COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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KEITH KNOX
TREASURER AND TAX COLLECTOR

April 30, 2021

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

FROM: Keith Knox Elizabeth B Ginsberg for
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF MARCH 2021**

The Report of Investments for the month of March 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 March 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 MARCH 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 MARCH 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 MARCH 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 MARCH 31, 2021

SCHEDULE A

PORTFOLIO PROFILE		Pooled Surplus Investments		Specific Purpose Investments
Inventory Balance at 03/31/21				
At Cost	$	38,198,469,113	$	116,829,371
At Market	$	37,748,262,154	$	115,383,703
Repurchase Agreements	$	-	$	-
Reverse Repurchase Agreements	$	-	$	-
Composition by Security Type:				
Certificates of Deposit		9.03%		0.00%
United States Government and Agency Obligations		56.83%		62.68%
Bankers Acceptances		0.00%		0.00%
Commercial Paper		33.87%		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		40.42%		0.00%
61 days-1 year		26.69%		34.58%
Over 1 year		32.89%		65.42%
Weighted Average Days to Maturity		990		

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

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at March 31, 2021:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-2	P-1	F1	33.87%
Corporate and Deposit Notes	A-1+	P-1	-	0.06%
	A+	Aa2	AA	0.13%
Municipals:				
Los Angeles County Securities	AA+	Aa2	AA	0.01%
State of California Municipal Bond	AA-	Aa2	AA	0.06%
Negotiable Certificates of Deposit	A-1	P-2	F1	9.03%
U.S. Agency Securities	AA+	Aaa	AAA	42.82%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	2.87%
U.S. Treasury Bills	AA+	Aaa	AAA	11.15%
				100.00%
SPI				
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%
				100.00%

POOLED SURPLUS EARNINGS REPORT
MARCH 31, 2021

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 03/31/21	$ 38,198,469,113
Market Value at 03/31/21	$ 37,748,262,154
Average Daily Balance	$ 37,045,518,627
Gains and Losses:	
For the Month	$ (838,618)
For the Past 12 Months	$ (716,334)
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 15,284,878
Earnings for the Past 12 Months	$ 254,178,320
Earnings Rate for the Month	0.48%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF MARCH 31, 2021

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	118,089,969.26	
Bank of the West - Concentration	$	119,986,966.03	(A)
Citibank - Concentration	$	18,986.76	
JP Morgan Chase - Concentration	$	106,922,443.37	(B)
Union Bank- Concentration	$	4,345,550.77	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	349,363,916.19	

(A) $112.40 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 MARCH 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 March 2021

Total Deposits	$ 6,056,570,053.60
Total Disbursements	$ 5,613,055,925.97
Discretionary Funds Liquidity Withdrawal Ratio:	
As of March 31, 2021	1.53

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
April	$ 8,708,911,000.00	$ 8,918,900,000.00	$ 6,290,000,000.00	$ 11,337,811,000.00
May	$ 6,730,996,000.00	$ 3,159,000,000.00	$ 5,943,300,000.00	$ 15,284,507,000.00
June	$ 4,236,336,000.00	$ 4,646,500,000.00	$ 7,486,700,000.00	$ 16,680,643,000.00
July	$ 1,150,000,000.00	$ 4,581,600,000.00	$ 7,123,400,000.00	$ 15,288,843,000.00
August	$ 900,000,000.00	$ 3,289,500,000.00	$ 5,147,900,000.00	$ 14,330,443,000.00
September	$ 1,360,000,000.00	$ 4,328,300,000.00	$ 5,605,300,000.00	$ 14,413,443,000.00

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 March 2021, the Treasurer placed $344.81 million in the Bank of the West Money Market Plus Account and $751.61 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $112.40 million remained in the Bank of the West Money Market Plus Account and $100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

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

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

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

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

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR MARCH 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 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.

On March 9, 2021, your Board adopted the 2021 Investment Policy, which permanently increased the WAM target limits for the Treasury Pool to a range of between 1.0 to 3.0 years.

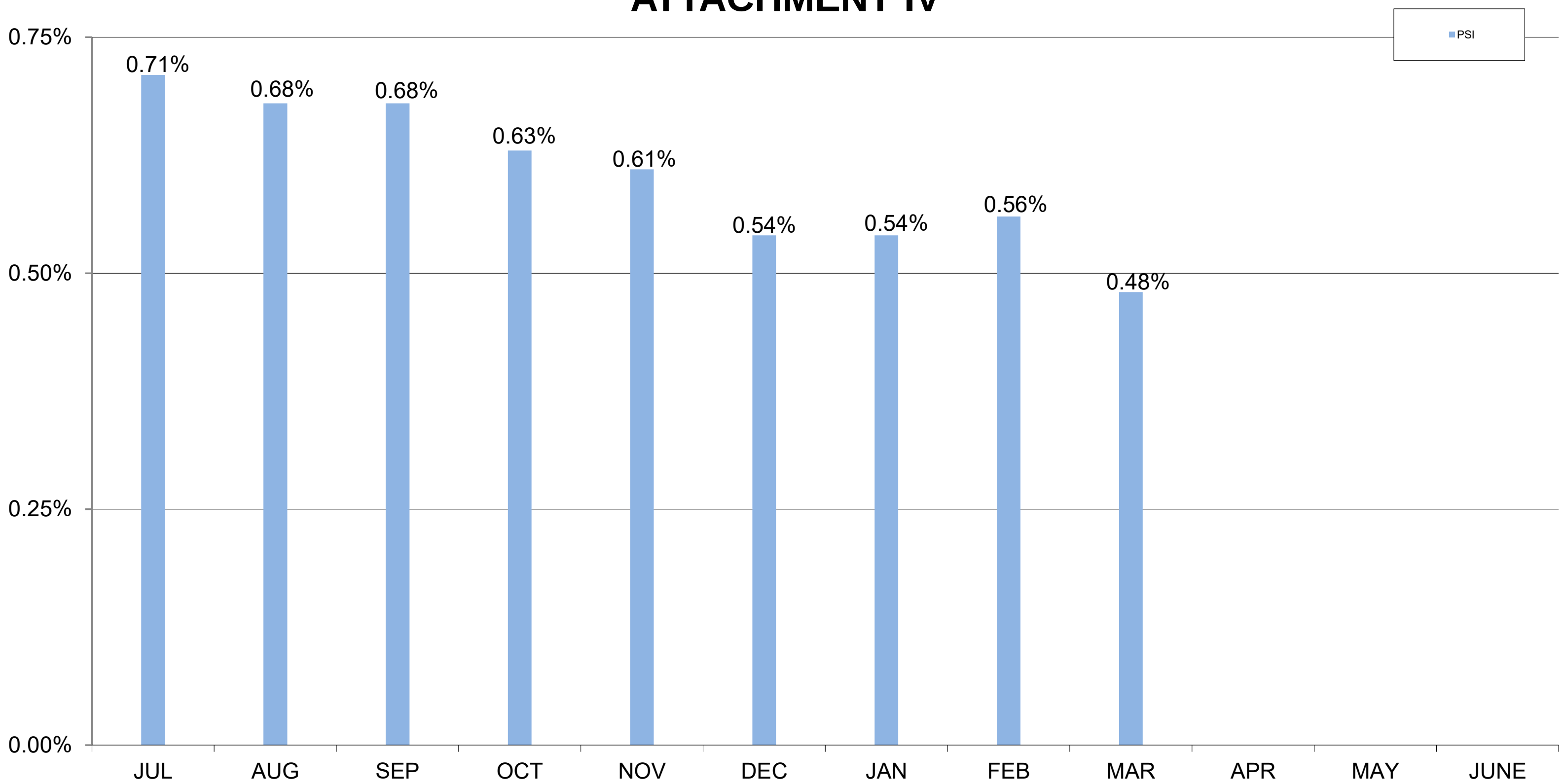
The table below includes the usage of the temporary target range for the month.

<table>
<tr><td colspan="2">Temporary Increased WAM Target Range</td><td>Days Temporary Target Range Utilized</td></tr>
<tr><td>Original High Range</td><td>Revised High Range</td><td rowspan="2">8</td></tr>
<tr><td>731 days</td><td>1096 days</td></tr>
</table>

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 03/31/21
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
3/1/2021	$ 37,219,266,316.01	$ 116,829,370.61
3/2/2021	37,184,912,408.87	116,829,370.61
3/3/2021	37,143,233,143.86	116,829,370.61
3/4/2021	37,156,326,987.91	116,829,370.61
3/5/2021	36,702,387,751.76	116,829,370.61
3/6/2021	36,702,387,751.76	116,829,370.61
3/7/2021	36,702,387,751.76	116,829,370.61
3/8/2021	36,537,331,271.45	116,829,370.61
3/9/2021	36,546,955,514.55	116,829,370.61
3/10/2021	36,442,073,505.39	116,829,370.61
3/11/2021	36,478,731,026.76	116,829,370.61
3/12/2021	36,592,456,954.42	116,829,370.61
3/13/2021	36,592,456,954.42	116,829,370.61
3/14/2021	36,592,456,954.42	116,829,370.61
3/15/2021	36,495,664,324.21	116,829,370.61
3/16/2021	36,400,609,570.58	116,829,370.61
3/17/2021	36,446,316,051.48	116,829,370.61
3/18/2021	36,441,223,186.94	116,829,370.61
3/19/2021	36,511,711,184.46	116,829,370.61
3/20/2021	36,511,711,184.46	116,829,370.61
3/21/2021	36,511,711,184.46	116,829,370.61
3/22/2021	36,493,791,616.59	116,829,370.61
3/23/2021	36,745,945,534.66	116,829,370.61
3/24/2021	37,105,664,447.48	116,829,370.61
3/25/2021	37,746,468,177.76	116,829,370.61
3/26/2021	38,418,794,599.15	116,829,370.61
3/27/2021	38,418,794,599.15	116,829,370.61
3/28/2021	38,418,794,599.15	116,829,370.61
3/29/2021	38,668,707,099.15	116,829,370.61
3/30/2021	38,283,336,659.66	116,829,370.61
3/31/2021	38,198,469,112.86	116,829,370.61
	$ 37,045,518,626.63	**$ 116,829,370.61**

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



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 03/31/21 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$14,232,467	$162,172
Gains (Losses) on Sales/Calls of Non-Trading Securities.	(838,618)	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	1,891,029	-
Total Revenues	$15,284,878	$162,172
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	3,183
	-	$3,183
NET INCOME	$15,284,878	$158,989

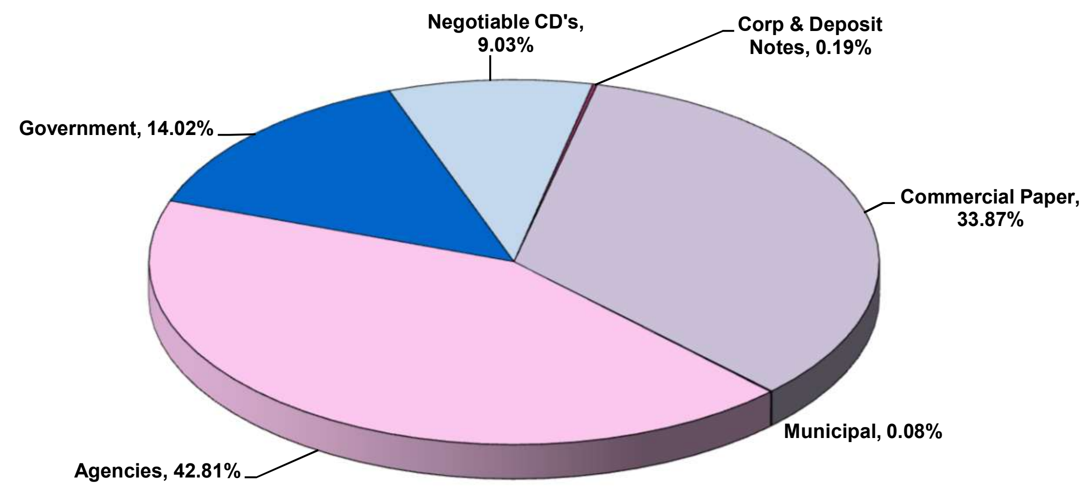
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	45.05%	
Los Angeles County and Related Entities	44.43%	
Consolidated Sanitation Districts		3.99%
Metropolitan Transportation Authority		0.64%
Miscellaneous Agencies Pooled Investments		2.43%
South Coast Air Quality Management District		2.52%
Miscellaneous		0.01%
Subtotal	89.48%	9.59%
County Bond Proceeds and Repayment Funds		0.93%
Grand Total	89.48%	10.52%

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



	In Thousands
Negotiable CD's	3,450,000
Corp & Deposit Notes	72,415
Bankers Acceptance	-
Commercial Paper	12,936,552
Municipal	29,418
Agencies	16,354,033
Other	-
Government	5,356,051
Total	$ 38,198,469

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

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	116108	FFCB 1.10 (CALLABLE	03/03/21	03/03/27	1.10	50,000,000.00	49,962,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116282	FFCB 1.05 (CALLABLE	03/25/21	03/25/26	1.05	25,000,000.00	25,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116284	FFCB 1.05 (CALLABLE	03/25/21	03/25/26	1.05	25,000,000.00	25,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	116328	FFCB 1.30 (CALLABLE	03/30/21	03/30/27	1.30	25,000,000.00	25,000,000.00	0.00	CITIBANK	TRUIST SECURITIES, INC.
NTRD	116340	FFCB 1.30 (CALLABLE	03/30/21	03/30/27	1.30	25,000,000.00	25,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
	FFCB TOTAL					**150,000,000.00**	**149,962,500.00**	**0.00**		
NTRD	116112	FHLB 1.00 (CALLABLE	03/23/21	03/23/26	1.00	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116117	FHLB NOTE 1.50	03/02/21	03/14/31	1.50	25,000,000.00	24,723,000.00	175,000.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	116287	FHLB 0.04	03/19/21	09/21/21	0.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	116288	FHLB 0.04	03/19/21	09/21/21	0.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	116289	FHLB 0.04	03/19/21	09/21/21	0.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	116380	FHLB 1.03 (CALLABLE	03/30/21	03/30/26	1.03	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
	FHLB TOTAL					**250,000,000.00**	**249,723,000.00**	**175,000.00**		
NTRD	116125	FHLB D-N	03/02/21	06/07/21	0.05	50,000,000.00	49,993,937.50	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116134	FHLB D-N	03/03/21	06/02/21	0.04	50,000,000.00	49,994,691.67	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116135	FHLB D-N	03/03/21	06/02/21	0.04	50,000,000.00	49,994,691.67	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116137	FHLB D-N	03/03/21	05/06/21	0.03	50,000,000.00	49,997,333.33	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116138	FHLB D-N	03/03/21	05/06/21	0.03	50,000,000.00	49,997,333.33	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116156	FHLB D-N	03/05/21	06/04/21	0.04	50,000,000.00	49,994,944.44	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116157	FHLB D-N	03/05/21	06/04/21	0.04	50,000,000.00	49,994,944.44	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116159	FHLB D-N	03/05/21	06/04/21	0.04	50,000,000.00	49,994,944.44	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116160	FHLB D-N	03/05/21	06/04/21	0.04	50,000,000.00	49,994,944.44	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116161	FHLB D-N	03/05/21	05/06/21	0.03	50,000,000.00	49,997,416.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116162	FHLB D-N	03/05/21	05/06/21	0.03	50,000,000.00	49,997,416.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116179	FHLB D-N	03/09/21	05/20/21	0.04	50,000,000.00	49,996,500.00	0.00	CITIBANK	UBS SEC LLC
NTRD	116180	FHLB D-N	03/09/21	05/20/21	0.04	50,000,000.00	49,996,500.00	0.00	CITIBANK	UBS SEC LLC
NTRD	116190	FHLB D-N	03/10/21	05/05/21	0.03	50,000,000.00	49,997,511.11	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116191	FHLB D-N	03/10/21	05/05/21	0.03	50,000,000.00	49,997,511.11	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116197	FHLB D-N	03/11/21	06/02/21	0.04	50,000,000.00	49,995,965.28	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116199	FHLB D-N	03/10/21	06/02/21	0.04	50,000,000.00	49,995,916.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116200	FHLB D-N	03/10/21	06/02/21	0.04	50,000,000.00	49,995,916.67	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	116206	FHLB D-N	03/12/21	07/16/21	0.04	50,000,000.00	49,993,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116207	FHLB D-N	03/12/21	07/16/21	0.04	50,000,000.00	49,993,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116212	FHLB D-N	03/12/21	06/11/21	0.04	50,000,000.00	49,995,323.61	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116257	FHLB D-N	03/18/21	09/15/21	0.04	50,000,000.00	49,991,201.39	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116258	FHLB D-N	03/18/21	09/15/21	0.04	50,000,000.00	49,991,201.39	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116267	FHLB D-N	03/17/21	12/15/21	0.04	50,000,000.00	49,984,833.33	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	116268	FHLB D-N	03/17/21	12/15/21	0.04	50,000,000.00	49,984,833.33	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	116285	FHLB D-N	03/19/21	09/17/21	0.04	50,000,000.00	49,990,141.67	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116286	FHLB D-N	03/19/21	09/17/21	0.04	50,000,000.00	49,990,141.67	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116330	FHLB D-N	03/24/21	09/22/21	0.04	50,000,000.00	49,991,152.78	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116331	FHLB D-N	03/24/21	09/22/21	0.04	50,000,000.00	49,991,152.78	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116361	FHLB D-N	03/26/21	10/29/21	0.04	50,000,000.00	49,987,944.44	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116362	FHLB D-N	03/26/21	10/29/21	0.04	50,000,000.00	49,987,944.44	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116369	FHLB D-N	03/26/21	09/29/21	0.04	50,000,000.00	49,990,909.72	0.00	CITIBANK	UBS SEC LLC
NTRD	116370	FHLB D-N	03/26/21	09/29/21	0.04	50,000,000.00	49,990,909.72	0.00	CITIBANK	UBS SEC LLC
NTRD	116374	FHLB D-N	03/26/21	09/24/21	0.05	50,000,000.00	49,988,625.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116375	FHLB D-N	03/26/21	09/24/21	0.05	50,000,000.00	49,988,625.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116407	FHLB D-N	03/31/21	09/29/21	0.04	50,000,000.00	49,990,394.44	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116408	FHLB D-N	03/31/21	09/29/21	0.04	50,000,000.00	49,990,394.44	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116409	FHLB D-N	03/31/21	09/29/21	0.04	50,000,000.00	49,990,394.44	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116410	FHLB D-N	03/31/21	09/29/21	0.04	50,000,000.00	49,990,394.44	0.00	CITIBANK	PIPER SANDLER COMPANIES
	FHLB DISC TOTAL					**1,950,000,000.00**	**1,949,720,937.47**	**0.00**		
NTRD	116099	MERCK & CO INC CP	03/01/21	04/30/21	0.06	50,000,000.00	49,995,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116100	MERCK & CO INC CP	03/01/21	04/30/21	0.06	50,000,000.00	49,995,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116101	MERCK & CO INC CP	03/01/21	04/30/21	0.06	25,000,000.00	24,997,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116113	OLD LINE FUNDING LL	03/01/21	04/20/21	0.11	42,000,000.00	41,993,583.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116118	JUPITER SEC COMPANY	03/01/21	06/01/21	0.12	50,000,000.00	49,984,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116119	JUPITER SEC COMPANY	03/01/21	06/01/21	0.12	50,000,000.00	49,984,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116120	THUNDER BAY FUNDING	03/03/21	05/05/21	0.11	50,000,000.00	49,990,375.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116121	THUNDER BAY FUNDING	03/03/21	05/05/21	0.11	50,000,000.00	49,990,375.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116124	ATLANTIC ASSET SEC	03/01/21	03/30/21	0.08	50,000,000.00	49,996,878.47	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116127	AUTOBAHN FUNDING CO	03/02/21	04/05/21	0.11	50,000,000.00	49,994,805.56	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	116133	CANADIAN IMP BK OF	03/02/21	03/31/21	0.07	50,000,000.00	49,997,180.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116139	ING U.S. FUNDING LL	03/03/21	06/04/21	0.14	50,000,000.00	49,981,916.67	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	116140	ING U.S. FUNDING LL	03/03/21	06/04/21	0.14	50,000,000.00	49,981,916.67	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	116141	CANCARA ASSET SEC L	03/04/21	06/03/21	0.13	50,000,000.00	49,983,569.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116142	CANCARA ASSET SEC L	03/05/21	06/04/21	0.13	50,000,000.00	49,983,569.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116144	ING U.S. FUNDING LL	03/03/21	06/03/21	0.13	50,000,000.00	49,983,388.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116146	EMERSON ELECTRIC CO	03/03/21	04/29/21	0.06	19,000,000.00	18,998,195.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116148	TORONTO DOMINION BA	03/04/21	04/16/21	0.07	50,000,000.00	49,995,819.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116149	LA FAYETTE ASSET SE	03/04/21	03/31/21	0.08	50,000,000.00	49,997,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116154	CANCARA ASSET SEC L	03/08/21	06/25/21	0.14	50,000,000.00	49,978,805.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116155	CANCARA ASSET SEC L	03/08/21	06/25/21	0.14	32,000,000.00	31,986,435.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116158	TORONTO DOMINION BA	03/04/21	04/29/21	0.07	48,439,000.00	48,433,725.53	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116167	AUTOBAHN FUNDING CO	03/05/21	04/13/21	0.10	50,000,000.00	49,994,583.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116169	REGENCY MARKETS NO.	03/08/21	03/15/21	0.10	50,000,000.00	49,999,027.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116170	REGENCY MARKETS NO.	03/08/21	03/15/21	0.10	50,000,000.00	49,999,027.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116173	NESTLE CAPITAL CORP	03/09/21	05/07/21	0.06	50,000,000.00	49,995,493.06	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116174	CRC FUNDING LLC CP	03/09/21	06/08/21	0.12	50,000,000.00	49,984,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116175	CRC FUNDING LLC CP	03/09/21	06/08/21	0.12	10,000,000.00	9,996,966.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116177	ATLANTIC ASSET SEC	03/08/21	05/06/21	0.10	50,000,000.00	49,991,805.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116181	CHARIOT FUNDING LLC	03/09/21	05/05/21	0.11	24,900,000.00	24,895,663.25	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116182	EMERSON ELECTRIC CO	03/09/21	05/03/21	0.06	24,750,000.00	24,747,731.25	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116183	THUNDER BAY FUNDING	03/11/21	05/14/21	0.10	50,000,000.00	49,991,111.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116187	ATLANTIC ASSET SEC	03/10/21	05/07/21	0.10	50,000,000.00	49,991,944.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116188	ATLANTIC ASSET SEC	03/10/21	05/07/21	0.10	3,662,000.00	3,661,410.01	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116192	EMERSON ELECTRIC CO	03/11/21	05/05/21	0.06	50,000,000.00	49,995,416.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116195	SHEFFIELD RECEIVABL	03/10/21	05/14/21	0.13	50,000,000.00	49,988,263.89	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116196	THUNDER BAY FUNDING	03/12/21	05/14/21	0.11	50,000,000.00	49,990,375.00	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	116203	AUTOBAHN FUNDING CO	03/11/21	04/15/21	0.10	20,000,000.00	19,998,055.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116204	NESTLE CAPITAL CORP	03/11/21	05/14/21	0.05	50,000,000.00	49,995,555.56	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116205	UNILEVER CAPITAL CO	03/11/21	04/26/21	0.05	37,000,000.00	36,997,636.11	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116209	CREDIT AGRICOLE CIB	03/11/21	05/14/21	0.09	50,000,000.00	49,992,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116210	EMERSON ELECTRIC CO	03/12/21	05/07/21	0.08	50,000,000.00	49,993,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116211	SHEFFIELD RECEIVABL	03/11/21	05/10/21	0.13	25,000,000.00	24,994,583.33	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	116213	OLD LINE FUNDING LL	03/11/21	05/17/21	0.09	42,300,000.00	42,292,914.75	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116216	CRC FUNDING LLC CP	03/12/21	06/14/21	0.12	23,000,000.00	22,992,793.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116217	LA FAYETTE ASSET SE	03/12/21	05/10/21	0.10	50,000,000.00	49,991,805.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116218	TORONTO DOMINION BA	03/12/21	05/12/21	0.08	50,000,000.00	49,993,222.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116220	ATLANTIC ASSET SEC	03/15/21	05/13/21	0.10	50,000,000.00	49,991,805.56	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116221	REGENCY MARKETS NO.	03/16/21	04/08/21	0.13	50,000,000.00	49,995,847.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116222	REGENCY MARKETS NO.	03/16/21	04/08/21	0.13	49,268,000.00	49,263,908.02	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116224	AUTOBAHN FUNDING CO	03/12/21	04/19/21	0.10	50,000,000.00	49,994,722.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116225	CANADIAN IMP BK OF	03/12/21	04/23/21	0.07	50,000,000.00	49,995,916.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116229	AUTOBAHN FUNDING CO	03/15/21	05/14/21	0.09	50,000,000.00	49,992,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116230	TOYOTA MOTOR CREDIT	03/15/21	05/14/21	0.07	50,000,000.00	49,994,166.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	116231	TOYOTA MOTOR CREDIT	03/15/21	05/14/21	0.07	50,000,000.00	49,994,166.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	116232	THUNDER BAY FUNDING	03/15/21	05/18/21	0.10	50,000,000.00	49,991,111.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116235	MONT BLANC CAPITAL	03/15/21	05/20/21	0.13	21,946,000.00	21,940,769.54	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	116239	AUTOBAHN FUNDING CO	03/15/21	05/20/21	0.10	40,000,000.00	39,992,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116240	UNILEVER CAPITAL CO	03/15/21	05/18/21	0.07	35,500,000.00	35,495,582.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116241	THUNDER BAY FUNDING	03/15/21	05/14/21	0.08	46,000,000.00	45,993,866.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116243	REGENCY MARKETS NO.	03/16/21	04/16/21	0.13	50,000,000.00	49,994,402.78	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	116244	REGENCY MARKETS NO.	03/16/21	04/16/21	0.13	50,000,000.00	49,994,402.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116245	ATLANTIC ASSET SEC	03/16/21	04/20/21	0.07	50,000,000.00	49,996,597.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116246	REGENCY MARKETS NO.	03/16/21	04/16/21	0.13	50,000,000.00	49,994,402.78	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	116248	LA FAYETTE ASSET SE	03/16/21	06/01/21	0.13	50,000,000.00	49,986,097.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116249	LA FAYETTE ASSET SE	03/16/21	06/01/21	0.13	2,619,000.00	2,618,271.77	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116250	NESTLE CAPITAL CORP	03/16/21	05/20/21	0.04	50,000,000.00	49,996,388.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116251	CREDIT AGRICOLE CIB	03/16/21	05/20/21	0.10	50,000,000.00	49,990,972.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116252	OLD LINE FUNDING LL	03/16/21	05/13/21	0.08	33,501,000.00	33,496,682.09	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116253	AUTOBAHN FUNDING CO	03/17/21	04/23/21	0.11	20,000,000.00	19,997,738.89	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	116254	ATLANTIC ASSET SEC	03/17/21	04/15/21	0.08	50,000,000.00	49,996,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116255	ATLANTIC ASSET SEC	03/17/21	04/15/21	0.08	20,324,000.00	20,322,690.23	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116259	CANCARA ASSET SEC L	03/18/21	05/18/21	0.14	11,000,000.00	10,997,390.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116262	CANADIAN IMP BK OF	03/17/21	05/03/21	0.09	50,000,000.00	49,994,125.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116263	CANADIAN IMP BK OF	03/17/21	05/03/21	0.09	50,000,000.00	49,994,125.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116266	ATLANTIC ASSET SEC	03/17/21	05/11/21	0.10	25,255,000.00	25,251,141.60	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	116269	NATIXIS NY BRANCH C	03/17/21	06/15/21	0.12	50,000,000.00	49,985,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116270	NATIXIS NY BRANCH C	03/17/21	06/15/21	0.12	50,000,000.00	49,985,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116271	MONT BLANC CAPITAL	03/17/21	06/15/21	0.14	22,256,000.00	22,248,210.40	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116273	LA FAYETTE ASSET SE	03/18/21	06/14/21	0.14	19,571,000.00	19,564,302.37	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116274	OLD LINE FUNDING LL	03/23/21	06/01/21	0.11	50,000,000.00	49,989,305.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116275	OLD LINE FUNDING LL	03/23/21	06/01/21	0.11	50,000,000.00	49,989,305.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116276	ING U.S. FUNDING LL	03/18/21	06/21/21	0.14	50,000,000.00	49,981,527.78	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	116277	ING U.S. FUNDING LL	03/18/21	06/21/21	0.14	50,000,000.00	49,981,527.78	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	116278	MONT BLANC CAPITAL	03/18/21	06/21/21	0.14	50,000,000.00	49,981,527.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116279	MONT BLANC CAPITAL	03/18/21	06/21/21	0.14	4,430,000.00	4,428,363.36	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116280	CHARIOT FUNDING LLC	03/18/21	05/20/21	0.12	50,000,000.00	49,989,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116283	SHEFFIELD RECEIVABL	03/19/21	06/17/21	0.15	50,000,000.00	49,981,250.00	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	116291	ING U.S. FUNDING LL	03/19/21	06/18/21	0.13	50,000,000.00	49,983,569.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116292	ING U.S. FUNDING LL	03/19/21	06/18/21	0.13	25,000,000.00	24,991,784.72	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116293	ING U.S. FUNDING LL	03/19/21	06/16/21	0.13	25,000,000.00	24,991,965.28	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116294	LA FAYETTE ASSET SE	03/19/21	06/17/21	0.14	25,000,000.00	24,991,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116295	LA FAYETTE ASSET SE	03/19/21	06/17/21	0.14	25,629,000.00	25,620,029.85	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116296	SHEFFIELD RECEIVABL	03/19/21	06/16/21	0.15	45,000,000.00	44,983,312.50	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116297	MONT BLANC CAPITAL	03/19/21	06/21/21	0.14	20,575,000.00	20,567,478.69	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116298	CANADIAN IMP BK OF	03/19/21	05/20/21	0.08	50,000,000.00	49,993,111.11	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	116300	NATIXIS NY BRANCH C	03/19/21	06/16/21	0.12	50,000,000.00	49,985,166.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116301	THUNDER BAY FUNDING	03/22/21	06/01/21	0.11	50,000,000.00	49,989,152.78	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116302	THUNDER BAY FUNDING	03/22/21	06/01/21	0.11	50,000,000.00	49,989,152.78	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116303	JUPITER SEC COMPANY	03/22/21	04/22/21	0.10	50,000,000.00	49,995,694.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116304	JUPITER SEC COMPANY	03/22/21	04/22/21	0.10	50,000,000.00	49,995,694.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116305	JUPITER SEC COMPANY	03/22/21	04/22/21	0.10	9,075,000.00	9,074,218.54	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116307	AUTOBAHN FUNDING CO	03/22/21	05/20/21	0.10	50,000,000.00	49,991,805.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116308	ATLANTIC ASSET SEC	03/22/21	04/20/21	0.08	50,000,000.00	49,996,777.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116310	CHARIOT FUNDING LLC	03/22/21	05/24/21	0.13	50,000,000.00	49,988,625.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116311	MONT BLANC CAPITAL	03/22/21	07/20/21	0.17	50,000,000.00	49,971,666.67	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	116312	MONT BLANC CAPITAL	03/22/21	07/20/21	0.17	50,000,000.00	49,971,666.67	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	116314	OLD LINE FUNDING LL	03/23/21	06/02/21	0.11	50,000,000.00	49,989,152.78	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116315	OLD LINE FUNDING LL	03/23/21	06/02/21	0.11	50,000,000.00	49,989,152.78	0.00	CITIBANK	GREAT PACIFIC SEC

