



KEITH KNOX
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

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Fifth District

March 31, 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 FEBRUARY 2021

The Report of Investments for the month of February 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 February 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 FEBRUARY 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 FEBRUARY 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 FEBRUARY 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 FEBRUARY 28, 2021

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 02/28/21		
At Cost	\$ 37,657,811,021	\$ 116,829,371
At Market	\$ 37,434,200,252	\$ 116,965,154
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	10.09%	0.00%
United States Government and Agency Obligations	56.02%	62.68%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	33.62%	0.00%
Municipal Obligations	0.08%	2.74%
Corporate and Deposit Notes	0.19%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	34.58%
1-60 days	47.13%	0.00%
61 days-1 year	18.05%	34.58%
Over 1 year	34.82%	65.42%
Weighted Average Days to Maturity	1015	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF FEBRUARY 28, 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 February 28, 2021:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-2	P-1	F1	33.62%
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	10.09%
U.S. Agency Securities	AA+	Aaa	AAA	43.55%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	2.91%
U.S. Treasury Bills	AA+	Aaa	AAA	9.56%
				<u>100.00%</u>
<u>SPI</u>				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	34.58%
Corporate and Deposit Notes	-	-	-	0.00%
Los Angeles County Securities	AAA	Aa1	AA+	2.74%
Negotiable Certificates of Deposit	-	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	AAA	62.68%
U.S. Treasury Securities:				
U.S. Treasury Bills	-	-	-	0.00%
				<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT
February 28, 2021

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 2/28/21	\$ 37,657,811,021
Market Value at 2/28/21	\$ 37,434,200,252
Average Daily Balance	\$ 37,795,439,469
Gains and Losses:	
For the Month	\$ (380,520)
For the Past 12 Months	\$ 431,254
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 16,426,274
Earnings for the Past 12 Months	\$ 284,928,693
Earnings Rate for the Month	0.56%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF FEBRUARY 28, 2021

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 44,724,356.01
Bank of the West - Concentration	\$ 98,631,246.90 (A)
Citibank - Concentration	\$ 11,241.25
JP Morgan Chase - Concentration	\$ 101,316,750.19 (B)
Union Bank- Concentration	\$ 1,476,356.96
Wells Fargo - Concentration	\$ <u> -</u>
Total Ledger Balance for all Banks	<u><u>\$ 246,159,951.31</u></u>

(A) \$95.41 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 FEBRUARY 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 February 2021

Total Deposits	\$ 3,985,530,305.81
Total Disbursements	\$ 5,392,386,138.66
Discretionary Funds Liquidity Withdrawal Ratio:	
As of February 28, 2021	1.73

Six-Month Cash Availability Projection:

	Investment			Cumulative
<u>Month</u>	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Available Cash</u>
March	\$ 10,821,023,000.00	\$ 4,984,200,000.00	\$ 5,833,800,000.00	\$ 9,971,423,000.00
April	\$ 6,928,812,000.00	\$ 8,918,900,000.00	\$ 6,290,000,000.00	\$ 19,529,135,000.00
May	\$ 2,993,120,000.00	\$ 3,134,700,000.00	\$ 5,759,600,000.00	\$ 19,897,355,000.00
June	\$ 981,256,000.00	\$ 4,646,500,000.00	\$ 7,486,700,000.00	\$ 18,038,411,000.00
July	\$ 350,000,000.00	\$ 4,581,600,000.00	\$ 7,123,400,000.00	\$ 15,846,611,000.00
August	\$ 900,000,000.00	\$ 3,289,500,000.00	\$ 5,147,900,000.00	\$ 14,888,211,000.00

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 February 2021, the Treasurer placed \$563.47 million in the Bank of the West Money Market Plus Account and \$259.33 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$95.41 million remained in the Bank of the West Money Market Plus Account and \$100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

TREASURER AND TAX COLLECTOR
 REPORT OF INVESTMENT TRANSACTIONS FOR FEBRUARY 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.

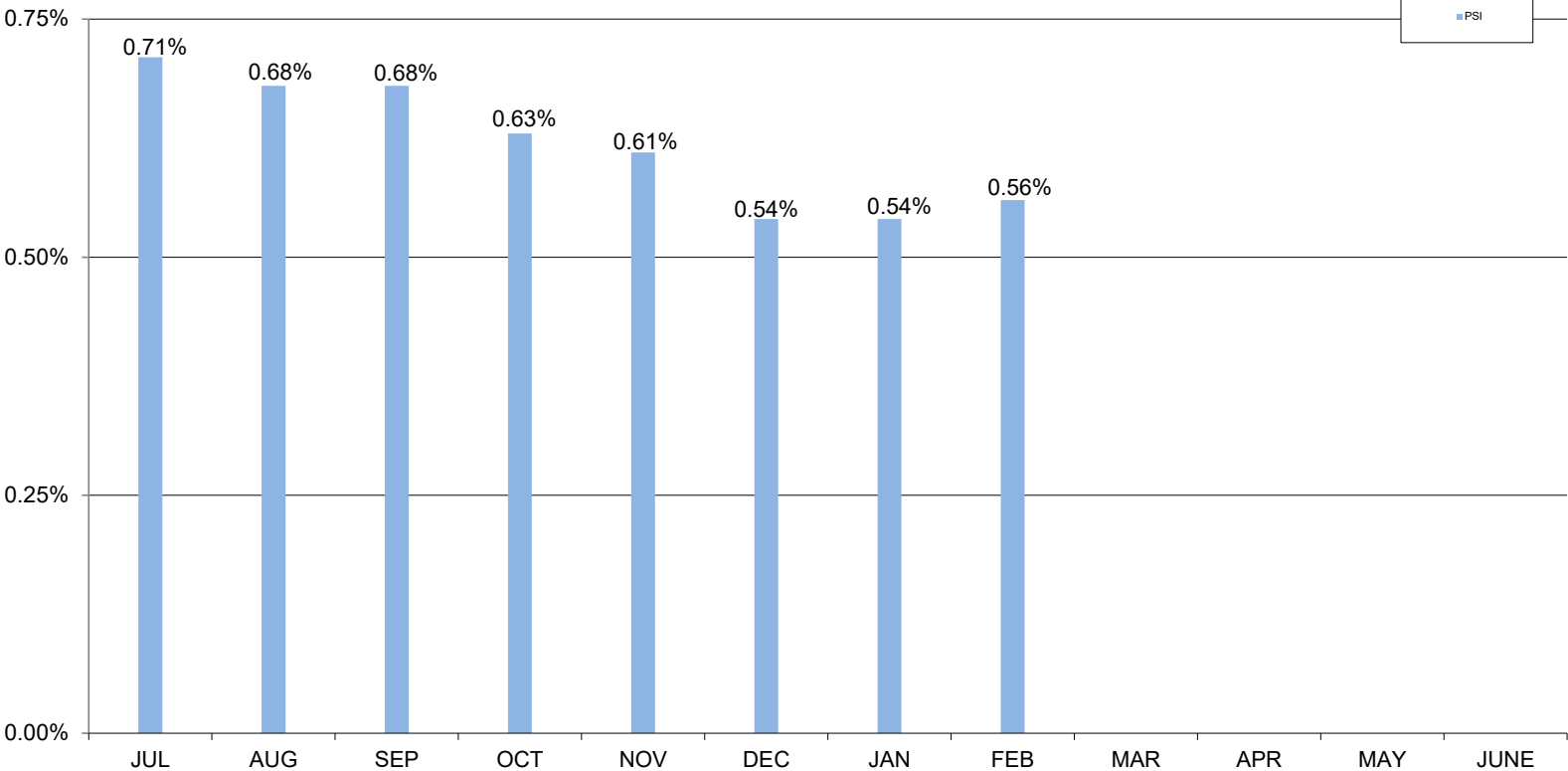
Temporary Increased WAM Target Range		Days Temporary Target Range Utilized
Original High Range	Revised High Range	
731 days	1096 days	28

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 02/28/21
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS		SPECIFIC PURPOSE INVESTMENTS	
		TOTAL COST		TOTAL COST
2/1/2021	\$	38,591,056,830.29	\$	117,003,950.26
2/2/2021		38,577,915,545.86		117,003,950.26
2/3/2021		38,464,926,175.93		117,003,950.26
2/4/2021		38,462,950,333.21		117,003,950.26
2/5/2021		37,982,517,701.99		117,003,950.26
2/6/2021		37,982,517,701.99		117,003,950.26
2/7/2021		37,982,517,701.99		117,003,950.26
2/8/2021		37,867,980,950.16		117,003,950.26
2/9/2021		37,827,943,905.71		117,003,950.26
2/10/2021		37,940,692,062.38		116,829,370.61
2/11/2021		37,920,852,666.13		116,829,370.61
2/12/2021		37,595,785,196.69		116,829,370.61
2/13/2021		37,595,785,196.69		116,829,370.61
2/14/2021		37,595,785,196.69		116,829,370.61
2/15/2021		37,595,785,196.69		116,829,370.61
2/16/2021		37,433,129,839.10		116,829,370.61
2/17/2021		37,662,643,747.01		116,829,370.61
2/18/2021		37,793,856,870.88		116,829,370.61
2/19/2021		37,603,505,761.54		116,829,370.61
2/20/2021		37,603,505,761.54		116,829,370.61
2/21/2021		37,603,505,761.54		116,829,370.61
2/22/2021		37,437,262,852.77		116,829,370.61
2/23/2021		37,394,877,810.81		116,829,370.61
2/24/2021		37,331,260,760.74		116,829,370.61
2/25/2021		37,453,724,198.24		116,829,370.61
2/26/2021		37,656,104,188.30		116,829,370.61
2/27/2021		37,656,104,188.30		116,829,370.61
2/28/2021		37,657,811,020.87		116,829,370.61
		\$ 37,795,439,468.72		\$ 116,885,485.50

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



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 02/28/21 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	<u>SPECIFIC PURPOSE INVESTMENT</u>
Revenues:		
Interest Earnings	\$14,672,459	\$162,299
Gains (Losses) on Sales/Calls of Non-Trading Securities.	(380,520)	420
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	<u>2,134,335</u>	<u>1</u>
Total Revenues	<u><u>\$16,426,274</u></u>	<u><u>\$162,720</u></u>
Expenses:		
Interest Expense	-	-
*Investment Management Fee	<u>-</u>	<u>2,877</u>
	<u>-</u>	<u>\$2,877</u>
NET INCOME	<u><u>\$16,426,274</u></u>	<u><u>\$159,843</u></u>

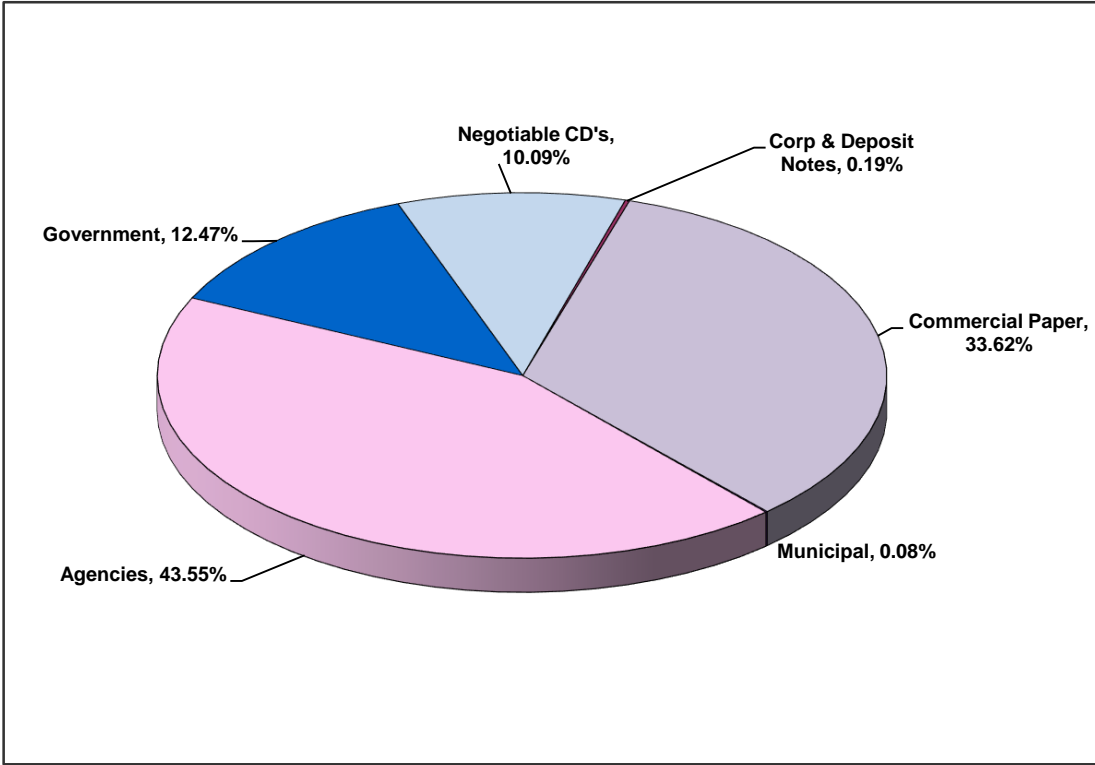
*Estimated and later adjusted.









Los Angeles County Treasurer
PSI Composition
As of February 28, 2021
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non- Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	46.43%	
Los Angeles County and Related Entities	43.06%	
Consolidated Sanitation Districts		4.01%
Metropolitan Transportation Authority		0.66%
Miscellaneous Agencies Pooled Investments		2.47%
South Coast Air Quality Management District		2.43%
Miscellaneous		0.01%
Subtotal	89.49%	9.58%
County Bond Proceeds and Repayment Funds		0.93%
Grand Total	89.49%	10.51%

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



	<u>In Thousands</u>
 Negotiable CD's	3,800,000
 Corp & Deposit Notes	72,408
 Bankers Acceptance	-
 Commercial Paper	12,659,464
 Municipal	29,454
 Agencies	16,400,259
 Other	-
 Government	4,696,226
Total	<u>\$ 37,657,811</u>

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: February 1, 2021 to February 28, 2021
Attachment VIII

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	115835	FHLB 1.32 (CALLABLE)	02/03/21	02/03/31	1.32	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115907	FHLB 1.35 (CALLABLE)	02/17/21	02/17/32	1.35	50,000,000.00	50,000,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115952	FHLB 1.15 (CALLABLE)	02/26/21	08/24/29	1.15	25,000,000.00	25,000,000.00	0.00	CITIBANK	FHN FINANCIAL CAP MKTS
NTRD	115953	FHLB 1.32 (CALLABLE)	02/26/21	02/24/31	1.32	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116026	FHLB 1.25 (CALLABLE)	02/26/21	02/24/31	1.25	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	116035	FHLB 1.46 (CALLABLE)	02/24/21	02/24/31	1.46	25,000,000.00	25,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
FHLB TOTAL						250,000,000.00	250,000,000.00	0.00		
NTRD	115988	FHLB D-N	02/10/21	05/12/21	0.04	50,000,000.00	49,995,070.83	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	115989	FHLB D-N	02/10/21	05/12/21	0.04	50,000,000.00	49,995,070.83	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116011	FHLB D-N	02/12/21	08/13/21	0.05	50,000,000.00	49,986,350.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116012	FHLB D-N	02/12/21	08/13/21	0.05	50,000,000.00	49,986,350.00	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116013	FHLB D-N	02/12/21	05/14/21	0.04	50,000,000.00	49,995,197.22	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116014	FHLB D-N	02/12/21	05/14/21	0.04	50,000,000.00	49,995,197.22	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116018	FHLB D-N	02/12/21	04/23/21	0.04	50,000,000.00	49,996,597.22	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	116037	FHLB D-N	02/17/21	05/19/21	0.04	50,000,000.00	49,994,944.44	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116047	FHLB D-N	02/18/21	04/20/21	0.04	50,000,000.00	49,997,034.72	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116048	FHLB D-N	02/18/21	04/20/21	0.04	50,000,000.00	49,997,034.72	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116049	FHLB D-N	02/18/21	04/23/21	0.04	50,000,000.00	49,996,888.89	0.00	CITIBANK	UBS SEC LLC
NTRD	116054	FHLB D-N	02/19/21	05/21/21	0.03	50,000,000.00	49,995,702.78	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116055	FHLB D-N	02/19/21	05/21/21	0.03	50,000,000.00	49,995,702.78	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116091	FHLB D-N	02/24/21	08/25/21	0.05	50,000,000.00	49,987,866.67	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116094	FHLB D-N	02/26/21	06/01/21	0.03	50,000,000.00	49,996,041.67	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116095	FHLB D-N	02/26/21	06/01/21	0.03	50,000,000.00	49,996,041.67	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116096	FHLB D-N	02/26/21	06/01/21	0.03	20,000,000.00	19,998,416.67	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116110	FHLB D-N	02/26/21	05/28/21	0.04	41,000,000.00	40,995,854.44	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116111	FHLB D-N	02/26/21	05/28/21	0.04	50,000,000.00	49,994,944.44	0.00	CITIBANK	PIPER SANDLER COMPANIES
FHLB DISC TOTAL						911,000,000.00	910,896,307.21	0.00		
NTRD	115904	OLD LINE FUNDING LL	02/01/21	04/09/21	0.10	25,000,000.00	24,995,347.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115905	THUNDER BAY FUNDING	02/01/21	04/09/21	0.10	25,000,000.00	24,995,347.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115910	UNILEVER CAPITAL CO	02/01/21	05/11/21	0.08	50,000,000.00	49,989,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	115911	UNILEVER CAPITAL CO	02/01/21	05/11/21	0.08	10,000,000.00	9,997,800.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115915	OLD LINE FUNDING LL	02/03/21	04/07/21	0.11	50,000,000.00	49,990,375.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115916	OLD LINE FUNDING LL	02/03/21	04/07/21	0.11	50,000,000.00	49,990,375.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115917	JUPITER SEC COMPANY	02/02/21	05/03/21	0.15	12,000,000.00	11,995,500.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115918	CHARIOT FUNDING LLC	02/02/21	05/03/21	0.15	50,000,000.00	49,981,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115919	SHEFFIELD RECEIVABL	02/02/21	04/13/21	0.16	50,000,000.00	49,984,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115922	LA FAYETTE ASSET SE	02/01/21	03/04/21	0.11	6,690,000.00	6,689,366.31	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115925	JUPITER SEC COMPANY	02/02/21	05/03/21	0.15	50,000,000.00	49,981,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115926	CHARIOT FUNDING LLC	02/02/21	05/03/21	0.15	40,000,000.00	39,985,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115927	CANADIAN IMP BK OF	02/02/21	04/05/21	0.09	50,000,000.00	49,992,250.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115928	CANADIAN IMP BK OF	02/02/21	04/05/21	0.09	50,000,000.00	49,992,250.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115929	THUNDER BAY FUNDING	02/04/21	04/26/21	0.11	40,000,000.00	39,990,100.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115931	ING U.S. FUNDING LL	02/02/21	03/29/21	0.09	50,000,000.00	49,993,125.00	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	115934	NATIXIS NY BRANCH C	02/02/21	04/05/21	0.10	34,958,000.00	34,951,979.46	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115935	ING U.S. FUNDING LL	02/03/21	03/29/21	0.09	50,000,000.00	49,993,250.00	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	115936	OLD LINE FUNDING LL	02/03/21	03/23/21	0.10	34,250,000.00	34,245,433.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115937	SHEFFIELD RECEIVABL	02/03/21	05/03/21	0.15	50,000,000.00	49,981,458.33	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	115938	MONT BLANC CAPITAL	02/03/21	06/04/21	0.16	50,000,000.00	49,973,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115939	SHEFFIELD RECEIVABL	02/03/21	05/03/21	0.16	22,913,000.00	22,903,936.64	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115940	CANADIAN IMP BK OF	02/03/21	04/15/21	0.08	50,000,000.00	49,992,111.11	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115942	NATIXIS NY BRANCH C	02/03/21	04/15/21	0.10	47,224,000.00	47,214,686.38	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115943	ATLANTIC ASSET SEC	02/04/21	04/12/21	0.10	25,000,000.00	24,995,347.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115944	CANADIAN IMP BK OF	02/04/21	04/19/21	0.09	50,000,000.00	49,990,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115945	CANADIAN IMP BK OF	02/04/21	04/19/21	0.09	50,000,000.00	49,990,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115946	TOYOTA MOTOR CREDIT	02/04/21	04/05/21	0.09	50,000,000.00	49,992,500.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	115949	CHARIOT FUNDING LLC	02/05/21	05/05/21	0.15	50,000,000.00	49,981,458.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115950	OLD LINE FUNDING LL	02/09/21	05/03/21	0.12	50,000,000.00	49,986,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115954	NATIXIS NY BRANCH C	02/04/21	04/07/21	0.10	32,817,000.00	32,811,348.18	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115956	MONT BLANC CAPITAL	02/05/21	06/10/21	0.16	42,546,000.00	42,522,363.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115957	AUTOBAHN FUNDING CO	02/05/21	03/24/21	0.10	50,000,000.00	49,993,472.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115959	LA FAYETTE ASSET SE	02/08/21	03/09/21	0.11	50,000,000.00	49,995,569.44	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115960	OLD LINE FUNDING LL	02/09/21	03/23/21	0.10	45,000,000.00	44,994,750.00	0.00	CITIBANK	RBC CAP MKTS LLC

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NTRD	115962	CANADIAN IMP BK OF	02/05/21	03/10/21	0.08	50,000,000.00	49,996,333.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115963	NATIXIS NY BRANCH C	02/05/21	04/09/21	0.10	50,000,000.00	49,991,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115964	CANADIAN IMP BK OF	02/05/21	03/10/21	0.08	50,000,000.00	49,996,333.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115966	REGENCY MARKETS NO.	02/08/21	03/08/21	0.14	50,000,000.00	49,994,555.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115967	REGENCY MARKETS NO.	02/08/21	03/08/21	0.14	50,000,000.00	49,994,555.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	115968	CIESCO LLC CP	02/08/21	02/18/21	0.07	50,000,000.00	49,999,027.78	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	115969	CIESCO LLC CP	02/08/21	02/18/21	0.07	25,000,000.00	24,999,513.89	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	115970	CIESCO LLC CP	02/08/21	02/19/21	0.07	50,000,000.00	49,998,930.56	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	115971	CIESCO LLC CP	02/08/21	02/19/21	0.07	20,000,000.00	19,999,572.22	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	115973	UNILEVER CAPITAL CO	02/10/21	04/22/21	0.08	50,000,000.00	49,992,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115974	CANADIAN IMP BK OF	02/08/21	03/15/21	0.07	50,000,000.00	49,996,597.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115975	CANADIAN IMP BK OF	02/08/21	03/15/21	0.07	50,000,000.00	49,996,597.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115977	OLD LINE FUNDING LL	02/10/21	05/03/21	0.12	50,000,000.00	49,986,333.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115978	JUPITER SEC COMPANY	02/09/21	05/14/21	0.14	50,000,000.00	49,981,722.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	115983	TOYOTA MOTOR CREDIT	02/09/21	04/12/21	0.09	50,000,000.00	49,992,250.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	115984	CANCARA ASSET SEC L	02/10/21	06/09/21	0.15	50,000,000.00	49,975,208.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115985	CANCARA ASSET SEC L	02/10/21	06/09/21	0.15	15,000,000.00	14,992,562.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115987	LA FAYETTE ASSET SE	02/11/21	04/20/21	0.12	25,000,000.00	24,994,333.33	0.00	CITIBANK	MORGAN STANLEY & CO LLC
NTRD	115990	THUNDER BAY FUNDING	02/11/21	05/07/21	0.12	50,000,000.00	49,985,833.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115991	THUNDER BAY FUNDING	02/11/21	05/12/21	0.12	50,000,000.00	49,985,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115992	CAFCO LLC CP	02/10/21	05/13/21	0.12	50,000,000.00	49,984,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115994	CAFCO LLC CP	02/10/21	05/13/21	0.12	48,250,000.00	48,235,203.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115995	THUNDER BAY FUNDING	02/11/21	04/20/21	0.10	50,000,000.00	49,990,555.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	115996	ATLANTIC ASSET SEC	02/10/21	02/26/21	0.08	43,600,000.00	43,598,449.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	115998	CREDIT AGRICOLE CIB	02/10/21	03/18/21	0.07	50,000,000.00	49,996,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	115999	OLD LINE FUNDING LL	02/11/21	05/06/21	0.11	24,750,000.00	24,743,647.50	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116004	LA FAYETTE ASSET SE	02/11/21	05/14/21	0.12	20,000,000.00	19,993,866.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116005	ATLANTIC ASSET SEC	02/16/21	03/15/21	0.08	50,000,000.00	49,997,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116006	ATLANTIC ASSET SEC	02/16/21	03/15/21	0.08	25,000,000.00	24,998,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116007	MONT BLANC CAPITAL	02/11/21	06/14/21	0.15	50,000,000.00	49,974,375.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116008	THUNDER BAY FUNDING	02/17/21	05/06/21	0.12	50,000,000.00	49,987,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116009	CANADIAN IMP BK OF	02/11/21	03/12/21	0.08	50,000,000.00	49,996,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	116015	JUPITER SEC COMPANY	02/12/21	05/17/21	0.14	50,000,000.00	49,981,722.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116016	JUPITER SEC COMPANY	02/12/21	05/17/21	0.14	50,000,000.00	49,981,722.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116017	AUTOBAHN FUNDING CO	02/12/21	04/16/21	0.11	25,000,000.00	24,995,187.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116019	ATLANTIC ASSET SEC	02/16/21	03/17/21	0.08	50,000,000.00	49,996,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116020	ATLANTIC ASSET SEC	02/17/21	03/19/21	0.09	50,000,000.00	49,996,250.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116022	CHARIOT FUNDING LLC	02/12/21	05/13/21	0.14	50,000,000.00	49,982,500.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116023	LA FAYETTE ASSET SE	02/17/21	04/20/21	0.11	25,000,000.00	24,995,263.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116024	CANADIAN IMP BK OF	02/12/21	03/05/21	0.07	50,000,000.00	49,997,958.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116027	LA FAYETTE ASSET SE	02/16/21	04/21/21	0.09	50,000,000.00	49,992,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116028	AUTOBAHN FUNDING CO	02/17/21	03/18/21	0.11	50,000,000.00	49,995,569.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116029	AUTOBAHN FUNDING CO	02/17/21	03/18/21	0.11	5,000,000.00	4,999,556.94	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116030	LA FAYETTE ASSET SE	02/18/21	05/17/21	0.12	50,000,000.00	49,985,333.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116031	REGENCY MARKETS NO.	02/17/21	03/16/21	0.13	50,000,000.00	49,995,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116032	REGENCY MARKETS NO.	02/17/21	03/16/21	0.13	50,000,000.00	49,995,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116034	LA FAYETTE ASSET SE	02/18/21	04/19/21	0.11	50,000,000.00	49,990,833.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116040	LA FAYETTE ASSET SE	02/18/21	05/19/21	0.12	50,000,000.00	49,985,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116042	CANCARA ASSET SEC L	02/18/21	06/18/21	0.15	50,000,000.00	49,975,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116043	CANCARA ASSET SEC L	02/18/21	06/18/21	0.15	8,750,000.00	8,745,625.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116044	MONT BLANC CAPITAL	02/18/21	05/21/21	0.13	25,002,000.00	24,993,693.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116046	THUNDER BAY FUNDING	02/18/21	04/20/21	0.11	20,011,000.00	20,007,270.17	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116050	CANCARA ASSET SEC L	02/19/21	06/21/21	0.15	40,000,000.00	39,979,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116051	MONT BLANC CAPITAL	02/18/21	04/20/21	0.11	21,513,000.00	21,508,990.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116052	SHEFFIELD RECEIVABL	02/18/21	05/05/21	0.12	25,000,000.00	24,993,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116056	CREDIT AGRICOLE CIB	02/18/21	03/04/21	0.06	50,000,000.00	49,998,833.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116057	CREDIT AGRICOLE CIB	02/18/21	03/04/21	0.06	39,765,000.00	39,764,072.15	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116058	OLD LINE FUNDING LL	02/19/21	04/20/21	0.11	50,000,000.00	49,990,833.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116059	CANCARA ASSET SEC L	02/19/21	06/18/21	0.14	44,460,000.00	44,439,424.90	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116062	LA FAYETTE ASSET SE	02/19/21	04/21/21	0.09	50,000,000.00	49,992,375.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116063	THUNDER BAY FUNDING	02/19/21	04/19/21	0.09	48,170,000.00	48,162,894.93	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116066	CANCARA ASSET SEC L	02/22/21	06/22/21	0.15	50,000,000.00	49,975,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116067	CANCARA ASSET SEC L	02/22/21	06/22/21	0.15	50,000,000.00	49,975,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116068	CANCARA ASSET SEC L	02/22/21	06/22/21	0.15	2,000,000.00	1,999,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	116070	TOYOTA MOTOR CREDIT	02/22/21	04/20/21	0.08	50,000,000.00	49,993,666.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	116071	TOYOTA MOTOR CREDIT	02/22/21	04/20/21	0.08	50,000,000.00	49,993,666.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	116072	THUNDER BAY FUNDING	02/19/21	04/23/21	0.11	25,000,000.00	24,995,187.50	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116073	CANADIAN IMP BK OF	02/19/21	03/11/21	0.08	50,000,000.00	49,997,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116074	CANADIAN IMP BK OF	02/19/21	03/11/21	0.08	30,000,000.00	29,998,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116076	LA FAYETTE ASSET SE	02/22/21	05/11/21	0.11	40,000,000.00	39,990,466.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116077	CREDIT AGRICOLE CIB	02/22/21	03/24/21	0.06	50,000,000.00	49,997,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116078	CANADIAN IMP BK OF	02/22/21	03/22/21	0.06	50,000,000.00	49,997,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116081	JUPITER SEC COMPANY	02/23/21	05/20/21	0.12	50,000,000.00	49,985,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116082	JUPITER SEC COMPANY	02/23/21	05/20/21	0.12	50,000,000.00	49,985,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116086	CANCARA ASSET SEC L	02/25/21	06/30/21	0.14	50,000,000.00	49,975,694.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116087	CANCARA ASSET SEC L	02/25/21	06/30/21	0.14	22,500,000.00	22,489,062.50	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116088	CREDIT AGRICOLE CIB	02/23/21	03/30/21	0.06	50,000,000.00	49,997,083.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116089	ATLANTIC ASSET SEC	02/24/21	04/20/21	0.09	25,000,000.00	24,996,562.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116092	CAFCO LLC CP	02/24/21	05/25/21	0.11	50,000,000.00	49,986,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116093	CAFCO LLC CP	02/24/21	05/25/21	0.11	25,000,000.00	24,993,125.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116098	ATLANTIC ASSET SEC	02/24/21	04/01/21	0.08	50,000,000.00	49,996,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116102	CANADIAN IMP BK OF	02/24/21	03/29/21	0.06	50,000,000.00	49,997,250.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116104	CRC FUNDING LLC CP	02/25/21	05/27/21	0.11	50,000,000.00	49,986,097.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116107	CAFCO LLC CP	02/26/21	05/27/21	0.12	50,000,000.00	49,985,000.00	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	116114	CIESCO LLC CP	02/26/21	05/20/21	0.12	40,000,000.00	39,988,933.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116115	ATLANTIC ASSET SEC	02/26/21	05/03/21	0.09	50,000,000.00	49,991,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
CPD TOTAL						5,077,169,000.00	5,076,084,396.47	0.00		
NTRD	116001	UST BILL	02/11/21	08/05/21	0.05	50,000,000.00	49,989,062.50	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	116002	UST BILL	02/11/21	08/05/21	0.05	50,000,000.00	49,989,062.50	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	116038	UST BILL	02/17/21	07/20/21	0.05	50,000,000.00	49,990,225.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	116039	UST BILL	02/17/21	07/20/21	0.05	50,000,000.00	49,990,225.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	116060	UST BILL	02/19/21	07/20/21	0.03	50,000,000.00	49,993,708.33	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	116061	UST BILL	02/19/21	07/20/21	0.03	50,000,000.00	49,993,708.33	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	116064	UST BILL	02/19/21	08/19/21	0.03	50,000,000.00	49,992,458.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116065	UST BILL	02/19/21	08/19/21	0.03	50,000,000.00	49,992,458.33	0.00	CITIBANK	PIPER SANDLER COMPANIES

