR	BILL		06/01/21	0.093	50,000			
	TR	BILL		06/01/21	0.093	50,000			
	TR	BILL		06/24/21	0.090	50,000			
	TR	BILL		06/24/21	0.090	50,000			
	TR	BILL		06/24/21	0.090	50,000			
	YCD	MIZUHO	0.210	04/12/21	0.210	50,000			
	YCD	MIZUHO	0.210	04/12/21	0.210	50,000			
12/30/20	**REDEMPTIONS**								
	CP	RABO NY		12/30/20	0.090	50,000	7	875.00	0.091
	CP	RABO NY		12/30/20	0.090	50,000	7	875.00	0.091
	YCD	NORINCHUK	0.120	12/30/20	0.120	50,000	36	6,000.00	0.122
	YCD	NORINCHUK	0.120	12/30/20	0.120	50,000	36	6,000.00	0.122
	YCD	SUMI TRUST	0.190	12/30/20	0.190	50,000	107	28,236.11	0.193
	YCD	SUMI TRUST	0.190	12/30/20	0.190	50,000	107	28,236.11	0.193
12/30/20	**PURCHASES**								
	CP	MIZUHO NY		04/09/21	0.190	50,000			
	CP	MIZUHO NY		04/09/21	0.190	50,000			
	CP	VERSAILLES		04/26/21	0.220	50,000			
	TR	BILL		12/02/21	0.095	50,000			
	TR	BILL		12/02/21	0.095	50,000			
12/31/20	**REDEMPTIONS**								
	TR	BILL		12/31/20	1.523	50,000	364	769,708.33	1.572
	TR	BILL		12/31/20	1.523	50,000	364	769,708.33	1.572
	TR	BILL		12/31/20	1.535	50,000	364	776,027.78	1.585
	TR	BILL		12/31/20	1.535	50,000	364	776,027.78	1.585
	TR	NOTE	2.500	12/31/20	2.589	50,000	706	2,497,658.40	2.594
	TR	NOTE	2.500	12/31/20	2.589	50,000	706	2,497,658.40	2.594