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NTRD	116316	TORONTO DOMINION BA	03/22/21	05/17/21	0.10	50,000,000.00	49,992,611.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116318	CREDIT AGRICOLE CIB	03/22/21	05/24/21	0.09	50,000,000.00	49,992,125.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116320	AUTOBAHN FUNDING CO	03/23/21	05/20/21	0.10	30,000,000.00	29,995,166.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116323	EMERSON ELECTRIC CO	03/23/21	05/12/21	0.06	41,500,000.00	41,496,541.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116327	LA FAYETTE ASSET SE	03/23/21	05/03/21	0.08	50,000,000.00	49,995,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116335	SHEFFIELD RECEIVABL	03/24/21	05/25/21	0.14	50,000,000.00	49,987,944.44	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116336	ATLANTIC ASSET SEC	03/24/21	04/21/21	0.08	25,281,000.00	25,279,426.96	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116337	MONT BLANC CAPITAL	03/24/21	05/20/21	0.13	35,856,000.00	35,848,619.64	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116339	ATLANTIC ASSET SEC	03/24/21	05/24/21	0.09	50,000,000.00	49,992,375.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116343	CREDIT AGRICOLE CIB	03/24/21	05/25/21	0.08	50,000,000.00	49,993,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116346	ATLANTIC ASSET SEC	03/24/21	04/19/21	0.08	22,101,000.00	22,099,723.05	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116347	CANADIAN IMP BK OF	03/24/21	04/26/21	0.07	26,611,000.00	26,609,292.46	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116348	CANCARA ASSET SEC L	03/25/21	06/03/21	0.13	50,000,000.00	49,987,361.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116349	CRC FUNDING LLC CP	03/25/21	06/16/21	0.13	50,000,000.00	49,985,013.89	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	116350	CRC FUNDING LLC CP	03/25/21	06/16/21	0.13	25,000,000.00	24,992,506.94	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	116351	REGENCY MARKETS NO.	03/25/21	04/26/21	0.12	50,000,000.00	49,994,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116352	ATLANTIC ASSET SEC	03/25/21	04/26/21	0.08	50,000,000.00	49,996,444.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116353	ATLANTIC ASSET SEC	03/25/21	04/26/21	0.08	16,000,000.00	15,998,862.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116354	MONT BLANC CAPITAL	03/25/21	07/20/21	0.16	50,000,000.00	49,974,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116364	UNILEVER CAPITAL CO	03/25/21	05/25/21	0.05	50,000,000.00	49,995,763.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116365	THUNDER BAY FUNDING	03/26/21	05/28/21	0.10	50,000,000.00	49,991,250.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116367	TORONTO DOMINION BA	03/25/21	05/04/21	0.08	50,000,000.00	49,995,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116371	CRC FUNDING LLC CP	03/26/21	06/30/21	0.13	50,000,000.00	49,982,666.67	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	116372	CRC FUNDING LLC CP	03/26/21	06/30/21	0.13	50,000,000.00	49,982,666.67	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	116376	ING U.S. FUNDING LL	03/26/21	06/30/21	0.14	50,000,000.00	49,981,333.33	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	116377	ING U.S. FUNDING LL	03/26/21	06/30/21	0.14	50,000,000.00	49,981,333.33	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	116378	CRC FUNDING LLC CP	03/26/21	06/18/21	0.13	50,000,000.00	49,984,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116379	CRC FUNDING LLC CP	03/26/21	06/18/21	0.13	50,000,000.00	49,984,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116381	CRC FUNDING LLC CP	03/26/21	06/17/21	0.13	50,000,000.00	49,985,590.28	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116382	ATLANTIC ASSET SEC	03/26/21	05/04/21	0.08	30,000,000.00	29,997,400.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116383	ATLANTIC ASSET SEC	03/26/21	05/04/21	0.08	20,869,000.00	20,867,191.35	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116384	ING U.S. FUNDING LL	03/26/21	06/28/21	0.13	50,000,000.00	49,983,027.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116385	ATLANTIC ASSET SEC	03/26/21	05/03/21	0.08	21,667,000.00	21,665,170.34	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	116386	ING U.S. FUNDING LL	03/29/21	06/30/21	0.14	50,000,000.00	49,981,916.67	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	116387	ING U.S. FUNDING LL	03/29/21	06/30/21	0.14	50,000,000.00	49,981,916.67	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	116388	CRC FUNDING LLC CP	03/29/21	06/21/21	0.13	50,000,000.00	49,984,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116397	CRC FUNDING LLC CP	03/30/21	05/20/21	0.12	50,000,000.00	49,991,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116398	CRC FUNDING LLC CP	03/30/21	05/20/21	0.12	25,000,000.00	24,995,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116399	ATLANTIC ASSET SEC	03/30/21	05/05/21	0.08	50,000,000.00	49,996,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116401	TORONTO DOMINION BA	03/30/21	05/07/21	0.07	50,000,000.00	49,996,305.56	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116402	MERCK & CO INC CP	03/31/21	05/14/21	0.05	50,000,000.00	49,996,944.44	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116403	MERCK & CO INC CP	03/31/21	05/14/21	0.05	34,170,000.00	34,167,911.83	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116404	ATLANTIC ASSET SEC	03/30/21	05/05/21	0.08	15,000,000.00	14,998,800.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116405	CREDIT AGRICOLE CIB	03/30/21	06/01/21	0.07	50,000,000.00	49,993,875.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116414	TORONTO DOMINION BA	03/31/21	05/05/21	0.07	50,000,000.00	49,996,597.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116416	CHARIOT FUNDING LLC	03/31/21	06/01/21	0.13	50,000,000.00	49,988,805.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
	CPD TOTAL					**6,573,055,000.00**	**6,571,765,864.87**	**0.00**		
NTRD	116128	UST BILL	03/02/21	06/29/21	0.04	50,000,000.00	49,993,884.72	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	116129	UST BILL	03/02/21	06/29/21	0.04	50,000,000.00	49,993,884.72	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	116150	UST BILL	03/04/21	07/06/21	0.04	50,000,000.00	49,993,972.22	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	116151	UST BILL	03/04/21	07/06/21	0.04	50,000,000.00	49,993,972.22	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	116171	UST BILL	03/08/21	06/03/21	0.04	50,000,000.00	49,995,770.83	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116172	UST BILL	03/08/21	06/03/21	0.04	50,000,000.00	49,995,770.83	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116193	UST BILL	03/10/21	07/13/21	0.04	50,000,000.00	49,993,055.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116194	UST BILL	03/10/21	07/13/21	0.04	50,000,000.00	49,993,055.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116198	UST BILL	03/11/21	07/06/21	0.04	50,000,000.00	49,993,500.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116227	UST BILL	03/15/21	09/02/21	0.04	50,000,000.00	49,990,500.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	116228	UST BILL	03/15/21	09/02/21	0.04	50,000,000.00	49,990,500.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	116237	UST BILL	03/15/21	07/13/21	0.03	50,000,000.00	49,994,583.33	0.00	CITIBANK	UBS SEC LLC
NTRD	116238	UST BILL	03/15/21	07/13/21	0.03	50,000,000.00	49,994,583.33	0.00	CITIBANK	UBS SEC LLC
NTRD	116260	UST BILL	03/18/21	09/16/21	0.04	50,000,000.00	49,989,636.11	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	116261	UST BILL	03/18/21	09/16/21	0.04	50,000,000.00	49,989,636.11	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	116264	UST BILL	03/17/21	09/09/21	0.03	50,000,000.00	49,992,666.67	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116265	UST BILL	03/17/21	09/09/21	0.03	10,000,000.00	9,998,533.33	0.00	CITIBANK	MIZUHO SEC USA INC
NTRD	116321	UST BILL	03/23/21	12/30/21	0.04	50,000,000.00	49,985,900.00	0.00	CITIBANK	KEYBANC CAP MKTS INC

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NTRD	116322	UST BILL	03/23/21	12/30/21	0.04	50,000,000.00	49,985,900.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	116324	UST BILL	03/23/21	01/27/22	0.05	50,000,000.00	49,979,548.61	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116325	UST BILL	03/23/21	01/27/22	0.05	50,000,000.00	49,979,548.61	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116332	UST BILL	03/24/21	12/30/21	0.05	50,000,000.00	49,981,461.81	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116333	UST BILL	03/24/21	12/30/21	0.05	50,000,000.00	49,981,461.81	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116334	UST BILL	03/24/21	12/30/21	0.05	50,000,000.00	49,981,461.81	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116344	UST BILL	03/24/21	02/24/22	0.05	50,000,000.00	49,977,767.36	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	116345	UST BILL	03/24/21	02/24/22	0.05	50,000,000.00	49,977,767.36	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	116355	UST BILL	03/25/21	03/24/22	0.07	50,000,000.00	49,967,138.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116356	UST BILL	03/25/21	03/24/22	0.07	50,000,000.00	49,967,138.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116357	UST BILL	03/25/21	03/24/22	0.07	50,000,000.00	49,967,138.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116358	UST BILL	03/25/21	03/24/22	0.07	50,000,000.00	49,967,138.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116389	UST BILL	03/29/21	09/23/21	0.03	50,000,000.00	49,992,583.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116390	UST BILL	03/29/21	09/23/21	0.03	50,000,000.00	49,992,583.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116393	UST BILL	03/29/21	12/30/21	0.04	50,000,000.00	49,984,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116394	UST BILL	03/29/21	12/30/21	0.04	50,000,000.00	49,984,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
	US TBILLS TOTAL					**1,660,000,000.00**	**1,659,541,378.47**	**0.00**		
NTRD	116164	MUFG UNION BANK NA	03/08/21	05/03/21	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	116223	MUFG UNION BANK NA	03/12/21	04/29/21	0.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	116233	MUFG UNION BANK NA	03/15/21	04/30/21	0.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	116234	MUFG UNION BANK NA	03/15/21	04/30/21	0.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	116326	MUFG UNION BANK NA	03/23/21	05/04/21	0.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	116406	MUFG UNION BANK NA	03/30/21	05/07/21	0.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**300,000,000.00**	**300,000,000.00**	**0.00**		
NTRD	116130	UBS AG STAMFORD CT	03/04/21	11/02/21	0.18	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	116131	UBS AG STAMFORD CT	03/04/21	11/02/21	0.18	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	116132	NORDEA BANK ABP NY	03/02/21	06/01/21	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	116143	TORONTO DOMINION BA	03/03/21	06/04/21	0.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116145	CREDIT AGRICOLE CIB	03/04/21	06/04/21	0.13	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	116152	BANK OF MONTREAL CH	03/04/21	05/05/21	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116153	CANADIAN IMP. BK OF	03/04/21	04/05/21	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL

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

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	116163	TORONTO DOMINION BA	03/05/21	04/29/21	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116165	BANK OF MONTREAL CH	03/05/21	05/07/21	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	116166	CREDIT AGRICOLE CIB	03/05/21	05/05/21	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116176	CREDIT AGRICOLE CIB	03/08/21	03/22/21	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116184	BNP PARIBAS NY CD	03/10/21	05/17/21	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116185	BNP PARIBAS NY CD	03/09/21	04/15/21	0.90	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	116186	BNP PARIBAS NY CD	03/09/21	04/15/21	0.90	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	116201	CREDIT AGRICOLE CIB	03/10/21	05/10/21	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116208	TORONTO DOMINION BA	03/11/21	06/07/21	0.13	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116219	SOCIETE GENERALE NY	03/15/21	07/12/21	0.13	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116236	CREDIT AGRICOLE CIB	03/15/21	05/20/21	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116247	TORONTO DOMINION BA	03/16/21	05/20/21	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116256	SOCIETE GENERALE NY	03/17/21	09/13/21	0.17	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	116281	CANADIAN IMP. BK OF	03/18/21	04/19/21	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	116299	CANADIAN IMP. BK OF	03/19/21	05/20/21	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116309	NORDEA BANK ABP NY	03/22/21	05/20/21	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116313	BANK OF MONTREAL CH	03/23/21	05/24/21	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	116317	TORONTO DOMINION BA	03/23/21	06/16/21	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116338	CANADIAN IMP. BK OF	03/24/21	04/29/21	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116341	BARCLAYS BANK PLC N	03/25/21	07/01/21	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	116342	BARCLAYS BANK PLC N	03/25/21	07/01/21	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	116359	CANADIAN IMP. BK OF	03/25/21	04/28/21	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116360	CREDIT AGRICOLE CIB	03/25/21	05/28/21	0.08	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	116392	CREDIT SUISSE NY CD	03/29/21	07/29/21	0.22	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
	YANK CDS TOTAL					**1,550,000,000.00**	**1,550,000,000.00**	**0.00**		
NTRD-PSI TOTAL						**12,433,055,000.00**	**12,430,713,680.81**	**175,000.00**		
		PSI TOTAL				**12,433,055,000.00**	**12,430,713,680.81**	**175,000.00**		

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Call Detail Report
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For the Period: March 1, 2021 to March 31, 2021
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Settle Date	Fund ID	Inv ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
03/03/21	NTRD	113114	FFCB 1.64 (CALL	CALL	50,000,000.00	50,248,434.34	410,000.00	(248,434.34)	50,410,000.00
03/03/21	NTRD	113115	FFCB 1.64 (CALL	CALL	2,240,000.00	2,251,129.84	18,368.00	(11,129.84)	2,258,368.00
03/03/21	NTRD	113328	FFCB 1.46 (CALL	CALL	50,000,000.00	50,245,620.31	365,000.00	(245,620.31)	50,365,000.00
03/03/21	NTRD	113329	FFCB 1.46 (CALL	CALL	50,000,000.00	50,245,620.31	365,000.00	(245,620.31)	50,365,000.00
03/04/21	NTRD	113010	FFCB 1.82 (CALL	CALL	50,000,000.00	50,000,000.00	455,000.00	0.00	50,455,000.00
03/05/21	NTRD	113032	FFCB 1.50 (CALL	CALL	50,000,000.00	50,000,000.00	375,000.00	0.00	50,375,000.00
03/05/21	NTRD	113033	FFCB 1.50 (CALL	CALL	28,900,000.00	28,900,000.00	216,750.00	0.00	29,116,750.00
03/05/21	NTRD	113034	FFCB 1.50 (CALL	CALL	25,000,000.00	25,000,000.00	187,500.00	0.00	25,187,500.00
03/10/21	NTRD	113042	FFCB 1.24 (CALL	CALL	50,000,000.00	50,000,000.00	310,000.00	0.00	50,310,000.00
03/10/21	NTRD	113056	FFCB 1.48 (CALL	CALL	25,000,000.00	25,000,000.00	185,000.00	0.00	25,185,000.00
03/10/21	NTRD	113057	FFCB 1.48 (CALL	CALL	25,000,000.00	25,000,000.00	185,000.00	0.00	25,185,000.00
03/10/21	NTRD	113058	FFCB 1.48 (CALL	CALL	25,000,000.00	25,000,000.00	185,000.00	0.00	25,185,000.00
03/12/21	NTRD	113125	FFCB 1.05 (CALL	CALL	20,800,000.00	20,807,801.79	109,200.00	(7,801.79)	20,909,200.00
03/17/21	NTRD	113087	FFCB 1.125 (CAL	CALL	50,000,000.00	50,040,005.47	281,250.00	(40,005.47)	50,281,250.00
03/17/21	NTRD	113088	FFCB 1.125 (CAL	CALL	50,000,000.00	50,040,005.47	281,250.00	(40,005.47)	50,281,250.00
03/17/21	NTRD	113089	FFCB 1.125 (CAL	CALL	18,145,000.00	18,145,000.00	102,065.63	0.00	18,247,065.63
03/26/21	NTRD	113242	FFCB 1.30 CALLA	CALL	50,000,000.00	50,000,000.00	325,000.00	0.00	50,325,000.00
03/30/21	NTRD	113338	FFCB 1.00 (CALL	CALL	50,000,000.00	50,000,000.00	250,000.00	0.00	50,250,000.00
			FFCB TOTAL		**670,085,000.00**	**670,923,617.53**	**4,606,383.63**	**(838,617.53)**	**674,691,383.63**
03/12/21	NTRD	113109	FHLMC 0.95 (CAL	CALL	50,000,000.00	50,000,000.00	237,500.00	0.00	50,237,500.00
03/18/21	NTRD	113157	FHLMC 1.00 (CAL	CALL	50,000,000.00	50,000,000.00	250,000.00	0.00	50,250,000.00
			FHLMC (S) TOTAL		**100,000,000.00**	**100,000,000.00**	**487,500.00**	**0.00**	**100,487,500.00**
PSI TOTAL					**770,085,000.00**	**770,923,617.53**	**5,093,883.63**	**(838,617.53)**	**775,178,883.63**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of March 31, 2021
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	3,450,000,000.00	3,450,085,500.00	85,500.00	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	12,936,551,848.30	12,936,474,885.45	(76,962.85)	0.00	0.00	0.00
Governments	5,356,050,956.12	5,309,207,400.00	(46,843,556.12)	0.00	0.00	0.00
Agencies	16,354,033,163.05	15,949,577,218.10	(404,455,944.95)	73,230,000.00	71,784,332.40	(1,445,667.60)
Municipals	29,417,651.69	29,665,200.00	247,548.31	3,200,000.00	3,200,000.00	0.00
Corp. & Deposit Notes	72,415,493.70	73,251,950.00	836,456.30	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	40,399,370.61	40,399,370.61	0.00
TOTAL	$38,198,469,112.86	$37,748,262,153.55	($450,206,959.31)	$116,829,370.61	$115,383,703.01	($1,445,667.60)

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 March 31, 2021
Attachment IXa

There were no Market Pricing Exceptions

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: March 1, 2021 to March 31, 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	50,662,500.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	34,854,420.00
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	52,942,500.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,971,943.43	51,189,000.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,060,450.52	52,255,000.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,698,028.43	25,528,932.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,185,971.07	53,122,000.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,066,949.58	19,123,920.00
110997	FFCB 2.22 (CALLABLE)	2.2200	06/21/24	23,500,000.00	23,500,000.00	23,605,280.00
110998	FFCB 2.22 (CALLABLE)	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,112,000.00
111012	FFCB 2.22 (CALLABLE)	2.2200	06/21/24	13,000,000.00	13,000,000.00	13,058,240.00
111013	FFCB 2.22 (CALLABLE)	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,112,000.00
112249	FFCB 1.625	1.6250	12/03/24	50,000,000.00	49,955,927.72	51,990,500.00
112270	FFCB 1.95 (CALLABLE)	1.9500	12/02/25	25,000,000.00	25,000,000.00	25,248,750.00
112418	FFCB 1.97 (CALLABLE)	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,532,000.00
112419	FFCB 1.97 (CALLABLE)	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,532,000.00
112538	FFCB 1.66	1.6600	12/27/22	50,000,000.00	49,991,309.29	51,305,500.00
112539	FFCB 1.625	1.6250	12/27/21	50,000,000.00	49,990,766.05	50,570,500.00
112558	FFCB 1.82	1.8200	12/18/25	36,274,000.00	36,259,693.15	37,843,938.72
112734	FFCB 1.98 (CALLABLE)	1.9800	01/27/26	50,000,000.00	50,000,000.00	50,616,000.00
112780	FFCB 1.98 (CALLABLE)	1.9800	01/27/26	30,000,000.00	29,996,379.44	30,369,600.00
112781	FFCB 1.98 (CALLABLE)	1.9800	01/27/26	30,000,000.00	29,996,379.44	30,369,600.00
113137	FFCB 1.00 (CALLABLE)	1.0000	03/17/27	50,000,000.00	50,000,000.00	48,918,500.00
113156	FFCB 0.92 NOTE	0.9200	03/18/24	50,000,000.00	50,216,622.16	50,824,500.00
113264	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,650,000.00
113265	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,650,000.00
113350	FFCB 0.875 (CALLABLE)	0.8750	04/08/24	50,000,000.00	50,000,000.00	50,269,000.00
113487	FFCB 1.33 (CALLABLE)	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,034,250.00
113488	FFCB 1.33 (CALLABLE)	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,034,250.00
113557	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	49,572,000.00
113558	FFCB 1.02	1.0200	04/27/27	25,000,000.00	25,000,000.00	24,786,000.00
113599	FFCB 1.02	1.0200	04/27/27	35,000,000.00	35,000,000.00	34,700,400.00
113656	FFCB 0.68 (CALLABLE)	0.6800	05/06/24	50,000,000.00	50,000,000.00	50,024,500.00
113687	FFCB 1.02	1.0200	04/27/27	20,925,000.00	20,986,260.47	20,745,882.00
113738	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	49,572,000.00
113739	FFCB 1.02	1.0200	04/27/27	5,000,000.00	5,000,000.00	4,957,200.00
113831	FFCB 0.73 (CALLABLE)	0.7300	05/27/25	50,000,000.00	50,000,000.00	50,031,000.00
113843	FFCB 0.82 (CALLABLE)	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,589,500.00
113844	FFCB 0.82 (CALLABLE)	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,589,500.00
113897	FFCB 1.04 (CALLABLE)	1.0400	05/27/27	35,500,000.00	35,500,000.00	34,845,380.00
113991	FFCB 0.875 (CALLABLE)	0.8750	06/22/27	25,000,000.00	25,000,000.00	24,342,250.00
114304	FFCB 1.12 (CALLABLE)	1.1200	07/30/29	25,000,000.00	25,000,000.00	23,684,750.00
114305	FFCB 1.12 (CALLABLE)	1.1200	07/30/29	20,000,000.00	20,000,000.00	18,947,800.00
114404	FFCB 1.14 (CALLABLE)	1.1400	08/20/29	25,000,000.00	25,000,000.00	23,707,750.00
114435	FFCB 1.14 (CALLABLE)	1.1400	08/20/29	45,200,000.00	45,200,000.00	42,863,612.00
114455	FFCB 1.03 (CALLABLE)	1.0300	12/01/28	25,000,000.00	25,000,000.00	24,054,500.00
114456	FFCB 1.03 (CALLABLE)	1.0300	12/01/28	25,000,000.00	25,000,000.00	24,054,500.00
114480	FFCB 1.14 (CALLABLE)	1.1400	08/20/29	25,000,000.00	24,976,653.96	23,707,750.00
114505	FFCB 1.12 (CALLABLE)	1.1200	09/01/28	25,000,000.00	25,000,000.00	24,105,750.00
114538	FFCB 1.24 (CALLABLE)	1.2400	09/03/30	50,000,000.00	50,000,000.00	46,621,500.00
114539	FFCB 1.24 (CALLABLE)	1.2400	09/03/30	50,000,000.00	50,000,000.00	46,621,500.00
114549	FFCB 1.25 (CALLABLE)	1.2500	06/03/30	50,000,000.00	50,000,000.00	47,427,000.00
114550	FFCB 1.25 (CALLABLE)	1.2500	06/03/30	50,000,000.00	50,000,000.00	47,427,000.00