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Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	116079	UST BILL	02/22/21	06/29/21	0.03	50,000,000.00	49,994,708.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116083	UST BILL	02/23/21	08/19/21	0.04	50,000,000.00	49,990,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116084	UST BILL	02/23/21	08/19/21	0.04	50,000,000.00	49,990,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116105	UST BILL	02/25/21	07/13/21	0.04	50,000,000.00	49,993,291.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	116106	UST BILL	02/25/21	07/13/21	0.04	50,000,000.00	49,993,291.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
US TBILLS TOTAL						650,000,000.00	649,892,533.33	0.00		
NTRD	115920	MUFG UNION BANK NA	02/01/21	03/30/21	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	115921	MUFG UNION BANK NA	02/01/21	03/30/21	0.09	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		
NTRD	115930	CANADIAN IMP. BK OF	02/04/21	04/05/21	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115932	CREDIT SUISSE NY CD	02/02/21	03/30/21	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115933	CREDIT SUISSE NY CD	02/04/21	03/31/21	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115941	DNB BANK ASA NY CD	02/03/21	05/03/21	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115947	BNP PARIBAS NY CD	02/04/21	05/05/21	0.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	115948	CANADIAN IMP. BK OF	02/04/21	02/25/21	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	115951	CREDIT SUISSE NY CD	02/04/21	03/22/21	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	115955	BANK OF MONTREAL CH	02/05/21	05/12/21	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115958	CREDIT AGRICOLE CIB	02/05/21	03/05/21	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	115961	BANK OF MONTREAL CH	02/08/21	04/05/21	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	115972	BANK OF MONTREAL CH	02/08/21	04/09/21	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115979	BNP PARIBAS NY CD	02/09/21	05/10/21	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	115980	CANADIAN IMP. BK OF	02/09/21	03/19/21	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115981	ROYAL BANK OF CANAD	02/10/21	08/10/21	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115982	ROYAL BANK OF CANAD	02/10/21	08/10/21	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	115993	CANADIAN IMP. BK OF	02/10/21	03/31/21	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	115997	NORDEA BANK ABP NY	02/10/21	05/14/21	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	116003	CANADIAN IMP. BK OF	02/11/21	03/11/21	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116021	TORONTO DOMINION BA	02/16/21	04/20/21	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116033	SVENSKA HANDELSBANK	02/16/21	05/20/21	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116041	CANADIAN IMP. BK OF	02/17/21	03/17/21	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES

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NTRD	116053	CANADIAN IMP. BK OF	02/18/21	03/19/21	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116069	CANADIAN IMP. BK OF	02/19/21	04/15/21	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116085	DNB BANK ASA NY CD	02/23/21	03/22/21	0.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116097	BARCLAYS BANK PLC N	02/25/21	05/24/21	0.15	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
YANK CDS TOTAL						1,250,000,000.00	1,250,000,000.00	0.00		
NTRD-PSI TOTAL						8,238,169,000.00	8,236,873,237.01	0.00		
PSI TOTAL						8,238,169,000.00	8,236,873,237.01	0.00		

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Call Detail Report
Group: Pooled Surplus Investments
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Settle Date	Fund ID	Inv ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
02/03/21	NTRD	112797	FFCB 2.04 (CALL	CALL	25,000,000.00	25,000,000.00	255,000.00	0.00	25,255,000.00
02/04/21	NTRD	112798	FFCB 2.00 (CALL	CALL	25,000,000.00	25,000,000.00	250,000.00	0.00	25,250,000.00
02/04/21	NTRD	112799	FFCB 2.00 (CALL	CALL	25,000,000.00	25,000,000.00	250,000.00	0.00	25,250,000.00
02/04/21	NTRD	112813	FFCB 2.00 (CALL	CALL	25,000,000.00	25,000,000.00	250,000.00	0.00	25,250,000.00
02/10/21	NTRD	113292	FFCB 1.53 (CALL	CALL	50,000,000.00	50,190,260.27	382,500.00	(190,260.27)	50,382,500.00
02/10/21	NTRD	113293	FFCB 1.53 (CALL	CALL	50,000,000.00	50,190,260.27	382,500.00	(190,260.27)	50,382,500.00
			FFCB TOTAL		200,000,000.00	200,380,520.54	1,770,000.00	(380,520.54)	201,770,000.00
02/04/21	NTRD	114286	FHLMC 0.75 (CAL	CALL	25,000,000.00	25,000,000.00	93,750.00	0.00	25,093,750.00
			FHLMC (S) TOTAL		25,000,000.00	25,000,000.00	93,750.00	0.00	25,093,750.00
PSI TOTAL					225,000,000.00	225,380,520.54	1,863,750.00	(380,520.54)	226,863,750.00

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Call Detail Report
Group: Specific Purpose Investments
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Settle Date	Fund ID	Inv ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
02/10/21	PHHPA	112863	FHLB 2.90 (CALL	CALL	175,000.00	174,580.08	2,537.50	419.92	177,537.50
			FHLB TOTAL		175,000.00	174,580.08	2,537.50	419.92	177,537.50
			PH HABITAT PRESERVATION AU TOTAL		175,000.00	174,580.08	2,537.50	419.92	177,537.50
			SPI TOTAL		175,000.00	174,580.08	2,537.50	419.92	177,537.50

Los Angeles County Treasurer
 Comparison of Investment Cost to Market Value
 As of February 28, 2021
 Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	3,800,000,000.00	3,800,134,500.00	134,500.00	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	12,659,464,362.86	12,659,385,749.72	(78,613.14)	0.00	0.00	0.00
Governments	4,696,226,494.32	4,664,568,500.00	(31,657,994.32)	0.00	0.00	0.00
Agencies	16,400,258,733.56	16,207,053,662.63	(193,205,070.93)	73,230,000.00	73,365,783.50	135,783.50
Municipals	29,453,733.14	29,769,390.00	315,656.86	3,200,000.00	3,200,000.00	0.00
Corp. & Deposit Notes	72,407,696.99	73,288,450.00	880,753.01	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	<u>\$37,657,811,020.87</u>	<u>\$37,434,200,252.35</u>	<u>(\$223,610,768.52)</u>	<u>\$116,829,370.61</u>	<u>\$116,965,154.11</u>	<u>\$135,783.50</u>

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 February 28, 2021
Attachment IXa**

There were no Market Pricing Exceptions

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: February 1, 2021 to February 28, 2021
Fund: Pooled Surplus Investments
Attachment X

Inv 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	50,742,000.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	34,916,300.00
110153	FFCB 2.55	2.5500	03/11/21	25,000,000.00	24,999,692.20	25,017,500.00
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	53,040,000.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,969,822.08	51,264,500.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,062,871.67	52,335,000.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,697,926.73	25,571,910.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,190,601.68	53,224,000.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,068,616.60	19,160,640.00
110997	FFCB 2.22 (CALLABLE)	2.2200	06/21/24	23,500,000.00	23,500,000.00	23,644,525.00
110998	FFCB 2.22 (CALLABLE)	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,153,750.00
111012	FFCB 2.22 (CALLABLE)	2.2200	06/21/24	13,000,000.00	13,000,000.00	13,079,950.00
111013	FFCB 2.22 (CALLABLE)	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,153,750.00
112249	FFCB 1.625	1.6250	12/03/24	50,000,000.00	49,954,909.66	52,069,000.00
112270	FFCB 1.95 (CALLABLE)	1.9500	12/02/25	25,000,000.00	25,000,000.00	25,304,750.00
112418	FFCB 1.97 (CALLABLE)	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,647,500.00
112419	FFCB 1.97 (CALLABLE)	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,647,500.00
112538	FFCB 1.66	1.6600	12/27/22	50,000,000.00	49,990,885.02	51,370,000.00
112539	FFCB 1.625	1.6250	12/27/21	50,000,000.00	49,989,705.86	50,632,500.00
112558	FFCB 1.82	1.8200	12/18/25	36,274,000.00	36,259,435.59	38,034,014.48
112734	FFCB 1.98 (CALLABLE)	1.9800	01/27/26	50,000,000.00	50,000,000.00	50,739,500.00
112780	FFCB 1.98 (CALLABLE)	1.9800	01/27/26	30,000,000.00	29,996,315.74	30,443,700.00
112781	FFCB 1.98 (CALLABLE)	1.9800	01/27/26	30,000,000.00	29,996,315.74	30,443,700.00
113010	FFCB 1.82 (CALLABLE)	1.8200	09/04/26	50,000,000.00	50,000,000.00	50,004,500.00
113032	FFCB 1.50 (CALLABLE)	1.5000	03/05/25	50,000,000.00	50,000,000.00	50,007,500.00
113033	FFCB 1.50 (CALLABLE)	1.5000	03/05/25	28,900,000.00	28,900,000.00	28,904,335.00
113034	FFCB 1.50 (CALLABLE)	1.5000	03/05/25	25,000,000.00	25,000,000.00	25,003,750.00
113042	FFCB 1.24 (CALLABLE)	1.2400	03/10/23	50,000,000.00	50,000,000.00	50,012,500.00
113056	FFCB 1.48 (CALLABLE)	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,003,250.00
113057	FFCB 1.48 (CALLABLE)	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,003,250.00
113058	FFCB 1.48 (CALLABLE)	1.4800	03/10/26	25,000,000.00	25,000,000.00	25,003,250.00
113087	FFCB 1.125 (CALLABL)	1.1250	03/17/25	50,000,000.00	50,040,443.59	50,023,500.00
113088	FFCB 1.125 (CALLABL)	1.1250	03/17/25	50,000,000.00	50,040,443.59	50,023,500.00
113089	FFCB 1.125 (CALLABL)	1.1250	03/17/25	18,145,000.00	18,145,000.00	18,153,528.15
113114	FFCB 1.64 (CALLABLE)	1.6400	03/03/25	50,000,000.00	50,248,774.43	50,004,500.00
113115	FFCB 1.64 (CALLABLE)	1.6400	03/03/25	2,240,000.00	2,251,145.08	2,240,201.60
113125	FFCB 1.05 (CALLABLE)	1.0500	03/12/24	20,800,000.00	20,807,880.09	20,806,448.00
113137	FFCB 1.00 (CALLABLE)	1.0000	03/17/27	50,000,000.00	50,000,000.00	49,303,000.00
113156	FFCB 0.92 NOTE	0.9200	03/18/24	50,000,000.00	50,222,828.52	50,841,000.00
113242	FFCB 1.30 CALLABLE)	1.3000	03/26/25	50,000,000.00	50,000,000.00	50,041,000.00
113264	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,665,500.00
113265	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,665,500.00
113328	FFCB 1.46 (CALLABLE)	1.4600	03/03/23	50,000,000.00	50,246,293.24	50,004,500.00
113329	FFCB 1.46 (CALLABLE)	1.4600	03/03/23	50,000,000.00	50,246,293.24	50,004,500.00
113338	FFCB 1.00 (CALLABLE)	1.0000	03/30/22	50,000,000.00	50,000,000.00	50,035,500.00
113350	FFCB 0.875 (CALLABL)	0.8750	04/08/24	50,000,000.00	50,000,000.00	50,299,500.00
113487	FFCB 1.33 (CALLABLE)	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,076,000.00
113488	FFCB 1.33 (CALLABLE)	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,076,000.00
113557	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	49,997,000.00
113558	FFCB 1.02	1.0200	04/27/27	25,000,000.00	25,000,000.00	24,998,500.00
113599	FFCB 1.02	1.0200	04/27/27	35,000,000.00	35,000,000.00	34,997,900.00
113656	FFCB 0.68 (CALLABLE)	0.6800	05/06/24	50,000,000.00	50,000,000.00	50,045,500.00
113687	FFCB 1.02	1.0200	04/27/27	20,925,000.00	20,987,117.07	20,923,744.50

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113738	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	49,997,000.00
113739	FFCB 1.02	1.0200	04/27/27	5,000,000.00	5,000,000.00	4,999,700.00
113831	FFCB 0.73 (CALLABLE)	0.7300	05/27/25	50,000,000.00	50,000,000.00	50,063,500.00
113843	FFCB 0.82 (CALLABLE)	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,603,750.00
113844	FFCB 0.82 (CALLABLE)	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,603,750.00
113897	FFCB 1.04 (CALLABLE)	1.0400	05/27/27	35,500,000.00	35,500,000.00	35,129,735.00
113991	FFCB 0.875 (CALLABL)	0.8750	06/22/27	25,000,000.00	25,000,000.00	24,541,750.00
114304	FFCB 1.12 (CALLABLE)	1.1200	07/30/29	25,000,000.00	25,000,000.00	24,214,250.00
114305	FFCB 1.12 (CALLABLE)	1.1200	07/30/29	20,000,000.00	20,000,000.00	19,371,400.00
114404	FFCB 1.14 (CALLABLE)	1.1400	08/20/29	25,000,000.00	25,000,000.00	24,249,000.00
114435	FFCB 1.14 (CALLABLE)	1.1400	08/20/29	45,200,000.00	45,200,000.00	43,842,192.00
114455	FFCB 1.03 (CALLABLE)	1.0300	12/01/28	25,000,000.00	25,000,000.00	24,559,750.00
114456	FFCB 1.03 (CALLABLE)	1.0300	12/01/28	25,000,000.00	25,000,000.00	24,559,750.00
114480	FFCB 1.14 (CALLABLE)	1.1400	08/20/29	25,000,000.00	24,976,417.68	24,249,000.00
114505	FFCB 1.12 (CALLABLE)	1.1200	09/01/28	25,000,000.00	25,000,000.00	24,594,500.00
114538	FFCB 1.24 (CALLABLE)	1.2400	09/03/30	50,000,000.00	50,000,000.00	48,204,000.00
114539	FFCB 1.24 (CALLABLE)	1.2400	09/03/30	50,000,000.00	50,000,000.00	48,204,000.00
114549	FFCB 1.25 (CALLABLE)	1.2500	06/03/30	50,000,000.00	50,000,000.00	48,550,000.00
114550	FFCB 1.25 (CALLABLE)	1.2500	06/03/30	50,000,000.00	50,000,000.00	48,550,000.00
114551	FFCB 1.24 (CALLABLE)	1.2400	09/03/30	50,000,000.00	49,904,901.42	48,204,000.00
114554	FFCB 1.32 (CALLABLE)	1.3200	09/09/30	50,000,000.00	50,000,000.00	48,495,500.00
114569	FFCB 1.14 (CALLABLE)	1.1400	08/20/29	43,338,000.00	43,276,548.22	42,036,126.48
114570	FFCB 1.03 (CALLABLE)	1.0300	12/01/28	40,000,000.00	39,892,400.91	39,295,600.00
114604	FFCB 1.32 (CALLABLE)	1.3200	09/09/30	32,190,000.00	32,190,000.00	31,221,402.90
114606	FFCB 0.95	0.9500	09/10/30	25,000,000.00	24,886,842.83	23,779,000.00
114607	FFCB 1.23 (CALLABLE)	1.2300	09/10/29	25,000,000.00	25,000,000.00	24,423,750.00
114608	FFCB 1.00 (CALLABLE)	1.0000	09/14/28	20,000,000.00	20,000,000.00	19,614,000.00
114719	FFCB 1.15 (CALLABLE)	1.1500	08/12/30	50,000,000.00	49,932,990.28	47,914,500.00
114720	FFCB 1.15 (CALLABLE)	1.1500	08/12/30	10,551,000.00	10,536,859.60	10,110,917.79
114914	FFCB NOTE 0.99	0.9900	10/21/30	50,000,000.00	49,913,228.36	47,647,500.00
114999	FFCB 1.30 (CALLABLE)	1.3000	11/04/30	50,000,000.00	50,000,000.00	48,560,500.00
115019	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	17,509,182.60
115020	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	17,509,182.60
115021	FFCB 1.24	1.2400	11/03/32	18,340,000.00	18,340,000.00	17,518,734.80
115022	FFCB 1.30 (CALLABLE)	1.3000	11/04/30	50,000,000.00	50,000,000.00	48,560,500.00
115023	FFCB 0.90 (CALLABLE)	0.9000	01/21/28	50,000,000.00	49,978,556.41	48,785,500.00
115024	FFCB 0.90 (CALLABLE)	0.9000	01/21/28	17,300,000.00	17,292,580.52	16,879,783.00
115092	FFCB 1.37 (CALLABLE)	1.3700	11/04/30	50,000,000.00	50,000,000.00	48,872,500.00
115093	FFCB 1.37 (CALLABLE)	1.3700	11/04/30	6,000,000.00	6,000,000.00	5,864,700.00
115100	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,987,873.09	23,890,250.00
115101	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,962,406.56	23,890,250.00
115172	FFCB 1.34 (CALLABLE)	1.3400	11/19/30	50,000,000.00	50,000,000.00	48,734,000.00
115173	FFCB 1.34 (CALLABLE)	1.3400	11/19/30	25,000,000.00	25,000,000.00	24,367,000.00
115174	FFCB 1.34 (CALLABLE)	1.3400	11/19/30	25,000,000.00	25,000,000.00	24,367,000.00
115202	FFCB 1.34 (CALLABLE)	1.3400	11/19/30	50,000,000.00	50,000,000.00	48,734,000.00
115203	FFCB 1.34 (CALLABLE)	1.3400	11/19/30	6,525,000.00	6,525,000.00	6,359,787.00
115222	FFCB NOTE 1.03	1.0300	11/12/30	20,000,000.00	19,871,676.99	19,112,200.00
115357	FFCB 1.28 (CALLABLE)	1.2800	12/09/30	50,000,000.00	50,000,000.00	48,236,500.00
115386	FFCB 1.17 NOTE	1.1700	12/10/31	37,000,000.00	36,798,428.20	35,399,010.00
115432	FFCB 0.86 (CALLABLE)	0.8600	12/09/27	26,200,000.00	26,200,000.00	25,566,222.00
115433	FFCB 1.28 (CALLABLE)	1.2800	12/09/30	50,000,000.00	49,877,806.68	48,236,500.00
115434	FFCB 1.28 (CALLABLE)	1.2800	12/09/30	50,000,000.00	49,877,806.68	48,236,500.00
115493	FFCB 0.74 (CALLABLE)	0.7400	12/21/27	20,000,000.00	20,000,000.00	19,444,400.00
115513	FFCB 1.17 (CALLABLE)	1.1700	12/23/30	50,000,000.00	49,926,396.50	47,531,500.00

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115543	FFCB NOTE 1.125	1.1250	02/21/31	25,000,000.00	24,993,867.80	23,998,250.00
115569	FFCB NOTE 1.125	1.1250	02/21/31	21,750,000.00	21,750,000.00	20,878,477.50
115570	FFCB NOTE 1.125	1.1250	02/21/31	22,956,000.00	22,953,747.67	22,036,153.08
115609	FFCB 1.24 (CALLABLE)	1.2400	12/23/30	50,000,000.00	50,000,000.00	48,315,500.00
115610	FFCB 1.24 (CALLABLE)	1.2400	12/23/30	50,000,000.00	50,000,000.00	48,315,500.00
115611	FFCB 1.24 (CALLABLE)	1.2400	12/23/30	50,000,000.00	50,000,000.00	48,315,500.00
115655	FFCB 1.24 (CALLABLE)	1.2400	12/23/30	48,935,000.00	48,883,529.93	47,286,379.85
115666	FFCB 1.24 (CALLABLE)	1.2400	01/06/31	25,000,000.00	25,000,000.00	24,072,750.00
115673	FFCB 1.24 (CALLABLE)	1.2400	01/06/31	50,000,000.00	50,000,000.00	48,145,500.00
115725	FFCB 1.38 (CALLABLE)	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,174,250.00
115726	FFCB 1.38 (CALLABLE)	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,174,250.00
115727	FFCB 1.38 (CALLABLE)	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,174,250.00
115754	FFCB 1.38 (CALLABLE)	1.3800	01/14/31	50,000,000.00	49,940,755.75	48,348,500.00
115774	FFCB 1.38 (CALLABLE)	1.3800	01/14/31	50,000,000.00	49,987,654.06	48,348,500.00
115851	FFCB 0.70 (CALLABLE)	0.7000	01/27/27	50,000,000.00	50,000,000.00	49,036,000.00
115854	FFCB 0.70 (CALLABLE)	0.7000	01/27/27	40,000,000.00	40,000,000.00	39,228,800.00
FFCB TOTAL				4,433,929,000.00	4,433,831,593.56	4,386,648,233.33
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,966,325.00	50,667,500.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,966,325.00	50,667,500.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,983,162.49	25,333,750.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,977,500.00	50,667,500.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,977,500.00	50,667,500.00
110175	FHLB 2.375	2.3750	03/12/21	25,000,000.00	24,998,871.41	25,018,000.00
110690	FHLB 2.375	2.3750	03/12/21	50,000,000.00	50,001,229.41	50,036,000.00
110849	FHLB 2.25	2.2500	06/11/21	45,000,000.00	44,998,164.00	45,273,150.00
112128	FHLB 2.08 (CALLABLE)	2.0800	11/25/26	50,000,000.00	50,000,000.00	51,538,000.00
112145	FHLB 2.08 (CALLABLE)	2.0800	11/25/26	40,950,000.00	40,950,000.00	42,209,622.00
112332	FHLB 2.02 (CALLABLE)	2.0200	12/16/26	50,000,000.00	50,000,000.00	50,941,000.00
112486	FHLB 2.09 (CALLABLE)	2.0900	12/23/26	40,000,000.00	40,000,000.00	41,292,400.00
112637	FHLB 1.875	1.8750	12/09/22	50,000,000.00	50,195,829.88	51,504,000.00
113541	FHLB 1.20 (CALLABLE)	1.2000	04/27/27	50,000,000.00	50,000,000.00	49,639,000.00
113600	FHLB 1.20 (CALLABLE)	1.2000	05/04/27	50,000,000.00	50,000,000.00	49,636,000.00
114029	FHLB 1.00 (CALLABLE)	1.0000	06/25/27	50,000,000.00	50,000,000.00	49,295,000.00
114118	FHLB 1.02 (CALLABLE)	1.0200	07/06/27	24,185,000.00	24,179,508.17	23,777,240.90
114223	FHLB 0.77 (CALLABLE)	0.7700	07/28/27	50,000,000.00	50,000,000.00	49,150,000.00
114337	FHLB 1.02 (CALLABLE)	1.0200	08/10/28	32,995,000.00	32,995,000.00	32,239,414.50
114617	FHLB 1.30 (CALLABLE)	1.3000	09/30/30	39,950,000.00	39,950,000.00	38,991,200.00
114722	FHLB 1.25 (CALLABLE)	1.2500	10/08/30	50,000,000.00	50,000,000.00	48,594,500.00
114733	FHLB 1.21 (CALLABLE)	1.2100	10/07/30	50,000,000.00	50,000,000.00	46,703,000.00
114743	FHLB 1.21 (CALLABLE)	1.2100	10/07/30	38,200,000.00	38,200,000.00	35,681,092.00
114771	FHLB 1.08 (CALLABLE)	1.0800	10/02/30	50,000,000.00	50,000,000.00	48,607,000.00
115431	FHLB 1.28 (CALLABLE)	1.2800	12/16/30	33,200,000.00	33,190,244.55	32,061,572.00
115526	FHLB 1.25 (CALLABLE)	1.2500	12/23/30	50,000,000.00	50,000,000.00	48,469,500.00
115527	FHLB 1.25 (CALLABLE)	1.2500	12/23/30	25,000,000.00	25,000,000.00	24,234,750.00
115529	FHLB 0.875 (CALLABLE)	0.8750	12/30/27	22,000,000.00	22,000,000.00	21,437,460.00
115557	FHLB 1.29 (CALLABLE)	1.2900	12/30/30	19,875,000.00	19,875,000.00	19,184,343.75
115670	FHLB 1.25 (CALLABLE)	1.2500	12/30/30	40,440,000.00	40,440,000.00	39,192,830.40
115713	FHLB 1.34 (CALLABLE)	1.3400	01/27/32	50,000,000.00	50,000,000.00	48,086,500.00
115714	FHLB 1.35 (CALLABLE)	1.3500	01/27/32	50,000,000.00	50,000,000.00	48,566,500.00
115728	FHLB 1.26 (CALLABLE)	1.2600	01/27/31	50,000,000.00	50,000,000.00	48,602,000.00
115729	FHLB 1.37 (CALLABLE)	1.3700	01/27/32	50,000,000.00	50,000,000.00	48,568,000.00
115730	FHLB 1.37 (CALLABLE)	1.3700	01/27/32	25,000,000.00	25,000,000.00	24,284,000.00
115740	FHLB 1.50 (CALLABLE)	1.5000	01/27/33	50,000,000.00	50,000,000.00	49,147,500.00

