KEITH KNOX
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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

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

June 30, 2021

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

FROM: Keith Knox
Treasurer and Tax Collector

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

The Report of Investments for the month of May 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 May 2021 were in accordance with the California Government Code and 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 MAY 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 MAY 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

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 MAY 31, 2021

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 05/31/21		
At Cost	$ 39,728,446,961	$ 116,873,506
At Market	$ 39,428,150,604	$ 116,239,755
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	7.55%	0.00%
United States Government and Agency Obligations	63.75%	62.66%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	28.45%	0.00%
Municipal Obligations	0.07%	2.74%
Corporate and Deposit Notes	0.18%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	34.60%
1-60 days	35.05%	0.00%
61 days-1 year	29.34%	34.60%
Over 1 year	35.61%	65.40%
Weighted Average Days to Maturity	1044	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF MAY 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 May 31, 2021:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-2	P-1	F1	28.44%
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	7.55%
U.S. Agency Securities	AA+	Aaa	AAA	42.86%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	5.39%
U.S. Treasury Bills	AA+	Aaa	AAA	15.50%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	34.60%
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	62.66%
U.S. Treasury Securities:				
U.S. Treasury Bills	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT
MAY 31, 2021

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 05/31/21	$ 39,728,446,961
Market Value at 05/31/21	$ 39,428,150,604
Average Daily Balance	$ 40,333,730,440
Gains and Losses:	
For the Month	$ -
For the Past 12 Months	$ (888,278)
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 17,176,459
Earnings for the Past 12 Months	$ 216,358,429
Earnings Rate for the Month	0.50%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF MAY 31, 2021

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	38,692,143.22	
Bank of the West - Concentration	$	154,040,874.48	(A)
Citibank - Concentration	$	(97,711.88)	
JP Morgan Chase - Concentration	$	100,087,120.06	(B)
Union Bank- Concentration	$	1,863,242.49	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	294,585,668.37	

(A) $148.16 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 MAY 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 May 2021

Total Deposits	$ 4,585,525,067.14
Total Disbursements	$ 6,352,683,484.04
Discretionary Funds Liquidity Withdrawal Ratio:	
As of May 31, 2021	1.18

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
June	$ 9,070,156,000.00	$ 4,013,700,000.00	$ 6,963,800,000.00	$ 6,120,056,000.00
July	$ 4,853,933,000.00	$ 4,063,900,000.00	$ 7,414,200,000.00	$ 7,623,689,000.00
August	$ 2,360,713,000.00	$ 3,289,500,000.00	$ 5,147,900,000.00	$ 8,126,002,000.00
September	$ 2,539,207,000.00	$ 4,328,300,000.00	$ 5,605,300,000.00	$ 9,388,209,000.00
October	$ 2,150,000,000.00	$ 4,968,800,000.00	$ 5,066,100,000.00	$ 11,440,909,000.00
November	$ 1,125,000,000.00	$ 6,614,700,000.00	$ 5,203,600,000.00	$ 13,977,009,000.00

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 May 2021, the Treasurer placed $662.62 million in the Bank of the West Money Market Plus Account and $600 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $148.16 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 MAY 2021
COMPLIANCE REPORT