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

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114551	FFCB 1.24 (CALLABLE)	1.2400	09/03/30	50,000,000.00	49,905,750.27	46,621,500.00
114554	FFCB 1.32 (CALLABLE)	1.3200	09/09/30	50,000,000.00	50,000,000.00	46,882,000.00
114569	FFCB 1.14 (CALLABLE)	1.1400	08/20/29	43,338,000.00	43,277,163.93	41,097,858.78
114570	FFCB 1.03 (CALLABLE)	1.0300	12/01/28	40,000,000.00	39,893,578.72	38,487,200.00
114604	FFCB 1.32 (CALLABLE)	1.3200	09/09/30	32,190,000.00	32,190,000.00	30,182,631.60
114606	FFCB 0.95	0.9500	09/10/30	25,000,000.00	24,887,850.84	23,372,750.00
114607	FFCB 1.23 (CALLABLE)	1.2300	09/10/29	25,000,000.00	25,000,000.00	23,867,500.00
114608	FFCB 1.00 (CALLABLE)	1.0000	09/14/28	20,000,000.00	20,000,000.00	19,221,400.00
114719	FFCB 1.15 (CALLABLE)	1.1500	08/12/30	50,000,000.00	49,933,592.22	46,341,000.00
114720	FFCB 1.15 (CALLABLE)	1.1500	08/12/30	10,551,000.00	10,536,986.62	9,778,877.82
114914	FFCB NOTE 0.99	0.9900	10/21/30	50,000,000.00	49,913,992.33	46,840,000.00
114999	FFCB 1.30 (CALLABLE)	1.3000	11/04/30	50,000,000.00	50,000,000.00	46,431,000.00
115019	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	17,067,796.20
115020	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	17,067,796.20
115021	FFCB 1.24	1.2400	11/03/32	18,340,000.00	18,340,000.00	17,077,107.60
115022	FFCB 1.30 (CALLABLE)	1.3000	11/04/30	50,000,000.00	50,000,000.00	46,431,000.00
115023	FFCB 0.90 (CALLABLE)	0.9000	01/21/28	50,000,000.00	49,978,820.51	47,892,000.00
115024	FFCB 0.90 (CALLABLE)	0.9000	01/21/28	17,300,000.00	17,292,671.90	16,570,632.00
115092	FFCB 1.37 (CALLABLE)	1.3700	11/04/30	50,000,000.00	50,000,000.00	47,716,500.00
115093	FFCB 1.37 (CALLABLE)	1.3700	11/04/30	6,000,000.00	6,000,000.00	5,725,980.00
115100	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,987,979.20	23,487,000.00
115101	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,962,735.49	23,487,000.00
115172	FFCB 1.34 (CALLABLE)	1.3400	11/19/30	50,000,000.00	50,000,000.00	47,563,500.00
115173	FFCB 1.34 (CALLABLE)	1.3400	11/19/30	25,000,000.00	25,000,000.00	23,781,750.00
115174	FFCB 1.34 (CALLABLE)	1.3400	11/19/30	25,000,000.00	25,000,000.00	23,781,750.00
115202	FFCB 1.34 (CALLABLE)	1.3400	11/19/30	50,000,000.00	50,000,000.00	47,563,500.00
115203	FFCB 1.34 (CALLABLE)	1.3400	11/19/30	6,525,000.00	6,525,000.00	6,207,036.75
115222	FFCB NOTE 1.03	1.0300	11/12/30	20,000,000.00	19,872,799.77	18,789,600.00
115357	FFCB 1.28 (CALLABLE)	1.2800	12/09/30	50,000,000.00	50,000,000.00	47,269,500.00
115386	FFCB 1.17 NOTE	1.1700	12/10/31	37,000,000.00	36,800,015.78	34,678,990.00
115432	FFCB 0.86 (CALLABLE)	0.8600	12/09/27	26,200,000.00	26,200,000.00	25,341,426.00
115433	FFCB 1.28 (CALLABLE)	1.2800	12/09/30	50,000,000.00	49,878,867.74	47,269,500.00
115434	FFCB 1.28 (CALLABLE)	1.2800	12/09/30	50,000,000.00	49,878,867.74	47,269,500.00
115493	FFCB 0.74 (CALLABLE)	0.7400	12/21/27	20,000,000.00	20,000,000.00	19,272,800.00
115513	FFCB 1.17 (CALLABLE)	1.1700	12/23/30	50,000,000.00	49,927,033.14	46,761,500.00
115543	FFCB NOTE 1.125	1.1250	02/21/31	25,000,000.00	24,993,919.97	23,605,000.00
115569	FFCB NOTE 1.125	1.1250	02/21/31	21,750,000.00	21,750,000.00	20,536,350.00
115570	FFCB NOTE 1.125	1.1250	02/21/31	22,956,000.00	22,953,766.83	21,675,055.20
115609	FFCB 1.24 (CALLABLE)	1.2400	12/23/30	50,000,000.00	50,000,000.00	47,071,000.00
115610	FFCB 1.24 (CALLABLE)	1.2400	12/23/30	50,000,000.00	50,000,000.00	47,071,000.00
115611	FFCB 1.24 (CALLABLE)	1.2400	12/23/30	50,000,000.00	50,000,000.00	47,071,000.00
115655	FFCB 1.24 (CALLABLE)	1.2400	12/23/30	48,935,000.00	48,883,975.12	46,068,387.70
115666	FFCB 1.24 (CALLABLE)	1.2400	01/06/31	25,000,000.00	25,000,000.00	23,524,750.00
115673	FFCB 1.24 (CALLABLE)	1.2400	01/06/31	50,000,000.00	50,000,000.00	47,049,500.00
115725	FFCB 1.38 (CALLABLE)	1.3800	01/14/31	25,000,000.00	25,000,000.00	23,829,250.00
115726	FFCB 1.38 (CALLABLE)	1.3800	01/14/31	25,000,000.00	25,000,000.00	23,829,250.00
115727	FFCB 1.38 (CALLABLE)	1.3800	01/14/31	25,000,000.00	25,000,000.00	23,829,250.00
115754	FFCB 1.38 (CALLABLE)	1.3800	01/14/31	50,000,000.00	49,941,265.06	47,658,500.00
115774	FFCB 1.38 (CALLABLE)	1.3800	01/14/31	50,000,000.00	49,987,760.20	47,658,500.00
115851	FFCB 0.70 (CALLABLE)	0.7000	01/27/27	50,000,000.00	50,000,000.00	48,658,000.00
115854	FFCB 0.70 (CALLABLE)	0.7000	01/27/27	40,000,000.00	40,000,000.00	38,926,400.00
116108	FFCB 1.10 (CALLABLE)	1.1000	03/03/27	50,000,000.00	49,962,996.35	49,305,000.00
116282	FFCB 1.05 (CALLABLE)	1.0500	03/25/26	25,000,000.00	25,000,000.00	24,896,250.00
116284	FFCB 1.05 (CALLABLE)	1.0500	03/25/26	25,000,000.00	25,000,000.00	24,896,250.00
116328	FFCB 1.30 (CALLABLE)	1.3000	03/30/27	25,000,000.00	25,000,000.00	24,921,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: March 1, 2021 to March 31, 2021
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Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116340	FFCB 1.30 (CALLABLE)	1.3000	03/30/27	25,000,000.00	25,000,000.00	24,921,500.00
FFCB TOTAL				**3,888,844,000.00**	**3,887,870,724.44**	**3,787,502,280.57**
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,970,148.90	50,595,500.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,970,148.90	50,595,500.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,985,074.44	25,297,750.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,980,054.95	50,595,500.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,980,054.95	50,595,500.00
110849	FHLB 2.25	2.2500	06/11/21	45,000,000.00	44,998,722.00	45,191,250.00
112128	FHLB 2.08 (CALLABLE)	2.0800	11/25/26	50,000,000.00	50,000,000.00	51,469,000.00
112145	FHLB 2.08 (CALLABLE)	2.0800	11/25/26	40,950,000.00	40,950,000.00	42,153,111.00
112332	FHLB 2.02 (CALLABLE)	2.0200	12/16/26	50,000,000.00	50,000,000.00	51,450,500.00
112486	FHLB 2.09 (CALLABLE)	2.0900	12/23/26	40,000,000.00	40,000,000.00	41,225,600.00
112637	FHLB 1.875	1.8750	12/09/22	50,000,000.00	50,186,461.48	51,432,000.00
113541	FHLB 1.20 (CALLABLE)	1.2000	04/27/27	50,000,000.00	50,000,000.00	49,242,500.00
113600	FHLB 1.20 (CALLABLE)	1.2000	05/04/27	50,000,000.00	50,000,000.00	49,238,500.00
114029	FHLB 1.00 (CALLABLE)	1.0000	06/25/27	50,000,000.00	50,000,000.00	48,892,500.00
114118	FHLB 1.02 (CALLABLE)	1.0200	07/06/27	24,185,000.00	24,179,581.62	23,583,035.35
114223	FHLB 0.77 (CALLABLE)	0.7700	07/28/27	50,000,000.00	50,000,000.00	48,741,000.00
114337	FHLB 1.02 (CALLABLE)	1.0200	08/10/28	32,995,000.00	32,995,000.00	31,603,930.80
114617	FHLB 1.30 (CALLABLE)	1.3000	09/30/30	39,950,000.00	39,950,000.00	38,021,613.50
114722	FHLB 1.25 (CALLABLE)	1.2500	10/08/30	50,000,000.00	50,000,000.00	47,043,500.00
114733	FHLB 1.21 (CALLABLE)	1.2100	10/07/30	50,000,000.00	50,000,000.00	45,555,500.00
114743	FHLB 1.21 (CALLABLE)	1.2100	10/07/30	38,200,000.00	38,200,000.00	34,804,402.00
114771	FHLB 1.08 (CALLABLE)	1.0800	10/02/30	50,000,000.00	50,000,000.00	47,386,500.00
115431	FHLB 1.28 (CALLABLE)	1.2800	12/16/30	33,200,000.00	33,190,329.10	31,250,164.00
115526	FHLB 1.25 (CALLABLE)	1.2500	12/23/30	50,000,000.00	50,000,000.00	47,237,000.00
115527	FHLB 1.25 (CALLABLE)	1.2500	12/23/30	25,000,000.00	25,000,000.00	23,618,500.00
115529	FHLB 0.875 (CALLABLE)	0.8750	12/30/27	22,000,000.00	22,000,000.00	21,250,020.00
115557	FHLB 1.29 (CALLABLE)	1.2900	12/30/30	19,875,000.00	19,875,000.00	18,697,406.25
115670	FHLB 1.25 (CALLABLE)	1.2500	12/30/30	40,440,000.00	40,440,000.00	38,194,366.80
115713	FHLB 1.34 (CALLABLE)	1.3400	01/27/32	50,000,000.00	50,000,000.00	46,745,000.00
115714	FHLB 1.35 (CALLABLE)	1.3500	01/27/32	50,000,000.00	50,000,000.00	47,208,000.00
115728	FHLB 1.26 (CALLABLE)	1.2600	01/27/31	50,000,000.00	50,000,000.00	47,354,000.00
115729	FHLB 1.37 (CALLABLE)	1.3700	01/27/32	50,000,000.00	50,000,000.00	47,211,000.00
115730	FHLB 1.37 (CALLABLE)	1.3700	01/27/32	25,000,000.00	25,000,000.00	23,605,500.00
115740	FHLB 1.50 (CALLABLE)	1.5000	01/27/33	50,000,000.00	50,000,000.00	47,663,500.00
115768	FHLB 1.495 (CALLABLE)	1.4950	01/27/33	50,000,000.00	50,000,000.00	47,421,500.00
115815	FHLB 1.32 (CALLABLE)	1.3200	01/28/31	50,000,000.00	50,000,000.00	47,195,000.00
115835	FHLB 1.32 (CALLABLE)	1.3200	02/03/31	50,000,000.00	50,000,000.00	47,318,500.00
115907	FHLB 1.35 (CALLABLE)	1.3500	02/17/32	50,000,000.00	50,000,000.00	47,195,000.00
115952	FHLB 1.15 (CALLABLE)	1.1500	08/24/29	25,000,000.00	25,000,000.00	24,016,750.00
115953	FHLB 1.32 (CALLABLE)	1.3200	02/24/31	50,000,000.00	50,000,000.00	47,267,500.00
116026	FHLB 1.25 (CALLABLE)	1.2500	02/24/31	50,000,000.00	50,000,000.00	47,108,000.00
116035	FHLB 1.46 (CALLABLE)	1.4600	02/24/31	25,000,000.00	25,000,000.00	23,956,750.00
116112	FHLB 1.00 (CALLABLE)	1.0000	03/23/26	50,000,000.00	50,000,000.00	49,825,000.00
116117	FHLB NOTE 1.50	1.5000	03/14/31	25,000,000.00	24,725,268.01	24,344,250.00
116287	FHLB 0.04	0.0400	09/21/21	50,000,000.00	50,000,000.00	49,997,500.00
116288	FHLB 0.04	0.0400	09/21/21	50,000,000.00	50,000,000.00	49,997,500.00
116289	FHLB 0.04	0.0400	09/21/21	50,000,000.00	50,000,000.00	49,997,500.00
116380	FHLB 1.03 (CALLABLE)	1.0300	03/30/26	25,000,000.00	25,000,000.00	24,950,250.00
FHLB TOTAL				**2,051,795,000.00**	**2,051,575,844.35**	**1,995,339,649.70**
113607	FHLB D-N	0.2000	04/27/21	50,000,000.00	49,992,777.77	50,000,000.00
113608	FHLB D-N	0.2000	04/27/21	50,000,000.00	49,992,777.77	50,000,000.00

Los Angeles County Treasurer
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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114942	FHLB D-N	0.1050	05/28/21	50,000,000.00	49,991,687.50	49,999,000.00
114943	FHLB D-N	0.1050	05/28/21	50,000,000.00	49,991,687.50	49,999,000.00
114949	FHLB D-N	0.1000	04/30/21	50,000,000.00	49,995,972.22	50,000,000.00
114950	FHLB D-N	0.1000	04/30/21	50,000,000.00	49,995,972.22	50,000,000.00
114951	FHLB D-N	0.1000	06/01/21	50,000,000.00	49,991,527.78	49,998,500.00
114952	FHLB D-N	0.1000	06/01/21	50,000,000.00	49,991,527.78	49,998,500.00
115006	FHLB D-N	0.1000	04/20/21	50,000,000.00	49,997,361.11	50,000,000.00
115007	FHLB D-N	0.1000	04/20/21	50,000,000.00	49,997,361.11	50,000,000.00
115008	FHLB D-N	0.1000	04/20/21	50,000,000.00	49,997,361.11	50,000,000.00
115437	FHLB D-N	0.0700	05/20/21	50,000,000.00	49,995,236.11	49,999,500.00
115438	FHLB D-N	0.0700	05/20/21	50,000,000.00	49,995,236.11	49,999,500.00
115707	FHLB D-N	0.0850	04/09/21	50,000,000.00	49,999,055.55	50,000,000.00
115708	FHLB D-N	0.0850	04/09/21	50,000,000.00	49,999,055.55	50,000,000.00
115752	FHLB D-N	0.0850	04/14/21	50,000,000.00	49,998,465.28	50,000,000.00
115753	FHLB D-N	0.0850	04/14/21	37,000,000.00	36,998,864.31	37,000,000.00
115775	FHLB D-N	0.0830	04/16/21	50,000,000.00	49,998,270.83	50,000,000.00
115776	FHLB D-N	0.0830	04/16/21	50,000,000.00	49,998,270.83	50,000,000.00
115777	FHLB D-N	0.0850	04/30/21	50,000,000.00	49,996,576.39	50,000,000.00
115780	FHLB D-N	0.0800	04/16/21	50,000,000.00	49,998,333.33	50,000,000.00
115798	FHLB D-N	0.0800	04/19/21	50,000,000.00	49,998,000.00	50,000,000.00
115834	FHLB D-N	0.0800	04/23/21	45,000,000.00	44,997,800.00	45,000,000.00
115870	FHLB D-N	0.0750	04/28/21	50,000,000.00	49,997,187.50	50,000,000.00
115871	FHLB D-N	0.0750	04/28/21	50,000,000.00	49,997,187.50	50,000,000.00
115872	FHLB D-N	0.0600	05/11/21	50,000,000.00	49,996,666.66	49,999,500.00
115873	FHLB D-N	0.0600	05/11/21	50,000,000.00	49,996,666.66	49,999,500.00
115897	FHLB D-N	0.0650	04/30/21	50,000,000.00	49,997,381.94	50,000,000.00
115898	FHLB D-N	0.0650	04/30/21	50,000,000.00	49,997,381.94	50,000,000.00
115900	FHLB D-N	0.0650	04/30/21	50,000,000.00	49,997,381.94	50,000,000.00
115901	FHLB D-N	0.0650	04/30/21	50,000,000.00	49,997,381.94	50,000,000.00
115988	FHLB D-N	0.0390	05/12/21	50,000,000.00	49,997,779.17	49,999,500.00
115989	FHLB D-N	0.0390	05/12/21	50,000,000.00	49,997,779.17	49,999,500.00
116011	FHLB D-N	0.0540	08/13/21	50,000,000.00	49,989,950.00	49,994,500.00
116012	FHLB D-N	0.0540	08/13/21	50,000,000.00	49,989,950.00	49,994,500.00
116013	FHLB D-N	0.0380	05/14/21	50,000,000.00	49,997,730.55	49,999,500.00
116014	FHLB D-N	0.0380	05/14/21	50,000,000.00	49,997,730.55	49,999,500.00
116018	FHLB D-N	0.0350	04/23/21	50,000,000.00	49,998,930.56	50,000,000.00
116037	FHLB D-N	0.0400	05/19/21	50,000,000.00	49,997,333.33	49,999,500.00
116047	FHLB D-N	0.0350	04/20/21	50,000,000.00	49,999,076.39	50,000,000.00
116048	FHLB D-N	0.0350	04/20/21	50,000,000.00	49,999,076.39	50,000,000.00
116049	FHLB D-N	0.0350	04/23/21	50,000,000.00	49,998,930.56	50,000,000.00
116054	FHLB D-N	0.0340	05/21/21	50,000,000.00	49,997,638.89	49,999,500.00
116055	FHLB D-N	0.0340	05/21/21	50,000,000.00	49,997,638.89	49,999,500.00
116091	FHLB D-N	0.0480	08/25/21	50,000,000.00	49,990,266.67	49,994,000.00
116094	FHLB D-N	0.0300	06/01/21	50,000,000.00	49,997,458.34	49,998,500.00
116095	FHLB D-N	0.0300	06/01/21	50,000,000.00	49,997,458.34	49,998,500.00
116096	FHLB D-N	0.0300	06/01/21	20,000,000.00	19,998,983.34	19,999,400.00
116110	FHLB D-N	0.0400	05/28/21	41,000,000.00	40,997,403.33	40,999,180.00
116111	FHLB D-N	0.0400	05/28/21	50,000,000.00	49,996,833.33	49,999,000.00
116125	FHLB D-N	0.0450	06/07/21	50,000,000.00	49,995,812.50	49,998,000.00
116134	FHLB D-N	0.0420	06/02/21	50,000,000.00	49,996,383.34	49,998,500.00
116135	FHLB D-N	0.0420	06/02/21	50,000,000.00	49,996,383.34	49,998,500.00
116137	FHLB D-N	0.0300	05/06/21	50,000,000.00	49,998,541.66	49,999,500.00
116138	FHLB D-N	0.0300	05/06/21	50,000,000.00	49,998,541.66	49,999,500.00
116156	FHLB D-N	0.0400	06/04/21	50,000,000.00	49,996,444.44	49,998,000.00
116157	FHLB D-N	0.0400	06/04/21	50,000,000.00	49,996,444.44	49,998,000.00

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116159	FHLB D-N	0.0400	06/04/21	50,000,000.00	49,996,444.44	49,998,000.00
116160	FHLB D-N	0.0400	06/04/21	50,000,000.00	49,996,444.44	49,998,000.00
116161	FHLB D-N	0.0300	05/06/21	50,000,000.00	49,998,541.67	49,999,500.00
116162	FHLB D-N	0.0300	05/06/21	50,000,000.00	49,998,541.67	49,999,500.00
116179	FHLB D-N	0.0350	05/20/21	50,000,000.00	49,997,618.06	49,999,500.00
116180	FHLB D-N	0.0350	05/20/21	50,000,000.00	49,997,618.06	49,999,500.00
116190	FHLB D-N	0.0320	05/05/21	50,000,000.00	49,998,488.89	49,999,500.00
116191	FHLB D-N	0.0320	05/05/21	50,000,000.00	49,998,488.89	49,999,500.00
116197	FHLB D-N	0.0350	06/02/21	50,000,000.00	49,996,986.11	49,998,500.00
116199	FHLB D-N	0.0350	06/02/21	50,000,000.00	49,996,986.11	49,998,500.00
116200	FHLB D-N	0.0350	06/02/21	50,000,000.00	49,996,986.11	49,998,500.00
116206	FHLB D-N	0.0400	07/16/21	50,000,000.00	49,994,111.11	49,995,500.00
116207	FHLB D-N	0.0400	07/16/21	50,000,000.00	49,994,111.11	49,995,500.00
116212	FHLB D-N	0.0370	06/11/21	50,000,000.00	49,996,351.39	49,998,000.00
116257	FHLB D-N	0.0350	09/15/21	50,000,000.00	49,991,881.95	49,990,500.00
116258	FHLB D-N	0.0350	09/15/21	50,000,000.00	49,991,881.95	49,990,500.00
116267	FHLB D-N	0.0400	12/15/21	50,000,000.00	49,985,666.66	49,982,000.00
116268	FHLB D-N	0.0400	12/15/21	50,000,000.00	49,985,666.66	49,982,000.00
116285	FHLB D-N	0.0390	09/17/21	50,000,000.00	49,990,845.84	49,990,500.00
116286	FHLB D-N	0.0390	09/17/21	50,000,000.00	49,990,845.84	49,990,500.00
116330	FHLB D-N	0.0350	09/22/21	50,000,000.00	49,991,541.67	49,990,500.00
116331	FHLB D-N	0.0350	09/22/21	50,000,000.00	49,991,541.67	49,990,500.00
116361	FHLB D-N	0.0400	10/29/21	50,000,000.00	49,988,277.77	49,988,500.00
116362	FHLB D-N	0.0400	10/29/21	50,000,000.00	49,988,277.77	49,988,500.00
116369	FHLB D-N	0.0350	09/29/21	50,000,000.00	49,991,201.39	49,990,000.00
116370	FHLB D-N	0.0350	09/29/21	50,000,000.00	49,991,201.39	49,990,000.00
116374	FHLB D-N	0.0450	09/24/21	50,000,000.00	49,989,000.00	49,990,000.00
116375	FHLB D-N	0.0450	09/24/21	50,000,000.00	49,989,000.00	49,990,000.00
116407	FHLB D-N	0.0380	09/29/21	50,000,000.00	49,990,447.22	49,990,000.00
116408	FHLB D-N	0.0380	09/29/21	50,000,000.00	49,990,447.22	49,990,000.00
116409	FHLB D-N	0.0380	09/29/21	50,000,000.00	49,990,447.22	49,990,000.00
116410	FHLB D-N	0.0380	09/29/21	50,000,000.00	49,990,447.22	49,990,000.00
FHLB DISC TOTAL				**4,393,000,000.00**	**4,392,579,250.92**	**4,392,738,580.00**
110594	FHLMC 2.60 (CALLABLE)	2.6000	05/03/24	50,000,000.00	50,000,000.00	50,098,000.00
110796	FHLMC 2.44 (CALLABLE)	2.4400	05/28/24	50,000,000.00	50,000,000.00	50,161,000.00
110837	FHLMC 2.45 (CALLABLE)	2.4500	05/28/24	25,000,000.00	25,000,000.00	25,081,000.00
112422	FHLMC 2.01 (CALLABLE)	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,313,000.00
112423	FHLMC 2.01 (CALLABLE)	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,313,000.00
112439	FHLMC 2.01 (CALLABLE)	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,312,500.00
112901	FHLMC 1.50	1.5000	02/12/25	25,000,000.00	24,985,095.79	25,834,500.00
113117	FHLMC 1.00 (CALLABLE)	1.0000	03/17/26	50,000,000.00	50,000,000.00	49,535,500.00
113530	FHLMC 1.00 (CALLABLE)	1.0000	04/28/26	50,000,000.00	50,000,000.00	48,980,000.00
113531	FHLMC 0.95 (CALLABLE)	0.9500	04/28/25	50,000,000.00	50,000,000.00	50,006,500.00
113544	FHLMC 1.00 (CALLABLE)	1.0000	10/28/25	50,000,000.00	50,000,000.00	49,079,000.00
113668	FHLMC 1.05 (CALLABLE)	1.0500	05/04/27	50,000,000.00	50,000,000.00	49,251,500.00
113728	FHLMC 0.75 (CALLABLE)	0.7500	05/27/25	50,000,000.00	50,000,000.00	49,924,500.00
113729	FHLMC 0.75 (CALLABLE)	0.7500	05/27/25	50,000,000.00	50,000,000.00	49,924,500.00
113740	FHLMC 0.77 (CALLABLE)	0.7700	05/27/25	50,000,000.00	50,000,000.00	49,966,500.00
113750	FHLMC 0.77 (CALLABLE)	0.7700	05/27/25	50,000,000.00	50,000,000.00	49,966,500.00
113767	FHLMC 1.05 (CALLABLE)	1.0500	05/27/27	50,000,000.00	50,000,000.00	49,243,500.00
113774	FHLMC 1.07 (CALLABLE)	1.0700	05/27/27	50,000,000.00	50,000,000.00	49,303,500.00
113793	FHLMC 0.73 (CALLABLE)	0.7300	05/27/25	50,000,000.00	50,000,000.00	49,883,000.00
113992	FHLMC 1.00 (CALLABLE)	1.0000	06/23/27	25,000,000.00	25,000,000.00	24,542,750.00
114019	FHLMC 1.00 (CALLABLE)	1.0000	06/28/27	25,000,000.00	24,999,777.27	24,541,750.00

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114045	FHLMC 0.71 (CALLABLE)	0.7100	06/23/25	50,000,000.00	50,000,000.00	49,837,000.00
114161	FHLMC 0.83 (CALLABLE)	0.8300	07/22/26	25,000,000.00	25,000,000.00	24,505,250.00
114217	FHLMC 1.00 (CALLABLE)	1.0000	07/29/27	50,000,000.00	50,000,000.00	48,921,500.00
114224	FHLMC 0.83 (CALLABLE)	0.8300	07/29/27	50,000,000.00	50,000,000.00	48,407,500.00
114308	FHLMC 1.10 (CALLABLE)	1.1000	02/12/29	25,000,000.00	25,000,000.00	24,022,500.00
114371	FHLMC 1.10 (CALLABLE)	1.1000	08/20/29	25,000,000.00	25,000,000.00	23,836,250.00
114378	FHLMC 1.15 (CALLABLE)	1.1500	08/24/29	25,000,000.00	25,000,000.00	23,932,000.00
114390	FHLMC 1.07 (CALLABLE)	1.0700	08/25/28	25,000,000.00	25,000,000.00	24,094,000.00
114391	FHLMC 1.25 (CALLABLE)	1.2500	08/26/30	25,000,000.00	25,000,000.00	23,600,250.00
114393	FHLMC 1.26 (CALLABLE)	1.2600	09/03/30	25,000,000.00	25,000,000.00	23,614,250.00
114454	FHLMC 1.20 (CALLABLE)	1.2000	08/27/30	25,000,000.00	25,000,000.00	23,572,500.00
114465	FHLMC 1.20 (CALLABLE)	1.2000	09/09/30	25,000,000.00	25,000,000.00	23,560,000.00
114490	FHLMC 1.25 (CALLABLE)	1.2500	09/09/30	25,000,000.00	25,000,000.00	23,587,000.00
114491	FHLMC 1.28 (CALLABLE)	1.2800	09/17/30	25,000,000.00	25,000,000.00	23,646,000.00
114506	FHLMC 1.25 (CALLABLE)	1.2500	09/16/30	25,000,000.00	25,000,000.00	23,580,750.00
114526	FHLMC 1.32 (CALLABLE)	1.3200	09/17/30	25,000,000.00	25,000,000.00	23,713,000.00
114623	FHLMC 1.00 (CALLABLE)	1.0000	09/28/28	50,000,000.00	50,000,000.00	47,931,000.00
114624	FHLMC 1.33 (CALLABLE)	1.3300	09/26/30	50,000,000.00	50,000,000.00	47,454,500.00
114640	FHLMC 1.25 (CALLABLE)	1.2500	09/23/30	50,000,000.00	50,000,000.00	47,149,000.00
114641	FHLMC 1.25 (CALLABLE)	1.2500	09/23/30	50,000,000.00	50,000,000.00	47,149,000.00
114642	FHLMC 1.00 (CALLABLE)	1.0000	09/28/28	50,000,000.00	50,000,000.00	47,931,000.00
114643	FHLMC 1.00 (CALLABLE)	1.0000	09/28/28	50,000,000.00	50,000,000.00	47,931,000.00
114660	FHLMC 1.25 (CALLABLE)	1.2500	09/30/30	50,000,000.00	50,000,000.00	47,136,500.00
114675	FHLMC 1.25 (CALLABLE)	1.2500	09/30/30	50,000,000.00	50,000,000.00	47,136,500.00
114702	FHLMC 1.24 (CALLABLE)	1.2400	09/30/30	50,000,000.00	50,000,000.00	47,176,000.00
114744	FHLMC 1.24 (CALLABLE)	1.2400	10/08/30	50,000,000.00	50,000,000.00	47,160,500.00
114792	FHLMC 1.25 (CALLABLE)	1.2500	10/15/30	50,000,000.00	50,000,000.00	47,108,500.00
114793	FHLMC 1.25 (CALLABLE)	1.2500	10/22/30	50,000,000.00	50,000,000.00	47,096,000.00
114819	FHLMC 1.26 (CALLABLE)	1.2600	10/15/30	50,000,000.00	50,000,000.00	47,153,000.00
114829	FHLMC 1.26 (CALLABLE)	1.2600	10/22/30	50,000,000.00	49,985,661.29	47,140,500.00
114830	FHLMC 1.26 (CALLABLE)	1.2600	10/22/30	25,000,000.00	24,992,830.63	23,570,250.00
114831	FHLMC 1.27 (CALLABLE)	1.2700	10/22/30	50,000,000.00	50,000,000.00	47,185,000.00
114841	FHLMC 1.27 (CALLABLE)	1.2700	10/21/30	50,000,000.00	50,000,000.00	47,186,500.00
114842	FHLMC 1.29 (CALLABLE)	1.2900	10/21/30	50,000,000.00	50,000,000.00	47,275,500.00
114843	FHLMC 1.30 (CALLABLE)	1.3000	10/28/30	50,000,000.00	50,000,000.00	47,265,500.00
114844	FHLMC 1.30 (CALLABLE)	1.3000	10/28/30	50,000,000.00	50,000,000.00	47,265,500.00
114854	FHLMC 1.30 (CALLABLE)	1.3000	10/28/30	50,000,000.00	50,000,000.00	47,265,500.00
114875	FHLMC 1.30 (CALLABLE)	1.3000	10/28/30	50,000,000.00	50,000,000.00	47,265,500.00
114876	FHLMC 1.31 (CALLABLE)	1.3100	10/28/30	50,000,000.00	50,000,000.00	47,310,000.00
114884	FHLMC 1.31 (CALLABLE)	1.3100	10/28/30	50,000,000.00	50,000,000.00	47,310,000.00
114892	FHLMC 1.30 (CALLABLE)	1.3000	10/28/30	50,000,000.00	50,000,000.00	47,265,500.00
114970	FHLMC 1.50 (CALLABLE)	1.5000	11/04/32	50,000,000.00	50,000,000.00	46,886,000.00
114971	FHLMC 1.50 (CALLABLE)	1.5000	11/05/32	50,000,000.00	50,000,000.00	46,884,500.00
114972	FHLMC 1.31 (CALLABLE)	1.3100	11/12/30	50,000,000.00	50,000,000.00	47,309,500.00
114973	FHLMC 1.31 (CALLABLE)	1.3100	11/12/30	25,000,000.00	25,000,000.00	23,654,750.00
115000	FHLMC 1.41 (CALLABLE)	1.4100	11/17/31	50,000,000.00	50,000,000.00	46,665,000.00
115065	FHLMC 1.50 (CALLABLE)	1.5000	08/09/32	50,000,000.00	50,000,000.00	46,721,500.00
115087	FHLMC 1.50 (CALLABLE)	1.5000	11/23/32	50,000,000.00	50,000,000.00	46,547,000.00
115094	FHLMC 1.36 (CALLABLE)	1.3600	11/26/30	50,000,000.00	50,000,000.00	47,515,000.00
115223	FHLMC 1.32 (CALLABLE)	1.3200	11/25/31	50,000,000.00	50,000,000.00	46,948,500.00
115224	FHLMC 1.42 (CALLABLE)	1.4200	11/23/32	50,000,000.00	50,000,000.00	46,137,500.00
115242	FHLMC 1.32 (CALLABLE)	1.3200	11/25/31	50,000,000.00	50,000,000.00	46,948,500.00
115243	FHLMC 1.42 (CALLABLE)	1.4200	11/23/32	50,000,000.00	50,000,000.00	46,137,500.00
115244	FHLMC 1.49 (CALLABLE)	1.4900	11/26/32	50,000,000.00	50,000,000.00	46,492,000.00
115284	FHLMC 1.40 (CALLABLE)	1.4000	12/02/31	50,000,000.00	50,000,000.00	47,345,500.00