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115768	FHLB 1.495 (CALLABL	1.4950	01/27/33	50,000,000.00	50,000,000.00	48,896,000.00
115815	FHLB 1.32 (CALLABLE	1.3200	01/28/31	50,000,000.00	50,000,000.00	48,574,000.00
115835	FHLB 1.32 (CALLABLE	1.3200	02/03/31	50,000,000.00	50,000,000.00	48,563,500.00
115907	FHLB 1.35 (CALLABLE	1.3500	02/17/32	50,000,000.00	50,000,000.00	48,560,000.00
115952	FHLB 1.15 (CALLABLE	1.1500	08/24/29	25,000,000.00	25,000,000.00	24,565,750.00
115953	FHLB 1.32 (CALLABLE	1.3200	02/24/31	50,000,000.00	50,000,000.00	48,517,500.00
116026	FHLB 1.25 (CALLABLE	1.2500	02/24/31	50,000,000.00	50,000,000.00	48,357,000.00
116035	FHLB 1.46 (CALLABLE	1.4600	02/24/31	25,000,000.00	25,000,000.00	24,589,250.00
FHLB TOTAL				1,876,795,000.00	1,876,844,659.91	1,850,587,325.55
113332	FHLB D-N	0.2400	03/02/21	49,979,000.00	49,978,666.81	49,979,000.00
113339	FHLB D-N	0.2400	03/01/21	50,000,000.00	50,000,000.00	50,000,000.00
113340	FHLB D-N	0.2400	03/01/21	50,000,000.00	50,000,000.00	50,000,000.00
113607	FHLB D-N	0.2000	04/27/21	50,000,000.00	49,984,166.66	49,997,000.00
113608	FHLB D-N	0.2000	04/27/21	50,000,000.00	49,984,166.66	49,997,000.00
113669	FHLB D-N	0.4400	03/19/21	50,000,000.00	49,989,000.00	49,999,500.00
113670	FHLB D-N	0.4400	03/19/21	50,000,000.00	49,989,000.00	49,999,500.00
114942	FHLB D-N	0.1050	05/28/21	50,000,000.00	49,987,166.66	49,995,000.00
114943	FHLB D-N	0.1050	05/28/21	50,000,000.00	49,987,166.66	49,995,000.00
114949	FHLB D-N	0.1000	04/30/21	50,000,000.00	49,991,666.67	49,996,500.00
114950	FHLB D-N	0.1000	04/30/21	50,000,000.00	49,991,666.67	49,996,500.00
114951	FHLB D-N	0.1000	06/01/21	50,000,000.00	49,987,222.23	49,993,500.00
114952	FHLB D-N	0.1000	06/01/21	50,000,000.00	49,987,222.23	49,993,500.00
115006	FHLB D-N	0.1000	04/20/21	50,000,000.00	49,993,055.56	49,997,000.00
115007	FHLB D-N	0.1000	04/20/21	50,000,000.00	49,993,055.56	49,997,000.00
115008	FHLB D-N	0.1000	04/20/21	50,000,000.00	49,993,055.56	49,997,000.00
115047	FHLB D-N	0.0900	03/05/21	50,000,000.00	49,999,500.00	50,000,000.00
115048	FHLB D-N	0.0900	03/05/21	50,000,000.00	49,999,500.00	50,000,000.00
115049	FHLB D-N	0.0900	03/01/21	50,000,000.00	50,000,000.00	50,000,000.00
115332	FHLB D-N	0.0840	03/03/21	50,000,000.00	49,999,766.67	50,000,000.00
115333	FHLB D-N	0.0840	03/03/21	50,000,000.00	49,999,766.67	50,000,000.00
115437	FHLB D-N	0.0700	05/20/21	50,000,000.00	49,992,222.22	49,995,500.00
115438	FHLB D-N	0.0700	05/20/21	50,000,000.00	49,992,222.22	49,995,500.00
115439	FHLB D-N	0.0700	03/10/21	50,000,000.00	49,999,125.00	49,999,500.00
115440	FHLB D-N	0.0700	03/10/21	25,000,000.00	24,999,562.50	24,999,750.00
115635	FHLB D-N	0.0700	03/01/21	50,000,000.00	50,000,000.00	50,000,000.00
115636	FHLB D-N	0.0700	03/01/21	50,000,000.00	50,000,000.00	50,000,000.00
115639	FHLB D-N	0.0700	03/05/21	50,000,000.00	49,999,611.11	50,000,000.00
115644	FHLB D-N	0.0700	03/03/21	50,000,000.00	49,999,805.56	50,000,000.00
115645	FHLB D-N	0.0700	03/03/21	50,000,000.00	49,999,805.56	50,000,000.00
115659	FHLB D-N	0.0700	03/02/21	50,000,000.00	49,999,902.78	50,000,000.00
115660	FHLB D-N	0.0700	03/02/21	50,000,000.00	49,999,902.78	50,000,000.00
115671	FHLB D-N	0.0600	03/26/21	50,000,000.00	49,997,916.67	49,999,000.00
115672	FHLB D-N	0.0600	03/26/21	50,000,000.00	49,997,916.67	49,999,000.00
115674	FHLB D-N	0.0600	03/05/21	50,000,000.00	49,999,666.67	50,000,000.00
115707	FHLB D-N	0.0850	04/09/21	50,000,000.00	49,995,395.83	49,998,000.00
115708	FHLB D-N	0.0850	04/09/21	50,000,000.00	49,995,395.83	49,998,000.00
115732	FHLB D-N	0.0800	03/01/21	50,000,000.00	50,000,000.00	50,000,000.00
115741	FHLB D-N	0.0800	03/18/21	50,000,000.00	49,998,111.11	49,999,500.00
115748	FHLB D-N	0.0800	03/19/21	50,000,000.00	49,998,000.00	49,999,500.00
115749	FHLB D-N	0.0800	03/16/21	50,000,000.00	49,998,333.33	49,999,500.00
115750	FHLB D-N	0.0800	03/16/21	50,000,000.00	49,998,333.33	49,999,500.00
115752	FHLB D-N	0.0850	04/14/21	50,000,000.00	49,994,805.56	49,997,500.00
115753	FHLB D-N	0.0850	04/14/21	37,000,000.00	36,996,156.11	36,998,150.00

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115775	FHLB D-N	0.0830	04/16/21	50,000,000.00	49,994,697.22	49,997,500.00
115776	FHLB D-N	0.0830	04/16/21	50,000,000.00	49,994,697.22	49,997,500.00
115777	FHLB D-N	0.0850	04/30/21	50,000,000.00	49,992,916.67	49,996,500.00
115780	FHLB D-N	0.0800	04/16/21	50,000,000.00	49,994,888.89	49,997,500.00
115798	FHLB D-N	0.0800	04/19/21	50,000,000.00	49,994,555.55	49,997,500.00
115834	FHLB D-N	0.0800	04/23/21	45,000,000.00	44,994,700.00	44,997,300.00
115870	FHLB D-N	0.0750	04/28/21	50,000,000.00	49,993,958.33	49,997,000.00
115871	FHLB D-N	0.0750	04/28/21	50,000,000.00	49,993,958.33	49,997,000.00
115872	FHLB D-N	0.0600	05/11/21	50,000,000.00	49,994,083.33	49,996,000.00
115873	FHLB D-N	0.0600	05/11/21	50,000,000.00	49,994,083.33	49,996,000.00
115897	FHLB D-N	0.0650	04/30/21	50,000,000.00	49,994,583.33	49,996,500.00
115898	FHLB D-N	0.0650	04/30/21	50,000,000.00	49,994,583.33	49,996,500.00
115900	FHLB D-N	0.0650	04/30/21	50,000,000.00	49,994,583.33	49,996,500.00
115901	FHLB D-N	0.0650	04/30/21	50,000,000.00	49,994,583.33	49,996,500.00
115988	FHLB D-N	0.0390	05/12/21	50,000,000.00	49,996,100.00	49,996,000.00
115989	FHLB D-N	0.0390	05/12/21	50,000,000.00	49,996,100.00	49,996,000.00
116011	FHLB D-N	0.0540	08/13/21	50,000,000.00	49,987,625.00	49,986,500.00
116012	FHLB D-N	0.0540	08/13/21	50,000,000.00	49,987,625.00	49,986,500.00
116013	FHLB D-N	0.0380	05/14/21	50,000,000.00	49,996,094.44	49,996,000.00
116014	FHLB D-N	0.0380	05/14/21	50,000,000.00	49,996,094.44	49,996,000.00
116018	FHLB D-N	0.0350	04/23/21	50,000,000.00	49,997,423.61	49,997,000.00
116037	FHLB D-N	0.0400	05/19/21	50,000,000.00	49,995,611.11	49,995,500.00
116047	FHLB D-N	0.0350	04/20/21	50,000,000.00	49,997,569.44	49,997,000.00
116048	FHLB D-N	0.0350	04/20/21	50,000,000.00	49,997,569.44	49,997,000.00
116049	FHLB D-N	0.0350	04/23/21	50,000,000.00	49,997,423.61	49,997,000.00
116054	FHLB D-N	0.0340	05/21/21	50,000,000.00	49,996,175.00	49,995,500.00
116055	FHLB D-N	0.0340	05/21/21	50,000,000.00	49,996,175.00	49,995,500.00
116091	FHLB D-N	0.0480	08/25/21	50,000,000.00	49,988,200.00	49,985,500.00
116094	FHLB D-N	0.0300	06/01/21	50,000,000.00	49,996,166.67	49,993,500.00
116095	FHLB D-N	0.0300	06/01/21	50,000,000.00	49,996,166.67	49,993,500.00
116096	FHLB D-N	0.0300	06/01/21	20,000,000.00	19,998,466.67	19,997,400.00
116110	FHLB D-N	0.0400	05/28/21	41,000,000.00	40,995,991.11	40,995,900.00
116111	FHLB D-N	0.0400	05/28/21	50,000,000.00	49,995,111.11	49,995,000.00
FHLB DISC TOTAL				3,767,979,000.00	3,767,615,562.62	3,767,759,000.00
110594	FHLMC 2.60 (CALLABL	2.6000	05/03/24	50,000,000.00	50,000,000.00	50,188,000.00
110796	FHLMC 2.44 (CALLABL	2.4400	05/28/24	50,000,000.00	50,000,000.00	50,244,500.00
110837	FHLMC 2.45 (CALLABL	2.4500	05/28/24	25,000,000.00	25,000,000.00	25,123,000.00
112422	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,404,000.00
112423	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,404,000.00
112439	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,403,000.00
112901	FHLMC 1.50	1.5000	02/12/25	25,000,000.00	24,984,768.80	25,953,250.00
113109	FHLMC 0.95 (CALLABL	0.9500	03/12/25	50,000,000.00	50,000,000.00	50,005,000.00
113117	FHLMC 1.00 (CALLABL	1.0000	03/17/26	50,000,000.00	50,000,000.00	49,867,000.00
113157	FHLMC 1.00 (CALLABL	1.0000	03/18/25	50,000,000.00	50,000,000.00	50,008,500.00
113530	FHLMC 1.00 (CALLABL	1.0000	04/28/26	50,000,000.00	50,000,000.00	49,306,500.00
113531	FHLMC 0.95 (CALLABL	0.9500	04/28/25	50,000,000.00	50,000,000.00	50,024,000.00
113544	FHLMC 1.00 (CALLABL	1.0000	10/28/25	50,000,000.00	50,000,000.00	49,373,500.00
113668	FHLMC 1.05 (CALLABL	1.0500	05/04/27	50,000,000.00	50,000,000.00	49,651,500.00
113728	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,012,000.00
113729	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,012,000.00
113740	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	50,014,500.00
113750	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	50,014,500.00
113767	FHLMC 1.05 (CALLABL	1.0500	05/27/27	50,000,000.00	50,000,000.00	49,648,000.00

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113774	FHLMC 1.07 (CALLABL	1.0700	05/27/27	50,000,000.00	50,000,000.00	49,708,500.00
113793	FHLMC 0.73 (CALLABL	0.7300	05/27/25	50,000,000.00	50,000,000.00	50,009,500.00
113992	FHLMC 1.00 (CALLABL	1.0000	06/23/27	25,000,000.00	25,000,000.00	24,745,750.00
114019	FHLMC 1.00 (CALLABL	1.0000	06/28/27	25,000,000.00	24,999,774.24	24,745,250.00
114045	FHLMC 0.71 (CALLABL	0.7100	06/23/25	50,000,000.00	50,000,000.00	50,009,000.00
114161	FHLMC 0.83 (CALLABL	0.8300	07/22/26	25,000,000.00	25,000,000.00	24,599,500.00
114217	FHLMC 1.00 (CALLABL	1.0000	07/29/27	50,000,000.00	50,000,000.00	49,331,000.00
114224	FHLMC 0.83 (CALLABL	0.8300	07/29/27	50,000,000.00	50,000,000.00	48,808,000.00
114308	FHLMC 1.10 (CALLABL	1.1000	02/12/29	25,000,000.00	25,000,000.00	24,714,250.00
114371	FHLMC 1.10 (CALLABL	1.1000	08/20/29	25,000,000.00	25,000,000.00	24,569,250.00
114378	FHLMC 1.15 (CALLABL	1.1500	08/24/29	25,000,000.00	25,000,000.00	24,667,000.00
114390	FHLMC 1.07 (CALLABL	1.0700	08/25/28	25,000,000.00	25,000,000.00	24,574,250.00
114391	FHLMC 1.25 (CALLABL	1.2500	08/26/30	25,000,000.00	25,000,000.00	24,522,000.00
114393	FHLMC 1.26 (CALLABL	1.2600	09/03/30	25,000,000.00	25,000,000.00	24,537,500.00
114454	FHLMC 1.20 (CALLABL	1.2000	08/27/30	25,000,000.00	25,000,000.00	24,496,000.00
114465	FHLMC 1.20 (CALLABL	1.2000	09/09/30	25,000,000.00	25,000,000.00	24,486,000.00
114490	FHLMC 1.25 (CALLABL	1.2500	09/09/30	25,000,000.00	25,000,000.00	24,511,250.00
114491	FHLMC 1.28 (CALLABL	1.2800	09/17/30	25,000,000.00	25,000,000.00	24,571,750.00
114506	FHLMC 1.25 (CALLABL	1.2500	09/16/30	25,000,000.00	25,000,000.00	24,506,250.00
114526	FHLMC 1.32 (CALLABL	1.3200	09/17/30	25,000,000.00	25,000,000.00	24,637,750.00
114623	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	49,205,500.00
114624	FHLMC 1.33 (CALLABL	1.3300	09/26/30	50,000,000.00	50,000,000.00	49,307,500.00
114640	FHLMC 1.25 (CALLABL	1.2500	09/23/30	50,000,000.00	50,000,000.00	49,002,500.00
114641	FHLMC 1.25 (CALLABL	1.2500	09/23/30	50,000,000.00	50,000,000.00	49,002,500.00
114642	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	49,205,500.00
114643	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	49,205,500.00
114660	FHLMC 1.25 (CALLABL	1.2500	09/30/30	50,000,000.00	50,000,000.00	48,992,500.00
114675	FHLMC 1.25 (CALLABL	1.2500	09/30/30	50,000,000.00	50,000,000.00	48,992,500.00
114702	FHLMC 1.24 (CALLABL	1.2400	09/30/30	50,000,000.00	50,000,000.00	49,034,000.00
114744	FHLMC 1.24 (CALLABL	1.2400	10/08/30	50,000,000.00	50,000,000.00	49,022,500.00
114792	FHLMC 1.25 (CALLABL	1.2500	10/15/30	50,000,000.00	50,000,000.00	48,971,500.00
114793	FHLMC 1.25 (CALLABL	1.2500	10/22/30	50,000,000.00	50,000,000.00	48,961,500.00
114819	FHLMC 1.26 (CALLABL	1.2600	10/15/30	50,000,000.00	50,000,000.00	49,016,000.00
114829	FHLMC 1.26 (CALLABL	1.2600	10/22/30	50,000,000.00	49,985,533.96	49,006,500.00
114830	FHLMC 1.26 (CALLABL	1.2600	10/22/30	25,000,000.00	24,992,766.97	24,503,250.00
114831	FHLMC 1.27 (CALLABL	1.2700	10/22/30	50,000,000.00	50,000,000.00	49,051,000.00
114841	FHLMC 1.27 (CALLABL	1.2700	10/21/30	50,000,000.00	50,000,000.00	49,052,500.00
114842	FHLMC 1.29 (CALLABL	1.2900	10/21/30	50,000,000.00	50,000,000.00	49,141,500.00
114843	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,133,500.00
114844	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,133,500.00
114854	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,133,500.00
114875	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,133,500.00
114876	FHLMC 1.31 (CALLABL	1.3100	10/28/30	50,000,000.00	50,000,000.00	49,178,000.00
114884	FHLMC 1.31 (CALLABL	1.3100	10/28/30	50,000,000.00	50,000,000.00	49,178,000.00
114892	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	49,133,500.00
114970	FHLMC 1.50 (CALLABL	1.5000	11/04/32	50,000,000.00	50,000,000.00	48,788,500.00
114971	FHLMC 1.50 (CALLABL	1.5000	11/05/32	50,000,000.00	50,000,000.00	48,787,500.00
114972	FHLMC 1.31 (CALLABL	1.3100	11/12/30	50,000,000.00	50,000,000.00	48,402,500.00
114973	FHLMC 1.31 (CALLABL	1.3100	11/12/30	25,000,000.00	25,000,000.00	24,201,250.00
115000	FHLMC 1.41 (CALLABL	1.4100	11/17/31	50,000,000.00	50,000,000.00	47,974,500.00
115065	FHLMC 1.50 (CALLABL	1.5000	08/09/32	50,000,000.00	50,000,000.00	48,112,500.00
115087	FHLMC 1.50 (CALLABL	1.5000	11/23/32	50,000,000.00	50,000,000.00	47,964,500.00
115094	FHLMC 1.36 (CALLABL	1.3600	11/26/30	50,000,000.00	50,000,000.00	48,620,500.00
115223	FHLMC 1.32 (CALLABL	1.3200	11/25/31	50,000,000.00	50,000,000.00	47,865,500.00

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115224	FHLMC 1.42 (CALLABL	1.4200	11/23/32	50,000,000.00	50,000,000.00	47,545,500.00
115242	FHLMC 1.32 (CALLABL	1.3200	11/25/31	50,000,000.00	50,000,000.00	47,865,500.00
115243	FHLMC 1.42 (CALLABL	1.4200	11/23/32	50,000,000.00	50,000,000.00	47,545,500.00
115244	FHLMC 1.49 (CALLABL	1.4900	11/26/32	50,000,000.00	50,000,000.00	47,909,000.00
115284	FHLMC 1.40 (CALLABL	1.4000	12/02/31	50,000,000.00	50,000,000.00	48,252,500.00
115285	FHLMC 1.22 (CALLABL	1.2200	12/09/30	50,000,000.00	50,000,000.00	48,031,000.00
115301	FHLMC 1.33 (CALLABL	1.3300	12/09/31	50,000,000.00	50,000,000.00	47,907,500.00
115302	FHLMC 1.33 (CALLABL	1.3300	12/16/31	50,000,000.00	50,000,000.00	47,904,000.00
115391	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,115,937.67	49,505,000.00
115392	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,115,937.67	49,505,000.00
115393	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,115,937.67	49,505,000.00
115394	FHLMC 0.60 (CALLABL	0.6000	11/12/25	50,000,000.00	50,000,000.00	49,812,500.00
115395	FHLMC 0.60 (CALLABL	0.6000	11/12/25	31,739,000.00	31,739,000.00	31,619,978.75
115575	FHLMC 1.36 (CALLABL	1.3600	01/06/33	50,000,000.00	50,000,000.00	47,181,000.00
115582	FHLMC 1.15 (CALLABL	1.1500	01/06/31	50,000,000.00	50,000,000.00	47,969,500.00
FHLMC Fxd-(S) TOTAL				3,906,739,000.00	3,907,049,656.98	3,838,879,978.75
114030	FHLMC 0.75 (CALLABL	0.7500	12/26/25	50,000,000.00	50,000,000.00	49,267,000.00
114100	FHLMC 0.73 (CALLABL	0.7300	07/09/25	50,000,000.00	50,000,000.00	50,004,500.00
FHLMC Fxd-(Q) TOTAL				100,000,000.00	100,000,000.00	99,271,500.00
113832	FNMA 0.75 (CALLABLE	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,005,000.00
114028	FNMA 0.50	0.5000	06/17/25	25,000,000.00	24,991,796.64	24,816,000.00
114101	FNMA 0.71 (CALLABLE	0.7100	07/09/25	50,000,000.00	50,000,000.00	50,001,000.00
114155	FNMA 0.82 (CALLABLE	0.8200	07/09/26	50,000,000.00	50,000,000.00	49,783,000.00
114160	FNMA 0.95 (CALLABLE	0.9500	07/15/27	50,000,000.00	50,000,000.00	49,625,500.00
114179	FNMA 0.75 (CALLABLE	0.7500	06/30/25	21,000,000.00	21,000,000.00	21,002,940.00
114285	FNMA 0.875 (CALLABL	0.8750	07/30/27	25,000,000.00	25,000,000.00	24,717,000.00
114392	FNMA 1.18 (CALLABLE	1.1800	08/26/30	50,000,000.00	50,000,000.00	48,356,000.00
114417	FNMA 1.25 (CALLABLE	1.2500	08/27/30	25,000,000.00	25,000,000.00	24,331,750.00
114503	FNMA 1.18 (CALLABLE	1.1800	08/26/30	25,000,000.00	25,000,000.00	24,178,000.00
114525	FNMA 1.12 (CALLABLE	1.1200	09/11/30	25,000,000.00	25,000,000.00	24,042,250.00
114631	FNMA 1.20 (CALLABLE	1.2000	09/27/30	50,000,000.00	50,000,000.00	48,430,500.00
114632	FNMA 1.25 (CALLABLE	1.2500	09/27/30	50,000,000.00	50,000,000.00	48,667,000.00
114901	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,385,068.80	46,894,500.00
114940	FNMA 1.20 (CALLABLE	1.2000	10/28/30	50,000,000.00	50,000,000.00	48,432,000.00
114983	FNMA 1.45 (CALLABLE	1.4500	10/28/32	50,000,000.00	50,000,000.00	48,723,000.00
114984	FNMA 1.365 (CALLABL	1.3650	10/28/31	50,000,000.00	50,000,000.00	48,766,000.00
114985	FNMA 1.45 (CALLABLE	1.4500	11/18/32	50,000,000.00	50,000,000.00	48,713,500.00
114986	FNMA 1.26 (CALLABLE	1.2600	10/28/30	50,000,000.00	50,000,000.00	48,686,000.00
115001	FNMA 1.46 (CALLABLE	1.4600	11/17/32	50,000,000.00	50,000,000.00	48,767,500.00
115058	FNMA 1.22 (CALLABLE	1.2200	08/27/32	50,000,000.00	49,392,654.54	47,621,000.00
115059	FNMA 1.22 (CALLABLE	1.2200	08/27/32	49,250,000.00	48,651,348.90	46,906,685.00
115066	FNMA 1.27 (CALLABLE	1.2700	11/18/30	50,000,000.00	50,000,000.00	48,736,000.00
115109	FNMA 1.24 (CALLABLE	1.2400	11/25/30	50,000,000.00	50,000,000.00	48,585,000.00
115126	FNMA 1.50 (CALLABLE	1.5000	11/16/32	50,000,000.00	50,000,000.00	48,981,000.00
115127	FNMA 1.32 (CALLABLE	1.3200	11/18/30	50,000,000.00	50,000,000.00	48,961,000.00
115128	FNMA 1.50 (CALLABLE	1.5000	11/23/32	50,000,000.00	50,000,000.00	48,972,000.00
115254	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,084,290.89	46,894,500.00
115257	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,109,813.56	46,894,500.00
115343	FNMA 1.515 (CALLABL	1.5150	12/08/32	50,000,000.00	50,000,000.00	49,034,500.00
115344	FNMA 1.36 (CALLABLE	1.3600	12/16/31	50,000,000.00	50,000,000.00	48,681,000.00
115358	FNMA 1.33 (CALLABLE	1.3300	12/09/30	50,000,000.00	50,000,000.00	48,983,000.00
115359	FNMA 1.24 (CALLABLE	1.2400	12/09/30	50,000,000.00	50,000,000.00	48,575,000.00