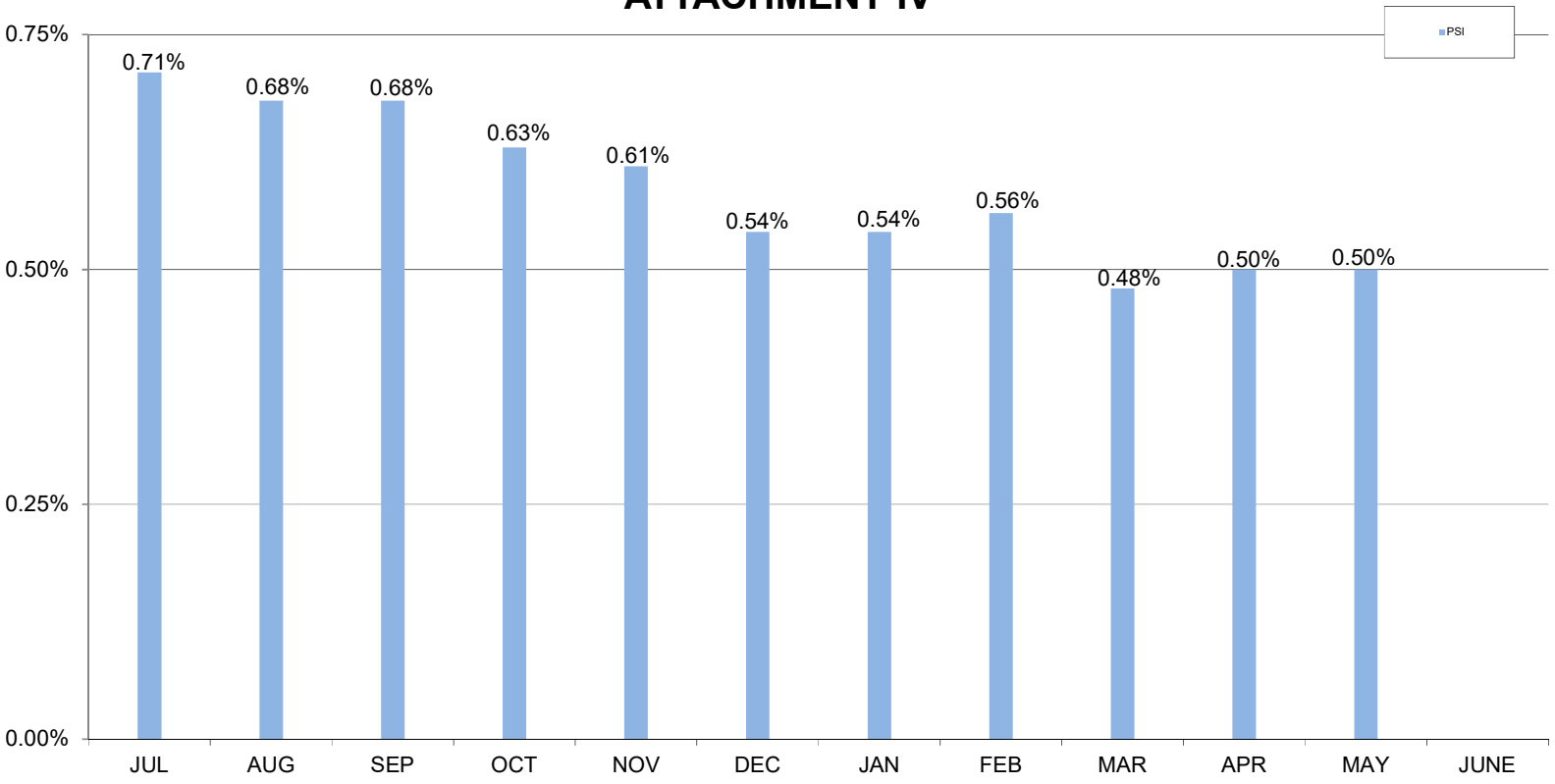
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of May 2021

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 05/31/21
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
5/1/2021	$ 41,478,986,500.07	$ 116,873,505.82
5/2/2021	41,478,986,500.07	116,873,505.82
5/3/2021	40,982,628,357.53	116,873,505.82
5/4/2021	40,911,080,934.38	116,873,505.82
5/5/2021	40,473,595,346.26	116,873,505.82
5/6/2021	40,306,301,477.14	116,873,505.82
5/7/2021	40,833,091,619.79	116,873,505.82
5/8/2021	40,833,091,619.79	116,873,505.82
5/9/2021	40,833,091,619.79	116,873,505.82
5/10/2021	40,691,632,958.63	116,873,505.82
5/11/2021	40,631,336,966.19	116,873,505.82
5/12/2021	40,527,669,251.03	116,873,505.82
5/13/2021	40,550,957,480.99	116,873,505.82
5/14/2021	40,245,504,945.41	116,873,505.82
5/15/2021	40,245,504,945.41	116,873,505.82
5/16/2021	40,245,504,945.41	116,873,505.82
5/17/2021	40,100,028,978.80	116,873,505.82
5/18/2021	40,126,408,692.16	116,873,505.82
5/19/2021	40,501,258,644.12	116,873,505.82
5/20/2021	39,957,481,038.25	116,873,505.82
5/21/2021	39,863,610,664.90	116,873,505.82
5/22/2021	39,863,610,664.90	116,873,505.82
5/23/2021	39,863,610,664.90	116,873,505.82
5/24/2021	39,796,705,004.20	116,873,505.82
5/25/2021	39,754,977,361.99	116,873,505.82
5/26/2021	40,094,760,823.74	116,873,505.82
5/27/2021	40,244,655,965.38	116,873,505.82
5/28/2021	39,727,040,906.09	116,873,505.82
5/29/2021	39,727,040,906.09	116,873,505.82
5/30/2021	39,727,040,906.09	116,873,505.82
5/31/2021	39,728,446,961.09	116,873,505.82
	$ 40,333,730,440.34	**$ 116,873,505.82**