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115285	FHLMC 1.22 (CALLABLE)	1.2200	12/09/30	50,000,000.00	50,000,000.00	46,887,500.00
115301	FHLMC 1.33 (CALLABLE)	1.3300	12/09/31	50,000,000.00	50,000,000.00	47,023,500.00
115302	FHLMC 1.33 (CALLABLE)	1.3300	12/16/31	50,000,000.00	50,000,000.00	47,037,000.00
115391	FHLMC 0.625 (CALLABLE)	0.6250	11/25/25	50,000,000.00	50,113,860.17	49,196,000.00
115392	FHLMC 0.625 (CALLABLE)	0.6250	11/25/25	50,000,000.00	50,113,860.17	49,196,000.00
115393	FHLMC 0.625 (CALLABLE)	0.6250	11/25/25	50,000,000.00	50,113,860.17	49,196,000.00
115394	FHLMC 0.60 (CALLABLE)	0.6000	11/12/25	50,000,000.00	50,000,000.00	49,498,500.00
115395	FHLMC 0.60 (CALLABLE)	0.6000	11/12/25	31,739,000.00	31,739,000.00	31,420,657.83
115575	FHLMC 1.36 (CALLABLE)	1.3600	01/06/33	50,000,000.00	50,000,000.00	45,769,000.00
115582	FHLMC 1.15 (CALLABLE)	1.1500	01/06/31	50,000,000.00	50,000,000.00	46,548,000.00
FHLMC Fxd-(S) TOTAL				**3,806,739,000.00**	**3,807,043,945.49**	**3,655,474,407.83**
114030	FHLMC 0.75 (CALLABLE)	0.7500	12/26/25	50,000,000.00	50,000,000.00	48,961,500.00
114100	FHLMC 0.73 (CALLABLE)	0.7300	07/09/25	50,000,000.00	50,000,000.00	49,891,500.00
FHLMC Fxd-(Q) TOTAL				**100,000,000.00**	**100,000,000.00**	**98,853,000.00**
113832	FNMA 0.75 (CALLABLE)	0.7500	05/27/25	50,000,000.00	50,000,000.00	49,807,500.00
114028	FNMA 0.50	0.5000	06/17/25	25,000,000.00	24,991,958.72	24,750,500.00
114101	FNMA 0.71 (CALLABLE)	0.7100	07/09/25	50,000,000.00	50,000,000.00	49,722,500.00
114155	FNMA 0.82 (CALLABLE)	0.8200	07/09/26	50,000,000.00	50,000,000.00	49,431,000.00
114160	FNMA 0.95 (CALLABLE)	0.9500	07/15/27	50,000,000.00	50,000,000.00	49,212,000.00
114179	FNMA 0.75 (CALLABLE)	0.7500	06/30/25	21,000,000.00	21,000,000.00	20,944,350.00
114285	FNMA 0.875 (CALLABLE)	0.8750	07/30/27	25,000,000.00	25,000,000.00	24,510,250.00
114392	FNMA 1.18 (CALLABLE)	1.1800	08/26/30	50,000,000.00	50,000,000.00	47,162,000.00
114417	FNMA 1.25 (CALLABLE)	1.2500	08/27/30	25,000,000.00	25,000,000.00	23,731,250.00
114503	FNMA 1.18 (CALLABLE)	1.1800	08/26/30	25,000,000.00	25,000,000.00	23,581,000.00
114525	FNMA 1.12 (CALLABLE)	1.1200	09/11/30	25,000,000.00	25,000,000.00	23,445,750.00
114631	FNMA 1.20 (CALLABLE)	1.2000	09/27/30	50,000,000.00	50,000,000.00	47,225,500.00
114632	FNMA 1.25 (CALLABLE)	1.2500	09/27/30	50,000,000.00	50,000,000.00	47,456,500.00
114901	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,390,603.90	46,194,000.00
114940	FNMA 1.20 (CALLABLE)	1.2000	10/28/30	50,000,000.00	50,000,000.00	47,216,500.00
114983	FNMA 1.45 (CALLABLE)	1.4500	10/28/32	50,000,000.00	50,000,000.00	47,279,500.00
114984	FNMA 1.365 (CALLABLE)	1.3650	10/28/31	50,000,000.00	50,000,000.00	47,430,000.00
114985	FNMA 1.45 (CALLABLE)	1.4500	11/18/32	50,000,000.00	50,000,000.00	47,264,000.00
114986	FNMA 1.26 (CALLABLE)	1.2600	10/28/30	50,000,000.00	50,000,000.00	47,464,500.00
115001	FNMA 1.46 (CALLABLE)	1.4600	11/17/32	50,000,000.00	50,000,000.00	47,317,500.00
115058	FNMA 1.22 (CALLABLE)	1.2200	08/27/32	50,000,000.00	49,397,140.53	46,220,000.00
115059	FNMA 1.22 (CALLABLE)	1.2200	08/27/32	49,250,000.00	48,655,770.67	45,526,700.00
115066	FNMA 1.27 (CALLABLE)	1.2700	11/18/30	50,000,000.00	50,000,000.00	47,507,000.00
115109	FNMA 1.24 (CALLABLE)	1.2400	11/25/30	50,000,000.00	50,000,000.00	47,357,000.00
115126	FNMA 1.50 (CALLABLE)	1.5000	11/16/32	50,000,000.00	50,000,000.00	47,526,000.00
115127	FNMA 1.32 (CALLABLE)	1.3200	11/18/30	50,000,000.00	50,000,000.00	47,727,000.00
115128	FNMA 1.50 (CALLABLE)	1.5000	11/23/32	50,000,000.00	50,000,000.00	47,515,500.00
115254	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,092,533.34	46,194,000.00
115257	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,117,826.27	46,194,000.00
115343	FNMA 1.515 (CALLABLE)	1.5150	12/08/32	50,000,000.00	50,000,000.00	47,572,000.00
115344	FNMA 1.36 (CALLABLE)	1.3600	12/16/31	50,000,000.00	50,000,000.00	47,332,000.00
115358	FNMA 1.33 (CALLABLE)	1.3300	12/09/30	50,000,000.00	50,000,000.00	47,741,500.00
115359	FNMA 1.24 (CALLABLE)	1.2400	12/09/30	50,000,000.00	50,000,000.00	47,343,000.00
115378	FNMA 0.95 (CALLABLE)	0.9500	12/08/28	50,000,000.00	50,000,000.00	47,775,500.00
115379	FNMA 1.00 (CALLABLE)	1.0000	12/08/28	50,000,000.00	50,000,000.00	47,956,000.00
115380	FNMA 1.35 (CALLABLE)	1.3500	12/16/31	50,000,000.00	50,000,000.00	47,283,500.00
115461	FNMA 1.33 (CALLABLE)	1.3300	12/10/30	50,000,000.00	50,000,000.00	47,740,500.00
115492	FNMA 1.30 (CALLABLE)	1.3000	12/17/30	25,000,000.00	24,987,859.40	23,798,500.00
115691	FNMA 1.36 (CALLABLE)	1.3600	01/20/33	50,000,000.00	50,000,000.00	46,694,000.00

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115697	FNMA 0.875	0.8750	08/05/30	25,000,000.00	24,370,493.29	23,097,000.00
115698	FNMA 1.31 (CALLABLE)	1.3100	01/27/32	50,000,000.00	50,000,000.00	47,024,500.00
115699	FNMA 1.31 (CALLABLE)	1.3100	01/27/32	50,000,000.00	50,000,000.00	47,024,500.00
115756	FNMA 1.61 (CALLABLE)	1.6100	01/27/33	50,000,000.00	50,000,000.00	47,996,500.00
115882	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	48,959,211.73	46,194,000.00
FNMA TOTAL				**1,995,250,000.00**	**1,989,963,397.85**	**1,895,486,300.00**
113929	FHLMC 1.75 (CALLABLE)	1.0000	12/09/25	50,000,000.00	50,000,000.00	48,939,000.00
MCPN TOTAL				**50,000,000.00**	**50,000,000.00**	**48,939,000.00**
110758	FHLMC 2.75 (CALLABLE)	2.5000	05/28/24	50,000,000.00	50,000,000.00	50,166,000.00
110785	FHLMC 3.00 (CALLABLE)	2.3750	05/28/24	25,000,000.00	25,000,000.00	25,078,000.00
MCSA TOTAL				**75,000,000.00**	**75,000,000.00**	**75,244,000.00**
115448	MONT BLANC CAPITAL	0.2300	04/14/21	50,000,000.00	49,995,847.22	49,998,000.00
115449	MONT BLANC CAPITAL	0.2300	04/14/21	15,517,000.00	15,515,711.23	15,516,379.32
115470	MONT BLANC CAPITAL	0.2500	04/20/21	38,684,000.00	38,678,895.86	38,681,292.12
115535	THUNDER BAY FUNDING	0.2200	04/16/21	50,000,000.00	49,995,416.67	49,997,500.00
115685	CRC FUNDING LLC CP	0.1700	04/06/21	50,000,000.00	49,998,819.44	49,999,500.00
115686	CRC FUNDING LLC CP	0.1700	04/06/21	25,000,000.00	24,999,409.72	24,999,750.00
115687	CAFCO LLC CP	0.1700	04/08/21	50,000,000.00	49,998,347.22	49,999,000.00
115690	CAFCO LLC CP	0.1700	04/08/21	26,192,000.00	26,191,134.21	26,191,476.16
115709	CAFCO LLC CP	0.1600	04/06/21	50,000,000.00	49,998,888.89	49,999,000.00
115710	CAFCO LLC CP	0.1600	04/06/21	50,000,000.00	49,998,888.89	49,999,000.00
115715	LA FAYETTE ASSET SEC LLC	0.1700	04/08/21	50,000,000.00	49,998,347.22	49,999,000.00
115718	JUPITER SEC COMPANY	0.1700	04/12/21	46,250,000.00	46,247,597.57	46,248,150.00
115722	CANCARA ASSET SEC LLC	0.1900	04/20/21	50,000,000.00	49,994,986.11	49,996,500.00
115723	CANCARA ASSET SEC LLC	0.1900	04/20/21	3,000,000.00	2,999,699.17	2,999,790.00
115734	CRC FUNDING LLC CP	0.1600	04/13/21	25,000,000.00	24,998,666.67	24,999,000.00
115735	LA FAYETTE ASSET SEC LLC	0.1700	04/13/21	35,000,000.00	34,998,016.67	34,998,600.00
115739	CANCARA ASSET SEC LLC	0.1900	04/16/21	39,000,000.00	38,996,912.50	38,998,050.00
115746	MONT BLANC CAPITAL	0.2000	05/12/21	17,143,000.00	17,139,095.21	17,140,257.12
115757	CAFCO LLC CP	0.1700	04/15/21	50,000,000.00	49,996,694.44	49,998,000.00
115762	MONT BLANC CAPITAL	0.2000	05/07/21	37,284,000.00	37,276,543.20	37,279,153.08
115769	CAFCO LLC CP	0.1600	04/16/21	50,000,000.00	49,996,666.67	49,998,000.00
115770	JUPITER SEC COMPANY	0.1800	04/15/21	50,000,000.00	49,996,500.00	49,997,500.00
115778	CAFCO LLC CP	0.1700	04/20/21	50,000,000.00	49,995,513.89	49,997,500.00
115779	CAFCO LLC CP	0.1700	04/20/21	50,000,000.00	49,995,513.89	49,997,500.00
115781	JUPITER SEC COMPANY	0.1800	04/15/21	50,000,000.00	49,996,500.00	49,997,500.00
115789	CIESCO LLC CP	0.1600	04/21/21	50,000,000.00	49,995,555.56	49,996,500.00
115790	CIESCO LLC CP	0.1600	04/21/21	50,000,000.00	49,995,555.56	49,996,500.00
115791	JUPITER SEC COMPANY	0.1800	04/20/21	50,000,000.00	49,995,250.00	49,996,500.00
115792	JUPITER SEC COMPANY	0.1700	04/19/21	25,000,000.00	24,997,875.00	24,998,500.00
115793	CHARIOT FUNDING LLC CP	0.1800	04/20/21	45,000,000.00	44,995,725.00	44,996,850.00
115795	UNILEVER CAPITAL CORP	0.1000	04/20/21	30,000,000.00	29,998,416.67	29,999,100.00
115796	OLD LINE FUNDING LLC CP	0.1400	04/15/21	50,000,000.00	49,997,277.78	49,998,000.00
115799	SHEFFIELD RECEIVABLES	0.1500	04/05/21	50,000,000.00	49,999,166.67	49,999,000.00
115803	CHARIOT FUNDING LLC CP	0.1800	04/20/21	50,000,000.00	49,995,250.00	49,996,500.00
115805	THUNDER BAY FUNDING	0.1500	04/20/21	34,977,000.00	34,974,230.99	34,974,901.38
115808	MONT BLANC CAPITAL	0.1800	04/22/21	29,354,000.00	29,350,917.83	29,351,651.68
115809	TORONTO DOMINION	0.1200	04/20/21	50,000,000.00	49,996,833.33	49,997,500.00
115811	TOYOTA MOTOR CREDIT	0.1100	04/01/21	50,000,000.00	50,000,000.00	49,999,500.00
115812	THUNDER BAY FUNDING	0.1300	04/07/21	25,000,000.00	24,999,458.33	24,999,500.00
115813	OLD LINE FUNDING LLC CP	0.1500	04/20/21	50,000,000.00	49,996,041.67	49,997,000.00
115814	OLD LINE FUNDING LLC CP	0.1500	04/20/21	45,000,000.00	44,996,437.50	44,997,300.00

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115816	ATLANTIC ASSET SEC LLC	0.1200	04/01/21	25,848,000.00	25,848,000.00	25,847,741.52
115817	ATLANTIC ASSET SEC LLC	0.1200	04/01/21	25,000,000.00	25,000,000.00	24,999,750.00
115820	CAFCO LLC CP	0.1300	04/22/21	50,000,000.00	49,996,208.33	49,997,000.00
115821	CAFCO LLC CP	0.1300	04/22/21	25,000,000.00	24,998,104.17	24,998,500.00
115822	CHARIOT FUNDING LLC CP	0.1800	04/21/21	50,000,000.00	49,995,000.00	49,996,500.00
115826	OLD LINE FUNDING LLC CP	0.1200	04/01/21	25,000,000.00	25,000,000.00	24,999,750.00
115827	JUPITER SEC COMPANY	0.1600	04/09/21	35,000,000.00	34,998,755.55	34,998,950.00
115829	TORONTO DOMINION	0.1100	04/21/21	50,000,000.00	49,996,944.45	49,997,000.00
115832	ATLANTIC ASSET SEC LLC	0.1400	04/19/21	14,909,000.00	14,907,956.37	14,908,105.46
115837	MONT BLANC CAPITAL	0.1800	05/20/21	50,000,000.00	49,987,750.00	49,990,000.00
115838	MONT BLANC CAPITAL	0.1800	05/20/21	19,419,000.00	19,414,242.35	19,415,116.20
115840	CHARIOT FUNDING LLC CP	0.1700	04/22/21	50,000,000.00	49,995,041.67	49,996,000.00
115841	CHARIOT FUNDING LLC CP	0.1700	04/22/21	50,000,000.00	49,995,041.67	49,996,000.00
115845	OLD LINE FUNDING LLC CP	0.1400	04/23/21	50,000,000.00	49,995,722.22	49,996,500.00
115846	SHEFFIELD RECEIVABLES	0.1700	04/12/21	50,000,000.00	49,997,402.78	49,998,000.00
115847	CHARIOT FUNDING LLC CP	0.1700	04/26/21	50,000,000.00	49,994,097.22	49,995,500.00
115849	TOYOTA MOTOR CREDIT	0.1000	04/08/21	50,000,000.00	49,999,027.78	49,999,000.00
115852	LA FAYETTE ASSET SEC LLC	0.1300	04/06/21	49,018,000.00	49,017,114.95	49,017,019.64
115855	CAFCO LLC CP	0.1200	05/13/21	19,859,000.00	19,856,219.74	19,856,418.33
115857	ATLANTIC ASSET SEC LLC	0.1400	04/26/21	50,000,000.00	49,995,138.89	49,995,500.00
115858	ATLANTIC ASSET SEC LLC	0.1400	04/26/21	1,919,000.00	1,918,813.43	1,918,827.29
115859	CHARIOT FUNDING LLC CP	0.1600	04/26/21	50,000,000.00	49,994,444.44	49,995,500.00
115861	CHARIOT FUNDING LLC CP	0.1600	04/27/21	50,000,000.00	49,994,222.22	49,995,500.00
115863	ATLANTIC ASSET SEC LLC	0.1200	04/05/21	25,000,000.00	24,999,666.67	24,999,500.00
115864	ATLANTIC ASSET SEC LLC	0.1400	04/27/21	30,000,000.00	29,996,966.67	29,997,300.00
115865	ATLANTIC ASSET SEC LLC	0.1400	04/27/21	20,851,000.00	20,848,891.73	20,849,123.41
115866	TORONTO DOMINION	0.1200	04/27/21	50,000,000.00	49,995,666.67	49,996,500.00
115874	MONT BLANC CAPITAL	0.1500	04/01/21	20,000,000.00	20,000,000.00	19,999,800.00
115876	UNILEVER CAPITAL CORP	0.0800	05/05/21	50,000,000.00	49,996,222.22	49,998,000.00
115877	CHARIOT FUNDING LLC CP	0.1600	04/27/21	21,300,000.00	21,297,538.67	21,298,083.00
115881	OLD LINE FUNDING LLC CP	0.1300	04/12/21	23,000,000.00	22,999,086.39	22,999,310.00
115883	CHARIOT FUNDING LLC CP	0.1500	04/30/21	47,300,000.00	47,294,284.58	47,295,270.00
115892	ATLANTIC ASSET SEC LLC	0.1200	04/19/21	50,000,000.00	49,997,000.00	49,997,000.00
115893	SHEFFIELD RECEIVABLES	0.1400	04/19/21	50,000,000.00	49,996,500.00	49,997,000.00
115894	CANCARA ASSET SEC LLC	0.1800	05/28/21	25,500,000.00	25,492,732.50	25,493,880.00
115895	COCA COLA CO CP	0.0800	06/08/21	41,000,000.00	40,993,804.44	40,995,490.00
115902	CHARIOT FUNDING LLC CP	0.1600	04/30/21	25,000,000.00	24,996,777.78	24,997,500.00
115903	TORONTO DOMINION	0.1000	04/29/21	50,000,000.00	49,996,111.11	49,996,000.00
115904	OLD LINE FUNDING LLC CP	0.1000	04/09/21	25,000,000.00	24,999,444.45	24,999,500.00
115905	THUNDER BAY FUNDING	0.1000	04/09/21	25,000,000.00	24,999,444.45	24,999,250.00
115906	ATLANTIC ASSET SEC LLC	0.1100	04/15/21	50,000,000.00	49,997,861.11	49,997,500.00
115910	UNILEVER CAPITAL CORP	0.0800	05/11/21	50,000,000.00	49,995,555.55	49,997,000.00
115911	UNILEVER CAPITAL CORP	0.0800	05/11/21	10,000,000.00	9,999,111.11	9,999,400.00
115915	OLD LINE FUNDING LLC CP	0.1100	04/07/21	50,000,000.00	49,999,083.33	49,999,000.00
115916	OLD LINE FUNDING LLC CP	0.1100	04/07/21	50,000,000.00	49,999,083.33	49,999,000.00
115917	JUPITER SEC COMPANY	0.1500	05/03/21	12,000,000.00	11,998,400.00	11,998,680.00
115918	CHARIOT FUNDING LLC CP	0.1500	05/03/21	50,000,000.00	49,993,333.33	49,994,500.00
115919	SHEFFIELD RECEIVABLES	0.1600	04/13/21	50,000,000.00	49,997,333.33	49,998,000.00
115925	JUPITER SEC COMPANY	0.1500	05/03/21	50,000,000.00	49,993,333.33	49,994,500.00
115926	CHARIOT FUNDING LLC CP	0.1500	05/03/21	40,000,000.00	39,994,666.67	39,995,600.00
115927	CANADIAN IMP BK OF	0.0900	04/05/21	50,000,000.00	49,999,500.00	49,999,500.00
115928	CANADIAN IMP BK OF	0.0900	04/05/21	50,000,000.00	49,999,500.00	49,999,500.00
115929	THUNDER BAY FUNDING	0.1100	04/26/21	40,000,000.00	39,996,944.45	39,997,200.00
115934	NATIXIS NY BRANCH CP	0.1000	04/05/21	34,958,000.00	34,957,611.58	34,957,650.42
115937	SHEFFIELD RECEIVABLES	0.1500	05/03/21	50,000,000.00	49,993,333.33	49,994,500.00

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115938	MONT BLANC CAPITAL	0.1600	06/04/21	50,000,000.00	49,985,777.78	49,986,500.00
115939	SHEFFIELD RECEIVABLES	0.1600	05/03/21	22,913,000.00	22,909,741.26	22,910,479.57
115940	CANADIAN IMP BK OF	0.0800	04/15/21	50,000,000.00	49,998,444.44	49,998,500.00
115942	NATIXIS NY BRANCH CP	0.1000	04/15/21	47,224,000.00	47,222,163.51	47,222,111.04
115943	ATLANTIC ASSET SEC LLC	0.1000	04/12/21	25,000,000.00	24,999,236.11	24,999,000.00
115944	CANADIAN IMP BK OF	0.0900	04/19/21	50,000,000.00	49,997,750.00	49,998,000.00
115945	CANADIAN IMP BK OF	0.0900	04/19/21	50,000,000.00	49,997,750.00	49,998,000.00
115946	TOYOTA MOTOR CREDIT	0.0900	04/05/21	50,000,000.00	49,999,500.00	49,999,500.00
115949	CHARIOT FUNDING LLC CP	0.1500	05/05/21	50,000,000.00	49,992,916.66	49,994,000.00
115950	OLD LINE FUNDING LLC CP	0.1200	05/03/21	50,000,000.00	49,994,666.67	49,995,000.00
115954	NATIXIS NY BRANCH CP	0.1000	04/07/21	32,817,000.00	32,816,453.05	32,816,343.66
115956	MONT BLANC CAPITAL	0.1600	06/10/21	42,546,000.00	42,532,763.46	42,533,236.20
115963	NATIXIS NY BRANCH CP	0.1000	04/09/21	50,000,000.00	49,998,888.89	49,999,000.00
115973	UNILEVER CAPITAL CORP	0.0800	04/22/21	50,000,000.00	49,997,666.67	49,998,000.00
115977	OLD LINE FUNDING LLC CP	0.1200	05/03/21	50,000,000.00	49,994,666.67	49,995,000.00
115978	JUPITER SEC COMPANY	0.1400	05/14/21	50,000,000.00	49,991,638.89	49,991,500.00
115983	TOYOTA MOTOR CREDIT	0.0900	04/12/21	50,000,000.00	49,998,625.00	49,998,500.00
115984	CANCARA ASSET SEC LLC	0.1500	06/09/21	50,000,000.00	49,985,625.00	49,985,500.00
115985	CANCARA ASSET SEC LLC	0.1500	06/09/21	15,000,000.00	14,995,687.50	14,995,650.00
115987	LA FAYETTE ASSET SEC LLC	0.1200	04/20/21	25,000,000.00	24,998,416.67	24,998,250.00
115990	THUNDER BAY FUNDING	0.1200	05/07/21	50,000,000.00	49,994,000.00	49,994,500.00
115991	THUNDER BAY FUNDING	0.1200	05/12/21	50,000,000.00	49,993,166.67	49,993,500.00
115992	CAFCO LLC CP	0.1200	05/13/21	50,000,000.00	49,993,000.00	49,993,500.00
115994	CAFCO LLC CP	0.1200	05/13/21	48,250,000.00	48,243,245.00	48,243,727.50
115995	THUNDER BAY FUNDING	0.1000	04/20/21	50,000,000.00	49,997,361.11	49,997,000.00
115999	OLD LINE FUNDING LLC CP	0.1100	05/06/21	24,750,000.00	24,747,353.13	24,747,030.00
116004	LA FAYETTE ASSET SEC LLC	0.1200	05/14/21	20,000,000.00	19,997,133.34	19,996,600.00
116007	MONT BLANC CAPITAL	0.1500	06/14/21	50,000,000.00	49,984,583.33	49,984,000.00
116008	THUNDER BAY FUNDING	0.1200	05/06/21	50,000,000.00	49,994,166.67	49,994,500.00
116015	JUPITER SEC COMPANY	0.1400	05/17/21	50,000,000.00	49,991,055.56	49,991,000.00
116016	JUPITER SEC COMPANY	0.1400	05/17/21	50,000,000.00	49,991,055.56	49,991,000.00
116017	AUTOBAHN FUNDING CO	0.1100	04/16/21	25,000,000.00	24,998,854.17	24,998,750.00
116022	CHARIOT FUNDING LLC CP	0.1400	05/13/21	50,000,000.00	49,991,833.34	49,992,000.00
116023	LA FAYETTE ASSET SEC LLC	0.1100	04/20/21	25,000,000.00	24,998,548.61	24,998,250.00
116027	LA FAYETTE ASSET SEC LLC	0.0900	04/21/21	50,000,000.00	49,997,500.00	49,996,500.00
116030	LA FAYETTE ASSET SEC LLC	0.1200	05/17/21	50,000,000.00	49,992,333.33	49,991,000.00
116034	LA FAYETTE ASSET SEC LLC	0.1100	04/19/21	50,000,000.00	49,997,250.00	49,997,000.00
116040	LA FAYETTE ASSET SEC LLC	0.1200	05/19/21	50,000,000.00	49,992,000.00	49,990,500.00
116042	CANCARA ASSET SEC LLC	0.1500	06/18/21	50,000,000.00	49,983,750.00	49,983,000.00
116043	CANCARA ASSET SEC LLC	0.1500	06/18/21	8,750,000.00	8,747,156.25	8,747,025.00
116044	MONT BLANC CAPITAL	0.1300	05/21/21	25,002,000.00	24,997,485.75	24,996,999.60
116046	THUNDER BAY FUNDING	0.1100	04/20/21	20,011,000.00	20,009,838.25	20,009,799.34
116050	CANCARA ASSET SEC LLC	0.1500	06/21/21	40,000,000.00	39,986,500.00	39,986,000.00
116051	MONT BLANC CAPITAL	0.1100	04/20/21	21,513,000.00	21,511,751.05	21,511,494.09
116052	SHEFFIELD RECEIVABLES	0.1200	05/05/21	25,000,000.00	24,997,166.67	24,997,000.00
116058	OLD LINE FUNDING LLC CP	0.1100	04/20/21	50,000,000.00	49,997,097.22	49,997,000.00
116059	CANCARA ASSET SEC LLC	0.1400	06/18/21	44,460,000.00	44,446,513.80	44,444,883.60
116062	LA FAYETTE ASSET SEC LLC	0.0900	04/21/21	50,000,000.00	49,997,500.00	49,996,500.00
116063	THUNDER BAY FUNDING	0.0900	04/19/21	48,170,000.00	48,167,832.35	48,167,109.80
116066	CANCARA ASSET SEC LLC	0.1500	06/22/21	50,000,000.00	49,982,916.66	49,982,000.00
116067	CANCARA ASSET SEC LLC	0.1500	06/22/21	50,000,000.00	49,982,916.66	49,982,000.00
116068	CANCARA ASSET SEC LLC	0.1500	06/22/21	2,000,000.00	1,999,316.66	1,999,280.00
116070	TOYOTA MOTOR CREDIT	0.0800	04/20/21	50,000,000.00	49,997,888.89	49,997,000.00
116071	TOYOTA MOTOR CREDIT	0.0800	04/20/21	50,000,000.00	49,997,888.89	49,997,000.00
116072	THUNDER BAY FUNDING	0.1100	04/23/21	25,000,000.00	24,998,319.44	24,998,250.00