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115378	FNMA 0.95 (CALLABLE	0.9500	12/08/28	50,000,000.00	50,000,000.00	48,780,500.00
115379	FNMA 1.00 (CALLABLE	1.0000	12/08/28	50,000,000.00	50,000,000.00	48,965,000.00
115380	FNMA 1.35 (CALLABLE	1.3500	12/16/31	50,000,000.00	50,000,000.00	48,631,500.00
115461	FNMA 1.33 (CALLABLE	1.3300	12/10/30	50,000,000.00	50,000,000.00	48,981,500.00
115492	FNMA 1.30 (CALLABLE	1.3000	12/17/30	25,000,000.00	24,987,753.29	24,418,750.00
115691	FNMA 1.36 (CALLABLE	1.3600	01/20/33	50,000,000.00	50,000,000.00	48,149,000.00
115697	FNMA 0.875	0.8750	08/05/30	25,000,000.00	24,364,775.53	23,447,250.00
115698	FNMA 1.31 (CALLABLE	1.3100	01/27/32	50,000,000.00	50,000,000.00	48,379,000.00
115699	FNMA 1.31 (CALLABLE	1.3100	01/27/32	50,000,000.00	50,000,000.00	48,379,000.00
115756	FNMA 1.61 (CALLABLE	1.6100	01/27/33	50,000,000.00	50,000,000.00	49,484,000.00
115882	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	48,949,758.34	46,894,500.00
FNMA TOTAL				1,995,250,000.00	1,989,917,260.49	1,939,273,625.00
113281	FNMA D-N	0.1000	03/01/21	50,000,000.00	50,000,000.00	50,000,000.00
113282	FNMA D-N	0.1000	03/01/21	50,000,000.00	50,000,000.00	50,000,000.00
113283	FNMA D-N	0.1000	03/01/21	50,000,000.00	50,000,000.00	50,000,000.00
113284	FNMA D-N	0.1000	03/01/21	50,000,000.00	50,000,000.00	50,000,000.00
FNMA DISC TOTAL				200,000,000.00	200,000,000.00	200,000,000.00
113929	FHLMC 1.75 (CALLABL	1.2000	12/09/25	50,000,000.00	50,000,000.00	49,263,500.00
MCPN TOTAL				50,000,000.00	50,000,000.00	49,263,500.00
110758	FHLMC 2.75 (CALLABL	2.5000	05/28/24	50,000,000.00	50,000,000.00	50,252,000.00
110785	FHLMC 3.00 (CALLABL	2.3750	05/28/24	25,000,000.00	25,000,000.00	25,118,500.00
MCSA TOTAL				75,000,000.00	75,000,000.00	75,370,500.00
114748	CAFCO LLC CP	0.1900	03/11/21	50,000,000.00	49,997,361.11	49,998,000.00
114753	CIESCO LLC CP	0.1900	03/11/21	43,000,000.00	42,997,730.56	42,997,850.00
115090	MONT BLANC CAPITAL	0.2000	03/01/21	28,192,000.00	28,192,000.00	28,191,718.08
115220	MONT BLANC CAPITAL	0.2200	03/10/21	23,785,000.00	23,783,691.83	23,783,810.75
115272	MONT BLANC CAPITAL	0.2200	03/10/21	34,730,000.00	34,728,089.85	34,728,263.50
115314	MONT BLANC CAPITAL	0.2100	03/19/21	20,809,000.00	20,806,815.05	20,807,335.28
115353	NATIXIS NY BRANCH C	0.1900	03/03/21	27,448,000.00	27,447,710.27	27,447,451.04
115390	ATLANTIC ASSET SEC	0.1900	03/08/21	21,304,000.00	21,303,212.94	21,303,147.84
115399	CANCARA ASSET SEC L	0.2100	03/08/21	50,000,000.00	49,997,958.33	49,998,000.00
115407	NATIXIS NY BRANCH C	0.1900	03/05/21	50,000,000.00	49,998,944.45	49,999,000.00
115408	NATIXIS NY BRANCH C	0.1900	03/05/21	50,000,000.00	49,998,944.45	49,999,000.00
115413	NATIXIS NY BRANCH C	0.1900	03/10/21	50,000,000.00	49,997,625.00	49,998,500.00
115414	NATIXIS NY BRANCH C	0.1900	03/10/21	50,000,000.00	49,997,625.00	49,998,500.00
115415	ATLANTIC ASSET SEC	0.1900	03/10/21	50,000,000.00	49,997,625.00	49,997,500.00
115416	ATLANTIC ASSET SEC	0.1900	03/08/21	7,853,000.00	7,852,709.88	7,852,685.88
115441	LA FAYETTE ASSET SE	0.1900	03/08/21	50,000,000.00	49,998,152.78	49,998,000.00
115443	NATIXIS NY BRANCH C	0.1900	03/15/21	50,000,000.00	49,996,305.56	49,997,500.00
115444	NATIXIS NY BRANCH C	0.1900	03/15/21	50,000,000.00	49,996,305.56	49,997,500.00
115445	ATLANTIC ASSET SEC	0.1900	03/09/21	50,000,000.00	49,997,888.89	49,998,000.00
115447	ATLANTIC ASSET SEC	0.1900	03/15/21	50,000,000.00	49,996,305.56	49,996,500.00
115448	MONT BLANC CAPITAL	0.2300	04/14/21	50,000,000.00	49,985,944.44	49,990,500.00
115449	MONT BLANC CAPITAL	0.2300	04/14/21	15,517,000.00	15,512,638.01	15,514,051.77
115452	ATLANTIC ASSET SEC	0.1900	03/08/21	17,857,000.00	17,856,340.28	17,856,285.72
115454	SHEFFIELD RECEIVABL	0.2100	03/10/21	50,000,000.00	49,997,375.00	49,997,500.00
115464	ATLANTIC ASSET SEC	0.1800	03/09/21	50,000,000.00	49,998,000.00	49,998,000.00
115470	MONT BLANC CAPITAL	0.2500	04/20/21	38,684,000.00	38,670,568.06	38,675,489.52
115479	MONT BLANC CAPITAL	0.2400	03/15/21	50,000,000.00	49,995,333.33	49,996,500.00
115480	MONT BLANC CAPITAL	0.2400	03/15/21	31,074,000.00	31,071,099.76	31,071,824.82

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115482	ATLANTIC ASSET SEC	0.1800	03/11/21	25,000,000.00	24,998,750.00	24,998,750.00
115483	OLD LINE FUNDING LL	0.1800	03/08/21	50,000,000.00	49,998,250.00	49,998,500.00
115487	NATIXIS NY BRANCH C	0.1900	03/11/21	50,000,000.00	49,997,361.11	49,998,000.00
115497	MONT BLANC CAPITAL	0.2200	03/15/21	34,104,000.00	34,101,082.21	34,101,612.72
115521	MONT BLANC CAPITAL	0.2400	03/16/21	17,313,000.00	17,311,268.70	17,311,788.09
115525	THUNDER BAY FUNDING	0.2000	03/12/21	50,000,000.00	49,996,944.45	49,998,000.00
115535	THUNDER BAY FUNDING	0.2200	04/16/21	50,000,000.00	49,985,944.45	49,993,000.00
115536	SHEFFIELD RECEIVABL	0.2200	03/16/21	50,000,000.00	49,995,416.67	49,996,500.00
115537	THUNDER BAY FUNDING	0.1900	03/16/21	50,000,000.00	49,996,041.67	49,997,500.00
115548	CREDIT AGRICOLE CIB	0.1500	03/17/21	50,000,000.00	49,996,666.67	49,998,000.00
115564	SHEFFIELD RECEIVABL	0.2200	03/01/21	50,000,000.00	50,000,000.00	49,999,500.00
115579	SHEFFIELD RECEIVABL	0.2300	03/22/21	50,000,000.00	49,993,291.67	49,995,500.00
115590	THUNDER BAY FUNDING	0.1800	03/02/21	50,000,000.00	49,999,750.00	49,999,000.00
115591	THUNDER BAY FUNDING	0.1800	03/02/21	50,000,000.00	49,999,750.00	49,999,000.00
115597	LA FAYETTE ASSET SE	0.1900	03/18/21	50,000,000.00	49,995,513.89	49,996,000.00
115602	ATLANTIC ASSET SEC	0.1700	03/17/21	50,000,000.00	49,996,222.22	49,996,000.00
115618	SHEFFIELD RECEIVABL	0.2200	03/24/21	50,000,000.00	49,992,972.22	49,995,000.00
115626	CREDIT AGRICOLE CIB	0.1100	03/24/21	50,000,000.00	49,996,486.11	49,997,000.00
115627	ATLANTIC ASSET SEC	0.1900	03/24/21	50,000,000.00	49,993,930.56	49,995,000.00
115628	SHEFFIELD RECEIVABL	0.2400	03/30/21	50,000,000.00	49,990,333.33	49,993,500.00
115633	TORONTO DOMINION BA	0.2200	03/05/21	50,000,000.00	49,998,777.78	49,999,000.00
115638	CREDIT AGRICOLE CIB	0.1000	03/05/21	50,000,000.00	49,999,444.45	49,999,000.00
115647	CREDIT AGRICOLE CIB	0.1000	03/03/21	50,000,000.00	49,999,722.22	49,999,500.00
115648	JUPITER SEC COMPANY	0.2100	03/16/21	13,100,000.00	13,098,853.75	13,099,083.00
115650	THUNDER BAY FUNDING	0.1800	03/09/21	50,000,000.00	49,998,000.00	49,998,000.00
115651	LA FAYETTE ASSET SE	0.1800	03/16/21	50,000,000.00	49,996,250.00	49,996,500.00
115652	SHEFFIELD RECEIVABL	0.1900	03/03/21	50,000,000.00	49,999,472.22	49,999,000.00
115657	CREDIT AGRICOLE CIB	0.0900	03/05/21	50,000,000.00	49,999,500.00	49,999,000.00
115658	CREDIT AGRICOLE CIB	0.0900	03/05/21	50,000,000.00	49,999,500.00	49,999,000.00
115661	THUNDER BAY FUNDING	0.1800	03/11/21	50,000,000.00	49,997,500.00	49,998,000.00
115664	OLD LINE FUNDING LL	0.2000	03/22/21	25,000,000.00	24,997,083.34	24,997,750.00
115676	OLD LINE FUNDING LL	0.1600	03/22/21	50,000,000.00	49,995,333.33	49,995,500.00
115677	OLD LINE FUNDING LL	0.1600	03/22/21	25,000,000.00	24,997,666.66	24,997,750.00
115682	JUPITER SEC COMPANY	0.1800	03/18/21	50,000,000.00	49,995,750.00	49,996,000.00
115683	JUPITER SEC COMPANY	0.1700	03/10/21	50,000,000.00	49,997,875.00	49,997,500.00
115684	NATIXIS NY BRANCH C	0.1500	03/11/21	29,605,000.00	29,603,766.46	29,603,815.80
115685	CRC FUNDING LLC CP	0.1700	04/06/21	50,000,000.00	49,991,500.00	49,992,500.00
115686	CRC FUNDING LLC CP	0.1700	04/06/21	25,000,000.00	24,995,750.00	24,996,250.00
115687	CAFCO LLC CP	0.1700	04/08/21	50,000,000.00	49,991,027.78	49,994,000.00
115688	SHEFFIELD RECEIVABL	0.1800	03/05/21	50,000,000.00	49,999,000.00	49,998,500.00
115690	CAFCO LLC CP	0.1700	04/08/21	26,192,000.00	26,187,299.99	26,188,856.96
115692	NATIXIS NY BRANCH C	0.1300	03/02/21	50,000,000.00	49,999,819.44	49,999,500.00
115693	CHARIOT FUNDING LLC	0.1600	03/18/21	35,000,000.00	34,997,355.56	34,997,200.00
115694	NATIXIS NY BRANCH C	0.1400	03/03/21	50,000,000.00	49,999,611.11	49,999,000.00
115695	CREDIT AGRICOLE CIB	0.1100	03/02/21	19,073,000.00	19,072,941.72	19,072,809.27
115700	SHEFFIELD RECEIVABL	0.1800	03/31/21	50,000,000.00	49,992,500.00	49,993,500.00
115701	NATIXIS NY BRANCH C	0.1400	03/16/21	50,000,000.00	49,997,083.33	49,997,500.00
115702	CREDIT AGRICOLE CIB	0.1000	03/12/21	23,408,000.00	23,407,284.75	23,407,297.76
115709	CAFCO LLC CP	0.1600	04/06/21	50,000,000.00	49,992,000.00	49,994,500.00
115710	CAFCO LLC CP	0.1600	04/06/21	50,000,000.00	49,992,000.00	49,994,500.00
115711	MERCK & CO INC CP	0.0900	03/16/21	50,000,000.00	49,998,125.00	49,998,500.00
115715	LA FAYETTE ASSET SE	0.1700	04/08/21	50,000,000.00	49,991,027.78	49,992,000.00
115718	JUPITER SEC COMPANY	0.1700	04/12/21	46,250,000.00	46,240,827.09	46,241,675.00
115721	TORONTO DOMINION BA	0.1500	03/19/21	24,813,000.00	24,811,139.03	24,811,759.35

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115722	CANCARA ASSET SEC L	0.1900	04/20/21	50,000,000.00	49,986,805.56	49,989,000.00
115723	CANCARA ASSET SEC L	0.1900	04/20/21	3,000,000.00	2,999,208.33	2,999,340.00
115733	SHEFFIELD RECEIVABL	0.1800	03/17/21	50,000,000.00	49,996,000.00	49,996,000.00
115734	CRC FUNDING LLC CP	0.1600	04/13/21	25,000,000.00	24,995,222.22	24,995,500.00
115735	LA FAYETTE ASSET SE	0.1700	04/13/21	35,000,000.00	34,992,893.05	34,993,700.00
115736	NATIXIS NY BRANCH C	0.1200	03/17/21	33,818,000.00	33,816,196.37	33,816,309.10
115737	SHEFFIELD RECEIVABL	0.1800	03/19/21	50,000,000.00	49,995,500.00	49,996,000.00
115738	LA FAYETTE ASSET SE	0.1300	03/12/21	25,000,000.00	24,999,006.95	24,998,500.00
115739	CANCARA ASSET SEC L	0.1900	04/16/21	39,000,000.00	38,990,531.66	38,992,200.00
115742	SHEFFIELD RECEIVABL	0.1500	03/18/21	50,000,000.00	49,996,458.33	49,996,000.00
115743	AUTOBAHN FUNDING CO	0.1300	03/01/21	25,000,000.00	25,000,000.00	24,999,750.00
115744	NATIXIS NY BRANCH C	0.1200	03/19/21	50,000,000.00	49,997,000.00	49,997,000.00
115745	NATIXIS NY BRANCH C	0.1200	03/19/21	50,000,000.00	49,997,000.00	49,997,000.00
115746	MONT BLANC CAPITAL	0.2000	05/12/21	17,143,000.00	17,136,142.80	17,137,514.24
115751	THUNDER BAY FUNDING	0.1500	03/23/21	35,000,000.00	34,996,791.67	34,997,550.00
115755	OLD LINE FUNDING LL	0.1500	03/23/21	50,000,000.00	49,995,416.67	49,995,500.00
115757	CAFCO LLC CP	0.1700	04/15/21	50,000,000.00	49,989,375.00	49,992,500.00
115758	CREDIT AGRICOLE CIB	0.1000	03/22/21	50,000,000.00	49,997,083.34	49,997,000.00
115759	CREDIT AGRICOLE CIB	0.1000	03/22/21	50,000,000.00	49,997,083.34	49,997,000.00
115760	UNILEVER CAPITAL CO	0.1000	03/22/21	50,000,000.00	49,997,083.34	49,998,000.00
115762	MONT BLANC CAPITAL	0.2000	05/07/21	37,284,000.00	37,270,122.06	37,273,187.64
115767	OLD LINE FUNDING LL	0.1400	03/23/21	30,000,000.00	29,997,433.33	29,997,300.00
115769	CAFCO LLC CP	0.1600	04/16/21	50,000,000.00	49,989,777.78	49,992,500.00
115770	JUPITER SEC COMPANY	0.1800	04/15/21	50,000,000.00	49,988,750.00	49,990,500.00
115771	NATIXIS NY BRANCH C	0.1100	03/30/21	50,000,000.00	49,995,569.45	49,995,500.00
115772	CREDIT AGRICOLE CIB	0.1000	03/30/21	38,789,000.00	38,785,875.33	38,785,896.88
115778	CAFCO LLC CP	0.1700	04/20/21	50,000,000.00	49,988,194.44	49,991,500.00
115779	CAFCO LLC CP	0.1700	04/20/21	50,000,000.00	49,988,194.44	49,991,500.00
115781	JUPITER SEC COMPANY	0.1800	04/15/21	50,000,000.00	49,988,750.00	49,990,500.00
115782	SHEFFIELD RECEIVABL	0.1500	03/31/21	50,000,000.00	49,993,750.00	49,993,500.00
115783	CREDIT AGRICOLE CIB	0.1000	03/31/21	50,000,000.00	49,995,833.33	49,996,000.00
115787	THUNDER BAY FUNDING	0.1200	03/11/21	35,000,000.00	34,998,833.33	34,998,600.00
115788	OLD LINE FUNDING LL	0.1400	03/24/21	50,000,000.00	49,995,527.78	49,995,000.00
115789	CIESCO LLC CP	0.1600	04/21/21	50,000,000.00	49,988,666.67	49,989,000.00
115790	CIESCO LLC CP	0.1600	04/21/21	50,000,000.00	49,988,666.67	49,989,000.00
115791	JUPITER SEC COMPANY	0.1800	04/20/21	50,000,000.00	49,987,500.00	49,989,000.00
115792	JUPITER SEC COMPANY	0.1700	04/19/21	25,000,000.00	24,994,215.28	24,994,750.00
115793	CHARIOT FUNDING LLC	0.1800	04/20/21	45,000,000.00	44,988,750.00	44,990,100.00
115794	CREDIT AGRICOLE CIB	0.1000	03/23/21	50,000,000.00	49,996,944.45	49,997,000.00
115795	UNILEVER CAPITAL CO	0.1000	04/20/21	30,000,000.00	29,995,833.33	29,996,700.00
115796	OLD LINE FUNDING LL	0.1400	04/15/21	50,000,000.00	49,991,250.00	49,991,000.00
115797	MONT BLANC CAPITAL	0.1500	03/22/21	17,813,000.00	17,811,441.36	17,811,396.83
115799	SHEFFIELD RECEIVABL	0.1500	04/05/21	50,000,000.00	49,992,708.33	49,992,500.00
115800	THUNDER BAY FUNDING	0.1200	03/23/21	25,000,000.00	24,998,166.67	24,998,250.00
115801	MONT BLANC CAPITAL	0.1500	03/22/21	13,018,000.00	13,016,860.93	13,016,828.38
115803	CHARIOT FUNDING LLC	0.1800	04/20/21	50,000,000.00	49,987,500.00	49,989,000.00
115804	LA FAYETTE ASSET SE	0.1400	03/30/21	25,000,000.00	24,997,180.56	24,996,750.00
115805	THUNDER BAY FUNDING	0.1500	04/20/21	34,977,000.00	34,969,713.13	34,972,103.22
115807	LA FAYETTE ASSET SE	0.1200	03/01/21	20,000,000.00	20,000,000.00	19,999,800.00
115808	MONT BLANC CAPITAL	0.1800	04/22/21	29,354,000.00	29,346,367.96	29,347,542.12
115809	TORONTO DOMINION BA	0.1200	04/20/21	50,000,000.00	49,991,666.67	49,993,500.00
115810	TOYOTA MOTOR CREDIT	0.1000	03/30/21	50,000,000.00	49,995,972.23	49,994,500.00
115811	TOYOTA MOTOR CREDIT	0.1100	04/01/21	50,000,000.00	49,995,263.89	49,994,000.00
115812	THUNDER BAY FUNDING	0.1300	04/07/21	25,000,000.00	24,996,659.73	24,997,250.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115813	OLD LINE FUNDING LL	0.1500	04/20/21	50,000,000.00	49,989,583.33	49,990,000.00
115814	OLD LINE FUNDING LL	0.1500	04/20/21	45,000,000.00	44,990,625.00	44,991,000.00
115816	ATLANTIC ASSET SEC	0.1200	04/01/21	25,848,000.00	25,845,329.04	25,844,639.76
115817	ATLANTIC ASSET SEC	0.1200	04/01/21	25,000,000.00	24,997,416.67	24,996,750.00
115819	CREDIT AGRICOLE CIB	0.0900	03/22/21	46,070,000.00	46,067,581.33	46,067,235.80
115820	CAFCO LLC CP	0.1300	04/22/21	50,000,000.00	49,990,611.11	49,991,000.00
115821	CAFCO LLC CP	0.1300	04/22/21	25,000,000.00	24,995,305.56	24,995,500.00
115822	CHARIOT FUNDING LLC	0.1800	04/21/21	50,000,000.00	49,987,250.00	49,989,000.00
115826	OLD LINE FUNDING LL	0.1200	04/01/21	25,000,000.00	24,997,416.66	24,997,000.00
115827	JUPITER SEC COMPANY	0.1600	04/09/21	35,000,000.00	34,993,933.33	34,994,050.00
115829	TORONTO DOMINION BA	0.1100	04/21/21	50,000,000.00	49,992,208.34	49,993,500.00
115831	LA FAYETTE ASSET SE	0.1300	03/04/21	13,853,000.00	13,852,849.93	13,852,722.94
115832	ATLANTIC ASSET SEC	0.1400	04/19/21	14,909,000.00	14,906,159.01	14,905,869.11
115833	CREDIT AGRICOLE CIB	0.0900	03/30/21	36,596,000.00	36,593,346.79	36,593,072.32
115837	MONT BLANC CAPITAL	0.1800	05/20/21	50,000,000.00	49,980,000.00	49,982,000.00
115838	MONT BLANC CAPITAL	0.1800	05/20/21	19,419,000.00	19,411,232.40	19,412,009.16
115840	CHARIOT FUNDING LLC	0.1700	04/22/21	50,000,000.00	49,987,722.22	49,989,000.00
115841	CHARIOT FUNDING LLC	0.1700	04/22/21	50,000,000.00	49,987,722.22	49,989,000.00
115843	CREDIT AGRICOLE CIB	0.0900	03/30/21	50,000,000.00	49,996,375.00	49,996,000.00
115845	OLD LINE FUNDING LL	0.1400	04/23/21	50,000,000.00	49,989,694.44	49,989,500.00
115846	SHEFFIELD RECEIVABL	0.1700	04/12/21	50,000,000.00	49,990,083.33	49,991,000.00
115847	CHARIOT FUNDING LLC	0.1700	04/26/21	50,000,000.00	49,986,777.78	49,988,000.00
115849	TOYOTA MOTOR CREDIT	0.1000	04/08/21	50,000,000.00	49,994,722.22	49,993,000.00
115852	LA FAYETTE ASSET SE	0.1300	04/06/21	49,018,000.00	49,011,627.66	49,010,647.30
115853	ATLANTIC ASSET SEC	0.1200	03/09/21	50,000,000.00	49,998,666.67	49,998,000.00
115855	CAFCO LLC CP	0.1200	05/13/21	19,859,000.00	19,854,167.65	19,853,836.66
115856	AUTOBAHN FUNDING CO	0.1200	03/02/21	40,000,000.00	39,999,866.67	39,999,200.00
115857	ATLANTIC ASSET SEC	0.1400	04/26/21	50,000,000.00	49,989,111.11	49,988,000.00
115858	ATLANTIC ASSET SEC	0.1400	04/26/21	1,919,000.00	1,918,582.09	1,918,539.44
115859	CHARIOT FUNDING LLC	0.1600	04/26/21	50,000,000.00	49,987,555.55	49,988,000.00
115861	CHARIOT FUNDING LLC	0.1600	04/27/21	50,000,000.00	49,987,333.33	49,987,500.00
115862	CREDIT AGRICOLE CIB	0.0800	03/31/21	50,000,000.00	49,996,666.67	49,996,000.00
115863	ATLANTIC ASSET SEC	0.1200	04/05/21	25,000,000.00	24,997,083.33	24,996,250.00
115864	ATLANTIC ASSET SEC	0.1400	04/27/21	30,000,000.00	29,993,350.00	29,992,500.00
115865	ATLANTIC ASSET SEC	0.1400	04/27/21	20,851,000.00	20,846,378.03	20,845,787.25
115866	TORONTO DOMINION BA	0.1200	04/27/21	50,000,000.00	49,990,500.00	49,992,500.00
115874	MONT BLANC CAPITAL	0.1500	04/01/21	20,000,000.00	19,997,416.67	19,997,400.00
115876	UNILEVER CAPITAL CO	0.0800	05/05/21	50,000,000.00	49,992,777.78	49,991,500.00
115877	CHARIOT FUNDING LLC	0.1600	04/27/21	21,300,000.00	21,294,604.00	21,294,675.00
115881	OLD LINE FUNDING LL	0.1300	04/12/21	23,000,000.00	22,996,511.67	22,996,090.00
115883	CHARIOT FUNDING LLC	0.1500	04/30/21	47,300,000.00	47,288,175.00	47,287,702.00
115884	SHEFFIELD RECEIVABL	0.1400	03/31/21	20,500,000.00	20,497,608.33	20,497,335.00
115885	AUTOBAHN FUNDING CO	0.1200	03/04/21	25,000,000.00	24,999,750.00	24,999,500.00
115887	AUTOBAHN FUNDING CO	0.1000	03/12/21	50,000,000.00	49,998,472.22	49,997,000.00
115888	AUTOBAHN FUNDING CO	0.1000	03/12/21	15,000,000.00	14,999,541.67	14,999,100.00
115889	CREDIT AGRICOLE CIB	0.0800	03/08/21	50,000,000.00	49,999,222.22	49,999,000.00
115892	ATLANTIC ASSET SEC	0.1200	04/19/21	50,000,000.00	49,991,833.34	49,989,500.00
115893	SHEFFIELD RECEIVABL	0.1400	04/19/21	50,000,000.00	49,990,472.22	49,989,500.00
115894	COCARA ASSET SEC L	0.1800	05/28/21	25,500,000.00	25,488,780.00	25,489,800.00
115895	COCA COLA CO CP	0.0800	06/08/21	41,000,000.00	40,990,979.99	40,994,260.00
115896	LA FAYETTE ASSET SE	0.1100	03/03/21	30,114,000.00	30,113,815.97	30,113,397.72
115902	CHARIOT FUNDING LLC	0.1600	04/30/21	25,000,000.00	24,993,333.33	24,993,500.00
115903	TORONTO DOMINION BA	0.1000	04/29/21	50,000,000.00	49,991,805.56	49,992,500.00
115904	OLD LINE FUNDING LL	0.1000	04/09/21	25,000,000.00	24,997,291.67	24,996,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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115905	THUNDER BAY FUNDING	0.1000	04/09/21	25,000,000.00	24,997,291.67	24,997,000.00
115906	ATLANTIC ASSET SEC	0.1100	04/15/21	50,000,000.00	49,993,125.00	49,990,500.00
115908	AUTOBAHN FUNDING CO	0.1200	03/01/21	50,000,000.00	50,000,000.00	49,999,500.00
115909	AUTOBAHN FUNDING CO	0.1200	03/01/21	32,300,000.00	32,300,000.00	32,299,677.00
115910	UNILEVER CAPITAL CO	0.0800	05/11/21	50,000,000.00	49,992,111.11	49,990,500.00
115911	UNILEVER CAPITAL CO	0.0800	05/11/21	10,000,000.00	9,998,422.22	9,998,100.00
115915	OLD LINE FUNDING LL	0.1100	04/07/21	50,000,000.00	49,994,347.22	49,992,500.00
115916	OLD LINE FUNDING LL	0.1100	04/07/21	50,000,000.00	49,994,347.22	49,992,500.00
115917	JUPITER SEC COMPANY	0.1500	05/03/21	12,000,000.00	11,996,850.00	11,996,760.00
115918	CHARIOT FUNDING LLC	0.1500	05/03/21	50,000,000.00	49,986,875.00	49,986,500.00
115919	SHEFFIELD RECEIVABL	0.1600	04/13/21	50,000,000.00	49,990,444.44	49,991,000.00
115922	LA FAYETTE ASSET SE	0.1100	03/04/21	6,690,000.00	6,689,938.68	6,689,866.20
115925	JUPITER SEC COMPANY	0.1500	05/03/21	50,000,000.00	49,986,875.00	49,986,500.00
115926	CHARIOT FUNDING LLC	0.1500	05/03/21	40,000,000.00	39,989,500.00	39,989,200.00
115927	CANADIAN IMP BK OF	0.0900	04/05/21	50,000,000.00	49,995,625.00	49,995,500.00
115928	CANADIAN IMP BK OF	0.0900	04/05/21	50,000,000.00	49,995,625.00	49,995,500.00
115929	THUNDER BAY FUNDING	0.1100	04/26/21	40,000,000.00	39,993,155.56	39,994,000.00
115931	ING U.S. FUNDING LL	0.0900	03/29/21	50,000,000.00	49,996,500.00	49,995,000.00
115934	NATIXIS NY BRANCH LL	0.1000	04/05/21	34,958,000.00	34,954,601.31	34,954,154.62
115935	ING U.S. FUNDING LL	0.0900	03/29/21	50,000,000.00	49,996,500.00	49,995,000.00
115936	OLD LINE FUNDING LL	0.1000	03/23/21	34,250,000.00	34,247,906.94	34,246,917.50
115937	SHEFFIELD RECEIVABL	0.1500	05/03/21	50,000,000.00	49,986,875.00	49,986,500.00
115938	MONT BLANC CAPITAL	0.1600	06/04/21	50,000,000.00	49,978,888.89	49,978,500.00
115939	SHEFFIELD RECEIVABL	0.1600	05/03/21	22,913,000.00	22,906,584.36	22,906,813.49
115940	CANADIAN IMP BK OF	0.0800	04/15/21	50,000,000.00	49,995,000.00	49,994,000.00
115942	NATIXIS NY BRANCH C	0.1000	04/15/21	47,224,000.00	47,218,097.00	47,217,388.64
115943	ATLANTIC ASSET SEC	0.1000	04/12/21	25,000,000.00	24,997,083.33	24,995,500.00
115944	CANADIAN IMP BK OF	0.0900	04/19/21	50,000,000.00	49,993,875.00	49,993,500.00
115945	CANADIAN IMP BK OF	0.0900	04/19/21	50,000,000.00	49,993,875.00	49,993,500.00
115946	TOYOTA MOTOR CREDIT	0.0900	04/05/21	50,000,000.00	49,995,625.00	49,993,500.00
115949	CHARIOT FUNDING LLC	0.1500	05/05/21	50,000,000.00	49,986,458.33	49,986,000.00
115950	OLD LINE FUNDING LL	0.1200	05/03/21	50,000,000.00	49,989,500.00	49,987,000.00
115954	NATIXIS NY BRANCH C	0.1000	04/07/21	32,817,000.00	32,813,627.14	32,813,390.13
115956	MONT BLANC CAPITAL	0.1600	06/10/21	42,546,000.00	42,526,901.57	42,526,428.84
115957	AUTOBAHN FUNDING CO	0.1000	03/24/21	50,000,000.00	49,996,805.55	49,995,000.00
115959	LA FAYETTE ASSET SE	0.1100	03/09/21	50,000,000.00	49,998,777.78	49,998,000.00
115960	OLD LINE FUNDING LL	0.1000	03/23/21	45,000,000.00	44,997,250.00	44,995,950.00
115962	CANADIAN IMP BK OF	0.0800	03/10/21	50,000,000.00	49,999,000.00	49,998,500.00
115963	NATIXIS NY BRANCH C	0.1000	04/09/21	50,000,000.00	49,994,583.33	49,994,000.00
115964	CANADIAN IMP BK OF	0.0800	03/10/21	50,000,000.00	49,999,000.00	49,998,500.00
115966	REGENCY MARKETS NO.	0.1400	03/08/21	50,000,000.00	49,998,638.89	49,998,000.00
115967	REGENCY MARKETS NO.	0.1400	03/08/21	50,000,000.00	49,998,638.89	49,998,000.00
115973	UNILEVER CAPITAL CO	0.0800	04/22/21	50,000,000.00	49,994,222.22	49,994,000.00
115974	CANADIAN IMP BK OF	0.0700	03/15/21	50,000,000.00	49,998,638.89	49,998,000.00
115975	CANADIAN IMP BK OF	0.0700	03/15/21	50,000,000.00	49,998,638.89	49,998,000.00
115977	OLD LINE FUNDING LL	0.1200	05/03/21	50,000,000.00	49,989,500.00	49,987,000.00
115978	JUPITER SEC COMPANY	0.1400	05/14/21	50,000,000.00	49,985,611.11	49,983,500.00
115983	TOYOTA MOTOR CREDIT	0.0900	04/12/21	50,000,000.00	49,994,750.00	49,992,000.00
115984	CANCARA ASSET SEC L	0.1500	06/09/21	50,000,000.00	49,979,166.66	49,977,500.00
115985	CANCARA ASSET SEC L	0.1500	06/09/21	15,000,000.00	14,993,750.00	14,993,250.00
115987	LA FAYETTE ASSET SE	0.1200	04/20/21	25,000,000.00	24,995,833.33	24,994,500.00
115990	THUNDER BAY FUNDING	0.1200	05/07/21	50,000,000.00	49,988,833.33	49,991,000.00
115991	THUNDER BAY FUNDING	0.1200	05/12/21	50,000,000.00	49,988,000.00	49,990,500.00
115992	CAFCO LLC CP	0.1200	05/13/21	50,000,000.00	49,987,833.34	49,987,000.00