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



LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 05/31/21 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$15,486,683	$162,172
Gains (Losses) on Sales/Calls of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	1,689,776	-
Total Revenues	$17,176,459	$162,172
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	3,183
	-	$3,183
NET INCOME	$17,176,459	$158,989

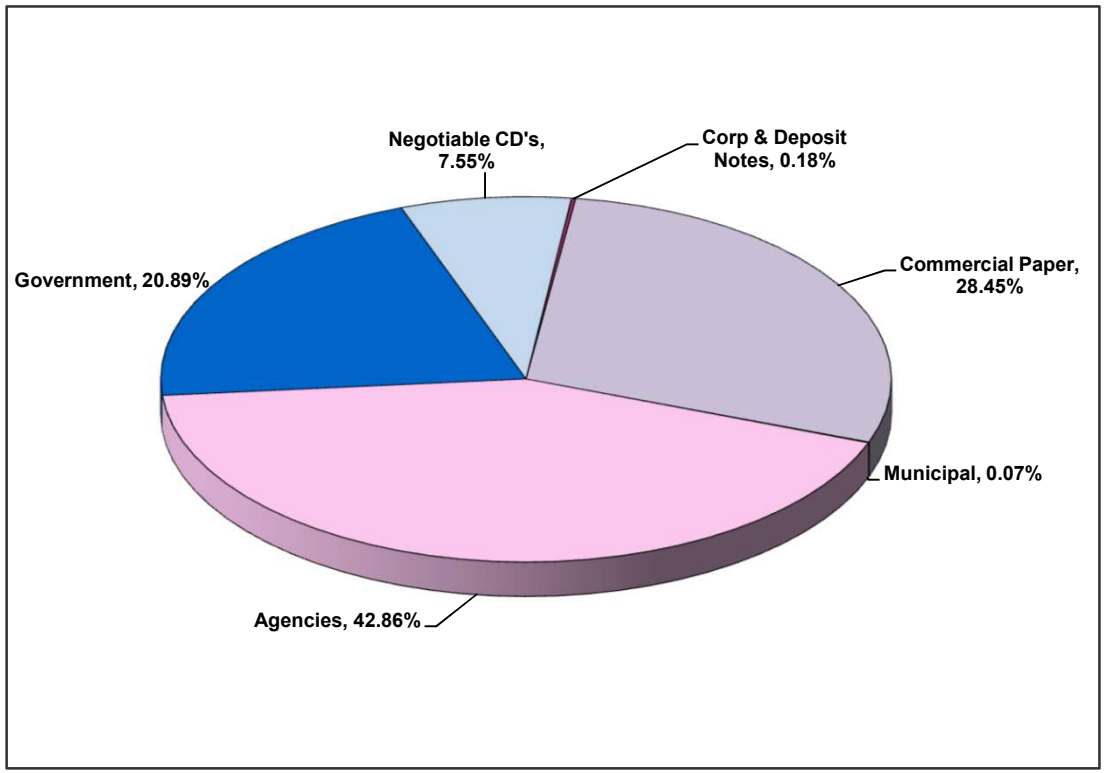
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	43.84%	
Los Angeles County and Related Entities	46.18%	
Consolidated Sanitation Districts		3.91%
Metropolitan Transportation Authority		0.59%
Miscellaneous Agencies Pooled Investments		2.33%
South Coast Air Quality Management District		2.32%
Miscellaneous		0.01%
Subtotal	90.02%	9.16%
County Bond Proceeds and Repayment Funds		0.82%
Grand Total	90.02%	9.98%