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/31/20	**REDEMPTIONS (Continued)**								
	TR	NOTE	2.500	12/31/20	2.586	50,000	713	2,519,876.55	2.591
	TR	NOTE	2.500	12/31/20	2.586	50,000	713	2,519,876.55	2.591
	TR	NOTE	2.500	12/31/20	2.528	50,000	716	2,475,548.17	2.532
	TR	NOTE	2.500	12/31/20	2.528	50,000	716	2,475,548.17	2.532
	TR	NOTE	2.500	12/31/20	2.528	50,000	716	2,475,548.17	2.532
	TR	NOTE	2.500	12/31/20	2.528	50,000	716	2,475,548.17	2.532
	TR	NOTE	2.500	12/31/20	2.531	50,000	716	2,477,501.29	2.534
	TR	NOTE	2.500	12/31/20	2.531	50,000	716	2,477,501.29	2.534
	TR	NOTE	2.500	12/31/20	2.531	50,000	716	2,477,501.29	2.534
	TR	NOTE	2.500	12/31/20	2.531	50,000	716	2,477,501.29	2.534
	TR	NOTE	2.500	12/31/20	2.531	50,000	716	2,477,501.29	2.534
	TR	NOTE	2.500	12/31/20	2.531	50,000	716	2,477,501.29	2.534
	TR	NOTE	2.500	12/31/20	2.531	50,000	716	2,477,501.29	2.534
	TR	NOTE	2.500	12/31/20	2.531	50,000	716	2,477,501.29	2.534
	TR	NOTE	2.500	12/31/20	2.531	50,000	716	2,477,501.29	2.534
	TR	NOTE	2.500	12/31/20	2.531	50,000	716	2,477,501.29	2.534
	TR	NOTE	2.500	12/31/20	2.531	50,000	716	2,477,501.29	2.534
	TR	NOTE	2.500	12/31/20	2.531	50,000	716	2,477,501.29	2.534
	TR	NOTE	2.500	12/31/20	2.520	50,000	731	2,519,531.25	2.524
	TR	NOTE	2.500	12/31/20	2.520	50,000	731	2,519,531.25	2.524
	TR	NOTE	2.500	12/31/20	2.520	50,000	731	2,519,531.25	2.524
	TR	NOTE	2.500	12/31/20	2.520	50,000	731	2,519,531.25	2.524
	TR	NOTE	2.500	12/31/20	2.522	50,000	731	2,521,484.37	2.526
	TR	NOTE	2.500	12/31/20	2.522	50,000	731	2,521,484.37	2.526
	TR	NOTE	2.500	12/31/20	2.522	50,000	731	2,521,484.37	2.526
	TR	NOTE	2.500	12/31/20	2.522	50,000	731	2,521,484.37	2.526
12/31/20	**PURCHASES**								
	CD	MUFG UNION	0.150	05/07/21	0.150	50,000			
	CD	MUFG UNION	0.150	05/07/21	0.150	50,000			
	TR	BILL		06/24/21	0.095	50,000			
	TR	BILL		06/24/21	0.095	50,000			
	TR	BILL		06/24/21	0.095	50,000			
	TR	BILL		06/24/21	0.095	50,000			
	TR	BILL		06/24/21	0.095	50,000			
	TR	BILL		06/24/21	0.095	50,000			
	TR	BILL		07/01/21	0.076	50,000			
	TR	BILL		07/01/21	0.076	50,000			
	TR	BILL		07/01/21	0.076	50,000			
	TR	BILL		07/01/21	0.076	50,000			
	TR	BILL		07/01/21	0.076	50,000			
	TR	BILL		07/01/21	0.076	50,000			
	TR	BILL		07/01/21	0.076	50,000			
	TR	BILL		07/01/21	0.076	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/31/20	**PURCHASES (Continued)**								
	TR	BILL		12/30/21	0.100	50,000			
	TR	BILL		12/30/21	0.100	50,000			
	TR	BILL		12/30/21	0.100	50,000			
	TR	BILL		12/30/21	0.100	50,000			
	TR	BILL		12/30/21	0.100	50,000			
	TR	BILL		12/30/21	0.100	50,000			
	TR	BILL		12/30/21	0.100	50,000			
	TR	BILL		12/30/21	0.100	50,000			
	TR	BILL		12/30/21	0.103	50,000			
	TR	BILL		12/30/21	0.103	50,000			
	TR	BILL		12/30/21	0.103	50,000			
	TR	BILL		12/30/21	0.108	50,000			
	TR	BILL		12/30/21	0.108	50,000			
	TR	BILL		12/30/21	0.108	50,000			
	TR	BILL		12/30/21	0.108	50,000			
	YCD	NORINCHUK	0.130	02/08/21	0.130	50,000			
	YCD	NORINCHUK	0.130	02/08/21	0.130	50,000			
	YCD	MUFG BK	0.190	03/22/21	0.190	50,000			
	YCD	MUFG BK	0.190	03/22/21	0.190	50,000			
	YCD	SWEDBANK	0.120	03/29/21	0.120	50,000			
	YCD	SWEDBANK	0.120	03/29/21	0.120	50,000			
	YCD	SOC GEN	0.220	04/26/21	0.220	50,000			
	YCD	SOC GEN	0.220	04/26/21	0.220	50,000			