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116076	LA FAYETTE ASSET SEC LLC	0.1100	05/11/21	40,000,000.00	39,995,111.12	39,994,000.00
116081	JUPITER SEC COMPANY	0.1200	05/20/21	50,000,000.00	49,991,833.34	49,990,000.00
116082	JUPITER SEC COMPANY	0.1200	05/20/21	50,000,000.00	49,991,833.34	49,990,000.00
116086	CANCARA ASSET SEC LLC	0.1400	06/30/21	50,000,000.00	49,982,500.00	49,980,000.00
116087	CANCARA ASSET SEC LLC	0.1400	06/30/21	22,500,000.00	22,492,125.00	22,491,000.00
116089	ATLANTIC ASSET SEC LLC	0.0900	04/20/21	25,000,000.00	24,998,812.50	24,998,250.00
116092	CAFCO LLC CP	0.1100	05/25/21	50,000,000.00	49,991,750.00	49,991,000.00
116093	CAFCO LLC CP	0.1100	05/25/21	25,000,000.00	24,995,875.00	24,995,500.00
116098	ATLANTIC ASSET SEC LLC	0.0800	04/01/21	50,000,000.00	50,000,000.00	49,999,500.00
116099	MERCK & CO INC CP	0.0600	04/30/21	50,000,000.00	49,997,583.33	49,997,000.00
116100	MERCK & CO INC CP	0.0600	04/30/21	50,000,000.00	49,997,583.33	49,997,000.00
116101	MERCK & CO INC CP	0.0600	04/30/21	25,000,000.00	24,998,791.67	24,998,500.00
116104	CRC FUNDING LLC CP	0.1100	05/27/21	50,000,000.00	49,991,444.44	49,988,500.00
116107	CAFCO LLC CP	0.1200	05/27/21	50,000,000.00	49,990,666.67	49,991,000.00
116113	OLD LINE FUNDING LLC CP	0.1100	04/20/21	42,000,000.00	41,997,561.67	41,997,480.00
116114	CIESCO LLC CP	0.1200	05/20/21	40,000,000.00	39,993,466.66	39,992,000.00
116115	ATLANTIC ASSET SEC LLC	0.0900	05/03/21	50,000,000.00	49,996,000.00	49,994,500.00
116118	JUPITER SEC COMPANY	0.1200	06/01/21	50,000,000.00	49,989,833.34	49,987,000.00
116119	JUPITER SEC COMPANY	0.1200	06/01/21	50,000,000.00	49,989,833.34	49,987,000.00
116120	THUNDER BAY FUNDING	0.1100	05/05/21	50,000,000.00	49,994,805.56	49,995,000.00
116121	THUNDER BAY FUNDING	0.1100	05/05/21	50,000,000.00	49,994,805.56	49,995,000.00
116127	AUTOBAHN FUNDING CO	0.1100	04/05/21	50,000,000.00	49,999,388.89	49,999,000.00
116139	ING U.S. FUNDING LLC CP	0.1400	06/04/21	50,000,000.00	49,987,555.56	49,989,000.00
116140	ING U.S. FUNDING LLC CP	0.1400	06/04/21	50,000,000.00	49,987,555.56	49,989,000.00
116141	CANCARA ASSET SEC LLC	0.1300	06/03/21	50,000,000.00	49,988,625.00	49,987,000.00
116142	CANCARA ASSET SEC LLC	0.1300	06/04/21	50,000,000.00	49,988,444.44	49,986,500.00
116144	ING U.S. FUNDING LLC CP	0.1300	06/03/21	50,000,000.00	49,988,625.00	49,989,500.00
116146	EMERSON ELECTRIC	0.0600	04/29/21	19,000,000.00	18,999,113.33	18,998,670.00
116148	TORONTO DOMINION	0.0700	04/16/21	50,000,000.00	49,998,541.67	49,998,000.00
116154	CANCARA ASSET SEC LLC	0.1400	06/25/21	50,000,000.00	49,983,472.23	49,981,500.00
116155	CANCARA ASSET SEC LLC	0.1400	06/25/21	32,000,000.00	31,989,422.23	31,988,160.00
116158	TORONTO DOMINION	0.0700	04/29/21	48,439,000.00	48,436,362.77	48,435,124.88
116167	AUTOBAHN FUNDING CO	0.1000	04/13/21	50,000,000.00	49,998,333.33	49,998,000.00
116173	NESTLE CAPITAL CORP CP	0.0550	05/07/21	50,000,000.00	49,997,250.00	49,997,000.00
116174	CRC FUNDING LLC CP	0.1200	06/08/21	50,000,000.00	49,988,666.66	49,986,500.00
116175	CRC FUNDING LLC CP	0.1200	06/08/21	10,000,000.00	9,997,733.34	9,997,300.00
116177	ATLANTIC ASSET SEC LLC	0.1000	05/06/21	50,000,000.00	49,995,138.89	49,993,500.00
116181	CHARIOT FUNDING LLC CP	0.1100	05/05/21	24,900,000.00	24,897,413.17	24,897,012.00
116182	EMERSON ELECTRIC	0.0600	05/03/21	24,750,000.00	24,748,680.00	24,748,020.00
116183	THUNDER BAY FUNDING	0.1000	05/14/21	50,000,000.00	49,994,027.78	49,993,000.00
116187	ATLANTIC ASSET SEC LLC	0.1000	05/07/21	50,000,000.00	49,995,000.00	49,993,500.00
116188	ATLANTIC ASSET SEC LLC	0.1000	05/07/21	3,662,000.00	3,661,633.80	3,661,523.94
116192	EMERSON ELECTRIC	0.0600	05/05/21	50,000,000.00	49,997,166.67	49,995,500.00
116195	SHEFFIELD RECEIVABLES	0.1300	05/14/21	50,000,000.00	49,992,236.11	49,991,500.00
116196	THUNDER BAY FUNDING	0.1100	05/14/21	50,000,000.00	49,993,430.56	49,993,000.00
116203	AUTOBAHN FUNDING CO	0.1000	04/15/21	20,000,000.00	19,999,222.22	19,999,000.00
116204	NESTLE CAPITAL CORP CP	0.0500	05/14/21	50,000,000.00	49,997,013.89	49,996,500.00
116205	UNILEVER CAPITAL CORP	0.0500	04/26/21	37,000,000.00	36,998,715.28	36,998,520.00
116209	CREDIT AGRICOLE CIB NY	0.0900	05/14/21	50,000,000.00	49,994,625.00	49,996,000.00
116210	EMERSON ELECTRIC	0.0800	05/07/21	50,000,000.00	49,996,000.00	49,995,500.00
116211	SHEFFIELD RECEIVABLES	0.1300	05/10/21	25,000,000.00	24,996,479.16	24,996,250.00
116213	OLD LINE FUNDING LLC CP	0.0900	05/17/21	42,300,000.00	42,295,135.50	42,292,809.00
116216	CRC FUNDING LLC CP	0.1200	06/14/21	23,000,000.00	22,994,326.66	22,993,330.00
116217	LA FAYETTE ASSET SEC LLC	0.1000	05/10/21	50,000,000.00	49,994,583.34	49,992,500.00
116218	TORONTO DOMINION	0.0800	05/12/21	50,000,000.00	49,995,444.44	49,994,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: March 1, 2021 to March 31, 2021
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Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116220	ATLANTIC ASSET SEC LLC	0.1000	05/13/21	50,000,000.00	49,994,166.67	49,992,000.00
116221	REGENCY MARKETS NO. 1	0.1300	04/08/21	50,000,000.00	49,998,736.11	49,999,000.00
116222	REGENCY MARKETS NO. 1	0.1300	04/08/21	49,268,000.00	49,266,754.61	49,267,014.64
116224	AUTOBAHN FUNDING CO	0.1000	04/19/21	50,000,000.00	49,997,500.00	49,997,000.00
116225	CANADIAN IMP BK OF	0.0700	04/23/21	50,000,000.00	49,997,861.11	49,997,000.00
116229	AUTOBAHN FUNDING CO	0.0900	05/14/21	50,000,000.00	49,994,625.00	49,991,500.00
116230	TOYOTA MOTOR CREDIT	0.0700	05/14/21	50,000,000.00	49,995,819.45	49,992,500.00
116231	TOYOTA MOTOR CREDIT	0.0700	05/14/21	50,000,000.00	49,995,819.45	49,992,500.00
116232	THUNDER BAY FUNDING	0.1000	05/18/21	50,000,000.00	49,993,472.22	49,992,000.00
116235	MONT BLANC CAPITAL	0.1300	05/20/21	21,946,000.00	21,942,116.78	21,941,610.80
116239	AUTOBAHN FUNDING CO	0.1000	05/20/21	40,000,000.00	39,994,555.56	39,992,000.00
116240	UNILEVER CAPITAL CORP	0.0700	05/18/21	35,500,000.00	35,496,755.69	35,497,160.00
116241	THUNDER BAY FUNDING	0.0800	05/14/21	46,000,000.00	45,995,604.45	45,993,560.00
116243	REGENCY MARKETS NO. 1	0.1300	04/16/21	50,000,000.00	49,997,291.67	49,997,500.00
116244	REGENCY MARKETS NO. 1	0.1300	04/16/21	50,000,000.00	49,997,291.67	49,997,500.00
116245	ATLANTIC ASSET SEC LLC	0.0700	04/20/21	50,000,000.00	49,998,152.78	49,996,500.00
116246	REGENCY MARKETS NO. 1	0.1300	04/16/21	50,000,000.00	49,997,291.67	49,997,500.00
116248	LA FAYETTE ASSET SEC LLC	0.1300	06/01/21	50,000,000.00	49,988,986.11	49,987,000.00
116249	LA FAYETTE ASSET SEC LLC	0.1300	06/01/21	2,619,000.00	2,618,423.09	2,618,319.06
116250	NESTLE CAPITAL CORP CP	0.0400	05/20/21	50,000,000.00	49,997,277.78	49,996,500.00
116251	CREDIT AGRICOLE CIB NY	0.1000	05/20/21	50,000,000.00	49,993,194.44	49,995,000.00
116252	OLD LINE FUNDING LLC CP	0.0800	05/13/21	33,501,000.00	33,497,873.24	33,495,974.85
116253	AUTOBAHN FUNDING CO	0.1100	04/23/21	20,000,000.00	19,998,655.56	19,998,400.00
116254	ATLANTIC ASSET SEC LLC	0.0800	04/15/21	50,000,000.00	49,998,444.45	49,997,500.00
116255	ATLANTIC ASSET SEC LLC	0.0800	04/15/21	20,324,000.00	20,323,367.70	20,322,983.80
116259	CANCARA ASSET SEC LLC	0.1400	05/18/21	11,000,000.00	10,997,989.45	10,997,910.00
116262	CANADIAN IMP BK OF	0.0900	05/03/21	50,000,000.00	49,996,000.00	49,996,000.00
116263	CANADIAN IMP BK OF	0.0900	05/03/21	50,000,000.00	49,996,000.00	49,996,000.00
116266	ATLANTIC ASSET SEC LLC	0.1000	05/11/21	25,255,000.00	25,252,193.89	25,251,211.75
116269	NATIXIS NY BRANCH CP	0.1200	06/15/21	50,000,000.00	49,987,500.00	49,987,500.00
116270	NATIXIS NY BRANCH CP	0.1200	06/15/21	50,000,000.00	49,987,500.00	49,987,500.00
116271	MONT BLANC CAPITAL	0.1400	06/15/21	22,256,000.00	22,249,508.67	22,248,878.08
116273	LA FAYETTE ASSET SEC LLC	0.1400	06/14/21	19,571,000.00	19,565,367.90	19,564,737.28
116274	OLD LINE FUNDING LLC CP	0.1100	06/01/21	50,000,000.00	49,990,680.56	49,988,000.00
116275	OLD LINE FUNDING LLC CP	0.1100	06/01/21	50,000,000.00	49,990,680.56	49,988,000.00
116276	ING U.S. FUNDING LLC CP	0.1400	06/21/21	50,000,000.00	49,984,250.00	49,986,000.00
116277	ING U.S. FUNDING LLC CP	0.1400	06/21/21	50,000,000.00	49,984,250.00	49,986,000.00
116278	MONT BLANC CAPITAL	0.1400	06/21/21	50,000,000.00	49,984,250.00	49,982,500.00
116279	MONT BLANC CAPITAL	0.1400	06/21/21	4,430,000.00	4,428,604.55	4,428,449.50
116280	CHARIOT FUNDING LLC CP	0.1200	05/20/21	50,000,000.00	49,991,833.33	49,990,000.00
116283	SHEFFIELD RECEIVABLES	0.1500	06/17/21	50,000,000.00	49,983,958.33	49,983,500.00
116291	ING U.S. FUNDING LLC CP	0.1300	06/18/21	50,000,000.00	49,985,916.66	49,986,500.00
116292	ING U.S. FUNDING LLC CP	0.1300	06/18/21	25,000,000.00	24,992,958.33	24,993,250.00
116293	ING U.S. FUNDING LLC CP	0.1300	06/16/21	25,000,000.00	24,993,138.89	24,993,500.00
116294	LA FAYETTE ASSET SEC LLC	0.1400	06/17/21	25,000,000.00	24,992,513.89	24,991,750.00
116295	LA FAYETTE ASSET SEC LLC	0.1400	06/17/21	25,629,000.00	25,621,325.54	25,620,542.43
116296	SHEFFIELD RECEIVABLES	0.1500	06/16/21	45,000,000.00	44,985,750.00	44,985,150.00
116297	MONT BLANC CAPITAL	0.1400	06/21/21	20,575,000.00	20,568,518.87	20,567,798.75
116298	CANADIAN IMP BK OF	0.0800	05/20/21	50,000,000.00	49,994,555.55	49,993,500.00
116300	NATIXIS NY BRANCH CP	0.1200	06/16/21	50,000,000.00	49,987,333.34	49,987,500.00
116301	THUNDER BAY FUNDING	0.1100	06/01/21	50,000,000.00	49,990,680.56	49,989,000.00
116302	THUNDER BAY FUNDING	0.1100	06/01/21	50,000,000.00	49,990,680.56	49,989,000.00
116303	JUPITER SEC COMPANY	0.1000	04/22/21	50,000,000.00	49,997,083.33	49,996,000.00
116304	JUPITER SEC COMPANY	0.1000	04/22/21	50,000,000.00	49,997,083.33	49,996,000.00
116305	JUPITER SEC COMPANY	0.1000	04/22/21	9,075,000.00	9,074,470.62	9,074,274.00

Los Angeles County Treasurer
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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116307	AUTOBAHN FUNDING CO	0.1000	05/20/21	50,000,000.00	49,993,194.45	49,990,000.00
116308	ATLANTIC ASSET SEC LLC	0.0800	04/20/21	50,000,000.00	49,997,888.89	49,996,500.00
116310	CHARIOT FUNDING LLC CP	0.1300	05/24/21	50,000,000.00	49,990,430.56	49,989,000.00
116311	MONT BLANC CAPITAL	0.1700	07/20/21	50,000,000.00	49,974,027.78	49,975,500.00
116312	MONT BLANC CAPITAL	0.1700	07/20/21	50,000,000.00	49,974,027.78	49,975,500.00
116314	OLD LINE FUNDING LLC CP	0.1100	06/02/21	50,000,000.00	49,990,527.78	49,988,000.00
116315	OLD LINE FUNDING LLC CP	0.1100	06/02/21	50,000,000.00	49,990,527.78	49,988,000.00
116316	TORONTO DOMINION	0.0950	05/17/21	50,000,000.00	49,993,930.55	49,993,000.00
116318	CREDIT AGRICOLE CIB NY	0.0900	05/24/21	50,000,000.00	49,993,375.00	49,994,000.00
116320	AUTOBAHN FUNDING CO	0.1000	05/20/21	30,000,000.00	29,995,916.67	29,994,000.00
116323	EMERSON ELECTRIC	0.0600	05/12/21	41,500,000.00	41,497,164.17	41,495,850.00
116327	LA FAYETTE ASSET SEC LLC	0.0800	05/03/21	50,000,000.00	49,996,444.44	49,994,500.00
116335	SHEFFIELD RECEIVABLES	0.1400	05/25/21	50,000,000.00	49,989,500.00	49,989,000.00
116336	ATLANTIC ASSET SEC LLC	0.0800	04/21/21	25,281,000.00	25,279,876.40	25,279,230.33
116337	MONT BLANC CAPITAL	0.1300	05/20/21	35,856,000.00	35,849,655.48	35,848,828.80
116339	ATLANTIC ASSET SEC LLC	0.0900	05/24/21	50,000,000.00	49,993,375.00	49,989,000.00
116343	CREDIT AGRICOLE CIB NY	0.0800	05/25/21	50,000,000.00	49,994,000.00	49,994,000.00
116346	ATLANTIC ASSET SEC LLC	0.0800	04/19/21	22,101,000.00	22,100,115.96	22,099,673.94
116347	CANADIAN IMP BK OF	0.0700	04/26/21	26,611,000.00	26,609,706.41	26,609,403.34
116348	CANCARA ASSET SEC LLC	0.1300	06/03/21	50,000,000.00	49,988,625.00	49,987,000.00
116349	CRC FUNDING LLC CP	0.1300	06/16/21	50,000,000.00	49,986,277.78	49,985,500.00
116350	CRC FUNDING LLC CP	0.1300	06/16/21	25,000,000.00	24,993,138.88	24,992,750.00
116351	REGENCY MARKETS NO. 1	0.1200	04/26/21	50,000,000.00	49,995,833.34	49,995,500.00
116352	ATLANTIC ASSET SEC LLC	0.0800	04/26/21	50,000,000.00	49,997,222.22	49,995,500.00
116353	ATLANTIC ASSET SEC LLC	0.0800	04/26/21	16,000,000.00	15,999,111.11	15,998,560.00
116354	MONT BLANC CAPITAL	0.1600	07/20/21	50,000,000.00	49,975,555.56	49,975,500.00
116364	UNILEVER CAPITAL CORP	0.0500	05/25/21	50,000,000.00	49,996,250.00	49,994,000.00
116365	THUNDER BAY FUNDING	0.1000	05/28/21	50,000,000.00	49,992,083.33	49,990,000.00
116367	TORONTO DOMINION	0.0800	05/04/21	50,000,000.00	49,996,333.34	49,995,000.00
116371	CRC FUNDING LLC CP	0.1300	06/30/21	50,000,000.00	49,983,750.00	49,984,000.00
116372	CRC FUNDING LLC CP	0.1300	06/30/21	50,000,000.00	49,983,750.00	49,984,000.00
116376	ING U.S. FUNDING LLC CP	0.1400	06/30/21	50,000,000.00	49,982,500.00	49,984,000.00
116377	ING U.S. FUNDING LLC CP	0.1400	06/30/21	50,000,000.00	49,982,500.00	49,984,000.00
116378	CRC FUNDING LLC CP	0.1300	06/18/21	50,000,000.00	49,985,916.66	49,985,500.00
116379	CRC FUNDING LLC CP	0.1300	06/18/21	50,000,000.00	49,985,916.66	49,985,500.00
116381	CRC FUNDING LLC CP	0.1250	06/17/21	50,000,000.00	49,986,631.95	49,985,500.00
116382	ATLANTIC ASSET SEC LLC	0.0800	05/04/21	30,000,000.00	29,997,800.00	29,996,400.00
116383	ATLANTIC ASSET SEC LLC	0.0800	05/04/21	20,869,000.00	20,867,469.60	20,866,495.72
116384	ING U.S. FUNDING LLC CP	0.1300	06/28/21	50,000,000.00	49,984,111.11	49,984,500.00
116385	ATLANTIC ASSET SEC LLC	0.0800	05/03/21	21,667,000.00	21,665,459.23	21,664,616.63
116386	ING U.S. FUNDING LLC CP	0.1400	06/30/21	50,000,000.00	49,982,500.00	49,984,000.00
116387	ING U.S. FUNDING LLC CP	0.1400	06/30/21	50,000,000.00	49,982,500.00	49,984,000.00
116388	CRC FUNDING LLC CP	0.1300	06/21/21	50,000,000.00	49,985,375.00	49,985,000.00
116397	CRC FUNDING LLC CP	0.1200	05/20/21	50,000,000.00	49,991,833.33	49,990,000.00
116398	CRC FUNDING LLC CP	0.1200	05/20/21	25,000,000.00	24,995,916.67	24,995,000.00
116399	ATLANTIC ASSET SEC LLC	0.0800	05/05/21	50,000,000.00	49,996,222.22	49,994,000.00
116401	TORONTO DOMINION	0.0700	05/07/21	50,000,000.00	49,996,500.00	49,995,000.00
116402	MERCK & CO INC CP	0.0500	05/14/21	50,000,000.00	49,997,013.88	49,996,000.00
116403	MERCK & CO INC CP	0.0500	05/14/21	34,170,000.00	34,167,959.29	34,167,266.40
116404	ATLANTIC ASSET SEC LLC	0.0800	05/05/21	15,000,000.00	14,998,866.67	14,998,200.00
116405	CREDIT AGRICOLE CIB NY	0.0700	06/01/21	50,000,000.00	49,994,069.44	49,992,500.00
116414	TORONTO DOMINION	0.0700	05/05/21	50,000,000.00	49,996,694.44	49,995,000.00
116416	CHARIOT FUNDING LLC CP	0.1300	06/01/21	50,000,000.00	49,988,986.12	49,987,000.00
CPD TOTAL				**12,938,243,000.00**	**12,936,551,848.30**	**12,936,474,885.45**

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: March 1, 2021 to March 31, 2021

Fund : Pooled Surplus Investments

Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110109	JOHNSON & JOHNSON CO.	2.2500	03/03/22	22,500,000.00	22,415,493.70	22,909,950.00
CORP NOTE FXD TOTAL				**22,500,000.00**	**22,415,493.70**	**22,909,950.00**
112997	JPM CHASE BK CO NOTE	1.5000	02/28/23	50,000,000.00	50,000,000.00	50,342,000.00
CORP BK NT TOTAL				**50,000,000.00**	**50,000,000.00**	**50,342,000.00**
112380	USTN 1.625	1.6250	11/15/22	50,000,000.00	49,971,898.88	51,199,000.00
115286	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	46,195,500.00
115287	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	46,195,500.00
115335	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,955,292.42	47,644,500.00
115336	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,955,292.42	47,644,500.00
115337	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,955,292.42	47,644,500.00
115338	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,955,292.42	47,644,500.00
115374	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,836,072.20	47,644,500.00
115375	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,836,072.20	47,644,500.00
115376	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,836,072.20	47,644,500.00
115377	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,836,072.20	47,644,500.00
115382	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,917,939.64	47,644,500.00
115383	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,917,939.64	47,644,500.00
115384	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,917,939.64	47,644,500.00
115385	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,917,939.64	47,644,500.00
115417	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,940,296.31	47,644,500.00
115418	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,940,296.31	47,644,500.00
115594	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,939,966.46	47,644,500.00
115595	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,939,966.46	47,644,500.00
115622	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,879,600.32	47,644,500.00
115731	USTN 0.875	0.8750	11/15/30	50,000,000.00	48,976,439.34	46,195,500.00
UST NOTES TOTAL				**1,050,000,000.00**	**1,047,425,681.12**	**999,742,000.00**
114583	UST BILL	0.1150	08/12/21	50,000,000.00	49,978,756.95	49,995,500.00
114584	UST BILL	0.1150	08/12/21	50,000,000.00	49,978,756.95	49,995,500.00
114585	UST BILL	0.1150	08/12/21	50,000,000.00	49,978,756.95	49,995,500.00
114586	UST BILL	0.1150	08/12/21	50,000,000.00	49,978,756.95	49,995,500.00
114587	UST BILL	0.1150	08/12/21	50,000,000.00	49,978,756.95	49,995,500.00
114866	UST BILL	0.1200	10/07/21	50,000,000.00	49,968,500.01	49,992,500.00
114867	UST BILL	0.1200	10/07/21	50,000,000.00	49,968,500.01	49,992,500.00
114868	UST BILL	0.1200	10/07/21	50,000,000.00	49,968,500.01	49,992,500.00
114869	UST BILL	0.1200	10/07/21	50,000,000.00	49,968,500.01	49,992,500.00
114870	UST BILL	0.1200	10/07/21	50,000,000.00	49,968,500.01	49,992,500.00
114945	UST BILL	0.1150	10/07/21	50,000,000.00	49,969,812.50	49,992,500.00
114946	UST BILL	0.1150	10/07/21	50,000,000.00	49,969,812.50	49,992,500.00
114947	UST BILL	0.1150	10/07/21	50,000,000.00	49,969,812.50	49,992,500.00
114948	UST BILL	0.1150	10/07/21	50,000,000.00	49,969,812.50	49,992,500.00
115038	UST BILL	0.1150	10/07/21	50,000,000.00	49,969,812.51	49,992,500.00
115039	UST BILL	0.1150	10/07/21	50,000,000.00	49,969,812.51	49,992,500.00
115040	UST BILL	0.1150	10/07/21	50,000,000.00	49,969,812.51	49,992,500.00
115041	UST BILL	0.1150	10/07/21	50,000,000.00	49,969,812.51	49,992,500.00
115042	UST BILL	0.1150	10/07/21	50,000,000.00	49,969,812.51	49,992,500.00
115043	UST BILL	0.1150	10/07/21	50,000,000.00	49,969,812.51	49,992,500.00
115144	UST BILL	0.1175	11/04/21	50,000,000.00	49,964,586.80	49,988,500.00
115145	UST BILL	0.1175	11/04/21	50,000,000.00	49,964,586.80	49,988,500.00
115146	UST BILL	0.1175	11/04/21	50,000,000.00	49,964,586.80	49,988,500.00
115147	UST BILL	0.1175	11/04/21	50,000,000.00	49,964,586.80	49,988,500.00
115148	UST BILL	0.1175	11/04/21	50,000,000.00	49,964,586.80	49,988,500.00
115149	UST BILL	0.1175	11/04/21	50,000,000.00	49,964,586.80	49,988,500.00

Los Angeles County Treasurer

Treasurer Portfolio Compared to Market Value

For the Period: March 1, 2021 to March 31, 2021

Fund : Pooled Surplus Investments

Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115419	UST BILL	0.0950	12/02/21	50,000,000.00	49,967,673.61	49,986,000.00
115420	UST BILL	0.0950	12/02/21	50,000,000.00	49,967,673.61	49,986,000.00
115505	UST BILL	0.0700	04/01/21	50,000,000.00	50,000,000.00	50,000,000.00
115506	UST BILL	0.0700	04/01/21	50,000,000.00	50,000,000.00	50,000,000.00
115507	UST BILL	0.0700	04/01/21	50,000,000.00	50,000,000.00	50,000,000.00
115508	UST BILL	0.0700	04/01/21	50,000,000.00	50,000,000.00	50,000,000.00
115828	UST BILL	0.0725	04/22/21	50,000,000.00	49,997,885.42	49,999,500.00
115868	UST BILL	0.0600	04/01/21	50,000,000.00	50,000,000.00	50,000,000.00
115869	UST BILL	0.0600	04/01/21	50,000,000.00	50,000,000.00	50,000,000.00
115878	UST BILL	0.0650	05/11/21	50,000,000.00	49,996,388.89	49,999,000.00
115879	UST BILL	0.0650	05/11/21	50,000,000.00	49,996,388.89	49,999,000.00
115890	UST BILL	0.0550	05/04/21	50,000,000.00	49,997,479.17	49,999,500.00
115891	UST BILL	0.0550	05/04/21	50,000,000.00	49,997,479.17	49,999,500.00
116001	UST BILL	0.0450	08/05/21	50,000,000.00	49,992,125.00	49,996,500.00
116002	UST BILL	0.0450	08/05/21	50,000,000.00	49,992,125.00	49,996,500.00
116038	UST BILL	0.0460	07/20/21	50,000,000.00	49,992,972.22	49,997,500.00
116039	UST BILL	0.0460	07/20/21	50,000,000.00	49,992,972.22	49,997,500.00
116060	UST BILL	0.0300	07/20/21	50,000,000.00	49,995,416.67	49,997,500.00
116061	UST BILL	0.0300	07/20/21	50,000,000.00	49,995,416.67	49,997,500.00
116064	UST BILL	0.0300	08/19/21	50,000,000.00	49,994,166.67	49,995,500.00
116065	UST BILL	0.0300	08/19/21	50,000,000.00	49,994,166.67	49,995,500.00
116079	UST BILL	0.0300	06/29/21	50,000,000.00	49,996,291.67	49,999,000.00
116083	UST BILL	0.0400	08/19/21	50,000,000.00	49,992,222.22	49,995,500.00
116084	UST BILL	0.0400	08/19/21	50,000,000.00	49,992,222.22	49,995,500.00
116105	UST BILL	0.0350	07/13/21	50,000,000.00	49,994,993.05	49,997,500.00
116106	UST BILL	0.0350	07/13/21	50,000,000.00	49,994,993.05	49,997,500.00
116128	UST BILL	0.0370	06/29/21	50,000,000.00	49,995,426.39	49,999,000.00
116129	UST BILL	0.0370	06/29/21	50,000,000.00	49,995,426.39	49,999,000.00
116150	UST BILL	0.0350	07/06/21	50,000,000.00	49,995,333.33	49,998,500.00
116151	UST BILL	0.0350	07/06/21	50,000,000.00	49,995,333.33	49,998,500.00
116171	UST BILL	0.0350	06/03/21	50,000,000.00	49,996,937.50	49,998,500.00
116172	UST BILL	0.0350	06/03/21	50,000,000.00	49,996,937.50	49,998,500.00
116193	UST BILL	0.0400	07/13/21	50,000,000.00	49,994,277.78	49,997,500.00
116194	UST BILL	0.0400	07/13/21	50,000,000.00	49,994,277.78	49,997,500.00
116198	UST BILL	0.0400	07/06/21	50,000,000.00	49,994,666.67	49,998,500.00
116227	UST BILL	0.0400	09/02/21	50,000,000.00	49,991,444.44	49,995,000.00
116228	UST BILL	0.0400	09/02/21	50,000,000.00	49,991,444.44	49,995,000.00
116237	UST BILL	0.0325	07/13/21	50,000,000.00	49,995,350.69	49,997,500.00
116238	UST BILL	0.0325	07/13/21	50,000,000.00	49,995,350.69	49,997,500.00
116260	UST BILL	0.0410	09/16/21	50,000,000.00	49,990,433.33	49,994,000.00
116261	UST BILL	0.0410	09/16/21	50,000,000.00	49,990,433.33	49,994,000.00
116264	UST BILL	0.0300	09/09/21	50,000,000.00	49,993,291.67	49,994,500.00
116265	UST BILL	0.0300	09/09/21	10,000,000.00	9,998,658.33	9,998,900.00
116321	UST BILL	0.0360	12/30/21	50,000,000.00	49,986,350.00	49,980,000.00
116322	UST BILL	0.0360	12/30/21	50,000,000.00	49,986,350.00	49,980,000.00
116324	UST BILL	0.0475	01/27/22	50,000,000.00	49,980,142.36	49,977,000.00
116325	UST BILL	0.0475	01/27/22	50,000,000.00	49,980,142.36	49,977,000.00
116332	UST BILL	0.0475	12/30/21	50,000,000.00	49,981,989.59	49,980,000.00
116333	UST BILL	0.0475	12/30/21	50,000,000.00	49,981,989.59	49,980,000.00
116334	UST BILL	0.0475	12/30/21	50,000,000.00	49,981,989.59	49,980,000.00
116344	UST BILL	0.0475	02/24/22	50,000,000.00	49,978,295.14	49,974,500.00
116345	UST BILL	0.0475	02/24/22	50,000,000.00	49,978,295.14	49,974,500.00
116355	UST BILL	0.0650	03/24/22	50,000,000.00	49,967,770.83	49,966,500.00
116356	UST BILL	0.0650	03/24/22	50,000,000.00	49,967,770.83	49,966,500.00
116357	UST BILL	0.0650	03/24/22	50,000,000.00	49,967,770.83	49,966,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: March 1, 2021 to March 31, 2021
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Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116358	UST BILL	0.0650	03/24/22	50,000,000.00	49,967,770.83	49,966,500.00
116389	UST BILL	0.0300	09/23/21	50,000,000.00	49,992,708.33	49,992,500.00
116390	UST BILL	0.0300	09/23/21	50,000,000.00	49,992,708.33	49,992,500.00
116393	UST BILL	0.0400	12/30/21	50,000,000.00	49,984,833.34	49,980,000.00
116394	UST BILL	0.0400	12/30/21	50,000,000.00	49,984,833.34	49,980,000.00
US TBILLS TOTAL				**4,260,000,000.00**	**4,258,629,716.77**	**4,259,289,400.00**
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 AGY	2.9580	08/01/24	23,000,000.00	24,417,651.69	24,665,200.00
CA MUNI BDS TOTAL				**23,000,000.00**	**24,417,651.69**	**24,665,200.00**
115703	MUFG UNION BANK NA CD	0.1400	04/01/21	50,000,000.00	50,000,000.00	50,000,000.00
115704	MUFG UNION BANK NA CD	0.1400	04/01/21	50,000,000.00	50,000,000.00	50,000,000.00
116164	MUFG UNION BANK NA CD	0.0900	05/03/21	50,000,000.00	50,000,000.00	50,001,000.00
116223	MUFG UNION BANK NA CD	0.0700	04/29/21	50,000,000.00	50,000,000.00	50,000,500.00
116233	MUFG UNION BANK NA CD	0.0700	04/30/21	50,000,000.00	50,000,000.00	50,000,500.00
116234	MUFG UNION BANK NA CD	0.0700	04/30/21	50,000,000.00	50,000,000.00	50,000,500.00
116326	MUFG UNION BANK NA CD	0.0700	05/04/21	50,000,000.00	50,000,000.00	50,000,000.00
116406	MUFG UNION BANK NA CD	0.0500	05/07/21	50,000,000.00	50,000,000.00	49,999,000.00
NEG CDS TOTAL				**400,000,000.00**	**400,000,000.00**	**400,001,500.00**
115152	CREDIT SUISSE NY CD	0.2700	08/09/21	50,000,000.00	50,000,000.00	50,015,000.00
115153	CREDIT SUISSE NY CD	0.2700	08/09/21	50,000,000.00	50,000,000.00	50,015,000.00
115246	BANK OF NOVA SCOTIA	0.2300	06/21/21	50,000,000.00	50,000,000.00	50,007,500.00
115549	BANK OF NOVA SCOTIA	0.2400	09/15/21	50,000,000.00	50,000,000.00	50,015,000.00
115550	BANK OF NOVA SCOTIA	0.2400	09/15/21	50,000,000.00	50,000,000.00	50,015,000.00
115614	BANK OF MONTREAL	0.2400	06/30/21	50,000,000.00	50,000,000.00	50,012,500.00
115705	NORDEA BANK ABP NY CD	0.1400	04/07/21	50,000,000.00	50,000,000.00	50,000,500.00
115706	SVENSKA	0.1400	04/09/21	50,000,000.00	50,000,000.00	50,000,500.00
115712	BARCLAYS BANK PLC NY	0.1600	04/01/21	50,000,000.00	50,000,000.00	50,000,000.00
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	50,001,500.00
115818	NORDEA BANK ABP NY CD	0.1400	04/20/21	50,000,000.00	50,000,000.00	50,001,500.00
115823	SVENSKA	0.1300	04/20/21	50,000,000.00	50,000,000.00	50,001,500.00
115839	DNB BANK ASA NY CD	0.1200	04/23/21	50,000,000.00	50,000,000.00	50,001,500.00
115850	BARCLAYS BANK PLC NY	0.1400	04/30/21	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	50,001,500.00
115880	NORDEA BANK ABP NY CD	0.1200	04/30/21	50,000,000.00	50,000,000.00	50,001,000.00
115930	CANADIAN IMP. BK OF	0.1100	04/05/21	50,000,000.00	50,000,000.00	50,000,000.00
115941	DNB BANK ASA NY CD	0.1200	05/03/21	50,000,000.00	50,000,000.00	50,002,000.00
115947	BNP PARIBAS NY CD	0.1500	05/05/21	50,000,000.00	50,000,000.00	50,000,000.00
115955	BANK OF MONTREAL	0.1200	05/12/21	50,000,000.00	50,000,000.00	50,000,500.00
115961	BANK OF MONTREAL	0.1100	04/05/21	50,000,000.00	50,000,000.00	50,000,500.00
115972	BANK OF MONTREAL	0.1100	04/09/21	50,000,000.00	50,000,000.00	50,000,500.00
115979	BNP PARIBAS NY CD	0.1400	05/10/21	50,000,000.00	50,000,000.00	50,000,000.00
115981	ROYAL BANK OF CANADA	0.1400	08/10/21	50,000,000.00	50,000,000.00	49,995,500.00
115982	ROYAL BANK OF CANADA	0.1400	08/10/21	50,000,000.00	50,000,000.00	49,995,500.00
115997	NORDEA BANK ABP NY CD	0.1200	05/14/21	50,000,000.00	50,000,000.00	50,001,500.00
116021	TORONTO DOMINION	0.0900	04/20/21	50,000,000.00	50,000,000.00	49,999,500.00
116033	SVENSKA	0.1100	05/20/21	50,000,000.00	50,000,000.00	50,001,000.00
116069	CANADIAN IMP. BK OF	0.0800	04/15/21	50,000,000.00	50,000,000.00	50,000,000.00
116097	BARCLAYS BANK PLC NY	0.1500	05/24/21	50,000,000.00	50,000,000.00	50,000,000.00
116130	UBS AG STAMFORD CT CD	0.1800	11/02/21	50,000,000.00	50,000,000.00	50,000,000.00