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



	In Thousands
Negotiable CD's	3,000,000
Corp & Deposit Notes	72,431
Bankers Acceptance	-
Commercial Paper	11,298,044
Municipal	29,347
Agencies	17,027,760
Other	-
Government	8,300,865
Total	$ 39,728,447

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: May 1 to 31, 2021
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	116727	FFCB D-N	05/05/21	02/15/22	0.05	50,000,000.00	49,980,138.89	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	116732	FFCB D-N	05/07/21	02/25/22	0.05	50,000,000.00	49,979,583.33	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	116735	FFCB D-N	05/07/21	02/25/22	0.05	18,000,000.00	17,992,650.00	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	116755	FFCB D-N	05/07/21	03/17/22	0.05	50,000,000.00	49,978,194.44	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	116762	FFCB D-N	05/10/21	03/17/22	0.05	50,000,000.00	49,978,402.78	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	116768	FFCB D-N	05/11/21	02/22/22	0.05	50,000,000.00	49,980,069.44	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	116769	FFCB D-N	05/11/21	02/22/22	0.05	25,000,000.00	24,990,034.72	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	116870	FFCB D-N	05/24/21	01/20/22	0.03	50,000,000.00	49,989,958.33	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	116886	FFCB D-N	05/26/21	05/12/22	0.04	50,000,000.00	49,980,500.00	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	116887	FFCB D-N	05/26/21	05/12/22	0.04	45,000,000.00	44,982,450.00	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	116911	FFCB D-N	05/28/21	05/25/22	0.04	50,000,000.00	49,979,888.89	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
	FCDN TOTAL					**488,000,000.00**	**487,811,870.82**	**0.00**		
NTRD	116702	FFCB 1.00 (CALLABLE	05/04/21	05/04/26	1.00	25,000,000.00	24,962,500.00	0.00	CITIBANK	UBS SEC LLC
NTRD	116896	FFCB 1.94 (CALLABLE	05/27/21	05/27/31	1.94	11,923,000.00	11,923,000.00	0.00	CITIBANK	BANCROFT, LLC
	FFCB TOTAL					**36,923,000.00**	**36,885,500.00**	**0.00**		
NTRD	116662	FHLB 1.10 (CALLABLE	05/12/21	11/12/26	1.10	30,000,000.00	30,000,000.00	0.00	CITIBANK	TRUIST SECURITIES, INC.
NTRD	116700	FHLB 1.45 (CALLABLE	05/18/21	05/18/28	1.45	25,000,000.00	25,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
	FHLB TOTAL					**55,000,000.00**	**55,000,000.00**	**0.00**		
NTRD	116717	FHLB D-N	05/04/21	05/03/22	0.05	50,000,000.00	49,977,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116722	FHLB D-N	05/05/21	11/03/21	0.04	50,000,000.00	49,990,900.00	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	116723	FHLB D-N	05/05/21	11/03/21	0.04	50,000,000.00	49,990,900.00	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	116736	FHLB D-N	05/07/21	05/05/22	0.06	50,000,000.00	49,972,270.83	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116737	FHLB D-N	05/07/21	05/05/22	0.06	50,000,000.00	49,972,270.83	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116738	FHLB D-N	05/07/21	05/05/22	0.06	50,000,000.00	49,972,270.83	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116739	FHLB D-N	05/07/21	05/05/22	0.06	50,000,000.00	49,972,270.83	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116747	FHLB D-N	05/07/21	11/05/21	0.03	50,000,000.00	49,991,658.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116748	FHLB D-N	05/07/21	11/05/21	0.03	50,000,000.00	49,991,658.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116749	FHLB D-N	05/07/21	11/05/21	0.03	50,000,000.00	49,991,658.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116750	FHLB D-N	05/07/21	11/05/21	0.03	50,000,000.00	49,991,658.33	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116909	FHLB D-N	05/28/21	11/26/21	0.03	50,000,000.00	49,993,680.56	0.00	CITIBANK	MIZUHO SECURITIES USA LLC