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115994	CAFCO LLC CP	0.1200	05/13/21	48,250,000.00	48,238,259.16	48,237,455.00
115995	THUNDER BAY FUNDING	0.1000	04/20/21	50,000,000.00	49,993,055.56	49,993,000.00
115998	CREDIT AGRICOLE CIB	0.0700	03/18/21	50,000,000.00	49,998,347.22	49,997,500.00
115999	OLD LINE FUNDING LL	0.1100	05/06/21	24,750,000.00	24,745,008.75	24,743,317.50
116004	LA FAYETTE ASSET SE	0.1200	05/14/21	20,000,000.00	19,995,066.67	19,993,400.00
116005	ATLANTIC ASSET SEC	0.0800	03/15/21	50,000,000.00	49,998,444.44	49,996,500.00
116006	ATLANTIC ASSET SEC	0.0800	03/15/21	25,000,000.00	24,999,222.22	24,998,250.00
116007	MONT BLANC CAPITAL	0.1500	06/14/21	50,000,000.00	49,978,125.00	49,976,000.00
116008	THUNDER BAY FUNDING	0.1200	05/06/21	50,000,000.00	49,989,000.00	49,991,500.00
116009	CANADIAN IMP BK OF	0.0800	03/12/21	50,000,000.00	49,998,777.78	49,998,500.00
116015	JUPITER SEC COMPANY	0.1400	05/17/21	50,000,000.00	49,985,027.78	49,983,000.00
116016	JUPITER SEC COMPANY	0.1400	05/17/21	50,000,000.00	49,985,027.78	49,983,000.00
116017	AUTOBAHN FUNDING CO	0.1100	04/16/21	25,000,000.00	24,996,486.11	24,995,000.00
116019	ATLANTIC ASSET SEC	0.0800	03/17/21	50,000,000.00	49,998,222.22	49,996,000.00
116020	ATLANTIC ASSET SEC	0.0900	03/19/21	50,000,000.00	49,997,750.00	49,996,000.00
116022	CHARIOT FUNDING LLC	0.1400	05/13/21	50,000,000.00	49,985,805.56	49,984,000.00
116023	LA FAYETTE ASSET SE	0.1100	04/20/21	25,000,000.00	24,996,180.56	24,994,500.00
116024	CANADIAN IMP BK OF	0.0700	03/05/21	50,000,000.00	49,999,611.11	49,999,000.00
116027	LA FAYETTE ASSET SE	0.0900	04/21/21	50,000,000.00	49,993,625.00	49,989,000.00
116028	AUTOBAHN FUNDING CO	0.1100	03/18/21	50,000,000.00	49,997,402.78	49,996,000.00
116029	AUTOBAHN FUNDING CO	0.1100	03/18/21	5,000,000.00	4,999,740.28	4,999,600.00
116030	LA FAYETTE ASSET SE	0.1200	05/17/21	50,000,000.00	49,987,166.66	49,983,000.00
116031	REGENCY MARKETS NO.	0.1300	03/16/21	50,000,000.00	49,997,291.67	49,996,500.00
116032	REGENCY MARKETS NO.	0.1300	03/16/21	50,000,000.00	49,997,291.67	49,996,500.00
116034	LA FAYETTE ASSET SE	0.1100	04/19/21	50,000,000.00	49,992,513.89	49,989,500.00
116040	LA FAYETTE ASSET SE	0.1200	05/19/21	50,000,000.00	49,986,833.33	49,982,500.00
116042	CANCARA ASSET SEC L	0.1500	06/18/21	50,000,000.00	49,977,291.67	49,975,000.00
116043	CANCARA ASSET SEC L	0.1500	06/18/21	8,750,000.00	8,746,026.04	8,745,625.00
116044	MONT BLANC CAPITAL	0.1300	05/21/21	25,002,000.00	24,994,686.92	24,992,999.28
116046	THUNDER BAY FUNDING	0.1100	04/20/21	20,011,000.00	20,007,942.76	20,008,198.46
116050	CANCARA ASSET SEC L	0.1500	06/21/21	40,000,000.00	39,981,333.34	39,979,600.00
116051	MONT BLANC CAPITAL	0.1100	04/20/21	21,513,000.00	21,509,713.30	21,508,267.14
116052	SHEFFIELD RECEIVABL	0.1200	05/05/21	25,000,000.00	24,994,583.34	24,993,000.00
116056	CREDIT AGRICOLE CIB	0.0600	03/04/21	50,000,000.00	49,999,750.00	49,999,000.00
116057	CREDIT AGRICOLE CIB	0.0600	03/04/21	39,765,000.00	39,764,801.18	39,764,204.70
116058	OLD LINE FUNDING LL	0.1100	04/20/21	50,000,000.00	49,992,361.11	49,990,000.00
116059	CANCARA ASSET SEC L	0.1400	06/18/21	44,460,000.00	44,441,153.90	44,437,770.00
116062	LA FAYETTE ASSET SE	0.0900	04/21/21	50,000,000.00	49,993,625.00	49,989,000.00
116063	THUNDER BAY FUNDING	0.0900	04/19/21	48,170,000.00	48,164,099.18	48,163,256.20
116066	CANCARA ASSET SEC L	0.1500	06/22/21	50,000,000.00	49,976,458.33	49,974,000.00
116067	CANCARA ASSET SEC L	0.1500	06/22/21	50,000,000.00	49,976,458.33	49,974,000.00
116068	CANCARA ASSET SEC L	0.1500	06/22/21	2,000,000.00	1,999,058.33	1,998,960.00
116070	TOYOTA MOTOR CREDIT	0.0800	04/20/21	50,000,000.00	49,994,444.45	49,990,000.00
116071	TOYOTA MOTOR CREDIT	0.0800	04/20/21	50,000,000.00	49,994,444.45	49,990,000.00
116072	THUNDER BAY FUNDING	0.1100	04/23/21	25,000,000.00	24,995,951.39	24,996,500.00
116073	CANADIAN IMP BK OF	0.0800	03/11/21	50,000,000.00	49,998,888.89	49,998,500.00
116074	CANADIAN IMP BK OF	0.0800	03/11/21	30,000,000.00	29,999,333.34	29,999,100.00
116076	LA FAYETTE ASSET SE	0.1100	05/11/21	40,000,000.00	39,991,322.23	39,987,600.00
116077	CREDIT AGRICOLE CIB	0.0600	03/24/21	50,000,000.00	49,998,083.33	49,997,000.00
116078	CANADIAN IMP BK OF	0.0600	03/22/21	50,000,000.00	49,998,250.00	49,997,000.00
116081	JUPITER SEC COMPANY	0.1200	05/20/21	50,000,000.00	49,986,666.67	49,982,000.00
116082	JUPITER SEC COMPANY	0.1200	05/20/21	50,000,000.00	49,986,666.67	49,982,000.00
116086	CANCARA ASSET SEC L	0.1400	06/30/21	50,000,000.00	49,976,472.22	49,972,000.00
116087	CANCARA ASSET SEC L	0.1400	06/30/21	22,500,000.00	22,489,412.50	22,487,400.00

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116088	CREDIT AGRICOLE CIB	0.0600	03/30/21	50,000,000.00	49,997,583.33	49,996,000.00
116089	ATLANTIC ASSET SEC	0.0900	04/20/21	25,000,000.00	24,996,875.00	24,994,500.00
116092	CAFCO LLC CP	0.1100	05/25/21	50,000,000.00	49,987,013.89	49,984,500.00
116093	CAFCO LLC CP	0.1100	05/25/21	25,000,000.00	24,993,506.94	24,992,250.00
116098	ATLANTIC ASSET SEC	0.0800	04/01/21	50,000,000.00	49,996,555.56	49,993,500.00
116102	CANADIAN IMP BK OF	0.0600	03/29/21	50,000,000.00	49,997,666.67	49,996,000.00
116104	CRC FUNDING LLC CP	0.1100	05/27/21	50,000,000.00	49,986,708.33	49,984,000.00
116107	CAFCO LLC CP	0.1200	05/27/21	50,000,000.00	49,985,500.00	49,984,000.00
116114	CIESCO LLC CP	0.1200	05/20/21	40,000,000.00	39,989,333.33	39,985,600.00
116115	ATLANTIC ASSET SEC	0.0900	05/03/21	50,000,000.00	49,992,125.00	49,986,500.00
CPD TOTAL				12,661,232,000.00	12,659,464,362.86	12,659,385,749.72
110109	JOHNSON & JOHNSON C	2.2500	03/03/22	22,500,000.00	22,407,696.99	22,909,950.00
CORP NOTE FXD TOTAL				22,500,000.00	22,407,696.99	22,909,950.00
112997	JPM CHASE BK CO NOT	1.5000	02/28/23	50,000,000.00	50,000,000.00	50,378,500.00
CORP BK NT TOTAL				50,000,000.00	50,000,000.00	50,378,500.00
112380	USTN 1.625	1.6250	11/15/22	50,000,000.00	49,970,429.85	51,258,000.00
115286	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	47,406,500.00
115287	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	47,406,500.00
115335	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,954,723.01	48,324,000.00
115336	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,954,723.01	48,324,000.00
115337	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,954,723.01	48,324,000.00
115338	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,954,723.01	48,324,000.00
115374	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,833,984.38	48,324,000.00
115375	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,833,984.38	48,324,000.00
115376	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,833,984.38	48,324,000.00
115377	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,833,984.38	48,324,000.00
115382	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,916,894.50	48,324,000.00
115383	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,916,894.50	48,324,000.00
115384	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,916,894.50	48,324,000.00
115385	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,916,894.50	48,324,000.00
115417	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,939,535.91	48,324,000.00
115418	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,939,535.91	48,324,000.00
115594	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,939,201.86	48,324,000.00
115595	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,939,201.86	48,324,000.00
115622	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,878,066.88	48,324,000.00
115731	USTN 0.875	0.8750	11/15/30	50,000,000.00	48,967,412.20	47,406,500.00
UST NOTES TOTAL				1,050,000,000.00	1,047,395,792.03	1,014,985,500.00
113297	UST BILL	0.1125	03/25/21	50,000,000.00	49,996,250.00	49,999,000.00
113298	UST BILL	0.1125	03/25/21	50,000,000.00	49,996,250.00	49,999,000.00
113299	UST BILL	0.1125	03/25/21	50,000,000.00	49,996,250.00	49,999,000.00
113300	UST BILL	0.1125	03/25/21	50,000,000.00	49,996,250.00	49,999,000.00
114583	UST BILL	0.1150	08/12/21	50,000,000.00	49,973,805.56	49,987,000.00
114584	UST BILL	0.1150	08/12/21	50,000,000.00	49,973,805.56	49,987,000.00
114585	UST BILL	0.1150	08/12/21	50,000,000.00	49,973,805.56	49,987,000.00
114586	UST BILL	0.1150	08/12/21	50,000,000.00	49,973,805.56	49,987,000.00
114587	UST BILL	0.1150	08/12/21	50,000,000.00	49,973,805.56	49,987,000.00
114588	UST BILL	0.1100	03/04/21	50,000,000.00	49,999,541.67	50,000,000.00
114589	UST BILL	0.1100	03/04/21	50,000,000.00	49,999,541.67	50,000,000.00
114590	UST BILL	0.1100	03/04/21	50,000,000.00	49,999,541.67	50,000,000.00
114591	UST BILL	0.1100	03/04/21	50,000,000.00	49,999,541.67	50,000,000.00

Los Angeles County Treasurer
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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114592	UST BILL	0.1100	03/04/21	50,000,000.00	49,999,541.67	50,000,000.00
114866	UST BILL	0.1200	10/07/21	50,000,000.00	49,963,333.34	49,984,500.00
114867	UST BILL	0.1200	10/07/21	50,000,000.00	49,963,333.34	49,984,500.00
114868	UST BILL	0.1200	10/07/21	50,000,000.00	49,963,333.34	49,984,500.00
114869	UST BILL	0.1200	10/07/21	50,000,000.00	49,963,333.34	49,984,500.00
114870	UST BILL	0.1200	10/07/21	50,000,000.00	49,963,333.34	49,984,500.00
114945	UST BILL	0.1150	10/07/21	50,000,000.00	49,964,861.11	49,984,500.00
114946	UST BILL	0.1150	10/07/21	50,000,000.00	49,964,861.11	49,984,500.00
114947	UST BILL	0.1150	10/07/21	50,000,000.00	49,964,861.11	49,984,500.00
114948	UST BILL	0.1150	10/07/21	50,000,000.00	49,964,861.11	49,984,500.00
115038	UST BILL	0.1150	10/07/21	50,000,000.00	49,964,861.12	49,984,500.00
115039	UST BILL	0.1150	10/07/21	50,000,000.00	49,964,861.12	49,984,500.00
115040	UST BILL	0.1150	10/07/21	50,000,000.00	49,964,861.12	49,984,500.00
115041	UST BILL	0.1150	10/07/21	50,000,000.00	49,964,861.12	49,984,500.00
115042	UST BILL	0.1150	10/07/21	50,000,000.00	49,964,861.12	49,984,500.00
115043	UST BILL	0.1150	10/07/21	50,000,000.00	49,964,861.12	49,984,500.00
115144	UST BILL	0.1175	11/04/21	50,000,000.00	49,959,527.77	49,980,000.00
115145	UST BILL	0.1175	11/04/21	50,000,000.00	49,959,527.77	49,980,000.00
115146	UST BILL	0.1175	11/04/21	50,000,000.00	49,959,527.77	49,980,000.00
115147	UST BILL	0.1175	11/04/21	50,000,000.00	49,959,527.77	49,980,000.00
115148	UST BILL	0.1175	11/04/21	50,000,000.00	49,959,527.77	49,980,000.00
115149	UST BILL	0.1175	11/04/21	50,000,000.00	49,959,527.77	49,980,000.00
115275	UST BILL	0.0850	03/09/21	50,000,000.00	49,999,055.56	50,000,000.00
115276	UST BILL	0.0850	03/09/21	50,000,000.00	49,999,055.56	50,000,000.00
115419	UST BILL	0.0950	12/02/21	50,000,000.00	49,963,583.33	49,974,500.00
115420	UST BILL	0.0950	12/02/21	50,000,000.00	49,963,583.33	49,974,500.00
115455	UST BILL	0.0750	03/23/21	50,000,000.00	49,997,708.33	49,999,000.00
115456	UST BILL	0.0750	03/23/21	50,000,000.00	49,997,708.33	49,999,000.00
115505	UST BILL	0.0700	04/01/21	50,000,000.00	49,996,986.11	49,998,000.00
115506	UST BILL	0.0700	04/01/21	50,000,000.00	49,996,986.11	49,998,000.00
115507	UST BILL	0.0700	04/01/21	50,000,000.00	49,996,986.11	49,998,000.00
115508	UST BILL	0.0700	04/01/21	50,000,000.00	49,996,986.11	49,998,000.00
115653	UST BILL	0.0800	03/30/21	50,000,000.00	49,996,777.78	49,998,500.00
115654	UST BILL	0.0800	03/30/21	50,000,000.00	49,996,777.78	49,998,500.00
115662	UST BILL	0.0700	03/04/21	50,000,000.00	49,999,708.33	50,000,000.00
115663	UST BILL	0.0700	03/04/21	50,000,000.00	49,999,708.33	50,000,000.00
115763	UST BILL	0.0700	03/23/21	50,000,000.00	49,997,861.11	49,999,000.00
115764	UST BILL	0.0700	03/23/21	50,000,000.00	49,997,861.11	49,999,000.00
115765	UST BILL	0.0750	03/16/21	50,000,000.00	49,998,437.50	49,999,500.00
115828	UST BILL	0.0725	04/22/21	50,000,000.00	49,994,763.89	49,997,500.00
115868	UST BILL	0.0600	04/01/21	50,000,000.00	49,997,416.67	49,998,000.00
115869	UST BILL	0.0600	04/01/21	50,000,000.00	49,997,416.67	49,998,000.00
115878	UST BILL	0.0650	05/11/21	50,000,000.00	49,993,590.28	49,996,000.00
115879	UST BILL	0.0650	05/11/21	50,000,000.00	49,993,590.28	49,996,000.00
115890	UST BILL	0.0550	05/04/21	50,000,000.00	49,995,111.12	49,998,000.00
115891	UST BILL	0.0550	05/04/21	50,000,000.00	49,995,111.12	49,998,000.00
116001	UST BILL	0.0450	08/05/21	50,000,000.00	49,990,187.50	49,987,500.00
116002	UST BILL	0.0450	08/05/21	50,000,000.00	49,990,187.50	49,987,500.00
116038	UST BILL	0.0460	07/20/21	50,000,000.00	49,990,991.67	49,991,000.00
116039	UST BILL	0.0460	07/20/21	50,000,000.00	49,990,991.67	49,991,000.00
116060	UST BILL	0.0300	07/20/21	50,000,000.00	49,994,125.00	49,991,000.00
116061	UST BILL	0.0300	07/20/21	50,000,000.00	49,994,125.00	49,991,000.00
116064	UST BILL	0.0300	08/19/21	50,000,000.00	49,992,875.00	49,986,000.00
116065	UST BILL	0.0300	08/19/21	50,000,000.00	49,992,875.00	49,986,000.00

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116079	UST BILL	0.0300	06/29/21	50,000,000.00	49,995,000.00	49,993,000.00
116083	UST BILL	0.0400	08/19/21	50,000,000.00	49,990,500.00	49,986,000.00
116084	UST BILL	0.0400	08/19/21	50,000,000.00	49,990,500.00	49,986,000.00
116105	UST BILL	0.0350	07/13/21	50,000,000.00	49,993,486.11	49,994,500.00
116106	UST BILL	0.0350	07/13/21	50,000,000.00	49,993,486.11	49,994,500.00
US TBILLS TOTAL				3,600,000,000.00	3,598,836,282.04	3,599,358,500.00
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	24,453,733.14	24,769,390.00
CA MUNI BDN TOTAL				23,000,000.00	24,453,733.14	24,769,390.00
115423	MUFG UNION BANK NA	0.1400	03/08/21	50,000,000.00	50,000,000.00	50,001,000.00
115424	MUFG UNION BANK NA	0.1400	03/08/21	50,000,000.00	50,000,000.00	50,001,000.00
115509	MUFG UNION BANK NA	0.1400	03/12/21	50,000,000.00	50,000,000.00	50,001,500.00
115565	MUFG UNION BANK NA	0.1400	03/16/21	50,000,000.00	50,000,000.00	50,002,000.00
115621	MUFG UNION BANK NA	0.1400	03/15/21	50,000,000.00	50,000,000.00	50,002,000.00
115703	MUFG UNION BANK NA	0.1400	04/01/21	50,000,000.00	50,000,000.00	50,003,000.00
115704	MUFG UNION BANK NA	0.1400	04/01/21	50,000,000.00	50,000,000.00	50,003,000.00
115920	MUFG UNION BANK NA	0.0900	03/30/21	50,000,000.00	50,000,000.00	50,001,000.00
115921	MUFG UNION BANK NA	0.0900	03/30/21	50,000,000.00	50,000,000.00	50,001,000.00
NEG CDS TOTAL				450,000,000.00	450,000,000.00	450,015,500.00
115077	AU & NZ BANKING GRP	0.1500	03/19/21	50,000,000.00	50,000,000.00	50,001,500.00
115078	AU & NZ BANKING GRP	0.1500	03/19/21	50,000,000.00	50,000,000.00	50,001,500.00
115124	AU & NZ BANKING GRP	0.1500	03/15/21	50,000,000.00	50,000,000.00	50,001,500.00
115125	AU & NZ BANKING GRP	0.1500	03/15/21	50,000,000.00	50,000,000.00	50,001,500.00
115152	CREDIT SUISSE NY CD	0.2700	08/09/21	50,000,000.00	50,000,000.00	50,020,500.00
115153	CREDIT SUISSE NY CD	0.2700	08/09/21	50,000,000.00	50,000,000.00	50,020,500.00
115187	BARCLAYS BANK PLC N	0.1500	03/15/21	50,000,000.00	50,000,000.00	50,000,000.00
115236	SVENSKA HANDELSBANK	0.1500	03/05/21	50,000,000.00	50,000,000.00	50,000,500.00
115238	BARCLAYS BANK PLC N	0.1500	03/15/21	50,000,000.00	50,000,000.00	49,999,500.00
115239	BARCLAYS BANK PLC N	0.1500	03/15/21	50,000,000.00	50,000,000.00	49,999,500.00
115246	BANK OF NOVA SCOTIA	0.2300	06/21/21	50,000,000.00	50,000,000.00	50,009,500.00
115297	AU & NZ BANKING GRP	0.1500	03/05/21	50,000,000.00	50,000,000.00	50,000,500.00
115298	AU & NZ BANKING GRP	0.1500	03/05/21	50,000,000.00	50,000,000.00	50,000,500.00
115315	NORDEA BANK ABP NY	0.1500	03/01/21	50,000,000.00	50,000,000.00	50,000,500.00
115328	NORDEA BANK ABP NY	0.1500	03/03/21	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	50,001,000.00
115381	WESTPAC BANKING COR	0.1700	03/05/21	50,000,000.00	50,000,000.00	50,000,500.00
115425	WESTPAC BANKING COR	0.1700	03/08/21	50,000,000.00	50,000,000.00	50,001,000.00
115426	WESTPAC BANKING COR	0.1700	03/08/21	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	50,001,500.00
115511	CREDIT AGRICOLE CIB	0.1600	03/15/21	50,000,000.00	50,000,000.00	50,001,500.00
115522	WESTPAC BANKING COR	0.1900	03/18/21	50,000,000.00	50,000,000.00	50,002,000.00
115549	BANK OF NOVA SCOTIA	0.2400	09/15/21	50,000,000.00	50,000,000.00	50,012,000.00
115550	BANK OF NOVA SCOTIA	0.2400	09/15/21	50,000,000.00	50,000,000.00	50,012,000.00
115588	SVENSKA HANDELSBANK	0.1600	03/17/21	50,000,000.00	50,000,000.00	50,002,000.00
115589	SVENSKA HANDELSBANK	0.1600	03/17/21	50,000,000.00	50,000,000.00	50,002,000.00
115614	BANK OF MONTREAL CH	0.2400	06/30/21	50,000,000.00	50,000,000.00	50,015,500.00
115696	CREDIT AGRICOLE CIB	0.1200	03/05/21	50,000,000.00	50,000,000.00	50,000,500.00
115705	NORDEA BANK ABP NY	0.1400	04/07/21	50,000,000.00	50,000,000.00	50,002,000.00
115706	SVENSKA HANDELSBANK	0.1400	04/09/21	50,000,000.00	50,000,000.00	50,003,000.00