Los Angeles County Treasurer
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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116131	UBS AG STAMFORD CT CD	0.1800	11/02/21	50,000,000.00	50,000,000.00	50,000,000.00
116132	NORDEA BANK ABP NY CD	0.1100	06/01/21	50,000,000.00	50,000,000.00	50,001,000.00
116143	TORONTO DOMINION	0.1200	06/04/21	50,000,000.00	50,000,000.00	50,000,500.00
116145	CREDIT AGRICOLE CIB NY	0.1300	06/04/21	50,000,000.00	50,000,000.00	50,001,500.00
116152	BANK OF MONTREAL	0.1000	05/05/21	50,000,000.00	50,000,000.00	50,000,000.00
116153	CANADIAN IMP. BK OF	0.0900	04/05/21	50,000,000.00	50,000,000.00	50,000,000.00
116163	TORONTO DOMINION	0.0900	04/29/21	50,000,000.00	50,000,000.00	49,999,500.00
116165	BANK OF MONTREAL	0.1000	05/07/21	50,000,000.00	50,000,000.00	49,999,500.00
116166	CREDIT AGRICOLE CIB NY	0.1000	05/05/21	50,000,000.00	50,000,000.00	50,001,000.00
116184	BNP PARIBAS NY CD	0.1000	05/17/21	50,000,000.00	50,000,000.00	50,000,000.00
116185	BNP PARIBAS NY CD	0.0900	04/15/21	50,000,000.00	50,000,000.00	50,000,000.00
116186	BNP PARIBAS NY CD	0.0900	04/15/21	50,000,000.00	50,000,000.00	50,000,000.00
116201	CREDIT AGRICOLE CIB NY	0.1000	05/10/21	50,000,000.00	50,000,000.00	50,001,000.00
116208	TORONTO DOMINION	0.1300	06/07/21	50,000,000.00	50,000,000.00	50,001,500.00
116219	SOCIETE GENERALE NY CD	0.1300	07/12/21	50,000,000.00	50,000,000.00	50,000,000.00
116236	CREDIT AGRICOLE CIB NY	0.1100	05/20/21	50,000,000.00	50,000,000.00	50,001,000.00
116247	TORONTO DOMINION	0.1000	05/20/21	50,000,000.00	50,000,000.00	49,999,500.00
116256	SOCIETE GENERALE NY CD	0.1700	09/13/21	50,000,000.00	50,000,000.00	50,000,000.00
116281	CANADIAN IMP. BK OF	0.0900	04/19/21	50,000,000.00	50,000,000.00	50,000,000.00
116299	CANADIAN IMP. BK OF	0.0900	05/20/21	50,000,000.00	50,000,000.00	49,999,000.00
116309	NORDEA BANK ABP NY CD	0.0800	05/20/21	50,000,000.00	50,000,000.00	49,999,000.00
116313	BANK OF MONTREAL	0.1000	05/24/21	50,000,000.00	50,000,000.00	49,999,000.00
116317	TORONTO DOMINION	0.1400	06/16/21	50,000,000.00	50,000,000.00	50,002,500.00
116338	CANADIAN IMP. BK OF	0.0800	04/29/21	50,000,000.00	50,000,000.00	49,999,000.00
116341	BARCLAYS BANK PLC NY	0.1400	07/01/21	50,000,000.00	50,000,000.00	49,997,500.00
116342	BARCLAYS BANK PLC NY	0.1400	07/01/21	50,000,000.00	50,000,000.00	49,997,500.00
116359	CANADIAN IMP. BK OF	0.0800	04/28/21	50,000,000.00	50,000,000.00	49,999,500.00
116360	CREDIT AGRICOLE CIB NY	0.0800	05/28/21	50,000,000.00	50,000,000.00	49,998,000.00
116392	CREDIT SUISSE NY CD	0.2200	07/29/21	50,000,000.00	50,000,000.00	50,000,000.00
YANKEE CDS TOTAL				**3,050,000,000.00**	**3,050,000,000.00**	**3,050,084,000.00**
NTRD TOTAL				**38,159,371,000.00**	**38,148,473,554.63**	**37,698,086,153.55**
	NTRD HISTORICAL COST TOTAL				**38,144,643,836.75**	
TRADE-PSI TRADING						
102351	USTN 1.125	1.1250	07/31/21	50,000,000.00	49,995,558.23	50,176,000.00
UST NOTES TOTAL				**50,000,000.00**	**49,995,558.23**	**50,176,000.00**
TRADE TOTAL				**50,000,000.00**	**49,995,558.23**	**50,176,000.00**
	TRADE HISTORICAL COST TOTAL				**49,933,593.75**	
PSI TOTAL				**38,209,371,000.00**	**38,198,469,112.86**	**37,748,262,153.55**
	PSI HISTORICAL COST TOTAL				**38,194,577,430.50**	

Los Angeles County Treasurer
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Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD						
114162	FHLB 2.03 (CALLABLE)	2.0300	07/27/40	25,230,000.00	25,230,000.00	23,044,577.40
FHLB TOTAL				**25,230,000.00**	**25,230,000.00**	**23,044,577.40**
AVCCD TOTAL				**25,230,000.00**	**25,230,000.00**	**23,044,577.40**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/41	7,000,000.00	7,000,000.00	7,722,960.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	10,081,350.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**17,804,310.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**17,804,310.00**
GF-GENERAL FUND						
35272	RPV TAX ALLOCATION	5.0000	12/02/27	3,200,000.00	3,200,000.00	3,200,000.00
LONG TERM BDS TOTAL				**3,200,000.00**	**3,200,000.00**	**3,200,000.00**
GF TOTAL				**3,200,000.00**	**3,200,000.00**	**3,200,000.00**
PHHPA-PH HABITAT PRESERVATION AU						
113193	FFCB 2.50 (CALLABLE)	2.5000	03/23/35	22,500,000.00	22,500,000.00	22,503,150.00
FFCB TOTAL				**22,500,000.00**	**22,500,000.00**	**22,503,150.00**
114424	FHLMC 2.00 (CALLABLE)	2.0000	08/27/43	9,500,000.00	9,500,000.00	8,432,295.00
FHLMC TOTAL				**9,500,000.00**	**9,500,000.00**	**8,432,295.00**
PHHPA TOTAL				**32,000,000.00**	**32,000,000.00**	**30,935,445.00**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/21	36,936,658.64	36,936,658.64	36,936,658.64
COLLATERIZED TDS TOTAL				**36,936,658.64**	**36,936,658.64**	**36,936,658.64**
SCAQM TOTAL				**36,936,658.64**	**36,936,658.64**	**36,936,658.64**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/21	3,421,380.09	3,421,380.09	3,421,380.09
COLLATERIZED TDS TOTAL				**3,421,380.09**	**3,421,380.09**	**3,421,380.09**
SLIM TOTAL				**3,421,380.09**	**3,421,380.09**	**3,421,380.09**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/21	41,331.88	41,331.88	41,331.88
COLLATERIZED TDS TOTAL				**41,331.88**	**41,331.88**	**41,331.88**
WASIA TOTAL				**41,331.88**	**41,331.88**	**41,331.88**
SPI TOTAL				**116,829,370.61**	**116,829,370.61**	**115,383,703.01**
	SPI HISTORICAL TOTAL				**116,829,370.61**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/21
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/21
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	1.00
06/10/20	CCTSA TOBACCO BONDS 2020	17,877,094.82
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/21/11	LAC-CAL 2011 SERIES A	1,919.34
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	314,325.82
05/17/00	C.I. 2658M	420,775.72
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$18,614,158.51

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/21
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	4,092,468.93
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	81,960,246.99
02/09/93	DISNEY PROJECT 1993	8,119,657.18
03/21/12	DISNEY PROJECT 2012	4,182,692.64
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	51,559,942.49
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	21,902,278.74
07/23/20	LAC-CAL LEASE REVENUE BONDS SERIES 2020A	8,398.23
	U.S. BANK - TRUSTEE TOTAL	$171,835,777.31

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/21
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,483,748.92
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,409,216.58
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,412,349.31
08/29/19	LEASE REVENUE BONDS (2019 SERIES E-1 & E-2)	0.07
	ZIONS BANK - TRUSTEE TOTAL	$22,305,314.88

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/21
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,957.72
	TREASURER TOTAL	$301,957.72

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 03/31/21
Attachment XII

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
LACCAL BANS						
113999	LACCAL BANS	0.59	06/30/22	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
LACCAL BANS TOTAL				**5,000,000.00**	**5,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**5,000,000.00**	**5,000,000.00**	
NTRD - PSI NON-TRADING Total				**5,000,000.00**	**5,000,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 03/31/21
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

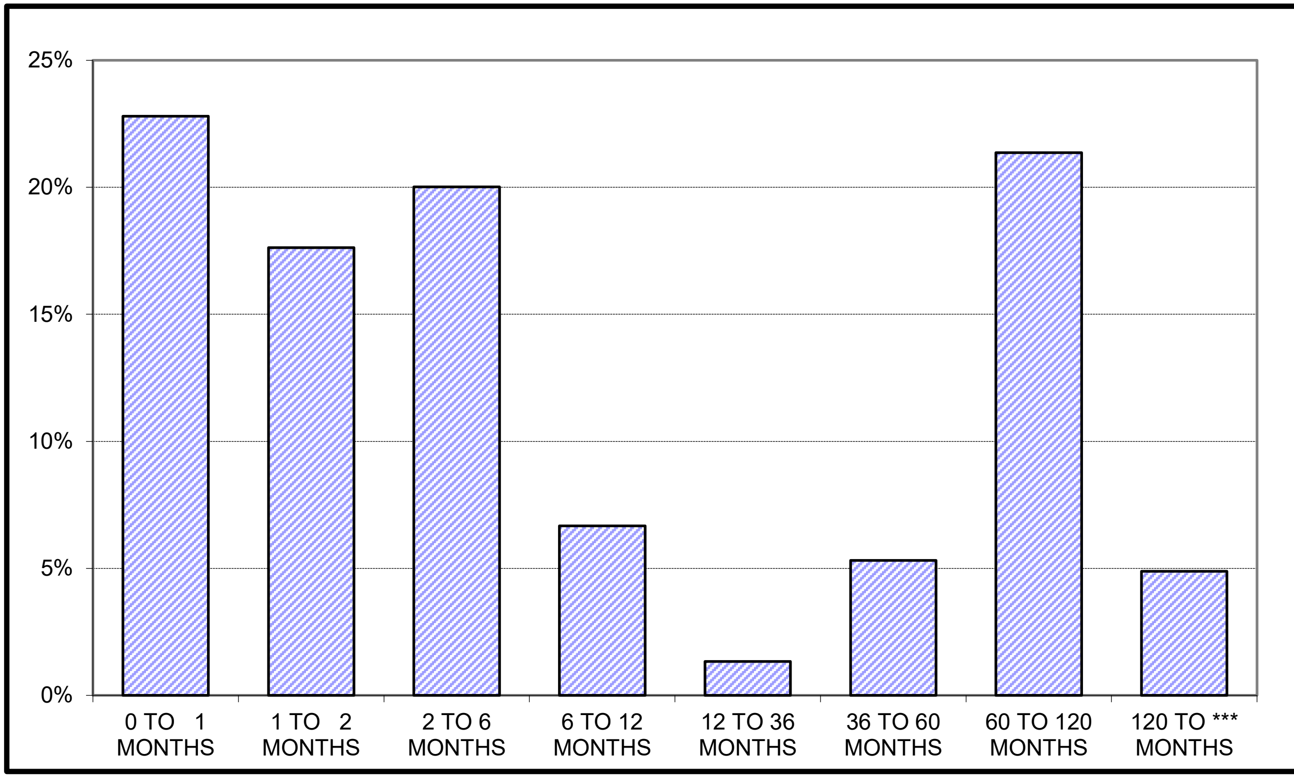
Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 03/31/21
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	3,450,000,000.00	55.00	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	12,936,551,848.30	40.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	5,306,055,397.89	624.00	DAYS	49,995,558.23	122.00	DAYS
AGENCIES	16,354,033,163.05	2,061.00	DAYS	0.00	0.00	DAYS
MUNICIPALS	29,417,651.69	1,089.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	72,415,493.70	587.00	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	$38,148,473,554.63	991.00	DAYS	$49,995,558.23	122.00	DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 03/31/21
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	04/01/21-04/30/21	$8,708,530,649.19	22.80
1 TO 2 MONTHS	05/01/21-05/31/21	$6,730,380,419.41	17.62
2 TO 3 MONTHS	06/01/21-06/30/21	$4,235,484,774.16	11.09
3 TO 4 MONTHS	07/01/21-07/31/21	$1,149,838,745.72	3.01
4 TO 5 MONTHS	08/01/21-08/31/21	$899,820,979.20	2.36
5 TO 6 MONTHS	09/01/21-09/30/21	$1,359,811,852.78	3.56
6 TO 12 MONTHS	10/01/21-03/31/22	$2,546,179,417.65	6.67
12 TO 24 MONTHS	04/01/22-03/31/23	$413,819,641.51	1.08
24 TO 36 MONTHS	04/01/23-03/31/24	$100,277,072.68	0.26
36 TO 48 MONTHS	04/01/24-03/31/25	$604,111,595.85	1.58
48 TO 60 MONTHS	04/01/25-03/31/26	$1,424,324,991.26	3.73
60 TO 120 MONTHS	04/01/26-03/31/31	$8,161,036,046.47	21.36
120 TO *** MONTHS	04/01/31-	$1,864,852,926.98	4.88
Portfolio Total:		**$38,198,469,112.86**	**100.00**
AVCCD			
120 TO *** MONTHS	04/01/31-	$25,230,000.00	100.00
Portfolio Total:		**$25,230,000.00**	**100.00**
ESUSD			
120 TO *** MONTHS	04/01/31-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	**100.00**
GF			
60 TO 120 MONTHS	04/01/26-03/31/31	$3,200,000.00	100.00
Portfolio Total:		**$3,200,000.00**	**100.00**
PHHPA			
120 TO *** MONTHS	04/01/31-	$32,000,000.00	100.00
Portfolio Total:		**$32,000,000.00**	**100.00**
SCAQM			
6 TO 12 MONTHS	10/01/21-03/31/22	$36,936,658.64	100.00
Portfolio Total:		**$36,936,658.64**	**100.00**
SLIM			
6 TO 12 MONTHS	10/01/21-03/31/22	$3,421,380.09	100.00
Portfolio Total:		**$3,421,380.09**	**100.00**
WASIA			
6 TO 12 MONTHS	10/01/21-03/31/22	$41,331.88	100.00
Portfolio Total:		**$41,331.88**	**100.00**

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 8,708,531	22.80%
1 TO 2 MONTHS	6,730,380	17.62%
2 TO 6 MONTHS	7,644,956	20.02%
6 TO 12 MONTHS	2,546,179	6.67%
12 TO 36 MONTHS	514,097	1.34%
36 TO 60 MONTHS	2,028,437	5.31%
60 TO 120 MONTHS	8,161,036	21.36%
120 TO *** MONTHS	1,864,853	4.88%
	$ 38,198,469	100.00%

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

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 03/31/21
ATTACHMENT XVII

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

POOLED MONEY INVESTMENT ACCOUNT

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

	February 2021	February 2020	Change
Average Daily Portfolio ($)	124,723,382	100,414,093	+24,309,289
Accrued Earnings ($)	38,955	152,107	-113,152
Effective Yield (%)	0.407	1.912	-1.505
Average Life-Month End (In Days)	198	216	-18
Total Security Transactions			
Amount ($)	37,546,838	29,308,795	+8,238,043
Number	752	588	+164
Total Time Deposit Transactions			
Amount ($)	1,506,000	1,565,230	-59,230
Number	55	54	+1
Average Workday Investment Activity ($)	2,055,413	1,624,949	+430,464
Prescribed Demand Account Balances For Services ($)	1,755,500	302,300	+1,453,200

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio
(Dollars In Thousands)

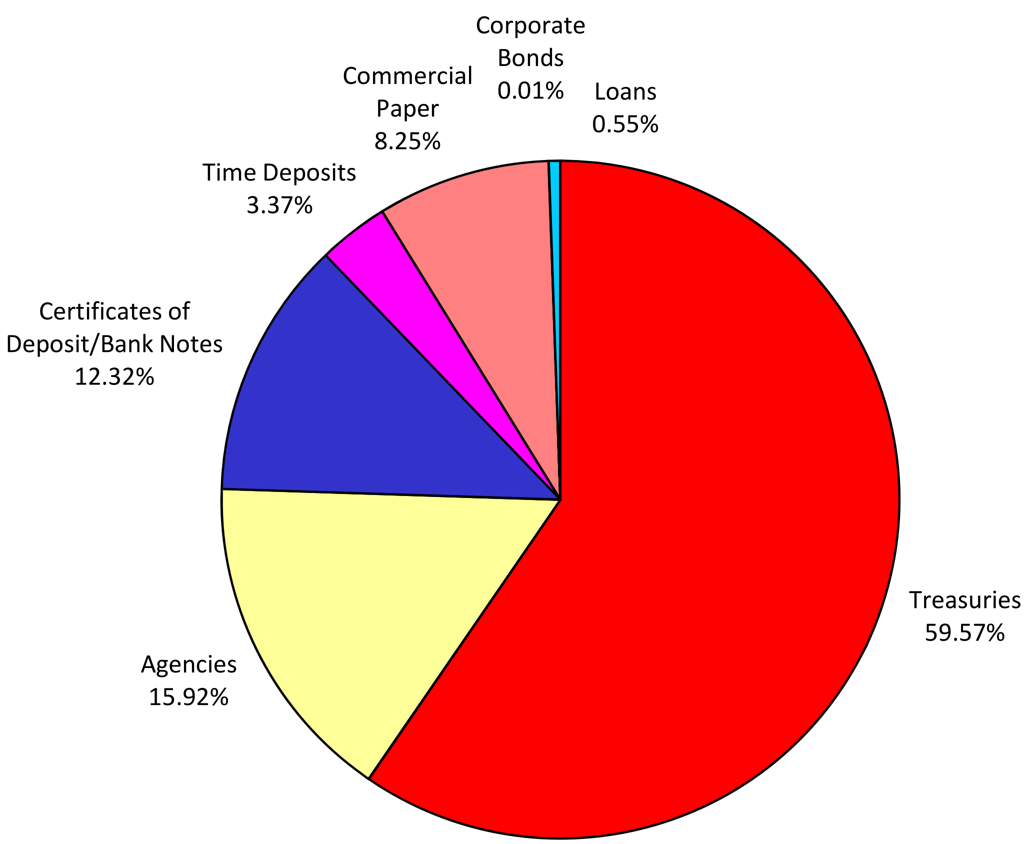
February 28, 2021

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	43,170,201	34.41	-0.28
Bonds	0	0.00	0
Notes	31,556,158	25.16	+0.36
Strips	0	0.00	0
Total Government	74,726,359	59.57	+0.08
Agency Debentures	5,884,354	4.70	+0.62
Certificates of Deposit	15,450,000	12.32	-0.87
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	14,075,434	11.22	-1.30
Time Deposits	4,229,500	3.37	-0.09
GNMAs	0	0.00	0
Commercial Paper	10,342,429	8.25	+1.56
Remics	11,772	0.01	0
Corporate Bonds	14,966	0.01	+0.01
PMIA Loans	693,695	0.55	-0.01
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	125,428,509	100.00	

INVESTMENT ACTIVITY	February 2021		January 2021	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	752	37,546,838	770	38,515,407
Other	10	19,499	0	0
Time Deposits	55	1,506,000	97	2,774,000
Total	817	39,072,337	867	41,289,407

	February 2021	January 2021
PMIA Monthly Average Effective Yield (%)	0.407	0.458
Year to Date Yield Last Day of Month (%)	0.623	0.655

Pooled Money Investment Account
Portfolio Composition
$125.4 billion
02/28/21



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/01/21	**REDEMPTIONS**								
	CD	WELLS FGO	1.740	02/01/21	1.740	50,000	391	944,916.67	1.769
	CD	WELLS FGO	1.740	02/01/21	1.740	50,000	391	944,916.67	1.769
	CP	VERSAILLES		02/01/21	0.230	50,000	145	46,319.44	0.233
	CP	VERSAILLES		02/01/21	0.230	50,000	145	46,319.44	0.233
	CP	CHARIOT		02/01/21	0.170	50,000	154	36,361.11	0.172
	CP	CAFCO		02/01/21	0.230	50,000	181	57,819.44	0.233
	DN	IBRD		02/01/21	0.090	50,000	110	13,750.00	0.091
	DN	IBRD		02/01/21	0.090	50,000	110	13,750.00	0.091
	DN	FHLB		02/01/21	0.125	50,000	202	35,069.44	0.127
	DN	FHLB		02/01/21	0.125	50,000	202	35,069.44	0.127
	DN	FHLB		02/01/21	0.110	50,000	207	31,625.00	0.112
	DN	FHLB		02/01/21	0.110	50,000	207	31,625.00	0.112
	DN	FHLB		02/01/21	0.110	50,000	208	31,777.78	0.112
	DN	FHLB		02/01/21	0.110	50,000	208	31,777.78	0.112
	DN	FHLB		02/01/21	0.170	50,000	231	54,541.67	0.173
	DN	FHLB		02/01/21	0.170	50,000	231	54,541.67	0.173
	DN	FHLB		02/01/21	0.130	50,000	272	49,111.11	0.132
	DN	FHLB		02/01/21	0.130	50,000	272	49,111.11	0.132
	YCD	NORDEA ABP	0.090	02/01/21	0.090	50,000	20	2,500.00	0.091
	YCD	NORDEA ABP	0.090	02/01/21	0.090	50,000	20	2,500.00	0.091
	YCD	NATIXIS	0.170	02/01/21	0.170	50,000	84	19,833.33	0.172
	YCD	NATIXIS	0.170	02/01/21	0.170	50,000	84	19,833.33	0.172
	YCD	SUMI TRUST	0.200	02/01/21	0.200	50,000	96	26,666.67	0.203
	YCD	SUMI TRUST	0.200	02/01/21	0.200	50,000	96	26,666.67	0.203
02/01/21	**NO PURCHASES**								
02/02/21	**NO REDEMPTIONS**								
02/02/21	**PURCHASES**								
	CD	BOWEST	0.100	03/08/21	0.100	50,000			
	CD	BOWEST	0.100	03/08/21	0.100	50,000			
	CD	MUFG UNION	0.150	08/06/21	0.150	50,000			
	CD	MUFG UNION	0.150	08/06/21	0.150	50,000			
	CP	JPM LLC		09/01/21	0.160	50,000			
	CP	JPM LLC		09/01/21	0.160	50,000			
	DEB	FHLB	0.070	06/04/21	0.070	50,000			
	DEB	FHLB	0.070	06/04/21	0.070	50,000			
	DN	FHLB		11/01/21	0.065	50,000			
	DN	FHLB		11/01/21	0.065	50,000			
	DN	FHLB		12/01/21	0.065	50,000			
	DN	FHLB		12/01/21	0.065	50,000			
	TR	BILL		07/06/21	0.061	50,000			
	TR	BILL		07/06/21	0.061	50,000			
	TR	BILL		07/06/21	0.061	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/02/21	**PURCHASES (Continued)**								
	TR	BILL		07/06/21	0.062	50,000			
	TR	BILL		07/06/21	0.062	50,000			
	TR	BILL		07/06/21	0.062	50,000			
	YCD	DNB	0.070	02/25/21	0.070	50,000			
	YCD	DNB	0.070	02/25/21	0.070	50,000			
	YCD	NATIXIS	0.140	06/02/21	0.140	50,000			
	YCD	NATIXIS	0.140	06/02/21	0.140	50,000			
02/03/21	**REDEMPTIONS**								
	CP	MERCK		02/03/21	0.080	50,000	55	6,111.11	0.081
	CP	MUFG BK		02/03/21	0.140	50,000	92	17,888.89	0.142
	CP	MUFG BK		02/03/21	0.140	50,000	92	17,888.89	0.142
	CP	MIZUHO NY		02/03/21	0.190	50,000	92	24,277.78	0.193
	CP	MIZUHO NY		02/03/21	0.190	50,000	92	24,277.78	0.193
	DN	FHLB		02/03/21	0.070	50,000	54	5,250.00	0.071
	DN	FHLB		02/03/21	0.070	50,000	54	5,250.00	0.071
	DN	FHLB		02/03/21	0.080	50,000	62	6,888.89	0.081
	DN	FHLB		02/03/21	0.080	50,000	62	6,888.89	0.081
	DN	IBRD		02/03/21	0.090	50,000	97	12,125.00	0.091
	DN	IBRD		02/03/21	0.090	50,000	97	12,125.00	0.091
	YCD	SVENSKA	0.150	02/03/21	0.150	50,000	97	20,208.33	0.152
	YCD	SVENSKA	0.150	02/03/21	0.150	50,000	97	20,208.33	0.152
02/03/21	**PURCHASES**								
	CP	MERCK		05/07/21	0.070	50,000			
	CP	RABO NY		07/01/21	0.140	50,000			
	CP	RABO NY		07/01/21	0.140	50,000			
	CP	RABO NY		07/01/21	0.140	50,000			
	DN	FHLB		07/30/21	0.050	50,000			
	DN	FHLB		07/30/21	0.050	50,000			
02/04/21	**NO REDEMPTIONS**								
02/04/21	**PURCHASES**								
	CP	MUFG BK		04/07/21	0.080	50,000			
	CP	MUFG BK		04/07/21	0.080	50,000			
	CP	CHARIOT		06/11/21	0.160	50,000			
	CP	CHARIOT		06/11/21	0.160	50,000			
	CP	GOTHAM		07/09/21	0.120	50,000			
	CP	CR AG NY		07/09/21	0.130	50,000			
	CP	CR AG NY		07/09/21	0.130	50,000			
	CP	SOC GEN NY		07/16/21	0.180	50,000			
	CP	SOC GEN NY		07/16/21	0.180	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/04/21	**PURCHASES (Continued)**								
	CP	BNP NY		07/26/21	0.180	50,000			
	CP	BNP NY		07/26/21	0.180	50,000			
	CP	SOC GEN NY		09/01/21	0.200	50,000			
	CP	SOC GEN NY		09/01/21	0.200	50,000			
	DEB	IBRD	2.000	01/26/22	0.116	50,000			
	DEB	IBRD	2.000	01/26/22	0.116	50,000			
	DEB	IBRD	2.000	01/26/22	0.116	50,000			
	DN	IBRD		07/09/21	0.060	50,000			
	DN	IBRD		07/09/21	0.060	50,000			
	DN	IBRD		09/01/21	0.065	50,000			
	DN	IBRD		09/01/21	0.065	50,000			
	YCD	SUMI TRUST	0.100	03/10/21	0.100	50,000			
	YCD	SUMI TRUST	0.100	03/10/21	0.100	50,000			
	YCD	SWEDBANK	0.120	05/05/21	0.120	50,000			
	YCD	SWEDBANK	0.120	05/05/21	0.120	50,000			
	YCD	MIZUHO	0.150	05/07/21	0.150	50,000			
	YCD	MIZUHO	0.150	05/07/21	0.150	50,000			
	YCD	MIZUHO	0.150	05/07/21	0.150	50,000			
	YCD	SE BANKEN	0.170	08/13/21	0.170	50,000			
	YCD	SE BANKEN	0.170	08/13/21	0.170	50,000			
	YCD	RB CANADA	0.140	09/01/21	0.140	50,000			
	YCD	RB CANADA	0.140	09/01/21	0.140	50,000			
	YCD	CIBC	0.140	10/01/21	0.140	50,000			
	YCD	CIBC	0.140	10/01/21	0.140	50,000			
02/05/21	**REDEMPTIONS**								
	DN	FHLB		02/05/21	0.075	50,000	28	2,916.67	0.076
	DN	IBRD		02/05/21	0.090	50,000	92	11,500.00	0.091
	DN	IBRD		02/05/21	0.090	50,000	92	11,500.00	0.091
	YCD	DNB	0.080	02/05/21	0.080	50,000	29	3,222.22	0.081
	YCD	DNB	0.080	02/05/21	0.080	50,000	29	3,222.22	0.081
02/05/21	**NO PURCHASES**								
02/08/21	**REDEMPTIONS**								
	CP	SOC GEN NY		02/08/21	0.160	50,000	53	11,777.78	0.162
	CP	SOC GEN NY		02/08/21	0.160	50,000	53	11,777.78	0.162
	CP	MERCK		02/08/21	0.090	50,000	55	6,875.00	0.091
	CP	MUFG BK		02/08/21	0.130	50,000	56	10,111.11	0.132
	CP	MUFG BK		02/08/21	0.130	50,000	56	10,111.11	0.132
	CP	CR AG NY		02/08/21	0.120	50,000	60	10,000.00	0.122
	CP	CR AG NY		02/08/21	0.120	50,000	60	10,000.00	0.122