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NTRD	116910	FHLB D-N	05/28/21	11/26/21	0.03	50,000,000.00	49,993,680.56	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
	FHLB DISC TOTAL					**650,000,000.00**	**649,802,127.76**	**0.00**		
NTRD	116709	JUPITER SEC COMPANY	05/03/21	07/01/21	0.13	50,000,000.00	49,989,347.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116710	CANADIAN IMP BK OF	05/03/21	06/07/21	0.06	50,000,000.00	49,997,083.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116712	LA FAYETTE ASSET SE	05/03/21	06/10/21	0.07	25,000,000.00	24,998,152.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116713	NATIXIS NY BRANCH C	05/03/21	08/02/21	0.13	50,000,000.00	49,983,569.44	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116715	JUPITER SEC COMPANY	05/04/21	07/12/21	0.11	50,000,000.00	49,989,458.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116716	JUPITER SEC COMPANY	05/04/21	07/12/21	0.11	25,000,000.00	24,994,729.17	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116718	CHARIOT FUNDING LLC	05/04/21	07/12/21	0.11	50,000,000.00	49,989,458.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116719	ATLANTIC ASSET SEC	05/04/21	05/26/21	0.06	50,000,000.00	49,998,319.44	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116720	ATLANTIC ASSET SEC	05/04/21	08/04/21	0.11	25,000,000.00	24,992,972.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116759	NATIXIS NY BRANCH C	05/07/21	08/06/21	0.13	50,000,000.00	49,983,569.44	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116760	ATLANTIC ASSET SEC	05/07/21	07/09/21	0.08	50,000,000.00	49,993,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116763	REGENCY MARKETS NO.	05/10/21	06/08/21	0.11	50,000,000.00	49,995,569.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116764	CHARIOT FUNDING LLC	05/10/21	07/09/21	0.10	50,000,000.00	49,991,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116765	CHARIOT FUNDING LLC	05/10/21	07/09/21	0.10	25,000,000.00	24,995,833.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116766	LA FAYETTE ASSET SE	05/10/21	07/15/21	0.09	40,000,000.00	39,993,400.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116772	SHEFFIELD RECEIVABL	05/11/21	07/14/21	0.10	50,000,000.00	49,991,111.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116773	THUNDER BAY FUNDING	05/14/21	06/22/21	0.09	50,000,000.00	49,995,125.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116774	ATLANTIC ASSET SEC	05/11/21	07/13/21	0.08	25,000,000.00	24,996,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116775	LA FAYETTE ASSET SE	05/11/21	07/15/21	0.09	14,997,000.00	14,994,562.99	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116777	CREDIT AGRICOLE CIB	05/12/21	06/11/21	0.06	50,000,000.00	49,997,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116778	CAFCO LLC CP	05/12/21	08/05/21	0.11	50,000,000.00	49,987,013.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116779	CAFCO LLC CP	05/13/21	08/05/21	0.11	25,000,000.00	24,993,583.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116780	CHARIOT FUNDING LLC	05/12/21	08/10/21	0.11	50,000,000.00	49,986,250.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116781	ATLANTIC ASSET SEC	05/12/21	06/15/21	0.07	25,000,000.00	24,998,465.28	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116783	AUTOBAHN FUNDING CO	05/13/21	06/15/21	0.08	30,000,000.00	29,997,800.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116784	LA FAYETTE ASSET SE	05/13/21	07/08/21	0.09	28,980,000.00	28,975,942.80	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116785	CAFCO LLC CP	05/13/21	08/11/21	0.11	50,000,000.00	49,986,250.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116786	CAFCO LLC CP	05/13/21	08/11/21	0.11	50,000,000.00	49,986,250.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116789	TOYOTA MOTOR CREDIT	05/14/21	07/15/21	0.06	50,000,000.00	49,994,833.33	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	116790	TOYOTA MOTOR CREDIT	05/14/21	07/15/21	0.06	50,000,000.00	49,994,833.33	0.00	CITIBANK	TOYOTA FINANCE SVCS