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115712	BARCLAYS BANK PLC N	0.1600	04/01/21	50,000,000.00	50,000,000.00	50,000,500.00
115747	BANK OF MONTREAL CH	0.1200	03/18/21	50,000,000.00	50,000,000.00	50,001,000.00
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	50,001,000.00
115806	DNB BANK ASA NY CD	0.1300	04/20/21	50,000,000.00	50,000,000.00	50,002,000.00
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	50,002,500.00
115839	DNB BANK ASA NY CD	0.1200	04/23/21	50,000,000.00	50,000,000.00	50,001,000.00
115848	CREDIT AGRICOLE CIB	0.1000	03/30/21	50,000,000.00	50,000,000.00	49,999,500.00
115850	BARCLAYS BANK PLC N	0.1400	04/30/21	50,000,000.00	50,000,000.00	49,998,000.00
115860	DNB BANK ASA NY CD	0.0900	03/31/21	50,000,000.00	50,000,000.00	50,000,000.00
115875	DNB BANK ASA NY CD	0.1200	04/30/21	50,000,000.00	50,000,000.00	50,000,500.00
115880	NORDEA BANK ABP NY	0.1200	04/30/21	50,000,000.00	50,000,000.00	50,000,000.00
115930	CANADIAN IMP. BK OF	0.1100	04/05/21	50,000,000.00	50,000,000.00	50,000,500.00
115932	CREDIT SUISSE NY CD	0.1000	03/30/21	50,000,000.00	50,000,000.00	49,999,500.00
115933	CREDIT SUISSE NY CD	0.1000	03/31/21	50,000,000.00	50,000,000.00	49,999,500.00
115941	DNB BANK ASA NY CD	0.1200	05/03/21	50,000,000.00	50,000,000.00	50,000,500.00
115947	BNP PARIBAS NY CD	0.1500	05/05/21	50,000,000.00	50,000,000.00	50,000,000.00
115951	CREDIT SUISSE NY CD	0.1000	03/22/21	50,000,000.00	50,000,000.00	49,999,500.00
115955	BANK OF MONTREAL CH	0.1200	05/12/21	50,000,000.00	50,000,000.00	49,998,500.00
115958	CREDIT AGRICOLE CIB	0.0800	03/05/21	50,000,000.00	50,000,000.00	50,000,000.00
115961	BANK OF MONTREAL CH	0.1100	04/05/21	50,000,000.00	50,000,000.00	49,999,500.00
115972	BANK OF MONTREAL CH	0.1100	04/09/21	50,000,000.00	50,000,000.00	49,999,000.00
115979	BNP PARIBAS NY CD	0.1400	05/10/21	50,000,000.00	50,000,000.00	50,000,000.00
115980	CANADIAN IMP. BK OF	0.0900	03/19/21	50,000,000.00	50,000,000.00	50,000,000.00
115981	ROYAL BANK OF CANAD	0.1400	08/10/21	50,000,000.00	50,000,000.00	50,003,500.00
115982	ROYAL BANK OF CANAD	0.1400	08/10/21	50,000,000.00	50,000,000.00	50,003,500.00
115993	CANADIAN IMP. BK OF	0.0800	03/31/21	50,000,000.00	50,000,000.00	49,999,000.00
115997	NORDEA BANK ABP NY	0.1200	05/14/21	50,000,000.00	50,000,000.00	50,000,000.00
116003	CANADIAN IMP. BK OF	0.0800	03/11/21	50,000,000.00	50,000,000.00	50,000,000.00
116021	TORONTO DOMINION BA	0.0900	04/20/21	50,000,000.00	50,000,000.00	49,999,500.00
116033	SVENSKA HANDELSBANK	0.1100	05/20/21	50,000,000.00	50,000,000.00	49,998,500.00
116041	CANADIAN IMP. BK OF	0.0800	03/17/21	50,000,000.00	50,000,000.00	49,999,500.00
116053	CANADIAN IMP. BK OF	0.0800	03/19/21	50,000,000.00	50,000,000.00	49,999,500.00
116069	CANADIAN IMP. BK OF	0.0800	04/15/21	50,000,000.00	50,000,000.00	49,998,500.00
116085	DNB BANK ASA NY CD	0.0700	03/22/21	50,000,000.00	50,000,000.00	49,999,500.00
116097	BARCLAYS BANK PLC N	0.1500	05/24/21	50,000,000.00	50,000,000.00	49,997,500.00
YANKEE CDS TOTAL				3,350,000,000.00	3,350,000,000.00	3,350,119,000.00
NTRD TOTAL				37,617,424,000.00	37,607,816,600.62	37,383,975,752.35
NTRD HISTORICAL COST TOTAL					37,602,842,025.42	
TRADE-PSI TRADING						
102351	USTN 1.125	1.1250	07/31/21	50,000,000.00	49,994,420.25	50,224,500.00
UST NOTES TOTAL				50,000,000.00	49,994,420.25	50,224,500.00
TRADE TOTAL				50,000,000.00	49,994,420.25	50,224,500.00
TRADE HISTORICAL COST TOTAL					49,933,593.75	
PSI TOTAL				37,667,424,000.00	37,657,811,020.87	37,434,200,252.35
PSI HISTORICAL COST TOTAL					37,652,775,619.17	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: February 1, 2021 to February 28, 2021
Fund: Specific Purpose Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
<u>AVCCD-ANTELOPE VALLEY CCD</u>						
114162	FHLB 2.03 (CALLABLE)	2.0300	07/27/40	25,230,000.00	25,230,000.00	23,916,778.50
FHLB TOTAL				25,230,000.00	25,230,000.00	23,916,778.50
AVCCD TOTAL				25,230,000.00	25,230,000.00	23,916,778.50
<u>EL SEGUNDO UNIFIED SCHOOL DIST.</u>						
106613	FFCB 3.27	3.2700	12/26/41	7,000,000.00	7,000,000.00	7,900,480.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	10,174,860.00
FFCB TOTAL				16,000,000.00	16,000,000.00	18,075,340.00
ESUSD TOTAL				16,000,000.00	16,000,000.00	18,075,340.00
<u>GF-GENERAL FUND</u>						
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
<u>PHHPA-PH HABITAT PRESERVATION AU</u>						
113193	FFCB 2.50 (CALLABLE)	2.5000	03/23/35	22,500,000.00	22,500,000.00	22,521,375.00
FFCB TOTAL				22,500,000.00	22,500,000.00	22,521,375.00
114424	FHLMC 2.00 (CALLABL)	2.0000	08/27/43	9,500,000.00	9,500,000.00	8,852,290.00
FHLMC TOTAL				9,500,000.00	9,500,000.00	8,852,290.00
PHHPA TOTAL				32,000,000.00	32,000,000.00	31,373,665.00
<u>SCAQM-SOUTH COAST AIR QUALITY MG</u>						
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
<u>SLIM-SCHOOLS LINKED INSURANCE MG</u>						
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
<u>WASIA-WHITTIER AREA SCHOOLS INS</u>						
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				116,829,370.61	116,829,370.61	116,965,154.11
SPI HISTORICAL TOTAL					116,829,370.61	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/21
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/21
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	314,323.18
05/17/00	C.I. 2658M	<u>420,772.36</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$18,614,152.51</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 02/28/21
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	4,611,865.15
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	90,309,843.63
02/09/93	DISNEY PROJECT 1993	13,693,164.94
03/21/12	DISNEY PROJECT 2012	4,181,063.66
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	51,537,818.99
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	21,892,874.82
07/23/20	LAC-CAL LEASE REVENUE BONDS SERIES 2020A	<u>8,398.17</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$186,245,121.47</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/21
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,482,507.55
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,404,851.81
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,411,660.75
08/29/19	LEASE REVENUE BONDS (2019 SERIES E-1 & E-2)	<u>0.07</u>
	ZIONS BANK - TRUSTEE TOTAL	<u><u>\$22,299,020.18</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/21
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>301,934.32</u>
	TREASURER TOTAL	<u><u>\$301,934.32</u></u>

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 02/28/21
Attachment XII

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED</u>						
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 02/28/21
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

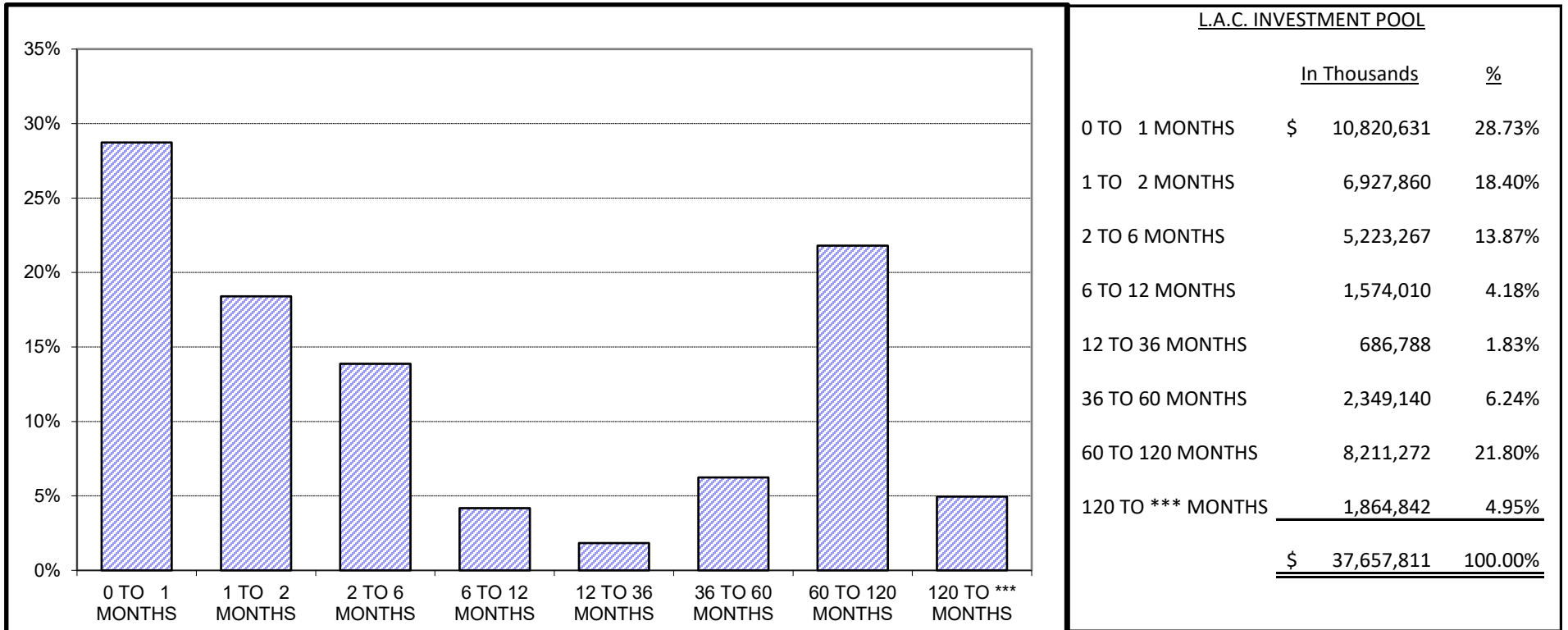
Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 02/28/21
Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	3,800,000,000.00	43.00	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	12,659,464,362.86	38.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	4,646,232,074.07	667.00	DAYS	49,994,420.25	153.00	DAYS
AGENCIES	16,400,258,733.56	2,096.00	DAYS	0.00	0.00	DAYS
MUNICIPALS	29,453,733.14	1,120.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	72,407,696.99	618.00	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	\$37,607,816,600.62	1,016.00	DAYS	\$49,994,420.25	153.00	DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 02/28/21
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	03/01/21-03/31/21	\$10,820,631,356.25	28.73
1 TO 2 MONTHS	04/01/21-04/30/21	\$6,927,860,343.62	18.40
2 TO 3 MONTHS	05/01/21-05/31/21	\$2,992,566,159.93	7.95
3 TO 4 MONTHS	06/01/21-06/30/21	\$980,969,885.24	2.60
4 TO 5 MONTHS	07/01/21-07/31/21	\$349,951,625.81	0.93
5 TO 6 MONTHS	08/01/21-08/31/21	\$899,779,602.80	2.39
6 TO 12 MONTHS	09/01/21-02/28/22	\$1,574,010,129.49	4.18
12 TO 24 MONTHS	03/01/22-02/28/23	\$386,232,590.55	1.03
24 TO 36 MONTHS	03/01/23-02/29/24	\$300,555,458.15	0.80
36 TO 48 MONTHS	03/01/24-02/28/25	\$675,183,338.49	1.79
48 TO 60 MONTHS	03/01/25-02/28/26	\$1,673,956,483.41	4.45
60 TO 120 MONTHS	03/01/26-02/28/31	\$8,211,271,615.49	21.80
120 TO *** MONTHS	03/01/31-	\$1,864,842,431.64	4.95
Portfolio Total:		\$37,657,811,020.87	100.00
AVCCD			
120 TO *** MONTHS	03/01/31-	\$25,230,000.00	100.00
Portfolio Total:		\$25,230,000.00	100.00
ESUSD			
120 TO *** MONTHS	03/01/31-	\$16,000,000.00	100.00
Portfolio Total:		\$16,000,000.00	100.00
GF			
60 TO 120 MONTHS	03/01/26-02/28/31	\$3,200,000.00	100.00
Portfolio Total:		\$3,200,000.00	100.00
PHHPA			
120 TO *** MONTHS	03/01/31-	\$32,000,000.00	100.00
Portfolio Total:		\$32,000,000.00	100.00
SCAQM			
6 TO 12 MONTHS	09/01/21-02/28/22	\$36,936,658.64	100.00
Portfolio Total:		\$36,936,658.64	100.00
SLIM			
6 TO 12 MONTHS	09/01/21-02/28/22	\$3,421,380.09	100.00
Portfolio Total:		\$3,421,380.09	100.00
WASIA			
6 TO 12 MONTHS	09/01/21-02/28/22	\$41,331.88	100.00
Portfolio Total:		\$41,331.88	100.00

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



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

LOCAL AGENCY INVESTMENT FUND
 FOR SPECIFIC INVESTMENTS
 AS OF 02/28/21
 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	<u>\$40,399,370.61</u>



POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data
A Comparison of January 2021 with January 2020
 (Dollars In Thousands)

	January 2021	January 2020	Change
Average Daily Portfolio (\$)	115,132,308	95,083,825	+20,048,483
Accrued Earnings (\$)	44,809	158,425	-113,616
Effective Yield (%)	0.458	1.967	-1.509
Average Life-Month End (In Days)	188	215	-27
Total Security Transactions			
Amount (\$)	38,515,407	29,863,523	+8,651,884
Number	770	600	+170
Total Time Deposit Transactions			
Amount (\$)	2,774,000	3,165,000	-391,000
Number	97	127	-30
Average Workday Investment Activity (\$)	2,173,127	1,572,787	+600,340
Prescribed Demand Account Balances For Services (\$)	1,626,700	328,400	+1,298,300



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

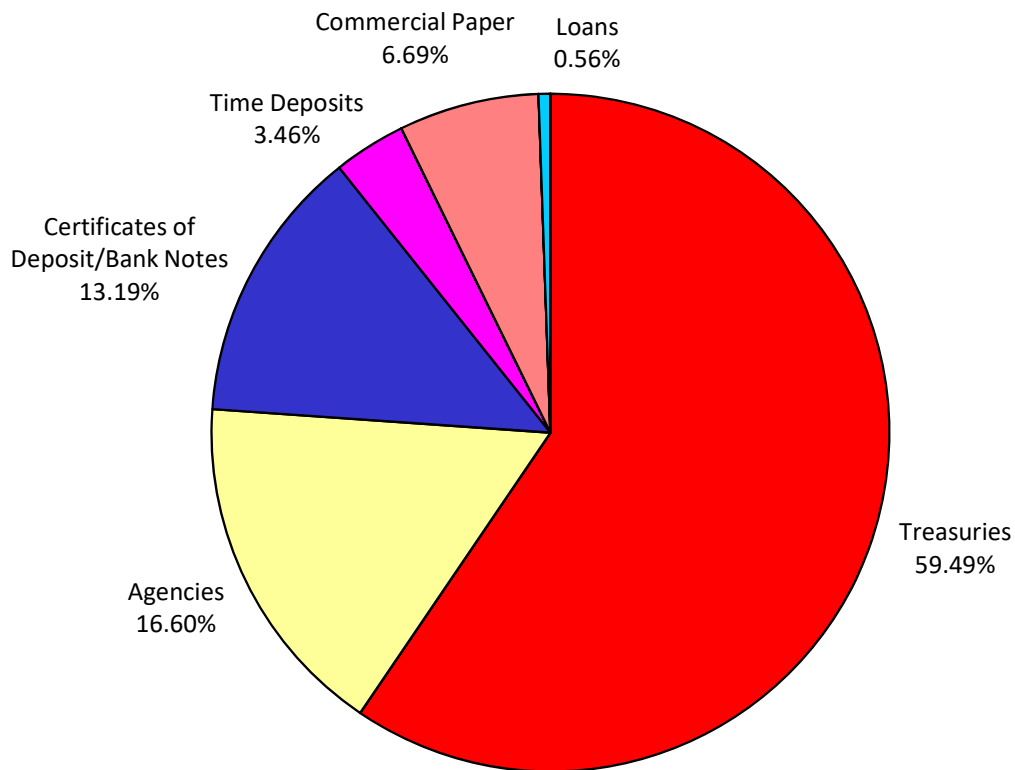
(Dollars In Thousands)

January 31, 2021

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	43,016,868	34.69	+1.72
Bonds	0	0.00	0
Notes	30,748,330	24.80	+3.40
Strips	0	0.00	0
Total Government	<u>73,765,198</u>	<u>59.49</u>	<u>+5.12</u>
Agency Debentures	5,067,001	4.08	-0.04
Certificates of Deposit	16,350,000	13.19	-1.20
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	15,523,630	12.52	-1.61
Time Deposits	4,288,500	3.46	-0.63
GNMAs	0	0.00	0
Commercial Paper	8,293,679	6.69	-1.55
Remics	12,370	0.01	0
Corporate Bonds	0	0.00	0
PMIA Loans	693,695	0.56	-0.08
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>123,994,073</u>	<u>100.00</u>	

<u>INVESTMENT ACTIVITY</u>	<u>January 2021</u>		<u>December 2020</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	770	38,515,407	689	36,570,150
Other	0	0	21	796,580
Time Deposits	97	2,774,000	68	2,362,000
Total	<u>867</u>	<u>41,289,407</u>	<u>778</u>	<u>39,728,730</u>
PMIA Monthly Average Effective Yield (%)		0.458	0.540	
Year to Date Yield Last Day of Month (%)		0.655	0.691	

Pooled Money Investment Account Portfolio Composition \$124.0 billion 01/31/21



Percentages may not total 100%, due to rounding

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/04/21 REDEMPTIONS									
CD	MUFG UNION		0.120	01/04/21	0.120	50,000	49	8,166.67	0.122
CD	MUFG UNION		0.120	01/04/21	0.120	50,000	49	8,166.67	0.122
CD	MUFG UNION		0.160	01/04/21	0.160	50,000	116	25,777.78	0.162
CD	MUFG UNION		0.160	01/04/21	0.160	50,000	116	25,777.78	0.162
CD	BOWEST		0.290	01/04/21	0.290	50,000	179	7,097.22	0.294
CD	BOWEST		0.290	01/04/21	0.290	50,000	179	7,097.22	0.294
CP	OLD LINE			01/04/21	0.140	50,000	46	8,944.44	0.142
CP	SOC GEN NY			01/04/21	0.170	50,000	49	11,569.44	0.172
CP	SOC GEN NY			01/04/21	0.170	50,000	49	11,569.44	0.172
CP	SOC GEN NY			01/04/21	0.170	50,000	49	11,569.44	0.172
CP	MUFG BK			01/04/21	0.130	50,000	90	16,250.00	0.132
CP	MUFG BK			01/04/21	0.130	50,000	90	16,250.00	0.132
CP	APPLE			01/04/21	0.110	50,000	110	16,805.56	0.112
CP	GOTHAM			01/04/21	0.180	50,000	111	27,750.00	0.183
CP	GOTHAM			01/04/21	0.180	50,000	111	27,750.00	0.183
CP	LIBERTY			01/04/21	0.170	50,000	117	27,625.00	0.172
CP	LIBERTY			01/04/21	0.170	50,000	117	27,625.00	0.172
CP	TOYOTA			01/04/21	0.240	50,000	124	41,333.33	0.244
CP	TOYOTA			01/04/21	0.240	50,000	124	41,333.33	0.244
CP	NATIXIS NY			01/04/21	0.170	50,000	130	30,694.44	0.172
CP	NATIXIS NY			01/04/21	0.170	50,000	130	30,694.44	0.172
CP	JUPITER			01/04/21	0.180	50,000	133	33,250.00	0.183
CP	JUPITER			01/04/21	0.180	50,000	133	33,250.00	0.183
CP	VERSAILLES			01/04/21	0.220	50,000	136	41,555.56	0.223
CP	SOC GEN NY			01/04/21	0.260	50,000	168	60,666.67	0.264
CP	SOC GEN NY			01/04/21	0.260	50,000	168	60,666.67	0.264
CP	OLD LINE			01/04/21	0.270	50,000	172	64,500.00	0.274
DEB	FHLB		0.100	01/04/21	0.100	50,000	132	17,916.67	0.099
DEB	FHLB		0.100	01/04/21	0.100	50,000	132	17,916.67	0.099
DN	IBRD			01/04/21	0.090	50,000	82	10,250.00	0.091
DN	IBRD			01/04/21	0.090	50,000	82	10,250.00	0.091
DN	IBRD			01/04/21	0.100	50,000	126	17,500.00	0.101
DN	IBRD			01/04/21	0.100	50,000	126	17,500.00	0.101
DN	IBRD			01/04/21	0.090	50,000	132	16,500.00	0.091
DN	IBRD			01/04/21	0.090	50,000	132	16,500.00	0.091
DN	FHLB			01/04/21	0.090	50,000	136	17,000.00	0.091
DN	FHLB			01/04/21	0.090	50,000	136	17,000.00	0.091
DN	FHLB			01/04/21	0.080	50,000	159	17,666.67	0.081
DN	FHLB			01/04/21	0.080	50,000	159	17,666.67	0.081
DN	FHLB			01/04/21	0.100	50,000	168	23,333.33	0.101
DN	FHLB			01/04/21	0.100	50,000	168	23,333.33	0.101
DN	FHLB			01/04/21	0.100	50,000	175	24,305.56	0.101
DN	FHLB			01/04/21	0.100	50,000	175	24,305.56	0.101
DN	FHLB			01/04/21	0.100	50,000	179	24,861.11	0.101
DN	FHLB			01/04/21	0.100	50,000	179	24,861.11	0.101
DN	FHLB			01/04/21	0.100	50,000	215	29,861.11	0.101

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/04/21 REDEMPTIONS (Continued)									
	DN	FHLB		01/04/21	0.300	50,000	286	119,166.67	0.305
	DN	FHLB		01/04/21	0.300	50,000	286	119,166.67	0.305
	YCD	TORONTO	0.150	01/04/21	0.150	50,000	48	10,000.00	0.152
	YCD	TORONTO	0.150	01/04/21	0.150	50,000	48	10,000.00	0.152
	YCD	SUMI TRUST	0.150	01/04/21	0.150	50,000	62	12,916.67	0.152
	YCD	SUMI TRUST	0.150	01/04/21	0.150	50,000	62	12,916.67	0.152
	YCD	CIBC	0.160	01/04/21	0.160	50,000	95	21,111.11	0.162
	YCD	CIBC	0.160	01/04/21	0.160	50,000	95	21,111.11	0.162
	YCD	NORINCHUK	0.200	01/04/21	0.200	50,000	104	28,888.89	0.203
	YCD	NORINCHUK	0.200	01/04/21	0.200	50,000	104	28,888.89	0.203
	YCD	MIZUHO	0.180	01/04/21	0.180	50,000	109	27,250.00	0.183
	YCD	MIZUHO	0.180	01/04/21	0.180	50,000	109	27,250.00	0.183
	YCD	ANZ	0.120	01/04/21	0.120	50,000	130	21,666.67	0.122
	YCD	ANZ	0.120	01/04/21	0.120	50,000	130	21,666.67	0.122
	YCD	CIC	0.230	01/04/21	0.230	50,000	172	54,944.44	0.233
	YCD	CIC	0.230	01/04/21	0.230	50,000	172	54,944.44	0.233
	YCD	CR AG CIB	0.240	01/04/21	0.240	50,000	172	57,333.33	0.243
	YCD	CR AG CIB	0.240	01/04/21	0.240	50,000	172	57,333.33	0.243
	YCD	MONTREAL	0.250	01/04/21	0.250	50,000	180	62,500.00	0.253
	YCD	MONTREAL	0.250	01/04/21	0.250	50,000	180	62,500.00	0.253
01/04/21 PURCHASES									
	CP	PROCTER		04/07/21	0.100	50,000			
	CP	SOC GEN NY		05/05/21	0.210	50,000			
	CP	SOC GEN NY		05/05/21	0.210	50,000			
	CP	TOYOTA		08/02/21	0.210	50,000			
	CP	TOYOTA		08/02/21	0.210	50,000			
	TR	BILL		06/01/21	0.078	50,000			
	TR	BILL		06/01/21	0.078	50,000			
	TR	BILL		07/01/21	0.080	50,000			
	TR	BILL		07/01/21	0.080	50,000			
	TR	BILL		07/01/21	0.081	50,000			
	TR	BILL		07/01/21	0.081	50,000			
	TR	BILL		07/01/21	0.081	50,000			
	YCD	DNB	0.150	05/03/21	0.150	50,000			
	YCD	DNB	0.150	05/03/21	0.150	50,000			
01/05/21 NO REDEMPTIONS									
01/05/21 PURCHASES									
	CD	MUFG UNION	0.160	07/01/21	0.160	50,000			
	CD	MUFG UNION	0.160	07/01/21	0.160	50,000			
	CP	LIBERTY		05/05/21	0.200	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/05/21 PURCHASES (Continued)									
DN	FHLB			05/10/21	0.070	50,000			
DN	FHLB			05/10/21	0.070	50,000			
TR	BILL			06/08/21	0.080	50,000			
TR	BILL			06/08/21	0.080	50,000			
TR	BILL			06/08/21	0.080	50,000			
TR	BILL			06/08/21	0.080	50,000			
TR	BILL			06/08/21	0.080	50,000			
TR	BILL			06/08/21	0.080	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			07/01/21	0.075	50,000			
TR	BILL			12/30/21	0.095	50,000			
TR	BILL			12/30/21	0.095	50,000			
TR	BILL			12/30/21	0.095	50,000			
TR	BILL			12/30/21	0.095	50,000			
TR	BILL			12/30/21	0.095	50,000			
TR	BILL			12/30/21	0.095	50,000			
TR	BILL			12/30/21	0.095	50,000			
YCD	SVENSKA	0.170		05/07/21	0.170	50,000			
YCD	SVENSKA	0.170		05/07/21	0.170	50,000			
YCD	BNP	0.190		05/07/21	0.190	50,000			
YCD	BNP	0.190		05/07/21	0.190	50,000			
YCD	NORDEA ABP	0.170		06/11/21	0.170	50,000			
YCD	NORDEA ABP	0.170		06/11/21	0.170	50,000			
01/06/21 REDEMPTIONS									
CD	BOWEST	0.070		01/06/21	0.070	50,000	21	2,041.67	0.071
CD	MUFG UNION	0.080		01/06/21	0.080	50,000	26	2,888.89	0.081
CD	MUFG UNION	0.080		01/06/21	0.080	50,000	26	2,888.89	0.081
CP	MUFG BK			01/06/21	0.100	50,000	21	2,916.67	0.101
CP	MUFG BK			01/06/21	0.100	50,000	21	2,916.67	0.101
CP	MUFG BK			01/06/21	0.090	50,000	27	3,375.00	0.091
CP	MUFG BK			01/06/21	0.090	50,000	27	3,375.00	0.091
CP	APPLE			01/06/21	0.100	50,000	55	7,638.89	0.101
CP	OLD LINE			01/06/21	0.140	50,000	68	13,222.22	0.142
DN	FHLB			01/06/21	0.140	50,000	177	34,416.67	0.142
YCD	KBC	0.090		01/06/21	0.090	50,000	16	2,000.00	0.091
YCD	KBC	0.090		01/06/21	0.090	50,000	16	2,000.00	0.091