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security “SWAP” transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, N.A.	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.	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
American Plus Bank, N.A.	12/03/20	0.110	7,000,000.00	06/03/21
BREA				
American First Credit Union	10/02/20	0.170	23,000,000.00	04/02/21
American First Credit Union	12/09/20	0.150	27,000,000.00	06/09/21
Pacific Western Bank	12/09/20	0.160	10,000,000.00	02/10/21
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	12/02/20	0.150	10,000,000.00	06/02/21
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
FRESNO				
Fresno First Bank	10/08/20	0.120	10,000,000.00	01/07/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
GARDEN GROVE				
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
US Metro Bank	12/09/20	0.140	10,000,000.00	06/09/21
GARDENA				
Northrop Grumman Federal Credit Union	11/05/20	0.160	25,000,000.00	02/04/21
GOLETA				
Community West Bank, N.A.	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.	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
Banc of California, N.A.	12/03/20	0.160	50,000,000.00	03/04/21
Banc of California, N.A.	12/10/20	0.150	100,000,000.00	03/11/21
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	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
First Foundation Bank	12/09/20	0.140	22,000,000.00	06/09/21
Pacific Enterprise Bank	11/19/20	0.140	25,000,000.00	02/18/21
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
Pacific Premier Bank	12/03/20	0.150	25,000,000.00	03/04/21
Pacific Premier Bank	12/10/20	0.140	100,000,000.00	03/11/21
LODI				
Farmers & Merchants Bank of Central CA	10/07/20	0.150	3,000,000.00	04/07/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES				
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
Bank of Hope	12/04/20	0.140	75,000,000.00	06/04/21
Commonwealth Business Bank	11/05/20	0.170	5,000,000.00	05/06/21
Commonwealth Business Bank	12/10/20	0.130	12,000,000.00	06/10/21
Commonwealth Business Bank	12/16/20	0.120	8,000,000.00	06/16/21
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
Hanmi Bank	12/17/20	0.140	30,000,000.00	03/18/21
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
Manufacturers Bank	12/03/20	0.140	50,000,000.00	06/03/21
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	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
Pacific City Bank	12/16/20	0.110	20,000,000.00	03/17/21
Preferred Bank	09/16/20	0.160	50,000,000.00	03/17/21
Preferred Bank	12/16/20	0.110	75,000,000.00	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	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
California Bank of Commerce	12/04/20	0.140	10,000,000.00	06/04/21
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
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
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	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
Wescom Central Credit Union	12/10/20	0.170	50,000,000.00	03/11/21
Wescom Central Credit Union	12/18/20	0.180	25,000,000.00	03/19/21
PORTERVILLE				
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
Bank of the Sierra	12/02/20	0.130	20,000,000.00	03/03/21
RANCHO CORDOVA				
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
American River Bank	12/10/20	0.140	7,000,000.00	06/10/21
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
RICHMOND				
Mechanics Bank	09/03/20	0.180	1,000,000.00	03/04/21
ROCKLIN				
Five Star Bank	12/09/20	0.140	5,000,000.00	06/09/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ROSEMEAD				
Pacific Alliance Bank	10/07/20	0.150	4,000,000.00	04/07/21
SACRAMENTO				
Golden 1 Credit Union	09/17/20	0.170	75,000,000.00	03/18/21
Golden 1 Credit Union	12/09/20	0.150	75,000,000.00	06/09/21
SAN DIEGO				
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
Axos Bank	12/02/20	0.130	25,000,000.00	03/03/21
Axos Bank	12/09/20	0.130	75,000,000.00	03/10/21
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	09/25/20	0.160	10,000,000.00	03/26/21
Bank of San Francisco	12/11/20	0.140	10,000,000.00	06/11/21
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
Mission National Bank	12/09/20	0.140	3,500,000.00	03/10/21
SAN JOSE				
Meriwest Credit Union	10/15/20	0.180	10,000,000.00	04/15/21
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
Technology Credit Union	12/03/20	0.130	50,000,000.00	06/03/21
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
SANTA ROSA				
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
Poppy Bank	12/02/20	0.140	50,000,000.00	06/02/21
Poppy Bank	12/09/20	0.140	72,000,000.00	06/09/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
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 DECEMBER 2020			**4,396,500,000.00**	

BANK DEMAND DEPOSITS
DECEMBER 2020
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 1,790,864	$ 1,300,000	$ 1,032,995
2	1,775,812	1,105,000	2,153,144
3	1,803,837	1,145,000	951,489
4	1,789,372	1,310,000	559,186
5	1,789,372	1,310,000	559,186
6	1,789,372	1,310,000	559,186
7	1,753,079	1,330,000	358,483
8	1,825,098	1,380,000	461,923
9	1,769,099	1,300,000	1,831,067
10	1,804,347	1,280,000	1,608,845
11	1,823,609	1,220,000	2,768,644
12	1,823,609	1,220,000	2,768,644
13	1,823,609	1,220,000	2,768,644
14	1,788,850	1,280,000	435,506
15	1,802,132	1,255,000	680,768
16	1,736,760	1,275,000	1,688,144
17	1,768,724	1,335,000	1,835,124
18	1,852,456	1,400,000	1,133,676
19	1,852,456	1,400,000	1,133,676
20	1,852,456	1,400,000	1,133,676
21	1,816,597	1,400,000	578,474
22	1,550,418	1,425,000	965,698
23	1,759,923	1,225,000	606,910
24	1,815,307	1,425,000	747,347
25	1,815,307	1,425,000	747,347
26	1,815,307	1,425,000	747,347
27	1,815,307	1,425,000	747,347
28	1,818,587	1,295,000	305,592
29	1,776,215	1,295,000	224,166
30	1,813,293	1,255,000	623,976
31	1,771,842	1,275,000	209,838
AVERAGE DOLLAR DAYS	$1,793,000 a/	$1,311,129 b/	