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NTRD	116791	CHARIOT FUNDING LLC	05/13/21	08/11/21	0.10	36,000,000.00	35,991,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116792	ATLANTIC ASSET SEC	05/13/21	08/12/21	0.10	25,000,000.00	24,993,680.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116794	AUTOBAHN FUNDING CO	05/14/21	07/14/21	0.08	50,000,000.00	49,993,222.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116795	ATLANTIC ASSET SEC	05/14/21	07/15/21	0.07	40,000,000.00	39,995,177.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116797	SHEFFIELD RECEIVABL	05/14/21	07/14/21	0.10	25,000,000.00	24,995,763.89	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116798	ATLANTIC ASSET SEC	05/17/21	06/15/21	0.07	50,000,000.00	49,997,180.56	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116799	ATLANTIC ASSET SEC	05/17/21	06/15/21	0.07	5,000,000.00	4,999,718.06	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116800	LA FAYETTE ASSET SE	05/14/21	07/12/21	0.10	29,751,000.00	29,746,124.14	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116804	JUPITER SEC COMPANY	05/17/21	07/20/21	0.10	50,000,000.00	49,991,111.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116805	JUPITER SEC COMPANY	05/17/21	07/20/21	0.10	50,000,000.00	49,991,111.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116806	SHEFFIELD RECEIVABL	05/17/21	06/23/21	0.08	50,000,000.00	49,996,145.83	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116807	SHEFFIELD RECEIVABL	05/17/21	06/22/21	0.07	50,000,000.00	49,996,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116808	LA FAYETTE ASSET SE	05/18/21	07/16/21	0.10	38,908,000.00	38,901,623.41	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116809	ATLANTIC ASSET SEC	05/18/21	06/17/21	0.07	50,000,000.00	49,997,083.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116810	ATLANTIC ASSET SEC	05/18/21	06/17/21	0.07	6,000,000.00	5,999,650.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116811	CREDIT AGRICOLE CIB	05/17/21	06/16/21	0.06	41,839,000.00	41,836,908.05	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116812	ATLANTIC ASSET SEC	05/18/21	07/15/21	0.07	50,000,000.00	49,994,361.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116813	MONT BLANC CAPITAL	05/18/21	08/20/21	0.13	41,504,000.00	41,489,911.70	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	116814	CANCARA ASSET SEC L	05/18/21	08/18/21	0.12	11,000,000.00	10,996,626.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116815	LA FAYETTE ASSET SE	05/18/21	08/16/21	0.10	36,752,000.00	36,742,812.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116817	CREDIT AGRICOLE CIB	05/18/21	06/09/21	0.05	50,000,000.00	49,998,472.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116819	CREDIT AGRICOLE CIB	05/19/21	06/10/21	0.05	50,000,000.00	49,998,472.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116820	CREDIT AGRICOLE CIB	05/19/21	06/10/21	0.05	50,000,000.00	49,998,472.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116821	CRC FUNDING LLC CP	05/19/21	09/03/21	0.11	50,000,000.00	49,983,652.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116827	TORONTO DOMINION BA	05/19/21	06/11/21	0.04	50,000,000.00	49,998,722.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116828	TORONTO DOMINION BA	05/19/21	06/11/21	0.04	50,000,000.00	49,998,722.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116839	ATLANTIC ASSET SEC	05/20/21	06/21/21	0.06	50,000,000.00	49,997,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116840	ATLANTIC ASSET SEC	05/20/21	07/19/21	0.07	50,000,000.00	49,994,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116841	ATLANTIC ASSET SEC	05/20/21	07/19/21	0.07	50,000,000.00	49,994,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116842	JUPITER SEC COMPANY	05/21/21	06/22/21	0.08	50,000,000.00	49,996,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116843	JUPITER SEC COMPANY	05/21/21	06/22/21	0.08	50,000,000.00	49,996,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116844	JUPITER SEC COMPANY	05/21/21	06/22/21	0.08	24,900,000.00	24,898,229.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116845	SHEFFIELD RECEIVABL	05/19/21	08/31/21	0.09	28,892,000.00	28,884,488.08	0.00	CITIBANK	MISCHLER FINANCIAL