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/06/21 REDEMPTIONS (Continued)									
	YCD	SUMI TRUST	0.120	01/06/21	0.120	50,000	34	5,666.67	0.122
	YCD	SUMI TRUST	0.120	01/06/21	0.120	50,000	34	5,666.67	0.122
	YCD	MONTREAL	0.180	01/06/21	0.180	50,000	34	8,500.00	0.183
	YCD	MONTREAL	0.180	01/06/21	0.180	50,000	34	8,500.00	0.183
	YCD	SUMITOMO	0.130	01/06/21	0.130	50,000	58	10,472.22	0.132
	YCD	SUMITOMO	0.130	01/06/21	0.130	50,000	58	10,472.22	0.132
01/06/21 PURCHASES									
	CP	APPLE		03/05/21	0.100	50,000			
	TR	BILL		06/08/21	0.085	50,000			
	TR	BILL		06/08/21	0.085	50,000			
	TR	BILL		06/08/21	0.085	50,000			
	TR	BILL		06/08/21	0.085	50,000			
	TR	BILL		06/24/21	0.080	50,000			
	TR	BILL		06/24/21	0.080	50,000			
	TR	BILL		06/24/21	0.080	50,000			
01/07/21 REDEMPTIONS									
	TR	BILL		01/07/21	0.150	50,000	182	37,916.67	0.152
	TR	BILL		01/07/21	0.150	50,000	182	37,916.67	0.152
	TR	BILL		01/07/21	0.150	50,000	182	37,916.67	0.152
	TR	BILL		01/07/21	0.150	50,000	182	37,916.67	0.152
	TR	BILL		01/07/21	0.150	50,000	182	37,916.67	0.152
	TR	BILL		01/07/21	0.150	50,000	182	37,916.67	0.152
	TR	BILL		01/07/21	0.150	50,000	182	37,916.67	0.152
	TR	BILL		01/07/21	0.150	50,000	182	37,916.67	0.152
01/07/21 PURCHASES									
	CP	NATIXIS NY		05/03/21	0.190	50,000			
	CP	NATIXIS NY		05/03/21	0.190	50,000			
	CP	JPM LLC		10/01/21	0.230	50,000			
	CP	JPM LLC		10/01/21	0.230	50,000			
	DN	FHLB		04/07/21	0.080	50,000			
	DN	FHLB		04/07/21	0.080	50,000			
	DN	FHLB		05/05/21	0.070	50,000			
	DN	FHLB		05/05/21	0.070	50,000			
	DN	FHLB		05/10/21	0.070	50,000			
	DN	FHLB		05/10/21	0.070	50,000			
	TR	BILL		06/08/21	0.085	50,000			
	TR	BILL		06/08/21	0.085	50,000			
	TR	BILL		06/08/21	0.085	50,000			
	TR	BILL		06/08/21	0.085	50,000			
	TR	BILL		06/08/21	0.085	50,000			
	TR	BILL		06/08/21	0.085	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/07/21 PURCHASES (Continued)									
TR	NOTE		1.125	02/28/22	0.106	50,000			
TR	NOTE		1.125	02/28/22	0.106	50,000			
TR	NOTE		1.125	02/28/22	0.106	50,000			
TR	NOTE		1.125	02/28/22	0.106	50,000			
TR	NOTE		1.125	02/28/22	0.106	50,000			
TR	NOTE		1.125	02/28/22	0.106	50,000			
TR	NOTE		1.125	02/28/22	0.106	50,000			
TR	NOTE		1.125	02/28/22	0.106	50,000			
TR	NOTE		1.125	02/28/22	0.106	50,000			
TR	NOTE		1.125	02/28/22	0.106	50,000			
TR	NOTE		0.125	06/30/22	0.125	50,000			
TR	NOTE		0.125	06/30/22	0.125	50,000			
TR	NOTE		0.125	06/30/22	0.125	50,000			
TR	NOTE		0.125	06/30/22	0.128	50,000			
TR	NOTE		0.125	06/30/22	0.128	50,000			
TR	NOTE		0.125	06/30/22	0.128	50,000			
YCD	DNB		0.080	02/05/21	0.080	50,000			
YCD	DNB		0.080	02/05/21	0.080	50,000			
YCD	KBC		0.110	02/12/21	0.110	50,000			
YCD	KBC		0.110	02/12/21	0.110	50,000			
YCD	CR AG CIB		0.150	05/10/21	0.150	50,000			
YCD	CR AG CIB		0.150	05/10/21	0.150	50,000			
YCD	CB AUS		0.180	05/10/21	0.180	50,000			
YCD	CB AUS		0.180	05/10/21	0.180	50,000			
YCD	BARCLAYS		0.190	07/01/21	0.190	50,000			
YCD	BARCLAYS		0.190	07/01/21	0.190	50,000			
01/08/21 REDEMPTIONS									
CP	MUFG BK			01/08/21	0.100	50,000	24	3,333.33	0.101
CP	MUFG BK			01/08/21	0.100	50,000	24	3,333.33	0.101
DEB FR	FHLB		0.060	01/08/21	0.070	50,000	32	2,666.67	0.061
01/08/21 PURCHASES									
DN	FHLB			02/05/21	0.075	50,000			
TR	BILL			07/01/21	0.073	50,000			
TR	BILL			07/01/21	0.073	50,000			
YCD	MONTREAL		0.170	04/12/21	0.170	50,000			
YCD	MONTREAL		0.170	04/12/21	0.170	50,000			
01/11/21 REDEMPTIONS									
CP	SOC GEN NY			01/11/21	0.150	50,000	35	7,291.67	0.152
CP	SOC GEN NY			01/11/21	0.150	50,000	35	7,291.67	0.152
CP	SOC GEN NY			01/11/21	0.150	50,000	35	7,291.67	0.152
CP	NATIXIS NY			01/11/21	0.140	50,000	67	13,027.78	0.142
CP	NATIXIS NY			01/11/21	0.140	50,000	67	13,027.78	0.142

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/11/21 REDEMPTIONS (Continued)									
	CP	PROCTER		01/11/21	0.100	50,000	98	13,611.11	0.101
	CP	CRC		01/11/21	0.160	50,000	101	24,444.44	0.162
	CP	MIZUHO NY		01/11/21	0.170	50,000	102	24,083.33	0.172
	CP	MIZUHO NY		01/11/21	0.170	50,000	102	24,083.33	0.172
	DN	FHLB		01/11/21	0.085	50,000	67	7,909.72	0.086
	DN	FHLB		01/11/21	0.085	50,000	67	7,909.72	0.086
	DN	FHLB		01/11/21	0.095	50,000	90	11,875.00	0.096
	DN	FHLB		01/11/21	0.095	50,000	90	11,875.00	0.096
	YCD	KBC	0.110	01/11/21	0.110	50,000	34	5,194.44	0.112
	YCD	KBC	0.110	01/11/21	0.110	50,000	34	5,194.44	0.112
01/11/21 PURCHASES									
	CP	PROCTER		04/26/21	0.100	50,000			
	CP	JUPITER		05/14/21	0.190	50,000			
	CP	JUPITER		05/14/21	0.190	50,000			
	DEB	FHLB	0.090	12/21/21	0.096	50,000			
	DEB	FHLB	0.250	12/08/23	0.246	50,000			
	DEB	FHLB	0.250	12/08/23	0.246	50,000			
	DEB	FHLB	0.250	12/08/23	0.246	50,000			
	DN	FHLB		04/12/21	0.085	50,000			
	DN	FHLB		04/12/21	0.085	50,000			
	TR	BILL		06/01/21	0.080	50,000			
	TR	BILL		06/01/21	0.080	50,000			
	TR	BILL		06/01/21	0.080	50,000			
	TR	BILL		06/01/21	0.080	50,000			
01/12/21 NO REDEMPTIONS									
01/12/21 PURCHASES									
	CP	COCA COLA		03/19/21	0.090	50,000			
	DN	FHLB		04/12/21	0.085	50,000			
	DN	FHLB		04/12/21	0.085	50,000			
	TR	BILL		07/01/21	0.075	50,000			
	TR	BILL		07/01/21	0.075	50,000			
	TR	BILL		07/01/21	0.075	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	0.078	50,000			
	TR	BILL		07/01/21	0.078	50,000			
	TR	BILL		07/01/21	0.078	50,000			
	TR	BILL		12/30/21	0.098	50,000			
	TR	BILL		12/30/21	0.098	50,000			
	TR	BILL		12/30/21	0.098	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/12/21 PURCHASES (Continued)									
	TR	BILL		12/30/21	0.098	50,000			
	TR	BILL		12/30/21	0.098	50,000			
	TR	BILL		12/30/21	0.098	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			
	YCD	NORDEA ABP	0.090	02/01/21	0.090	50,000			
	YCD	NORDEA ABP	0.090	02/01/21	0.090	50,000			
01/13/21 NO REDEMPTIONS									
01/13/21 PURCHASES									
	CP	SOC GEN NY		05/07/21	0.190	50,000			
	CP	SOC GEN NY		05/07/21	0.190	50,000			
	DN	FHLB		05/10/21	0.070	50,000			
	TR	BILL		07/01/21	0.073	50,000			
	TR	BILL		07/01/21	0.073	50,000			
	TR	BILL		07/01/21	0.073	50,000			
	TR	BILL		07/01/21	0.075	50,000			
	TR	BILL		07/01/21	0.075	50,000			
	TR	BILL		07/01/21	0.075	50,000			
	TR	NOTE	0.125	06/30/22	0.125	50,000			
	TR	NOTE	0.125	06/30/22	0.125	50,000			
	TR	NOTE	0.125	06/30/22	0.125	50,000			
	TR	NOTE	0.125	06/30/22	0.128	50,000			
	TR	NOTE	0.125	06/30/22	0.128	50,000			
	TR	NOTE	0.125	06/30/22	0.128	50,000			
	YCD	SUMI TRUST	0.180	04/26/21	0.180	50,000			
	YCD	SUMI TRUST	0.180	04/26/21	0.180	50,000			
	YCD	FORTIS	0.170	05/10/21	0.170	50,000			
	YCD	FORTIS	0.170	05/10/21	0.170	50,000			
01/14/21 REDEMPTIONS									
	CP	SOC GEN NY		01/14/21	0.180	50,000	69	17,250.00	0.183
	CP	SOC GEN NY		01/14/21	0.180	50,000	69	17,250.00	0.183
	CP	APPLE		01/14/21	0.090	50,000	73	9,125.00	0.091
	CP	APPLE		01/14/21	0.100	50,000	76	10,555.56	0.101
	CP	JUPITER		01/14/21	0.150	50,000	92	19,166.67	0.152
	DN	IBRD		01/14/21	0.100	50,000	66	9,166.67	0.101
	DN	IBRD		01/14/21	0.100	50,000	66	9,166.67	0.101
	TR	BILL		01/14/21	0.063	50,000	34	2,975.00	0.064
	TR	BILL		01/14/21	0.063	50,000	34	2,975.00	0.064
	TR	BILL		01/14/21	0.065	50,000	34	3,069.44	0.066
	TR	BILL		01/14/21	0.065	50,000	34	3,069.44	0.066

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/14/21 REDEMPTIONS (Continued)									
	YCD	KBC	0.110	01/14/21	0.110	50,000	35	5,347.22	0.112
	YCD	KBC	0.110	01/14/21	0.110	50,000	35	5,347.22	0.112
	YCD	KBC	0.110	01/14/21	0.110	50,000	35	5,347.22	0.112
	YCD	NORINCHUK	0.160	01/14/21	0.160	50,000	69	15,333.33	0.162
	YCD	NORINCHUK	0.160	01/14/21	0.160	50,000	69	15,333.33	0.162
01/14/21 PURCHASES									
	CD	MUFG UNION	0.160	07/26/21	0.160	50,000			
	CD	MUFG UNION	0.160	07/26/21	0.160	50,000			
	CP	APPLE		03/08/21	0.090	50,000			
	DN	FHLB		02/08/21	0.070	50,000			
	DN	FHLB		02/08/21	0.070	50,000			
	TR	BILL		06/24/21	0.076	50,000			
	TR	BILL		06/24/21	0.076	50,000			
	TR	BILL		06/24/21	0.076	50,000			
	TR	BILL		06/24/21	0.078	50,000			
	TR	BILL		06/24/21	0.078	50,000			
	TR	BILL		06/24/21	0.078	50,000			
	YCD	SWEDBANK	0.130	04/26/21	0.130	50,000			
	YCD	SWEDBANK	0.130	04/26/21	0.130	50,000			
01/15/21 NO REDEMPTIONS									
01/15/21 PURCHASES									
	CD	BOWEST	0.190	09/01/21	0.190	50,000			
	CD	BOWEST	0.190	09/01/21	0.190	50,000			
	CP	CR AG NY		01/22/21	0.090	50,000			
	CP	CR AG NY		01/22/21	0.090	50,000			
	CP	MERCK		04/12/21	0.080	50,000			
	CP	MERCK		04/12/21	0.080	50,000			
	CP	PROCTER		04/26/21	0.090	50,000			
	CP	MIZUHO NY		04/26/21	0.150	50,000			
	CP	MIZUHO NY		04/26/21	0.150	50,000			
	CP	MERCK		05/03/21	0.090	50,000			
	CP	MIZUHO NY		05/05/21	0.160	50,000			
	CP	MIZUHO NY		05/05/21	0.160	50,000			
	CP	GOTHAM		05/07/21	0.180	50,000			
	CP	CHARIOT		05/28/21	0.190	50,000			
	CP	RBC NY		07/09/21	0.170	50,000			
	CP	NATIXIS NY		07/26/21	0.170	50,000			
	CP	NATIXIS NY		07/26/21	0.170	50,000			
	CP	SOC GEN NY		07/26/21	0.220	50,000			
	CP	SOC GEN NY		07/26/21	0.220	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/15/21 PURCHASES (Continued)									
DEB	FHLMC		0.250	12/04/23	0.234	50,000			
DN	FHLB			02/12/21	0.070	50,000			
DN	FHLB			02/12/21	0.070	50,000			
DN	FHLB			02/25/21	0.075	50,000			
DN	FHLB			02/25/21	0.075	50,000			
DN	FHLB			04/26/21	0.070	50,000			
DN	FHLB			04/26/21	0.070	50,000			
DN	FHLB			04/26/21	0.070	50,000			
DN	FHLB			04/26/21	0.075	50,000			
DN	FHLB			04/26/21	0.075	50,000			
DN	FHLB			05/10/21	0.070	50,000			
DN	FHLB			05/10/21	0.070	50,000			
DN	IBRD			06/01/21	0.080	50,000			
DN	IBRD			06/01/21	0.080	50,000			
DN	IBRD			07/09/21	0.080	50,000			
DN	IBRD			07/09/21	0.080	50,000			
TR	NOTE		1.125	02/28/22	0.100	50,000			
TR	NOTE		1.125	02/28/22	0.100	50,000			
TR	NOTE		1.125	02/28/22	0.100	50,000			
TR	NOTE		1.125	02/28/22	0.100	50,000			
TR	NOTE		1.125	02/28/22	0.100	50,000			
TR	NOTE		1.125	02/28/22	0.100	50,000			
TR	NOTE		1.125	02/28/22	0.100	50,000			
TR	NOTE		1.125	02/28/22	0.100	50,000			
TR	NOTE		1.125	02/28/22	0.100	50,000			
TR	NOTE		0.125	06/30/22	0.125	50,000			
TR	NOTE		0.125	06/30/22	0.125	50,000			
TR	NOTE		0.125	06/30/22	0.125	50,000			
TR	NOTE		0.125	06/30/22	0.125	50,000			
TR	NOTE		0.125	06/30/22	0.125	50,000			
TR	NOTE		0.125	06/30/22	0.125	50,000			
TR	NOTE		0.125	06/30/22	0.125	50,000			
TR	NOTE		0.125	07/31/22	0.120	50,000			
TR	NOTE		0.125	07/31/22	0.120	50,000			
TR	NOTE		0.125	07/31/22	0.120	50,000			
TR	NOTE		0.125	07/31/22	0.120	50,000			
TR	NOTE		0.125	07/31/22	0.120	50,000			
TR	NOTE		0.125	07/31/22	0.120	50,000			
TR	NOTE		0.125	07/31/22	0.120	50,000			
TR	NOTE		0.125	08/31/22	0.120	50,000			
TR	NOTE		0.125	08/31/22	0.120	50,000			
TR	NOTE		0.125	08/31/22	0.120	50,000			
TR	NOTE		0.125	08/31/22	0.120	50,000			
TR	NOTE		0.125	08/31/22	0.120	50,000			
TR	NOTE		0.125	08/31/22	0.120	50,000			
TR	NOTE		0.125	08/31/22	0.120	50,000			
TR	NOTE		0.125	08/31/22	0.120	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/15/21	PURCHASES (Continued)								
	TR	NOTE	0.125	08/31/22	0.123	50,000			
	TR	NOTE	0.125	08/31/22	0.123	50,000			
	TR	NOTE	0.125	08/31/22	0.123	50,000			
	TR	NOTE	0.125	08/31/22	0.123	50,000			
	TR	NOTE	0.125	08/31/22	0.135	50,000			
	TR	NOTE	0.125	08/31/22	0.135	50,000			
	TR	NOTE	0.125	08/31/22	0.135	50,000			
	TR	NOTE	0.125	08/31/22	0.135	50,000			
	TR	NOTE	0.125	08/31/22	0.135	50,000			
	TR	NOTE	0.125	08/31/22	0.135	50,000			
	TR	NOTE	0.125	08/31/22	0.135	50,000			
	TR	NOTE	0.125	09/30/22	0.127	50,000			
	TR	NOTE	0.125	09/30/22	0.127	50,000			
	TR	NOTE	0.125	09/30/22	0.127	50,000			
	TR	NOTE	0.125	09/30/22	0.127	50,000			
	TR	NOTE	0.125	09/30/22	0.127	50,000			
	TR	NOTE	0.125	09/30/22	0.127	50,000			
	TR	NOTE	0.125	09/30/22	0.127	50,000			
	TR	NOTE	0.125	09/30/22	0.127	50,000			
	TR	NOTE	0.125	10/31/22	0.136	50,000			
	TR	NOTE	0.125	10/31/22	0.136	50,000			
	TR	NOTE	0.125	10/31/22	0.136	50,000			
	TR	NOTE	0.125	10/31/22	0.136	50,000			
	TR	NOTE	0.125	10/31/22	0.136	50,000			
	TR	NOTE	0.125	10/31/22	0.136	50,000			
	TR	NOTE	0.125	10/31/22	0.136	50,000			
	TR	NOTE	0.125	11/30/22	0.131	50,000			
	TR	NOTE	0.125	11/30/22	0.131	50,000			
	TR	NOTE	0.125	11/30/22	0.131	50,000			
	TR	NOTE	0.125	11/30/22	0.131	50,000			
	TR	NOTE	0.125	11/30/22	0.133	50,000			
	TR	NOTE	0.125	11/30/22	0.133	50,000			
	TR	NOTE	0.125	11/30/22	0.133	50,000			
	TR	NOTE	0.125	11/30/22	0.133	50,000			
	TR	NOTE	0.125	11/30/22	0.133	50,000			
	TR	NOTE	0.125	11/30/22	0.133	50,000			
	TR	NOTE	0.125	11/30/22	0.133	50,000			
	TR	NOTE	0.125	12/31/22	0.141	50,000			
	TR	NOTE	0.125	12/31/22	0.141	50,000			
	TR	NOTE	0.125	12/31/22	0.141	50,000			
	TR	NOTE	0.125	12/31/22	0.141	50,000			
	TR	NOTE	0.125	12/31/22	0.141	50,000			
	TR	NOTE	0.125	12/31/22	0.141	50,000			
	TR	NOTE	0.125	12/31/22	0.141	50,000			
	TR	NOTE	0.125	12/31/22	0.141	50,000			
	TR	NOTE	0.125	12/31/22	0.141	50,000			
	TR	NOTE	0.125	12/31/22	0.141	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/15/21 PURCHASES (Continued)									
TR	NOTE		0.125	12/31/22	0.143	50,000			
TR	NOTE		0.125	12/31/22	0.143	50,000			
TR	NOTE		0.125	12/31/22	0.143	50,000			
TR	NOTE		0.125	12/31/22	0.143	50,000			
TR	NOTE		0.125	08/15/23	0.168	50,000			
TR	NOTE		0.125	08/15/23	0.168	50,000			
TR	NOTE		0.125	08/15/23	0.168	50,000			
TR	NOTE		0.125	12/15/23	0.198	50,000			
TR	NOTE		0.125	12/15/23	0.198	50,000			
TR	NOTE		0.125	12/15/23	0.198	50,000			
TR	NOTE		0.125	12/15/23	0.199	50,000			
TR	NOTE		0.125	12/15/23	0.199	50,000			
TR	NOTE		0.125	12/15/23	0.199	50,000			
TR	NOTE		0.125	01/15/24	0.219	50,000			
TR	NOTE		0.125	01/15/24	0.219	50,000			
TR	NOTE		0.125	01/15/24	0.219	50,000			
TR	NOTE		0.125	01/15/24	0.219	50,000			
TR	NOTE		0.125	01/15/24	0.219	50,000			
TR	NOTE		0.125	01/15/24	0.219	50,000			
YCD	SUMITOMO		0.170	04/26/21	0.170	50,000			
YCD	SUMITOMO		0.170	04/26/21	0.170	50,000			
YCD	NORINCHUK		0.190	05/07/21	0.190	50,000			
YCD	NORINCHUK		0.190	05/07/21	0.190	50,000			
YCD	RABOBANK		0.150	07/16/21	0.150	50,000			
YCD	RABOBANK		0.150	07/16/21	0.150	50,000			
YCD	CIC		0.160	07/16/21	0.160	50,000			
YCD	CIC		0.160	07/16/21	0.160	50,000			
YCD	BARCLAYS		0.220	07/26/21	0.220	50,000			
YCD	BARCLAYS		0.220	07/26/21	0.220	50,000			
01/19/21 NO REDEMPTIONS									
01/19/21 PURCHASES									
CD	BOWEST		0.150	05/07/21	0.150	50,000			
CD	BOWEST		0.150	05/07/21	0.150	50,000			
CP	MUFG BK			03/10/21	0.100	50,000			
CP	MUFG BK			03/10/21	0.100	50,000			
DEB	FFCB		0.120	01/12/23	0.149	50,000			
DEB	FFCB		0.120	01/12/23	0.149	50,000			
DEB	FFCB		0.120	01/12/23	0.149	50,000			
DEB	FNMA		0.250	11/27/23	0.232	50,000			
DEB	FNMA		0.250	11/27/23	0.232	50,000			
DN	FHLB			03/22/21	0.075	50,000			
DN	FHLB			03/22/21	0.075	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/19/21	PURCHASES (Continued)								
	TR	BILL		12/30/21	0.091	50,000			
	TR	BILL		12/30/21	0.091	50,000			
	TR	BILL		12/30/21	0.091	50,000			
	TR	BILL		12/30/21	0.091	50,000			
	TR	BILL		12/30/21	0.093	50,000			
	TR	BILL		12/30/21	0.093	50,000			
	TR	BILL		12/30/21	0.093	50,000			
	TR	BILL		12/30/21	0.093	50,000			
	TR	BILL		12/30/21	0.093	50,000			
	TR	BILL		12/30/21	0.093	50,000			
	TR	BILL		12/30/21	0.093	50,000			
	TR	NOTE	1.125	02/28/22	0.094	50,000			
	TR	NOTE	1.125	02/28/22	0.094	50,000			
	TR	NOTE	1.125	02/28/22	0.094	50,000			
	TR	NOTE	1.125	02/28/22	0.101	50,000			
	TR	NOTE	1.125	02/28/22	0.101	50,000			
	TR	NOTE	1.125	02/28/22	0.101	50,000			
	TR	NOTE	1.125	02/28/22	0.101	50,000			
	TR	NOTE	1.125	02/28/22	0.101	50,000			
	TR	NOTE	1.125	02/28/22	0.101	50,000			
	TR	NOTE	0.125	10/31/22	0.127	50,000			
	TR	NOTE	0.125	10/31/22	0.127	50,000			
	TR	NOTE	0.125	10/31/22	0.127	50,000			
	TR	NOTE	0.125	10/31/22	0.132	50,000			
	TR	NOTE	0.125	10/31/22	0.132	50,000			
	TR	NOTE	0.125	10/31/22	0.132	50,000			
	TR	NOTE	0.125	11/30/22	0.125	50,000			
	TR	NOTE	0.125	11/30/22	0.125	50,000			
	TR	NOTE	0.125	11/30/22	0.125	50,000			
	TR	NOTE	0.125	11/30/22	0.127	50,000			
	TR	NOTE	0.125	11/30/22	0.127	50,000			
	TR	NOTE	0.125	11/30/22	0.127	50,000			
	TR	NOTE	0.125	11/30/22	0.129	50,000			
	TR	NOTE	0.125	11/30/22	0.129	50,000			
	TR	NOTE	0.125	11/30/22	0.129	50,000			
	TR	NOTE	0.125	12/31/22	0.133	50,000			
	TR	NOTE	0.125	12/31/22	0.133	50,000			
	TR	NOTE	0.125	12/31/22	0.133	50,000			
	TR	NOTE	0.125	12/31/22	0.133	50,000			
	TR	NOTE	0.125	12/31/22	0.133	50,000			
	TR	NOTE	0.125	12/31/22	0.133	50,000			
	TR	NOTE	0.125	12/31/22	0.133	50,000			
	TR	NOTE	0.125	12/31/22	0.133	50,000			
	TR	NOTE	0.125	12/31/22	0.133	50,000			
	TR	NOTE	0.125	12/31/22	0.133	50,000			
	TR	NOTE	0.125	12/31/22	0.133	50,000			
	TR	NOTE	0.125	12/31/22	0.133	50,000			
	TR	NOTE	0.125	12/31/22	0.133	50,000			
	TR	NOTE	0.125	12/31/22	0.133	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/19/21 PURCHASES (Continued)									
	TR	NOTE	0.125	12/31/22	0.133	50,000			
	TR	NOTE	0.125	12/31/22	0.133	50,000			
	TR	NOTE	0.125	01/15/24	0.213	50,000			
	TR	NOTE	0.125	01/15/24	0.213	50,000			
	TR	NOTE	0.125	01/15/24	0.213	50,000			
	YCD	KBC	0.110	02/10/21	0.110	50,000			
	YCD	KBC	0.110	02/10/21	0.110	50,000			
	YCD	SUMI TRUST	0.170	05/05/21	0.170	50,000			
	YCD	SUMI TRUST	0.170	05/05/21	0.170	50,000			
	YCD	CR AG CIB	0.150	06/01/21	0.150	50,000			
	YCD	CR AG CIB	0.150	06/01/21	0.150	50,000			
	YCD	DNB	0.150	06/14/21	0.150	50,000			
	YCD	DNB	0.150	06/14/21	0.150	50,000			
	YCD	MONTREAL	0.180	07/26/21	0.180	50,000			
	YCD	MONTREAL	0.180	07/26/21	0.180	50,000			
	YCD	RABOBANK	0.150	07/30/21	0.150	50,000			
	YCD	RABOBANK	0.150	07/30/21	0.150	50,000			