a/ The prescribed bank balance for December was $1,703,151. This consisted of $1,589,608 in compensating balances for services, balances for uncollected funds of $113,971 and a deduction of $428 for December 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

1858

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on December 16, 2020, has determined and designated the amount of money available for deposit and investment as of December 11, 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 $ 1,589,600,000

   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)	12/14/2020	12/18/2020	$ 5,553,600,000	$ 1,151,600,000	$ 4,402,000,000	$ 5,553,600,000
(2)	12/21/2020	12/25/2020	$ (592,700,000)	$ 558,900,000	$ 4,402,000,000	$ 4,960,900,000
(3)	12/28/2020	1/1/2021	$ (1,894,500,000)	$ (1,335,600,000)	$ 4,402,000,000	$ 3,066,400,000
(4)	1/4/2021	1/8/2021	$ 1,001,100,000	$ (334,500,000)	$ 4,402,000,000	$ 4,067,500,000
(5)	1/11/2021	1/15/2021	$ 5,753,600,000	$ 5,419,100,000	$ 4,402,000,000	$ 9,821,100,000
(6)	1/18/2021	1/22/2021	$ 2,000,100,000	$ 7,419,200,000	$ 4,402,000,000	$ 11,821,200,000
(7)	1/25/2021	1/29/2021	$ (2,350,700,000)	$ 5,068,500,000	$ 4,402,000,000	$ 9,470,500,000
(8)	2/1/2021	2/5/2021	$ 1,368,600,000	$ 6,437,100,000	$ 4,402,000,000	$ 10,839,100,000
(9)	2/8/2021	2/12/2021	$ (2,685,500,000)	$ 3,751,600,000	$ 4,402,000,000	$ 8,153,600,000
(10)	2/15/2021	2/19/2021	$ (1,617,500,000)	$ 2,134,100,000	$ 4,402,000,000	$ 6,536,100,000

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 $ 1,589,600,000.

Dated: December 16, 2020

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 01/31/21
Attachment XVIII

Settle Date	Counter Party	Inv ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
02/03/21	FEDERAL HOME LOAN BK	115835	FHLB 1.32 (CALLABLE)	1.320	02/03/31	100.00	$50,000,000.00	$50,000,000.00	$0.00
02/17/21	FEDERAL HOME LOAN BK	115907	FHLB 1.35 (CALLABLE)	1.350	02/17/32	100.00	$50,000,000.00	$50,000,000.00	$0.00
02/01/21	OLD LINE FUNDING LL	115904	OLD LINE FUNDING LL	0.100	04/09/21	99.98	$25,000,000.00	$24,995,347.22	$0.00
02/01/21	THUNDER BAY FUNDING	115905	THUNDER BAY FUNDING LLC	0.100	04/09/21	99.98	$25,000,000.00	$24,995,347.22	$0.00
02/01/21	UNILEVER CAPITAL CO	115910	UNILEVER CAPITAL CORP	0.080	05/11/21	99.98	$50,000,000.00	$49,989,000.00	$0.00
02/01/21	UNILEVER CAPITAL CO	115911	UNILEVER CAPITAL CORP	0.080	05/11/21	99.98	$10,000,000.00	$9,997,800.00	$0.00
					PSI Non-Trading Total		**$210,000,000.00**	**$209,977,494.44**	**$0.00**
						Totals	**$210,000,000.00**	**$209,977,494.44**	**$0.00**