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/08/21	**REDEMPTIONS (Continued)**								
	CP	RBC NY		02/08/21	0.160	50,000	60	13,333.33	0.162
	CP	RBC NY		02/08/21	0.160	50,000	60	13,333.33	0.162
	CP	RBC NY		02/08/21	0.160	50,000	60	13,333.33	0.162
	CP	RBC NY		02/08/21	0.160	50,000	60	13,333.33	0.162
	CP	CRC		02/08/21	0.170	50,000	96	22,666.67	0.172
	CP	CRC		02/08/21	0.170	50,000	96	22,666.67	0.172
	CP	VERSAILLES		02/08/21	0.230	50,000	132	42,166.67	0.233
	DN	FHLB		02/08/21	0.070	50,000	25	2,430.56	0.071
	DN	FHLB		02/08/21	0.070	50,000	25	2,430.56	0.071
	DN	IFC		02/08/21	0.070	50,000	47	4,569.44	0.071
	DN	FHLB		02/08/21	0.100	50,000	167	23,194.44	0.101
	DN	FHLB		02/08/21	0.100	50,000	167	23,194.44	0.101
	YCD	NORINCHUK	0.130	02/08/21	0.130	50,000	39	7,041.67	0.132
	YCD	NORINCHUK	0.130	02/08/21	0.130	50,000	39	7,041.67	0.132
	YCD	KBC	0.110	02/08/21	0.110	50,000	42	6,416.67	0.112
	YCD	KBC	0.110	02/08/21	0.110	50,000	42	6,416.67	0.112
	YCD	SUMI TRUST	0.160	02/08/21	0.160	50,000	47	10,444.44	0.162
	YCD	SUMI TRUST	0.160	02/08/21	0.160	50,000	47	10,444.44	0.162
	YCD	SUMITOMO	0.120	02/08/21	0.120	50,000	55	9,166.67	0.122
	YCD	SUMITOMO	0.120	02/08/21	0.120	50,000	55	9,166.67	0.122
	YCD	SWEDBANK	0.150	02/08/21	0.150	50,000	96	20,000.00	0.152
	YCD	SWEDBANK	0.150	02/08/21	0.150	50,000	96	20,000.00	0.152
	YCD	MIZUHO	0.200	02/08/21	0.200	50,000	103	28,611.11	0.203
	YCD	MIZUHO	0.200	02/08/21	0.200	50,000	103	28,611.11	0.203
	YCD	FORTIS	0.190	02/08/21	0.190	50,000	152	40,111.11	0.193
	YCD	FORTIS	0.190	02/08/21	0.190	50,000	152	40,111.11	0.193
02/08/21	**PURCHASES**								
	CB-CL	APPLE	0.700	02/08/26	0.746	15,000			
	CP	NATIXIS NY		06/11/21	0.140	50,000			
	CP	NATIXIS NY		06/11/21	0.140	50,000			
	CP	CHARIOT		08/13/21	0.160	50,000			
02/09/21	**REDEMPTIONS**								
	TR	BILL		02/09/21	0.090	50,000	138	17,250.00	0.091
	TR	BILL		02/09/21	0.090	50,000	138	17,250.00	0.091
	TR	BILL		02/09/21	0.106	50,000	146	21,494.44	0.108
	TR	BILL		02/09/21	0.106	50,000	146	21,494.44	0.108
02/09/21	**PURCHASES**								
	CP	COCA COLA		04/26/21	0.050	50,000			
	CP	MERCK		05/03/21	0.070	50,000			
	CP	GOTHAM		06/11/21	0.120	50,000			
	CP	CAFCO		07/26/21	0.160	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/09/21	**PURCHASES (Continued)**								
	CP	CRC		07/30/21	0.160	50,000			
	CP	SOC GEN NY		08/13/21	0.190	50,000			
	CP	SOC GEN NY		08/13/21	0.190	50,000			
	CP	TOYOTA		09/01/21	0.170	50,000			
	CP	JPM LLC		11/01/21	0.170	50,000			
	CP	JPM LLC		11/01/21	0.170	50,000			
	CP	SCOTIA NY		11/01/21	0.170	50,000			
	CP	SCOTIA NY		11/01/21	0.170	50,000			
	DEB	FFCB	0.070	02/09/22	0.071	50,000			
	DEB	FFCB	0.070	02/09/22	0.071	50,000			
	DEB	FFCB	0.070	02/09/22	0.071	50,000			
	DEB	FFCB	0.070	02/09/22	0.071	50,000			
	TR	BILL		07/13/21	0.045	50,000			
	TR	BILL		07/13/21	0.045	50,000			
	TR	BILL		07/13/21	0.045	50,000			
	TR	BILL		07/13/21	0.045	50,000			
	YCD	SUMI TRUST	0.070	02/17/21	0.070	50,000			
	YCD	SUMI TRUST	0.070	02/17/21	0.070	50,000			
	YCD	NORINCHUK	0.180	06/01/21	0.180	50,000			
	YCD	NORINCHUK	0.180	06/01/21	0.180	50,000			
	YCD	BNP	0.160	07/09/21	0.160	50,000			
	YCD	BNP	0.160	07/09/21	0.160	50,000			
	YCD	CIBC	0.150	08/27/21	0.150	50,000			
	YCD	CIBC	0.150	08/27/21	0.150	50,000			
02/10/21	**REDEMPTIONS**								
	YCD	KBC	0.110	02/10/21	0.110	50,000	22	3,361.11	0.112
	YCD	KBC	0.110	02/10/21	0.110	50,000	22	3,361.11	0.112
	YCD	MUFG BK	0.190	02/10/21	0.190	50,000	90	23,750.00	0.193
	YCD	MUFG BK	0.190	02/10/21	0.190	50,000	90	23,750.00	0.193
	YCD	MUFG BK	0.180	02/10/21	0.180	50,000	93	23,250.00	0.183
	YCD	MUFG BK	0.180	02/10/21	0.180	50,000	93	23,250.00	0.183
02/10/21	**PURCHASES**								
	CD	MUFG UNION	0.080	03/19/21	0.080	50,000			
	CD	MUFG UNION	0.080	03/19/21	0.080	50,000			
	TR	BILL		07/13/21	0.055	50,000			
	TR	BILL		07/13/21	0.055	50,000			
	TR	BILL		07/13/21	0.055	50,000			
02/11/21	**REDEMPTIONS**								
	DN	FHLB		02/11/21	0.100	50,000	168	23,333.33	0.101
	DN	FHLB		02/11/21	0.100	50,000	168	23,333.33	0.101

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/11/21	**REDEMPTIONS (Continued)**								
	TR	BILL		02/11/21	0.100	50,000	148	20,555.56	0.101
	TR	BILL		02/11/21	0.100	50,000	148	20,555.56	0.101
	TR	BILL		02/11/21	0.104	50,000	148	21,377.78	0.105
	TR	BILL		02/11/21	0.104	50,000	148	21,377.78	0.105
	TR	BILL		02/11/21	0.103	50,000	149	21,211.81	0.104
	TR	BILL		02/11/21	0.103	50,000	149	21,211.81	0.104
	TR	BILL		02/11/21	0.103	50,000	149	21,211.81	0.104
	TR	BILL		02/11/21	0.103	50,000	149	21,211.81	0.104
	TR	BILL		02/11/21	0.110	50,000	149	22,763.89	0.112
	TR	BILL		02/11/21	0.110	50,000	149	22,763.89	0.112
	TR	BILL		02/11/21	0.110	50,000	149	22,763.89	0.112
	TR	BILL		02/11/21	0.110	50,000	149	22,763.89	0.112
	TR	BILL		02/11/21	0.100	50,000	154	21,388.89	0.101
	TR	BILL		02/11/21	0.100	50,000	154	21,388.89	0.101
	TR	BILL		02/11/21	0.100	50,000	154	21,388.89	0.101
	TR	BILL		02/11/21	0.100	50,000	154	21,388.89	0.101
	TR	BILL		02/11/21	0.100	50,000	154	21,388.89	0.101
	TR	BILL		02/11/21	0.100	50,000	154	21,388.89	0.101
	TR	BILL		02/11/21	0.105	50,000	154	22,458.33	0.107
	TR	BILL		02/11/21	0.105	50,000	154	22,458.33	0.107
	TR	BILL		02/11/21	0.105	50,000	154	22,458.33	0.107
	TR	BILL		02/11/21	0.106	50,000	154	22,672.22	0.108
	TR	BILL		02/11/21	0.106	50,000	154	22,672.22	0.108
	TR	BILL		02/11/21	0.106	50,000	154	22,672.22	0.108
	TR	BILL		02/11/21	0.105	50,000	155	22,604.17	0.107
	TR	BILL		02/11/21	0.105	50,000	155	22,604.17	0.107
	TR	BILL		02/11/21	0.105	50,000	155	22,604.17	0.107
	TR	BILL		02/11/21	0.105	50,000	155	22,604.17	0.107
	TR	BILL		02/11/21	0.105	50,000	155	22,604.17	0.107
	TR	BILL		02/11/21	0.105	50,000	155	22,604.17	0.107
	TR	BILL		02/11/21	0.105	50,000	155	22,604.17	0.107
	TR	BILL		02/11/21	0.105	50,000	155	22,604.17	0.107
	TR	BILL		02/11/21	0.103	50,000	156	22,208.33	0.104
	TR	BILL		02/11/21	0.103	50,000	156	22,208.33	0.104
	TR	BILL		02/11/21	0.101	50,000	161	22,584.72	0.102
	TR	BILL		02/11/21	0.101	50,000	161	22,584.72	0.102
	TR	BILL		02/11/21	0.101	50,000	161	22,584.72	0.102
	TR	BILL		02/11/21	0.100	50,000	163	22,638.89	0.101
	TR	BILL		02/11/21	0.100	50,000	163	22,638.89	0.101
	TR	BILL		02/11/21	0.110	50,000	171	26,125.00	0.112
	TR	BILL		02/11/21	0.110	50,000	171	26,125.00	0.112
	TR	BILL		02/11/21	0.100	50,000	174	24,166.67	0.101
	TR	BILL		02/11/21	0.100	50,000	174	24,166.67	0.101
	TR	BILL		02/11/21	0.100	50,000	174	24,166.67	0.101
	TR	BILL		02/11/21	0.100	50,000	174	24,166.67	0.101
	TR	BILL		02/11/21	0.100	50,000	174	24,166.67	0.101
	TR	BILL		02/11/21	0.100	50,000	174	24,166.67	0.101

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/11/21	REDEMPTIONS (Continued)								
	TR	BILL		02/11/21	0.103	50,000	174	24,770.83	0.104
	TR	BILL		02/11/21	0.103	50,000	174	24,770.83	0.104
	TR	BILL		02/11/21	0.103	50,000	174	24,770.83	0.104
02/11/21	PURCHASES								
	CP	MUFG BK		02/25/21	0.040	50,000			
	CP	MUFG BK		02/25/21	0.040	50,000			
	DEB	FHLB	0.070	02/01/22	0.070	50,000			
	DEB	FHLB	0.070	02/01/22	0.070	50,000			
	DN	FHLB		06/11/21	0.035	50,000			
	DN	FHLB		06/11/21	0.035	50,000			
	TR	BILL		05/13/21	0.035	50,000			
	TR	BILL		05/13/21	0.035	50,000			
	TR	BILL		05/13/21	0.035	50,000			
	TR	BILL		05/13/21	0.037	50,000			
	TR	BILL		05/13/21	0.037	50,000			
	TR	BILL		05/13/21	0.037	50,000			
	TR	BILL		07/13/21	0.051	50,000			
	TR	BILL		07/13/21	0.051	50,000			
	TR	BILL		07/13/21	0.051	50,000			
	TR	BILL		07/13/21	0.051	50,000			
	TR	BILL		07/13/21	0.051	50,000			
	TR	BILL		07/13/21	0.051	50,000			
	TR	BILL		08/05/21	0.048	50,000			
	TR	BILL		08/05/21	0.048	50,000			
	TR	BILL		08/05/21	0.048	50,000			
	TR	BILL		08/05/21	0.048	50,000			
	TR	BILL		08/05/21	0.048	50,000			
	TR	BILL		08/05/21	0.048	50,000			
	YCD	SUMITOMO	0.090	03/08/21	0.090	50,000			
	YCD	SUMITOMO	0.090	03/08/21	0.090	50,000			
	YCD	KBC	0.090	03/10/21	0.090	50,000			
	YCD	KBC	0.090	03/10/21	0.090	50,000			
	YCD	MIZUHO	0.100	03/12/21	0.100	50,000			
	YCD	MIZUHO	0.100	03/12/21	0.100	50,000			
	YCD	FORTIS	0.130	05/07/21	0.130	50,000			
	YCD	FORTIS	0.130	05/07/21	0.130	50,000			
	YCD	MONTREAL	0.130	05/10/21	0.130	50,000			
	YCD	MONTREAL	0.130	05/10/21	0.130	50,000			
	YCD	CB AUS	0.140	06/11/21	0.140	50,000			
	YCD	CB AUS	0.140	06/11/21	0.140	50,000			
	YCD	CB AUS	0.140	06/11/21	0.140	50,000			
	YCD	CR AG CIB	0.140	08/27/21	0.140	50,000			
	YCD	CR AG CIB	0.140	08/27/21	0.140	50,000			
	YCD	SVENSKA	0.140	09/01/21	0.140	50,000			
	YCD	SVENSKA	0.140	09/01/21	0.140	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/12/21	**REDEMPTIONS**								
	CP	RABO NY		02/12/21	0.090	50,000	23	2,875.00	0.091
	CP	RABO NY		02/12/21	0.090	50,000	23	2,875.00	0.091
	DN	FHLB		02/12/21	0.070	50,000	28	2,722.22	0.071
	DN	FHLB		02/12/21	0.070	50,000	28	2,722.22	0.071
	DN	FHLB		02/12/21	0.087	50,000	88	10,633.33	0.088
	DN	FHLB		02/12/21	0.087	50,000	88	10,633.33	0.088
	YCD	KBC	0.110	02/12/21	0.110	50,000	36	5,500.00	0.112
	YCD	KBC	0.110	02/12/21	0.110	50,000	36	5,500.00	0.112
	YCD	MIZUHO	0.210	02/12/21	0.210	50,000	98	28,583.33	0.213
	YCD	MIZUHO	0.210	02/12/21	0.210	50,000	98	28,583.33	0.213
	YCD	CR AG CIB	0.140	02/12/21	0.140	50,000	100	19,444.44	0.142
	YCD	CR AG CIB	0.140	02/12/21	0.140	50,000	100	19,444.44	0.142
	YCD	NAT AUB	0.140	02/12/21	0.140	50,000	100	19,444.44	0.142
	YCD	NAT AUB	0.140	02/12/21	0.140	50,000	100	19,444.44	0.142
02/12/21	**PURCHASES**								
	CP	CR AG NY		03/02/21	0.090	50,000			
	CP	CR AG NY		03/02/21	0.090	50,000			
	DN	IBRD		06/01/21	0.060	50,000			
	DN	IBRD		06/01/21	0.060	50,000			
	DN	FHLB		08/13/21	0.050	50,000			
	DN	FHLB		08/13/21	0.050	50,000			
	DN	FHLB		08/13/21	0.050	50,000			
02/15/21	**REDEMPTIONS**								
	TR	NOTE	2.250	02/15/21	1.384	50,000	357	679,215.32	1.381
	TR	NOTE	2.250	02/15/21	1.384	50,000	357	679,215.32	1.381
	TR	NOTE	2.250	02/15/21	1.384	50,000	357	679,215.32	1.381
	TR	NOTE	2.250	02/15/21	1.384	50,000	357	679,215.32	1.381
	TR	NOTE	2.250	02/15/21	2.118	50,000	626	1,814,312.85	2.117
	TR	NOTE	2.250	02/15/21	2.118	50,000	626	1,814,312.85	2.117
	TR	NOTE	2.250	02/15/21	2.118	50,000	626	1,814,312.85	2.117
02/16/21	**REDEMPTIONS**								
	DEB	FHLMC	2.375	02/16/21	2.714	25,000	915	1,687,900.00	2.723
02/16/21	**PURCHASES**								
	CP	THUNDER		06/14/21	0.140	50,000			
	CP	JPM LLC		08/26/21	0.150	50,000			
	CP	JPM LLC		08/26/21	0.150	50,000			
	DN	FHLB		05/28/21	0.040	50,000			
	DN	IFC		07/26/21	0.045	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/16/21	PURCHASES (Continued)								
	DN	IBRD		08/26/21	0.060	50,000			
	DN	IBRD		08/26/21	0.060	50,000			
02/17/21	REDEMPTIONS								
	DN	FHLB		02/17/21	0.075	50,000	62	6,458.33	0.076
	DN	FHLB		02/17/21	0.075	50,000	62	6,458.33	0.076
	YCD	SUMI TRUST	0.070	02/17/21	0.070	50,000	8	777.78	0.071
	YCD	SUMI TRUST	0.070	02/17/21	0.070	50,000	8	777.78	0.071
	YCD	MIZUHO	0.210	02/17/21	0.210	50,000	89	25,958.33	0.213
	YCD	MIZUHO	0.210	02/17/21	0.210	50,000	89	25,958.33	0.213
	YCD	MIZUHO	0.210	02/17/21	0.210	50,000	89	25,958.33	0.213
	YCD	SUMITOMO	0.190	02/17/21	0.190	50,000	104	27,444.44	0.193
	YCD	SUMITOMO	0.190	02/17/21	0.190	50,000	104	27,444.44	0.193
02/17/21	PURCHASES								
	CP	MIZUHO NY		06/02/21	0.150	50,000			
	CP	MIZUHO NY		06/02/21	0.150	50,000			
	CP	COCA COLA		07/09/21	0.070	50,000			
	CP	CR AG NY		07/23/21	0.120	50,000			
	CP	CR AG NY		07/23/21	0.120	50,000			
	CP	NATIXIS NY		08/24/21	0.160	50,000			
	CP	NATIXIS NY		08/24/21	0.160	50,000			
	DN	IBRD		07/23/21	0.060	50,000			
	DN	IBRD		07/23/21	0.060	50,000			
	YCD	SUMI TRUST	0.090	03/19/21	0.090	50,000			
	YCD	SUMI TRUST	0.090	03/19/21	0.090	50,000			
	YCD	NORINCHUK	0.110	03/22/21	0.110	50,000			
	YCD	NORINCHUK	0.110	03/22/21	0.110	50,000			
	YCD	KBC	0.090	03/25/21	0.090	50,000			
	YCD	KBC	0.090	03/25/21	0.090	50,000			
	YCD	NORDEA ABP	0.150	07/23/21	0.150	50,000			
	YCD	NORDEA ABP	0.150	07/23/21	0.150	50,000			
02/18/21	NO REDEMPTIONS								
02/18/21	PURCHASES								
	CD	MUFG UNION	0.150	08/24/21	0.150	50,000			
	CD	MUFG UNION	0.150	08/24/21	0.150	50,000			
	CP	RABO NY		08/13/21	0.150	50,000			
	CP	RABO NY		08/13/21	0.150	50,000			
	CP	RBC NY		08/24/21	0.130	50,000			
	CP	RBC NY		08/24/21	0.130	50,000			
	CP	SOC GEN NY		08/26/21	0.180	50,000			
	CP	SOC GEN NY		08/26/21	0.180	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/18/21	**PURCHASES (Continued)**								
	DEB	IADB	0.155	02/28/23	0.155	50,000			
	DEB	IADB	0.155	02/28/23	0.155	50,000			
	DEB	IADB	0.260	02/29/24	0.260	50,000			
	DEB	IADB	0.260	02/29/24	0.260	50,000			
	DEB-CL	IBRD	0.600	02/18/26	0.600	50,000			
	DEB-CL	IBRD	0.600	02/18/26	0.600	50,000			
	DN	IBRD		07/23/21	0.060	50,000			
	DN	IBRD		07/23/21	0.060	50,000			
	TR	BILL		08/19/21	0.045	50,000			
	TR	BILL		08/19/21	0.045	50,000			
	TR	BILL		08/19/21	0.045	50,000			
	TR	BILL		08/19/21	0.045	50,000			
	TR	BILL		08/19/21	0.045	50,000			
	YCD	SWEDBANK	0.070	03/25/21	0.070	50,000			
	YCD	SWEDBANK	0.070	03/25/21	0.070	50,000			
	YCD	SUMITOMO	0.100	04/02/21	0.100	50,000			
	YCD	SUMITOMO	0.100	04/02/21	0.100	50,000			
	YCD	TORONTO	0.140	08/27/21	0.140	50,000			
	YCD	TORONTO	0.140	08/27/21	0.140	50,000			
02/19/21	**NO REDEMPTIONS**								
02/19/21	**PURCHASES**								
	CP	THUNDER		07/23/21	0.150	50,000			
	TR	BILL		07/20/21	0.030	50,000			
	TR	BILL		07/20/21	0.030	50,000			
	TR	BILL		07/20/21	0.030	50,000			
	TR	BILL		07/20/21	0.035	50,000			
	TR	BILL		07/20/21	0.035	50,000			
	TR	BILL		07/20/21	0.035	50,000			
02/22/21	**REDEMPTIONS**								
	CP	OLD LINE		02/22/21	0.170	50,000	123	29,041.67	0.172
	DN	FHLB		02/22/21	0.080	50,000	66	7,333.33	0.081
	DN	FHLB		02/22/21	0.080	50,000	66	7,333.33	0.081
	YCD	KBC	0.110	02/22/21	0.110	50,000	33	5,041.67	0.112
	YCD	KBC	0.110	02/22/21	0.110	50,000	33	5,041.67	0.112
	YCD	MUFG BK	0.200	02/22/21	0.200	50,000	94	26,111.11	0.203
	YCD	MUFG BK	0.200	02/22/21	0.200	50,000	94	26,111.11	0.203
	YCD	SUMITOMO	0.200	02/22/21	0.200	50,000	96	26,666.67	0.203
	YCD	SUMITOMO	0.200	02/22/21	0.200	50,000	96	26,666.67	0.203

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/22/21	**PURCHASES**								
	YCD	KBC	0.070	03/10/21	0.070	50,000			
	YCD	KBC	0.070	03/10/21	0.070	50,000			
	YCD	MIZUHO	0.100	03/23/21	0.100	50,000			
	YCD	MIZUHO	0.100	03/23/21	0.100	50,000			
	YCD	NAT AUB	0.090	07/09/21	0.090	50,000			
	YCD	NAT AUB	0.090	07/09/21	0.090	50,000			
02/23/21	**REDEMPTIONS**								
	DEB	FFCB	2.700	02/23/21	2.710	50,000	915	3,387,007.50	2.710
02/23/21	**PURCHASES**								
	CP	MUFG BK		06/02/21	0.080	50,000			
	CP	MUFG BK		06/02/21	0.080	50,000			
	CP	RBC NY		08/24/21	0.130	50,000			
	CP	RBC NY		08/24/21	0.130	50,000			
	CP	CR AG NY		08/24/21	0.140	50,000			
	CP	CR AG NY		08/24/21	0.140	50,000			
	TR	NOTE	1.500	02/28/23	0.113	50,000			
	TR	NOTE	1.500	02/28/23	0.113	50,000			
	TR	NOTE	1.500	02/28/23	0.117	50,000			
	TR	NOTE	1.500	02/28/23	0.117	50,000			
	TR	NOTE	1.375	06/30/23	0.146	50,000			
	TR	NOTE	1.375	06/30/23	0.146	50,000			
	TR	NOTE	1.375	06/30/23	0.146	50,000			
	TR	NOTE	1.375	06/30/23	0.146	50,000			
	YCD	KBC	0.070	03/05/21	0.070	50,000			
	YCD	KBC	0.070	03/05/21	0.070	50,000			
	YCD	SUMITOMO	0.090	03/23/21	0.090	50,000			
	YCD	SUMITOMO	0.090	03/23/21	0.090	50,000			
	YCD	SWEDBANK	0.120	05/28/21	0.120	50,000			
	YCD	SWEDBANK	0.120	05/28/21	0.120	50,000			
02/24/21	**NO REDEMPTIONS**								
02/24/21	**PURCHASES**								
	CD	BOWEST	0.130	07/23/21	0.130	50,000			
	CD	BOWEST	0.130	07/23/21	0.130	50,000			
	CD	MUFG UNION	0.150	09/01/21	0.150	50,000			
	CD	MUFG UNION	0.150	09/01/21	0.150	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/24/21	**PURCHASES (Continued)**								
	CP	BNP NY		02/25/21	0.050	50,000			
	CP	BNP NY		02/25/21	0.050	50,000			
	CP	BNP NY		02/25/21	0.050	50,000			
	CP	BNP NY		02/25/21	0.050	50,000			
	CP	CR AG NY		02/25/21	0.070	50,000			
	CP	CR AG NY		02/25/21	0.070	50,000			
	CP	RABO NY		02/25/21	0.070	50,000			
	CP	RABO NY		02/25/21	0.070	50,000			
	CP	MUFG BK		05/25/21	0.080	50,000			
	CP	MUFG BK		05/25/21	0.080	50,000			
	CP	CR AG NY		07/06/21	0.130	50,000			
	CP	CR AG NY		07/06/21	0.130	50,000			
	CP	SOC GEN NY		07/23/21	0.170	50,000			
	CP	SOC GEN NY		07/23/21	0.170	50,000			
	CP	SOC GEN NY		07/23/21	0.170	50,000			
	CP	SOC GEN NY		07/23/21	0.170	50,000			
	CP	RABO NY		08/23/21	0.135	50,000			
	CP	NATIXIS NY		08/26/21	0.160	50,000			
	CP	NATIXIS NY		08/26/21	0.160	50,000			
	CP	TOYOTA		09/23/21	0.150	50,000			
	CP	TOYOTA		09/23/21	0.150	50,000			
	CP	RBC NY		09/28/21	0.140	50,000			
	CP	RBC NY		09/28/21	0.140	50,000			
	DEB	FFCB	0.100	08/02/22	0.100	50,000			
	DEB	FFCB	0.100	08/02/22	0.100	50,000			
	DEB	FHLMC	0.250	11/06/23	0.202	50,000			
	DEB	FHLMC	0.250	11/06/23	0.202	50,000			
	DEB FR	IBRD	0.229	12/17/21	0.137	50,000			
	DN	IFC		07/09/21	0.045	50,000			
	DN	IFC		07/09/21	0.045	50,000			
	DN	IBRD		07/09/21	0.060	50,000			
	DN	IBRD		07/09/21	0.060	50,000			
	DN	IBRD		07/23/21	0.060	50,000			
	DN	IBRD		07/23/21	0.060	50,000			
	TR	BILL		07/06/21	0.030	50,000			
	TR	BILL		07/06/21	0.030	50,000			
	TR	BILL		07/06/21	0.030	50,000			
	TR	BILL		07/06/21	0.035	50,000			
	TR	BILL		07/06/21	0.035	50,000			
	TR	BILL		07/06/21	0.035	50,000			
	TR	BILL		07/06/21	0.036	50,000			
	TR	BILL		07/06/21	0.036	50,000			
	TR	BILL		07/06/21	0.045	50,000			
	TR	BILL		07/06/21	0.045	50,000			
	TR	BILL		08/19/21	0.046	50,000			
	TR	BILL		08/19/21	0.046	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/24/21	**PURCHASES (Continued)**								
	TR	BILL		01/27/22	0.058	50,000			
	TR	BILL		01/27/22	0.058	50,000			
	TR	BILL		01/27/22	0.058	50,000			
	TR	BILL		01/27/22	0.058	50,000			
	TR	BILL		01/27/22	0.058	50,000			
	TR	BILL		01/27/22	0.058	50,000			
	TR	BILL		01/27/22	0.058	50,000			
	TR	BILL		01/27/22	0.058	50,000			
	TR	BILL		01/27/22	0.058	50,000			
	TR	NOTE	0.125	02/15/24	0.217	50,000			
	TR	NOTE	0.125	02/15/24	0.217	50,000			
	TR	NOTE	0.125	02/15/24	0.217	50,000			
	TR	NOTE	0.125	02/15/24	0.217	50,000			
	TR	NOTE	0.125	02/15/24	0.217	50,000			
	TR	NOTE	0.125	02/15/24	0.217	50,000			
	TR	NOTE	0.125	02/15/24	0.217	50,000			
	TR	NOTE	0.125	02/15/24	0.217	50,000			
	TR	NOTE	0.125	02/15/24	0.217	50,000			
	YCD	NORINCHUK	0.080	03/10/21	0.080	50,000			
	YCD	NORINCHUK	0.080	03/10/21	0.080	50,000			
	YCD	SUMITOMO	0.110	05/03/21	0.110	50,000			
	YCD	SUMITOMO	0.110	05/03/21	0.110	50,000			
	YCD	MIZUHO	0.160	06/09/21	0.160	50,000			
	YCD	MIZUHO	0.160	06/09/21	0.160	50,000			
	YCD	TORONTO	0.120	08/24/21	0.120	50,000			
	YCD	TORONTO	0.120	08/24/21	0.120	50,000			
	YCD	MONTREAL	0.160	08/24/21	0.160	50,000			
	YCD	MONTREAL	0.160	08/24/21	0.160	50,000			
	YCD	CIBC	0.150	09/01/21	0.150	50,000			
	YCD	CIBC	0.150	09/01/21	0.150	50,000			
	YCD	BARCLAYS	0.210	09/01/21	0.210	50,000			
	YCD	BARCLAYS	0.210	09/01/21	0.210	50,000			
02/25/21	**REDEMPTIONS**								
	CP	BNP NY		02/25/21	0.050	50,000	1	69.44	0.051
	CP	BNP NY		02/25/21	0.050	50,000	1	69.44	0.051
	CP	BNP NY		02/25/21	0.050	50,000	1	69.44	0.051
	CP	BNP NY		02/25/21	0.050	50,000	1	69.44	0.051
	CP	CR AG NY		02/25/21	0.070	50,000	1	97.22	0.071
	CP	CR AG NY		02/25/21	0.070	50,000	1	97.22	0.071
	CP	RABO NY		02/25/21	0.070	50,000	1	97.22	0.071
	CP	RABO NY		02/25/21	0.070	50,000	1	97.22	0.071
	CP	MUFG BK		02/25/21	0.040	50,000	14	777.78	0.041
	CP	MUFG BK		02/25/21	0.040	50,000	14	777.78	0.041
	CP	CHARIOT		02/25/21	0.210	50,000	77	22,458.33	0.213
	CP	CHARIOT		02/25/21	0.210	50,000	77	22,458.33	0.213