01/20/21 NO REDEMPTIONS

01/20/21 PURCHASES

	CP	RABO NY		02/12/21	0.090	50,000			
	CP	RABO NY		02/12/21	0.090	50,000			
	CP	CRC		07/09/21	0.170	50,000			
	CP	CRC		07/09/21	0.170	50,000			
	DN	IBRD		04/26/21	0.080	50,000			
	DN	IBRD		04/26/21	0.080	50,000			
	DN	IBRD		07/01/21	0.085	50,000			
	DN	IBRD		07/01/21	0.085	50,000			
	TR	BILL		05/04/21	0.078	50,000			
	TR	BILL		05/04/21	0.078	50,000			
	TR	BILL		05/04/21	0.080	50,000			
	TR	BILL		05/04/21	0.080	50,000			
	TR	BILL		05/13/21	0.075	50,000			
	TR	BILL		05/13/21	0.075	50,000			
	TR	BILL		05/13/21	0.075	50,000			
	TR	BILL		05/13/21	0.076	50,000			
	TR	BILL		05/13/21	0.076	50,000			
	TR	BILL		05/13/21	0.076	50,000			
	TR	BILL		06/08/21	0.083	50,000			
	TR	BILL		06/08/21	0.083	50,000			
	TR	BILL		06/08/21	0.083	50,000			
	TR	BILL		06/08/21	0.085	50,000			
	TR	BILL		06/08/21	0.085	50,000			
	TR	BILL		06/08/21	0.085	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/20/21 PURCHASES (Continued)									
	TR	BILL		07/01/21	0.078	50,000			
	TR	BILL		07/01/21	0.078	50,000			
	TR	BILL		07/01/21	0.080	50,000			
	TR	BILL		07/01/21	0.080	50,000			
	TR	BILL		12/30/21	0.093	50,000			
	TR	BILL		12/30/21	0.093	50,000			
	TR	BILL		12/30/21	0.093	50,000			
	YCD	KBC	0.110	02/22/21	0.110	50,000			
	YCD	KBC	0.110	02/22/21	0.110	50,000			
	YCD	NORDEA ABP	0.170	07/26/21	0.170	50,000			
	YCD	NORDEA ABP	0.170	07/26/21	0.170	50,000			
	YCD	FORTIS	0.180	07/26/21	0.180	50,000			
	YCD	FORTIS	0.180	07/26/21	0.180	50,000			
01/21/21 NO REDEMPTIONS									
01/21/21 PURCHASES									
	DEB	FHLMC	0.250	08/24/23	0.178	50,000			
	DEB	FHLMC	0.250	08/24/23	0.178	50,000			
	DEB	FHLMC	0.250	08/24/23	0.178	50,000			
	DN	IBRD		05/07/21	0.080	50,000			
	DN	IBRD		05/07/21	0.080	50,000			
	TR	BILL		07/22/21	0.086	50,000			
	TR	BILL		07/22/21	0.086	50,000			
	TR	BILL		07/22/21	0.086	50,000			
	TR	BILL		07/22/21	0.086	50,000			
	TR	BILL		07/22/21	0.086	50,000			
	TR	BILL		07/22/21	0.086	50,000			
	YCD	SUMITOMO	0.160	05/03/21	0.160	50,000			
	YCD	SUMITOMO	0.160	05/03/21	0.160	50,000			
01/22/21 REDEMPTIONS									
	CP	CR AG NY		01/22/21	0.090	50,000	7	875.00	0.091
	CP	CR AG NY		01/22/21	0.090	50,000	7	875.00	0.091
01/22/21 PURCHASES									
	CP	APPLE		04/12/21	0.090	50,000			
	CP	APPLE		04/12/21	0.090	50,000			
	CP	MERCK		05/10/21	0.090	50,000			
	TR	BILL		07/22/21	0.081	50,000			
	TR	BILL		07/22/21	0.081	50,000			
	TR	BILL		07/22/21	0.083	50,000			
	TR	BILL		07/22/21	0.083	50,000			
	TR	BILL		07/22/21	0.083	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/25/21 REDEMPTIONS									
	CD	MUFG UNION	0.150	01/25/21	0.150	50,000	132	27,500.00	0.152
	CD	MUFG UNION	0.150	01/25/21	0.150	50,000	132	27,500.00	0.152
	CP	CR AG NY		01/25/21	0.080	50,000	27	3,000.00	0.081
	CP	CR AG NY		01/25/21	0.080	50,000	27	3,000.00	0.081
	CP	MUFG BK		01/25/21	0.130	50,000	62	11,194.44	0.132
	CP	MUFG BK		01/25/21	0.130	50,000	62	11,194.44	0.132
	CP	APPLE		01/25/21	0.110	50,000	101	15,430.56	0.112
	CP	AMAZON		01/25/21	0.100	50,000	112	15,555.56	0.101
	CP	JUPITER		01/25/21	0.170	50,000	151	35,652.78	0.172
	CP	JPM LLC		01/25/21	0.280	50,000	195	75,833.33	0.284
	CP	JPM LLC		01/25/21	0.280	50,000	195	75,833.33	0.284
	DN	IBRD		01/25/21	0.090	50,000	81	10,125.00	0.091
	DN	IBRD		01/25/21	0.090	50,000	81	10,125.00	0.091
	DN	FHLB		01/25/21	0.100	50,000	103	14,305.56	0.101
	DN	FHLB		01/25/21	0.100	50,000	103	14,305.56	0.101
	DN	FHLB		01/25/21	0.100	50,000	137	19,027.78	0.101
	DN	FHLB		01/25/21	0.100	50,000	137	19,027.78	0.101
	DN	FHLB		01/25/21	0.100	50,000	138	19,166.67	0.101
	DN	FHLB		01/25/21	0.100	50,000	138	19,166.67	0.101
	YCD	MUFG BK	0.170	01/25/21	0.170	50,000	69	16,291.67	0.172
	YCD	MUFG BK	0.170	01/25/21	0.170	50,000	69	16,291.67	0.172
	YCD	TORONTO	0.150	01/25/21	0.150	50,000	95	19,791.67	0.152
	YCD	TORONTO	0.150	01/25/21	0.150	50,000	95	19,791.67	0.152
	YCD	MIZUHO	0.190	01/25/21	0.190	50,000	104	27,444.44	0.193
	YCD	MIZUHO	0.190	01/25/21	0.190	50,000	104	27,444.44	0.193
	YCD	MONTREAL	0.170	01/25/21	0.170	50,000	130	30,694.44	0.172
	YCD	MONTREAL	0.170	01/25/21	0.170	50,000	130	30,694.44	0.172
01/25/21 PURCHASES									
	CP	AMAZON		07/30/21	0.080	50,000			
	TR	BILL		07/01/21	0.068	50,000			
	TR	BILL		07/01/21	0.068	50,000			
	TR	BILL		07/22/21	0.081	50,000			
	TR	BILL		07/22/21	0.081	50,000			
	TR	BILL		07/22/21	0.081	50,000			
01/26/21 NO REDEMPTIONS									
01/26/21 PURCHASES									
	CP	RBC NY		07/30/21	0.150	50,000			
	CP	RBC NY		07/30/21	0.150	50,000			
	DN	IBRD		07/09/21	0.070	50,000			
	DN	IBRD		07/09/21	0.070	50,000			
	DN	FHLB		07/30/21	0.070	50,000			
	DN	FHLB		07/30/21	0.070	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/26/21 PURCHASES (Continued)									
	DN	FHLB		07/30/21	0.070	50,000			
	DN	FHLB		07/30/21	0.070	50,000			
	TR	BILL		06/29/21	0.070	50,000			
	TR	BILL		06/29/21	0.070	50,000			
	TR	BILL		06/29/21	0.070	50,000			
	TR	BILL		06/29/21	0.071	50,000			
	TR	BILL		06/29/21	0.071	50,000			
	TR	BILL		06/29/21	0.071	50,000			
	TR	BILL		07/22/21	0.073	50,000			
	TR	BILL		07/22/21	0.073	50,000			
	YCD	TORONTO	0.130	05/14/21	0.130	50,000			
	YCD	TORONTO	0.130	05/14/21	0.130	50,000			
01/27/21 REDEMPTIONS									
	CD	BOWEST	0.150	01/27/21	0.150	50,000	103	21,458.33	0.152
	CD	BOWEST	0.150	01/27/21	0.150	50,000	103	21,458.33	0.152
	CP	GOTHAM		01/27/21	0.190	50,000	92	24,277.78	0.193
	CP	GOTHAM		01/27/21	0.190	50,000	92	24,277.78	0.193
	CP	APPLE		01/27/21	0.100	50,000	118	16,388.89	0.101
	CP	NATIXIS NY		01/27/21	0.150	50,000	126	26,250.00	0.152
	CP	NATIXIS NY		01/27/21	0.150	50,000	126	26,250.00	0.152
	CP	CHARIOT		01/27/21	0.190	50,000	131	34,569.44	0.193
	CP	SOC GEN NY		01/27/21	0.170	50,000	133	31,402.78	0.172
	CP	SOC GEN NY		01/27/21	0.170	50,000	133	31,402.78	0.172
	CP	SOC GEN NY		01/27/21	0.170	50,000	133	31,402.78	0.172
	CP	APPLE		01/27/21	0.110	50,000	135	20,625.00	0.112
	CP	APPLE		01/27/21	0.110	50,000	135	20,625.00	0.112
	CP	TOYOTA		01/27/21	0.250	50,000	148	51,388.89	0.254
	CP	TOYOTA		01/27/21	0.250	50,000	148	51,388.89	0.254
	CP	SCOTIA NY		01/27/21	0.250	50,000	188	65,277.78	0.254
	CP	SCOTIA NY		01/27/21	0.250	50,000	188	65,277.78	0.254
	CP	JPM LLC		01/27/21	0.310	50,000	218	93,861.11	0.315
	CP	JPM LLC		01/27/21	0.310	50,000	218	93,861.11	0.315
	DN	FHLB		01/27/21	0.085	50,000	91	10,743.06	0.086
	DN	FHLB		01/27/21	0.085	50,000	91	10,743.06	0.086
	DN	IBRD		01/27/21	0.090	50,000	105	13,125.00	0.091
	DN	IBRD		01/27/21	0.090	50,000	105	13,125.00	0.091
	DN	FHLB		01/27/21	0.100	50,000	105	14,583.33	0.101
	DN	FHLB		01/27/21	0.100	50,000	105	14,583.33	0.101
	DN	FHLB		01/27/21	0.080	50,000	153	17,000.00	0.081
	DN	FHLB		01/27/21	0.080	50,000	153	17,000.00	0.081
	DN	FHLB		01/27/21	0.110	50,000	188	28,722.22	0.112
	DN	FHLB		01/27/21	0.110	50,000	188	28,722.22	0.112
	YCD	NORINCHUK	0.130	01/27/21	0.130	50,000	35	6,319.44	0.132
	YCD	NORINCHUK	0.130	01/27/21	0.130	50,000	35	6,319.44	0.132

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/27/21 REDEMPTIONS (Continued)									
	YCD	SUMITOMO	0.180	01/27/21	0.180	50,000	92	23,000.00	0.183
	YCD	SUMITOMO	0.180	01/27/21	0.180	50,000	92	23,000.00	0.183
	YCD	SUMI TRUST	0.170	01/27/21	0.170	50,000	99	23,375.00	0.172
	YCD	SUMI TRUST	0.170	01/27/21	0.170	50,000	99	23,375.00	0.172
01/27/21 PURCHASES									
	CP	CHARIOT		05/05/21	0.150	50,000			
	CP	APPLE		05/10/21	0.090	50,000			
	CP	APPLE		05/10/21	0.090	50,000			
	CP	APPLE		05/10/21	0.090	50,000			
	TR	BILL		05/18/21	0.063	50,000			
	TR	BILL		05/18/21	0.063	50,000			
	TR	BILL		07/22/21	0.065	50,000			
	TR	BILL		07/22/21	0.065	50,000			
	TR	BILL		07/22/21	0.069	50,000			
	TR	BILL		07/22/21	0.069	50,000			
	TR	BILL		07/22/21	0.070	50,000			
	TR	BILL		07/22/21	0.070	50,000			
	TR	BILL		07/22/21	0.070	50,000			
	TR	BILL		07/22/21	0.070	50,000			
	TR	BILL		07/22/21	0.070	50,000			
01/28/21 REDEMPTIONS									
	TR	BILL		01/28/21	1.275	50,000	337	596,770.83	1.312
	TR	BILL		01/28/21	1.275	50,000	337	596,770.83	1.312
	TR	BILL		01/28/21	1.275	50,000	337	596,770.83	1.312
	TR	BILL		01/28/21	1.275	50,000	337	596,770.83	1.312
	TR	BILL		01/28/21	1.275	50,000	337	596,770.83	1.312
	TR	BILL		01/28/21	1.275	50,000	337	596,770.83	1.312
	TR	BILL		01/28/21	1.275	50,000	337	596,770.83	1.312
	TR	BILL		01/28/21	1.275	50,000	337	596,770.83	1.312
	TR	BILL		01/28/21	1.276	50,000	337	597,238.89	1.313
	TR	BILL		01/28/21	1.276	50,000	337	597,238.89	1.313
	TR	BILL		01/28/21	1.276	50,000	337	597,238.89	1.313
	TR	BILL		01/28/21	1.290	50,000	338	605,583.33	1.328
	TR	BILL		01/28/21	1.290	50,000	338	605,583.33	1.328
	TR	BILL		01/28/21	1.290	50,000	338	605,583.33	1.328
	TR	BILL		01/28/21	1.290	50,000	338	605,583.33	1.328
	TR	BILL		01/28/21	1.313	50,000	339	617,968.75	1.351
	TR	BILL		01/28/21	1.313	50,000	339	617,968.75	1.351
	TR	BILL		01/28/21	1.313	50,000	339	617,968.75	1.351
	TR	BILL		01/28/21	1.313	50,000	339	617,968.75	1.351
	TR	BILL		01/28/21	1.453	50,000	357	720,197.92	1.498
	TR	BILL		01/28/21	1.453	50,000	357	720,197.92	1.498

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/28/21 REDEMPTIONS (Continued)									
	TR	BILL		01/28/21	1.443	50,000	364	729,263.89	1.488
	TR	BILL		01/28/21	1.443	50,000	364	729,263.89	1.488
	TR	BILL		01/28/21	1.443	50,000	364	729,263.89	1.488
01/28/21 PURCHASES									
	CP	GOTHAM		06/02/21	0.140	50,000			
	CP	SOC GEN NY		07/09/21	0.200	50,000			
	CP	SOC GEN NY		07/09/21	0.200	50,000			
	CP	SCOTIA NY		08/02/21	0.160	50,000			
	CP	SCOTIA NY		08/02/21	0.160	50,000			
	CP	RBC NY		08/27/21	0.150	50,000			
	CP	RBC NY		08/27/21	0.150	50,000			
	DEB	FNMA	1.375	10/07/21	0.086	50,000			
	DEB	FNMA	1.375	10/07/21	0.086	50,000			
	DEB	FNMA	1.375	10/07/21	0.086	50,000			
	DN	FHLB		06/14/21	0.060	50,000			
	DN	FHLB		06/14/21	0.060	50,000			
	DN	IBRD		07/30/21	0.090	50,000			
	DN	IBRD		07/30/21	0.090	50,000			
	TR	BILL		07/29/21	0.075	50,000			
	TR	BILL		07/29/21	0.075	50,000			
	TR	BILL		07/29/21	0.075	50,000			
	TR	BILL		07/29/21	0.075	50,000			
	TR	BILL		07/29/21	0.075	50,000			
	TR	BILL		07/29/21	0.075	50,000			
	TR	BILL		07/29/21	0.075	50,000			
	TR	BILL		07/29/21	0.075	50,000			
	TR	BILL		07/29/21	0.075	50,000			
	TR	BILL		07/29/21	0.075	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.083	50,000			
	TR	BILL		01/27/22	0.083	50,000			
	TR	BILL		01/27/22	0.083	50,000			
	TR	BILL		01/27/22	0.095	50,000			
	TR	BILL		01/27/22	0.095	50,000			
	TR	BILL		01/27/22	0.095	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
01/28/21 PURCHASES (Continued)									
	TR	BILL		01/27/22	0.095	50,000			
	TR	BILL		01/27/22	0.095	50,000			
	TR	BILL		01/27/22	0.095	50,000			
	YCD	SUMI TRUST	0.100	03/05/21	0.100	50,000			
	YCD	SUMI TRUST	0.100	03/05/21	0.100	50,000			
	YCD	BARCLAYS	0.210	08/02/21	0.210	50,000			
	YCD	BARCLAYS	0.210	08/02/21	0.210	50,000			
01/29/21 NO REDEMPTIONS									
01/29/21 PURCHASES									
	CP	CR AG NY		03/05/21	0.090	50,000			
	CP	CR AG NY		03/05/21	0.090	50,000			
	DN	IBRD		07/26/21	0.085	50,000			
	DN	IBRD		07/26/21	0.085	50,000			
	TR	BILL		01/27/22	0.078	50,000			
	TR	BILL		01/27/22	0.078	50,000			
	TR	BILL		01/27/22	0.078	50,000			
	TR	BILL		01/27/22	0.078	50,000			
	TR	BILL		01/27/22	0.078	50,000			
	TR	BILL		01/27/22	0.078	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	TR	BILL		01/27/22	0.080	50,000			
	YCD	NORINCHUK	0.110	03/05/21	0.110	50,000			
	YCD	NORINCHUK	0.110	03/05/21	0.110	50,000			
	YCD	KBC	0.090	03/08/21	0.090	50,000			
	YCD	KBC	0.090	03/08/21	0.090	50,000			
	YCD	MIZUHO	0.160	05/14/21	0.160	50,000			
	YCD	MIZUHO	0.160	05/14/21	0.160	50,000			
01/31/21 REDEMPTIONS									
	TR	NOTE	2.500	01/31/21	2.512	50,000	706	2,425,392.78	2.515
	TR	NOTE	2.500	01/31/21	2.512	50,000	706	2,425,392.78	2.515
	TR	NOTE	2.500	01/31/21	2.522	50,000	710	2,448,970.56	2.526
	TR	NOTE	2.500	01/31/21	2.522	50,000	710	2,448,970.56	2.526
	TR	NOTE	2.500	01/31/21	2.583	50,000	731	2,580,078.12	2.588
	TR	NOTE	2.500	01/31/21	2.583	50,000	731	2,580,078.12	2.588

FOOTNOTES

<u>a/</u>	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
<u>b/</u>	Industry standard purchase yield calculation
<u>c/</u>	Repurchase Agreement
<u>d/</u>	Par amount of securities purchased, sold or redeemed
<u>e/</u>	Securities were purchased and sold as of the same date
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement
<u>h/</u>	Security “SWAP” transactions
<u>i/</u>	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.	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
New Omni Bank, N.A.	01/14/21	0.120	9,000,000.00	07/15/21
ARCADIA				
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
American Plus Bank, N.A.	01/22/21	0.120	20,000,000.00	07/23/21
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
CHICO				
Golden Valley Bank	01/29/21	0.120	8,000,000.00	04/30/21
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	01/07/21	0.140	10,000,000.00	07/08/21
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	11/20/20	0.140	5,000,000.00	02/19/21
SAFE Credit Union	01/06/21	0.130	20,000,000.00	04/07/21
FRESNO				
Fresno First Bank	01/07/21	0.130	10,000,000.00	04/08/21

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
HUNTINGTON BEACH				
Nuvision Federal Credit Union	01/07/21	0.180	25,000,000.00	04/08/21
IRVINE				
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
Banc of California, N.A.	01/14/21	0.160	75,000,000.00	04/15/21
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	01/07/21	0.140	1,000,000.00	04/08/21
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
First Foundation Bank	01/22/21	0.140	50,000,000.00	07/23/21
Pacific Enterprise Bank	11/19/20	0.140	25,000,000.00	02/18/21
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
Pacific Premier Bank	01/07/21	0.150	50,000,000.00	04/08/21
Pacific Premier Bank	01/15/21	0.150	50,000,000.00	04/16/21
Pacific Premier Bank	01/21/21	0.150	35,000,000.00	04/22/21
LODI				
Farmers & Merchants Bank of Central CA	10/07/20	0.150	3,000,000.00	04/07/21
LOS ANGELES				
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
Bank of Hope	01/07/21	0.140	135,000,000.00	07/08/21
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
LOS ANGELES (Continued)				
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
Hanmi Bank	01/13/21	0.150	30,000,000.00	04/14/21
Hanmi Bank	01/28/21	0.140	30,000,000.00	04/29/21
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	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
Open Bank	01/07/21	0.130	14,000,000.00	07/08/21
Open Bank	01/27/21	0.130	16,000,000.00	07/28/21
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
Pacific City Bank	01/07/21	0.130	30,000,000.00	04/08/21
Pacific City Bank	01/15/21	0.130	10,000,000.00	04/16/21
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	01/08/21	0.180	1,000,000.00	04/09/21
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	11/20/20	0.140	5,000,000.00	05/21/21
Community Bank of the Bay	01/20/21	0.130	25,000,000.00	07/21/21
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.	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
Malaga Bank F.S.B.	01/22/21	0.120	9,000,000.00	07/23/21
PASADENA				
East West Bank	01/07/21	0.140	50,000,000.00	07/08/21
East West Bank	01/13/21	0.150	175,000,000.00	07/14/21
East West Bank	01/29/21	0.130	75,000,000.00	07/30/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
PASADENA (Continued)				
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	01/08/21	0.170	25,000,000.00	03/12/21
Wescom Central Credit Union	12/18/20	0.180	25,000,000.00	03/19/21
Wescom Central Credit Union	01/20/21	0.180	50,000,000.00	03/24/21
PORTERVILLE				
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
Bank of the Sierra	01/06/21	0.120	20,000,000.00	04/07/21
Bank of the Sierra	01/07/21	0.130	20,000,000.00	04/08/21
Bank of the Sierra	01/29/21	0.120	20,000,000.00	04/30/21
RANCHO CORDOVA				
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
American River Bank	01/13/21	0.150	2,500,000.00	07/14/21
American River Bank	01/28/21	0.140	2,500,000.00	07/29/21
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	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
Provident Credit Union	01/07/21	0.130	20,000,000.00	04/08/21
Provident Credit Union	01/14/21	0.130	20,000,000.00	04/15/21
Provident Credit Union	01/14/21	0.130	20,000,000.00	04/15/21
Provident Credit Union	01/20/21	0.130	20,000,000.00	04/21/21
Provident Credit Union	01/20/21	0.130	20,000,000.00	04/21/21
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	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
Axos Bank	01/13/21	0.130	50,000,000.00	04/14/21
Axos Bank	01/20/21	0.130	25,000,000.00	04/21/21
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
California Credit Union	01/06/21	0.150	5,000,000.00	04/07/21
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	12/09/20	0.140	3,500,000.00	03/10/21
Mission National Bank	01/06/21	0.130	15,000,000.00	04/07/21
Mission National Bank	01/21/21	0.140	5,000,000.00	04/22/21
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	11/06/20	0.150	5,000,000.00	05/07/21
Bank of Santa Clarita	01/08/21	0.130	15,000,000.00	07/09/21
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

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
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	11/12/20	0.140	10,000,000.00	02/11/21
Santa Cruz County Bank	01/08/21	0.130	10,000,000.00	07/09/21
YUBA CITY				
Bank of Feather River	01/13/21	0.130	5,000,000.00	04/14/21
TOTAL TIME DEPOSITS JANUARY 2021			4,288,500,000.00	

**BANK DEMAND DEPOSITS
 JANUARY 2021
 (\$ in thousands)**

DAILY BALANCES

<u>DAY OF MONTH</u>		<u>BANK BALANCES</u>		<u>INTEREST BEARING BANK BALANCES</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	1,771,842	\$	1,275,000	\$	209,833
2		1,771,842		1,275,000		209,833
3		1,771,842		1,275,000		209,833
4		1,737,310		1,260,000		22,408
5		1,689,351		1,320,000		925,132
6		1,697,824		1,235,000		309,698
7		1,720,939		1,235,000		847,708
8		1,687,193		1,235,000		2,563,679
9		1,687,193		1,235,000		2,563,679
10		1,687,193		1,235,000		2,563,679
11		1,714,823		1,245,000		2,219,178
12		1,886,554		1,300,000		989,232
13		1,691,800		1,155,000		3,066,107
14		1,731,329		1,175,000		857,272
15		1,714,293		1,235,000		360,703
16		1,714,293		1,235,000		360,703
17		1,714,293		1,235,000		360,703
18		1,714,293		1,235,000		360,703
19		1,757,335		1,275,000		1,017,029
20		1,743,294		1,250,000		482,065
21		1,752,611		1,310,000		212,947
22		1,729,933		1,355,000		129,438
23		1,729,933		1,355,000		129,438
24		1,729,933		1,355,000		129,438
25		1,738,112		1,270,000		848,653
26		1,711,837		1,255,000		2,081,830
27		1,725,055		1,325,000		779,190
28		1,729,340		1,200,000		168,048
29		1,734,404		1,055,000		499,503
30		1,734,404		1,055,000		499,503
31		1,734,404		1,055,000		499,503

AVERAGE DOLLAR DAYS \$1,730,800 a/ \$1,242,258 b/

a/ The prescribed bank balance for January was \$1,716,652. This consisted of \$1,626,681 in compensating balances for services, balances for uncollected funds of \$90,649 and a deduction of \$678 for January 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**

1859

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on January 20, 2021, has determined and designated the amount of money available for deposit and investment as of January 13, 2021, 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 \$ 1,626,700,000

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)	1/18/2021	1/22/2021	\$ 2,000,100,000	\$ 7,494,700,000	\$ 4,326,500,000	\$ 11,821,200,000
(2)	1/25/2021	1/29/2021	\$ (2,350,700,000)	\$ 5,144,000,000	\$ 4,326,500,000	\$ 9,470,500,000
(3)	2/1/2021	2/5/2021	\$ 1,343,500,000	\$ 6,487,500,000	\$ 4,326,500,000	\$ 10,814,000,000
(4)	2/8/2021	2/12/2021	\$ (2,685,500,000)	\$ 3,802,000,000	\$ 4,326,500,000	\$ 8,128,500,000
(5)	2/15/2021	2/19/2021	\$ (1,617,500,000)	\$ 2,184,500,000	\$ 4,326,500,000	\$ 6,511,000,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), GC.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance \$ 1,626,700,000.

Dated: January 20, 2021

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 02/28/21
Attachment XVIII

Settle Date	Counter Party	Inv ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
<u>NTRD - PSI NON-TRADING</u>									
03/03/21	FEDERAL FARM CREDIT BK	116108	FFCB 1.10 (CALLABLE)	1.100	03/03/27	99.93	\$50,000,000.00	\$49,962,500.00	\$0.00
03/02/21	FEDERAL HOME LOAN BK	116117	FHLB NOTE 1.50	1.500	03/14/31	98.89	\$25,000,000.00	\$24,723,000.00	\$175,000.00
03/23/21	FEDERAL HOME LOAN BK	116112	FHLB 1.00 (CALLABLE)	0.100	03/23/26	100.00	\$50,000,000.00	\$50,000,000.00	\$0.00
03/01/21	MERCK & CO INC	116099	MERCK & CO INC CP	0.060	04/30/21	99.99	\$50,000,000.00	\$49,995,000.00	\$0.00
03/01/21	MERCK & CO INC	116100	MERCK & CO INC CP	0.060	04/30/21	99.99	\$50,000,000.00	\$49,995,000.00	\$0.00
03/01/21	MERCK & CO INC	116101	MERCK & CO INC CP	0.060	04/30/21	99.99	\$25,000,000.00	\$24,997,500.00	\$0.00
03/01/21	OLD LINE FUNDING LLC	116113	OLD LINE FUNDING LLC CP	0.110	04/20/21	99.98	\$42,000,000.00	\$41,993,583.33	\$0.00
PSI Non-Trading Total							\$292,000,000.00	\$291,666,583.33	\$175,000.00
Totals							\$292,000,000.00	\$291,666,583.33	\$175,000.00