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/25/21	**REDEMPTIONS (Continued)**								
	DN	FHLB		02/25/21	0.075	50,000	41	42,780.83	0.076
	DN	FHLB		02/25/21	0.075	50,000	41	42,780.83	0.076
	DN	FHLB		02/25/21	0.075	50,000	69	7,187.50	0.076
	DN	FHLB		02/25/21	0.075	50,000	69	7,187.50	0.076
	TR	BILL		02/25/21	0.073	50,000	70	7,048.61	0.074
	TR	BILL		02/25/21	0.073	50,000	70	7,048.61	0.074
	TR	BILL		02/25/21	0.073	50,000	70	7,048.61	0.074
	TR	BILL		02/25/21	0.073	50,000	70	7,048.61	0.074
	TR	BILL		02/25/21	0.065	50,000	72	6,500.00	0.066
	TR	BILL		02/25/21	0.065	50,000	72	6,500.00	0.066
	TR	BILL		02/25/21	0.065	50,000	72	6,500.00	0.066
	TR	BILL		02/25/21	0.067	50,000	72	6,700.00	0.068
	TR	BILL		02/25/21	0.067	50,000	72	6,700.00	0.068
	TR	BILL		02/25/21	0.067	50,000	72	6,700.00	0.068
	TR	BILL		02/25/21	0.126	50,000	224	39,200.00	0.128
	TR	BILL		02/25/21	0.126	50,000	224	39,200.00	0.128
	TR	BILL		02/25/21	0.126	50,000	224	39,200.00	0.128
	TR	BILL		02/25/21	0.126	50,000	224	39,200.00	0.128
	TR	BILL		02/25/21	0.128	50,000	224	39,666.67	0.129
	TR	BILL		02/25/21	0.128	50,000	224	39,666.67	0.129
	TR	BILL		02/25/21	0.128	50,000	224	39,666.67	0.129
	TR	BILL		02/25/21	0.128	50,000	224	39,666.67	0.129
	TR	BILL		02/25/21	0.186	50,000	261	67,425.00	0.189
	TR	BILL		02/25/21	0.186	50,000	261	67,425.00	0.189
	TR	BILL		02/25/21	0.186	50,000	261	67,425.00	0.189
	TR	BILL		02/25/21	0.165	50,000	343	78,604.17	0.168
	TR	BILL		02/25/21	0.165	50,000	343	78,604.17	0.168
	TR	BILL		02/25/21	0.165	50,000	343	78,604.17	0.168
	TR	BILL		02/25/21	0.165	50,000	343	78,604.17	0.168
	TR	BILL		02/25/21	1.248	50,000	364	630,680.56	1.284
	TR	BILL		02/25/21	1.248	50,000	364	630,680.56	1.284
	TR	BILL		02/25/21	1.263	50,000	364	638,263.89	1.300
	TR	BILL		02/25/21	1.263	50,000	364	638,263.89	1.300
	YCD	DNB	0.070	02/25/21	0.070	50,000	23	2,236.11	0.071
	YCD	DNB	0.070	02/25/21	0.070	50,000	23	2,236.11	0.071
	YCD	NORINCHUK	0.160	02/25/21	0.160	50,000	72	16,000.00	0.162
	YCD	NORINCHUK	0.160	02/25/21	0.160	50,000	72	16,000.00	0.162
02/25/21	**PURCHASES**								
	TR	BILL		08/26/21	0.045	50,000			
	TR	BILL		08/26/21	0.045	50,000			
	TR	BILL		08/26/21	0.045	50,000			
	TR	BILL		08/26/21	0.046	50,000			
	TR	BILL		08/26/21	0.046	50,000			
	TR	BILL		08/26/21	0.046	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/25/21	**PURCHASES (Continued)**								
	TR	BILL		08/26/21	0.055	50,000			
	TR	BILL		08/26/21	0.055	50,000			
	TR	BILL		08/26/21	0.055	50,000			
	TR	BILL		08/26/21	0.055	50,000			
	TR	BILL		02/24/22	0.068	50,000			
	TR	BILL		02/24/22	0.068	50,000			
	TR	BILL		02/24/22	0.068	50,000			
	TR	BILL		02/24/22	0.068	50,000			
	TR	BILL		02/24/22	0.068	50,000			
	TR	BILL		02/24/22	0.068	50,000			
	TR	BILL		02/24/22	0.078	50,000			
	TR	BILL		02/24/22	0.078	50,000			
	TR	BILL		02/24/22	0.078	50,000			
	TR	BILL		02/24/22	0.078	50,000			
02/26/21	**REDEMPTIONS**								
	CD	BOFA	0.180	02/26/21	0.180	50,000	162	40,500.00	0.183
	CD	BOFA	0.180	02/26/21	0.180	50,000	162	40,500.00	0.183
	CD	BOWEST	0.200	02/26/21	0.200	50,000	169	46,944.44	0.203
	CD	BOWEST	0.200	02/26/21	0.200	50,000	169	46,944.44	0.203
	CD	CITIBANK	0.190	02/26/21	0.190	50,000	170	44,861.11	0.193
	CD	CITIBANK	0.190	02/26/21	0.190	50,000	170	44,861.11	0.193
	CD	CITIBANK	0.190	02/26/21	0.190	50,000	170	44,861.11	0.193
	CD	CITIBANK	0.190	02/26/21	0.190	50,000	170	44,861.11	0.193
	CD	MUFG UNION	0.180	02/26/21	0.180	50,000	176	44,000.00	0.183
	CD	MUFG UNION	0.180	02/26/21	0.180	50,000	176	44,000.00	0.183
	CD	MUFG UNION	0.180	02/26/21	0.180	50,000	204	51,000.00	0.183
	CD	MUFG UNION	0.180	02/26/21	0.180	50,000	204	51,000.00	0.183
	CD	BOFA	0.200	02/26/21	0.200	50,000	205	56,944.44	0.203
	CD	BOFA	0.200	02/26/21	0.200	50,000	205	56,944.44	0.203
	CD	US BANK	0.230	02/26/21	0.230	50,000	270	86,250.00	0.233
	CD	US BANK	0.230	02/26/21	0.230	50,000	270	86,250.00	0.233
	CD	BOWEST	0.380	02/26/21	0.380	50,000	270	142,500.00	0.385
	CD	BOWEST	0.380	02/26/21	0.380	50,000	270	142,500.00	0.385
	CP	CIBC HLD		02/26/21	0.180	50,000	169	42,250.00	0.183
	CP	CIBC HLD		02/26/21	0.180	50,000	169	42,250.00	0.183
	CP	SOC GEN NY		02/26/21	0.180	50,000	177	44,250.00	0.183
	CP	SOC GEN NY		02/26/21	0.180	50,000	177	44,250.00	0.183
	CP	SOC GEN NY		02/26/21	0.180	50,000	177	44,250.00	0.183
	CP	TOYOTA		02/26/21	0.300	50,000	204	85,000.00	0.305
	CP	TOYOTA		02/26/21	0.300	50,000	204	85,000.00	0.305
	CP	PEPSICO		02/26/21	0.180	50,000	224	56,000.00	0.183
	CP	TOYOTA		02/26/21	0.410	50,000	270	153,750.00	0.417
	CP	TOYOTA		02/26/21	0.410	50,000	270	153,750.00	0.417

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/26/21	**REDEMPTIONS (Continued)**								
	DEB	FHLB	0.110	02/26/21	0.112	50,000	190	29,031.67	0.112
	DEB	FHLB	0.110	02/26/21	0.112	50,000	190	29,031.67	0.112
	DEB	FHLB	0.110	02/26/21	0.112	50,000	190	29,031.67	0.112
	DEB	FHLB	0.110	02/26/21	0.112	50,000	190	29,031.67	0.112
	DN	IBRD		02/26/21	0.100	50,000	164	22,777.78	0.101
	DN	IBRD		02/26/21	0.100	50,000	164	22,777.78	0.101
	DN	IBRD		02/26/21	0.100	50,000	164	22,777.78	0.101
	DN	IBRD		02/26/21	0.100	50,000	164	22,777.78	0.101
	DN	IFC		02/26/21	0.100	50,000	164	22,777.78	0.101
	DN	IFC		02/26/21	0.100	50,000	164	22,777.78	0.101
	DN	IBRD		02/26/21	0.100	50,000	169	23,472.22	0.101
	DN	IBRD		02/26/21	0.100	50,000	169	23,472.22	0.101
	DN	IBRD		02/26/21	0.100	50,000	169	23,472.22	0.101
	DN	IBRD		02/26/21	0.100	50,000	169	23,472.22	0.101
	DN	IFC		02/26/21	0.100	50,000	179	24,861.11	0.101
	DN	IFC		02/26/21	0.100	50,000	179	24,861.11	0.101
	DN	IFC		02/26/21	0.110	50,000	179	27,347.22	0.112
	DN	IFC		02/26/21	0.110	50,000	179	27,347.22	0.112
	DN	FFCB		02/26/21	0.100	50,000	190	26,388.89	0.101
	DN	FHLB		02/26/21	0.110	50,000	190	29,027.78	0.112
	DN	FHLB		02/26/21	0.110	50,000	190	29,027.78	0.112
	DN	FFCB		02/26/21	0.100	50,000	191	26,527.78	0.101
	DN	IBRD		02/26/21	0.100	50,000	204	28,333.33	0.101
	DN	IBRD		02/26/21	0.100	50,000	204	28,333.33	0.101
	DN	IBRD		02/26/21	0.100	50,000	204	28,333.33	0.101
	DN	IBRD		02/26/21	0.100	50,000	204	28,333.33	0.101
	DN	FHLB		02/26/21	0.160	50,000	248	55,111.11	0.162
	DN	FHLB		02/26/21	0.160	50,000	248	55,111.11	0.162
	DN	FHLB		02/26/21	0.175	50,000	260	63,194.44	0.178
	DN	FHLB		02/26/21	0.175	50,000	260	63,194.44	0.178
	DN	FHLB		02/26/21	0.155	50,000	267	57,479.17	0.157
	DN	FHLB		02/26/21	0.155	50,000	267	57,479.17	0.157
	DN	FHLB		02/26/21	0.120	50,000	270	45,000.00	0.122
	DN	FHLB		02/26/21	0.120	50,000	270	45,000.00	0.122
	DN	FHLB		02/26/21	0.120	50,000	273	45,500.00	0.122
	DN	FHLB		02/26/21	0.120	50,000	273	45,500.00	0.122
	DN	FHLB		02/26/21	0.130	50,000	276	49,833.33	0.132
	DN	FHLB		02/26/21	0.130	50,000	276	49,833.33	0.132
	DN	FHLB		02/26/21	0.390	50,000	338	183,083.33	0.397
	DN	FHLB		02/26/21	0.390	50,000	339	183,625.00	0.397
	DN	FHLB		02/26/21	0.390	50,000	339	183,625.00	0.397
	YCD	TORONTO	0.185	02/26/21	0.185	50,000	169	43,423.61	0.188
	YCD	TORONTO	0.185	02/26/21	0.185	50,000	169	43,423.61	0.188
	YCD	CR AG CIB	0.170	02/26/21	0.170	50,000	171	40,375.00	0.172
	YCD	CR AG CIB	0.170	02/26/21	0.170	50,000	171	40,375.00	0.172
	YCD	SVENSKA	0.180	02/26/21	0.180	50,000	178	44,500.00	0.183
	YCD	SVENSKA	0.180	02/26/21	0.180	50,000	178	44,500.00	0.183

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/26/21	**REDEMPTIONS (Continued)**								
	YCD	LLOYDS	0.260	02/26/21	0.260	50,000	178	64,277.78	0.264
	YCD	LLOYDS	0.260	02/26/21	0.260	50,000	178	64,277.78	0.264
	YCD	SE BANKEN	0.180	02/26/21	0.180	50,000	179	44,750.00	0.183
	YCD	SE BANKEN	0.180	02/26/21	0.180	50,000	179	44,750.00	0.183
	YCD	NORDEA ABP	0.170	02/26/21	0.170	50,000	182	42,972.22	0.172
	YCD	NORDEA ABP	0.170	02/26/21	0.170	50,000	182	42,972.22	0.172
	YCD	TORONTO	0.190	02/26/21	0.190	50,000	182	48,027.78	0.193
	YCD	TORONTO	0.190	02/26/21	0.190	50,000	182	48,027.78	0.193
	YCD	RABOBANK	0.180	02/26/21	0.180	50,000	184	46,000.00	0.183
	YCD	RABOBANK	0.180	02/26/21	0.180	50,000	184	46,000.00	0.183
	YCD	MONTREAL	0.180	02/26/21	0.180	50,000	185	46,250.00	0.183
	YCD	MONTREAL	0.180	02/26/21	0.180	50,000	185	46,250.00	0.183
	YCD	ANZ	0.150	02/26/21	0.150	50,000	190	39,583.33	0.152
	YCD	ANZ	0.150	02/26/21	0.150	50,000	190	39,583.33	0.152
	YCD	BNP	0.210	02/26/21	0.210	50,000	190	55,416.67	0.213
	YCD	BNP	0.210	02/26/21	0.210	50,000	190	55,416.67	0.213
	YCD	ANZ	0.150	02/26/21	0.150	50,000	191	39,791.67	0.152
	YCD	BARCLAYS	0.400	02/26/21	0.400	50,000	199	110,555.56	0.406
	YCD	BARCLAYS	0.400	02/26/21	0.400	50,000	199	110,555.56	0.406
	YCD	NAT AUB	0.150	02/26/21	0.150	50,000	204	42,500.00	0.152
	YCD	NAT AUB	0.150	02/26/21	0.150	50,000	204	42,500.00	0.152
	YCD	RABOBANK	0.190	02/26/21	0.190	50,000	204	53,833.33	0.193
	YCD	RABOBANK	0.190	02/26/21	0.190	50,000	204	53,833.33	0.193
	YCD	NATIXIS	0.200	02/26/21	0.200	50,000	204	56,666.67	0.203
	YCD	NATIXIS	0.200	02/26/21	0.200	50,000	204	56,666.67	0.203
	YCD	FORTIS	0.220	02/26/21	0.220	50,000	204	62,333.33	0.223
	YCD	FORTIS	0.220	02/26/21	0.220	50,000	204	62,333.33	0.223
	YCD	BNP	0.270	02/26/21	0.270	50,000	221	82,875.00	0.274
	YCD	BNP	0.270	02/26/21	0.270	50,000	221	82,875.00	0.274
	YCD	SOC GEN	0.450	02/26/21	0.450	50,000	267	166,875.00	0.456
	YCD	SOC GEN	0.450	02/26/21	0.450	50,000	267	166,875.00	0.456
	YCD	BARCLAYS	0.800	02/26/21	0.800	50,000	267	296,666.67	0.811
	YCD	BARCLAYS	0.800	02/26/21	0.800	50,000	267	296,666.67	0.811
	YCD	CIBC	0.300	02/26/21	0.300	50,000	270	112,500.00	0.304
	YCD	CIBC	0.300	02/26/21	0.300	50,000	270	112,500.00	0.304
	YCD	SCOTIA	0.330	02/26/21	0.330	50,000	274	125,583.33	0.335
	YCD	SCOTIA	0.330	02/26/21	0.330	50,000	274	125,583.33	0.335
	YCD	CR SUISSE	0.450	02/26/21	0.450	50,000	274	171,250.00	0.456
	YCD	CR SUISSE	0.450	02/26/21	0.450	50,000	274	171,250.00	0.456
02/26/21	**PURCHASES**								
	CP	CAFCO		05/27/21	0.120	50,000			
	CP	CAFCO		05/27/21	0.120	50,000			
	CP	CHARIOT		07/01/21	0.130	50,000			
	CP	APPLE		07/23/21	0.050	50,000			
	CP	JPM LLC		11/18/21	0.180	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/26/21	**PURCHASES (Continued)**								
	DN	IFC		08/04/21	0.030	50,000			
	DN	IFC		08/04/21	0.030	50,000			
	DN	IFC		08/24/21	0.035	50,000			
	DN	IFC		08/24/21	0.035	50,000			
	DN	IBRD		08/24/21	0.050	50,000			
	DN	IBRD		08/24/21	0.050	50,000			
	DN	IBRD		08/27/21	0.050	50,000			
	DN	IBRD		08/27/21	0.050	50,000			
	DN	FHLB		08/27/21	0.051	50,000			
	DN	FHLB		08/27/21	0.051	50,000			
	DN	FHLB		08/27/21	0.056	50,000			
	DN	IBRD		09/01/21	0.050	50,000			
	DN	IBRD		09/01/21	0.050	50,000			
	DN	FHLB		10/01/21	0.045	50,000			
	DN	FHLB		10/01/21	0.045	50,000			
	DN	FHLB		10/01/21	0.045	50,000			
	DN	FHLB		10/01/21	0.045	50,000			
	TR	BILL		08/26/21	0.050	50,000			
	TR	BILL		02/24/22	0.075	50,000			
	TR	BILL		02/24/22	0.075	50,000			
	TR	NOTE	0.125	02/15/24	0.326	50,000			
	TR	NOTE	0.125	02/15/24	0.326	50,000			
	TR	NOTE	0.125	02/15/24	0.326	50,000			
	TR	NOTE	0.125	02/15/24	0.326	50,000			
	TR	NOTE	0.125	02/15/24	0.326	50,000			
	TR	NOTE	0.125	02/15/24	0.326	50,000			
	TR	NOTE	0.125	02/15/24	0.342	50,000			
	TR	NOTE	0.125	02/15/24	0.342	50,000			
	TR	NOTE	0.125	02/15/24	0.342	50,000			
	TR	NOTE	0.125	02/15/24	0.343	50,000			
	TR	NOTE	0.125	02/15/24	0.343	50,000			
	TR	NOTE	0.125	02/15/24	0.343	50,000			
	YCD	DNB	0.060	03/10/21	0.060	50,000			
	YCD	DNB	0.060	03/10/21	0.060	50,000			
	YCD	MUFG BK	0.040	03/29/21	0.040	50,000			
	YCD	MUFG BK	0.040	03/29/21	0.040	50,000			
	YCD	CR AG CIB	0.070	04/01/21	0.070	50,000			
	YCD	CR AG CIB	0.070	04/01/21	0.070	50,000			
	YCD	LLOYDS	0.170	09/23/21	0.170	50,000			
	YCD	LLOYDS	0.170	09/23/21	0.170	50,000			
02/28/21	**REDEMPTIONS**								
	TR	NOTE	2.500	02/28/21	1.981	50,000	628	1,714,588.99	1.981
	TR	NOTE	2.500	02/28/21	1.981	50,000	628	1,714,588.99	1.981
	TR	NOTE	2.500	02/28/21	1.981	50,000	628	1,714,588.99	1.981
	TR	NOTE	2.500	02/28/21	1.981	50,000	628	1,714,588.99	1.981

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/28/21	**REDEMPTIONS (Continued)**								
	TR	NOTE	2.500	02/28/21	1.981	50,000	628	1,714,588.99	1.981
	TR	NOTE	2.500	02/28/21	1.981	50,000	628	1,714,588.99	1.981
	TR	NOTE	2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
	TR	NOTE	2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
	TR	NOTE	2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
	TR	NOTE	2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
	TR	NOTE	2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
	TR	NOTE	2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
	TR	NOTE	2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
	TR	NOTE	2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
	TR	NOTE	2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
	TR	NOTE	2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
	TR	NOTE	2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
	TR	NOTE	2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
	TR	NOTE	2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
	TR	NOTE	2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
	TR	NOTE	2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
	TR	NOTE	2.500	02/28/21	2.405	50,000	685	2,257,812.50	2.409
	TR	NOTE	2.500	02/28/21	2.399	50,000	688	2,262,143.34	2.402
	TR	NOTE	2.500	02/28/21	2.399	50,000	688	2,262,143.34	2.402
	TR	NOTE	2.500	02/28/21	2.399	50,000	688	2,262,143.34	2.402
	TR	NOTE	2.500	02/28/21	2.399	50,000	688	2,262,143.34	2.402
	TR	NOTE	2.500	02/28/21	2.399	50,000	688	2,262,143.34	2.402
	TR	NOTE	2.500	02/28/21	2.399	50,000	688	2,262,143.34	2.402
	TR	NOTE	2.500	02/28/21	2.399	50,000	688	2,262,143.34	2.402
	TR	NOTE	2.500	02/28/21	2.399	50,000	688	2,262,143.34	2.402
	TR	NOTE	2.500	02/28/21	2.559	50,000	726	2,539,656.92	2.564
	TR	NOTE	2.500	02/28/21	2.559	50,000	726	2,539,656.92	2.564
	TR	NOTE	2.500	02/28/21	2.518	50,000	731	2,517,578.12	2.522
	TR	NOTE	2.500	02/28/21	2.518	50,000	731	2,517,578.12	2.522

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 CL	Callable 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.	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
New Omni Bank, N.A.	02/18/21	0.080	15,000,000.00	08/19/21
ARCADIA				
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
American Plus Bank, N.A.	02/12/21	0.080	7,000,000.00	08/13/21
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	02/10/21	0.130	10,000,000.00	04/14/21
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	11/12/20	0.150	125,000,000.00	05/13/21
Cathay Bank	02/18/21	0.090	50,000,000.00	05/20/21
Cathay Bank	02/24/21	0.090	100,000,000.00	08/25/21
FOLSOM				
SAFE Credit Union	01/06/21	0.130	20,000,000.00	04/07/21
SAFE Credit Union	02/19/21	0.100	5,000,000.00	05/21/21
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	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
US Metro Bank	02/11/21	0.090	5,000,000.00	08/12/21
GARDENA				
Northrop Grumman Federal Credit Union	02/04/21	0.110	25,000,000.00	05/06/21
HUNTINGTON BEACH				
Nuvision Federal Credit Union	01/07/21	0.180	25,000,000.00	04/08/21
IRVINE				
Banc of California, N.A.	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
Banc of California, N.A.	02/11/21	0.110	50,000,000.00	05/13/21
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	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
First Foundation Bank	02/25/21	0.100	47,000,000.00	08/26/21
Pacific Enterprise Bank	02/18/21	0.100	25,000,000.00	05/20/21
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
Pacific Premier Bank	02/11/21	0.110	10,000,000.00	08/12/21
LODI				
Farmers & Merchants Bank of Central CA	10/07/20	0.150	3,000,000.00	04/07/21
LOS ANGELES				
Bank of Hope	02/17/21	0.100	90,000,000.00	05/19/21
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	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
Hanmi Bank	02/11/21	0.100	50,000,000.00	05/13/21
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	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
Open Bank	02/03/21	0.110	10,000,000.00	08/04/21
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
Pacific City Bank	02/03/21	0.100	40,000,000.00	05/05/21
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	09/03/20	0.160	2,000,000.00	03/04/21
Metropolitan Bank	02/18/21	0.100	1,000,000.00	08/19/21
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	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
Wescom Central Credit Union	02/11/21	0.140	50,000,000.00	04/15/21
PORTERVILLE				
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
Bank of the Sierra	02/12/21	0.090	20,000,000.00	05/14/21
Bank of the Sierra	02/12/21	0.090	20,000,000.00	05/14/21
RANCHO CORDOVA				
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
American River Bank	02/10/21	0.100	3,000,000.00	08/11/21
REDDING				
Cornerstone Community Bank	10/21/20	0.160	9,000,000.00	04/21/21
Cornerstone Community Bank	02/12/21	0.100	8,500,000.00	08/13/21
REDWOOD CITY				
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
Provident Credit Union	02/11/21	0.080	20,000,000.00	05/13/21
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	02/17/21	0.100	1,000,000.00	08/18/21
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	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
Technology Credit Union	02/18/21	0.100	50,000,000.00	08/19/21
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
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
VISALIA				
Suncrest Bank	02/18/21	0.110	1,000,000.00	08/19/21
WATSONVILLE				
Santa Cruz County Bank	02/11/21	0.080	10,000,000.00	05/13/21
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 FEBRUARY 2021			**4,229,500,000.00**	

BANK DEMAND DEPOSITS
FEBRUARY 2021
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 1,841,817	$ 1,040,000	$ 911,582
2	1,842,586	950,000	476,224
3	1,821,950	820,000	728,750
4	1,905,689	870,000	1,635,676
5	1,832,781	870,000	1,859,719
6	1,832,781	870,000	1,859,719
7	1,832,781	870,000	1,859,719
8	1,842,138	885,000	1,832,656
9	1,844,904	885,000	1,091,937
10	1,835,246	875,000	2,163,765
11	1,853,629	955,000	749,927
12	1,816,266	850,000	1,075,381
13	1,816,266	850,000	1,075,381
14	1,816,266	850,000	1,075,381
15	1,816,266	850,000	1,075,381
16	1,895,170	910,000	723,724
17	1,897,500	910,000	541,868
18	1,858,639	840,000	465,059
19	1,841,927	875,000	1,015,491
20	1,841,927	875,000	1,015,491
21	1,841,927	875,000	1,015,491
22	1,854,077	755,000	413,745
23	1,854,605	710,000	401,045
24	1,846,416	825,000	279,922
25	1,867,355	910,000	659,721
26	1,876,846	985,000	356,332
27	1,876,846	985,000	356,332
28	1,876,846	985,000	356,332
AVERAGE DOLLAR DAYS	$1,670,369 a/	$797,742 b/	

a/ The prescribed bank balance for February was $1,885,448. This consisted of $1,755,504 in compensating balances for services, balances for uncollected funds of $130,457 and a deduction of $513 for February 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

1860

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on February 17, 2021, has determined and designated the amount of money available for deposit and investment as of February 4, 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 — $ 1,755,500,000

   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)	2/15/2021	2/19/2021	$ 3,512,100,000	$ (741,400,000)	$ 4,253,500,000	$ 3,512,100,000
(2)	2/22/2021	2/26/2021	$ (1,178,200,000)	$ (1,919,600,000)	$ 4,253,500,000	$ 2,333,900,000
(3)	3/1/2021	3/5/2021	$ (1,452,900,000)	$ (3,372,500,000)	$ 4,253,500,000	$ 881,000,000
(4)	3/8/2021	3/12/2021	$ (165,000,000)	$ (3,537,500,000)	$ 4,253,500,000	$ 716,000,000
(5)	3/15/2021	3/19/2021	$ (1,687,200,000)	$ (5,224,700,000)	$ 4,253,500,000	$ (971,200,000)
(6)	3/22/2021	3/26/2021	$ (1,832,100,000)	$ (7,056,800,000)	$ 4,253,500,000	$ (2,803,300,000)
(7)	3/29/2021	4/2/2021	$ (4,124,100,000)	$ (11,180,900,000)	$ 4,253,500,000	$ (6,927,400,000)
(8)	4/5/2021	4/9/2021	$ (1,118,700,000)	$ (12,299,600,000)	$ 4,253,500,000	$ (8,046,100,000)
(9)	4/12/2021	4/16/2021	$ 7,510,900,000	$ (4,788,700,000)	$ 4,253,500,000	$ (535,200,000)
(10)	4/19/2021	4/23/2021	$ 3,066,100,000	$ (1,722,600,000)	$ 4,253,500,000	$ 2,530,900,000

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 $ 1,755,500,000.

Dated: February 17, 2021

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chair

Member

Member

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 03/31/21
Attachment XVIII

Settle Date	Counter Party	Inv ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
04/01/21	FEDERAL FARM CREDIT BK	116366	FFCB 2.02 (CALLABLE	2.020	04/01/31	100.00	$25,000,000.00	$25,000,000.00	$0.00
04/01/21	FEDERAL FARM CREDIT BK	116368	FFCB 2.02 (CALLABLE	2.020	04/01/31	100.00	$25,000,000.00	$25,000,000.00	$0.00
04/01/21	FEDERAL FARM CREDIT BK	116391	FFCB 2.02 (CALLABLE	2.020	04/01/31	100.00	$25,000,000.00	$25,000,000.00	$0.00
04/01/21	FEDERAL FARM CREDIT BK	116412	FFCB 0.07 NOTE	0.070	03/29/22	100.00	$50,000,000.00	$50,000,000.00	$194.44
04/05/21	FEDERAL FARM CREDIT BK	116363	FFCB 1.73 (CALLABLE	1.730	04/05/29	100.00	$25,000,000.00	$25,000,000.00	$0.00
04/05/21	FEDERAL FARM CREDIT BK	116395	FFCB 1.57 (CALLABLE	1.570	04/05/28	100.00	$50,000,000.00	$50,000,000.00	$0.00
04/05/21	FEDERAL FARM CREDIT BK	116400	FFCB 1.57 (CALLABLE	1.570	04/05/28	100.00	$50,000,000.00	$50,000,000.00	$0.00
04/05/21	FEDERAL FARM CREDIT BK	116413	FFCB 1.98 (CALLABLE	1.980	03/24/31	99.75	$50,000,000.00	$49,875,000.00	$30,250.00
04/01/21	AUTOBAHN FUNDING CO LLC	116415	AUTOBAHN FUNDING CO	0.100	05/04/21	99.99	$50,000,000.00	$49,995,416.67	$0.00
					PSI Non-Trading Total		**$350,000,000.00**	**$349,870,416.67**	**$30,444.44**
						Totals	**$350,000,000.00**	**$349,870,416.67**	**$30,444.44**