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NTRD	116846	THUNDER BAY FUNDING	05/20/21	08/10/21	0.08	50,000,000.00	49,990,888.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116847	REGENCY MARKETS NO.	05/20/21	06/21/21	0.11	50,000,000.00	49,995,111.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116848	REGENCY MARKETS NO.	05/20/21	06/21/21	0.11	50,000,000.00	49,995,111.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116849	CAFCO LLC CP	05/20/21	07/15/21	0.07	50,000,000.00	49,994,555.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116850	AUTOBAHN FUNDING CO	05/20/21	06/23/21	0.08	50,000,000.00	49,996,222.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116851	AUTOBAHN FUNDING CO	05/20/21	06/23/21	0.08	5,000,000.00	4,999,622.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116852	CREDIT AGRICOLE CIB	05/20/21	06/18/21	0.07	50,000,000.00	49,997,381.94	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116853	CREDIT AGRICOLE CIB	05/20/21	06/18/21	0.07	50,000,000.00	49,997,381.94	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116854	LA FAYETTE ASSET SE	05/20/21	06/21/21	0.08	29,276,000.00	29,273,918.15	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116855	OLD LINE FUNDING LL	05/20/21	09/08/21	0.09	33,742,000.00	33,732,636.60	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116856	CAFCO LLC CP	05/21/21	09/01/21	0.07	50,000,000.00	49,989,986.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116857	CREDIT AGRICOLE CIB	05/21/21	06/14/21	0.05	50,000,000.00	49,998,333.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116859	CHARIOT FUNDING LLC	05/24/21	06/23/21	0.08	50,000,000.00	49,996,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116860	JUPITER SEC COMPANY	05/24/21	06/23/21	0.08	50,000,000.00	49,996,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116861	ATLANTIC ASSET SEC	05/25/21	06/25/21	0.06	50,000,000.00	49,997,416.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116862	ATLANTIC ASSET SEC	05/25/21	06/25/21	0.06	34,000,000.00	33,998,243.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116863	CREDIT AGRICOLE CIB	05/21/21	06/16/21	0.05	50,000,000.00	49,998,194.44	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116864	SHEFFIELD RECEIVABL	05/21/21	08/24/21	0.10	20,000,000.00	19,994,722.22	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116865	AUTOBAHN FUNDING CO	05/21/21	07/19/21	0.08	10,000,000.00	9,998,688.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116867	ATLANTIC ASSET SEC	05/24/21	07/01/21	0.07	50,000,000.00	49,996,305.56	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116868	AUTOBAHN FUNDING CO	05/24/21	06/23/21	0.08	40,000,000.00	39,997,333.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116871	AUTOBAHN FUNDING CO	05/24/21	06/25/21	0.08	35,000,000.00	34,997,511.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116873	LA FAYETTE ASSET SE	05/24/21	08/24/21	0.08	25,000,000.00	24,994,888.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116874	CREDIT AGRICOLE CIB	05/24/21	06/30/21	0.05	50,000,000.00	49,997,687.50	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116875	THUNDER BAY FUNDING	05/25/21	07/27/21	0.08	50,000,000.00	49,993,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116877	REGENCY MARKETS NO.	05/25/21	06/25/21	0.10	50,000,000.00	49,995,694.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116878	SHEFFIELD RECEIVABL	05/25/21	08/23/21	0.07	50,000,000.00	49,991,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116879	LA FAYETTE ASSET SE	05/25/21	07/01/21	0.07	24,278,000.00	24,276,253.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116880	CAFCO LLC CP	05/26/21	09/08/21	0.08	50,000,000.00	49,988,333.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116881	CAFCO LLC CP	05/26/21	09/08/21	0.08	50,000,000.00	49,988,333.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116882	CREDIT AGRICOLE CIB	05/25/21	06/30/21	0.04	50,000,000.00	49,998,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116883	CREDIT AGRICOLE CIB	05/25/21	06/30/21	0.04	25,000,000.00	24,999,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116885	CIESCO LLC CP	05/26/21	09/07/21	0.07	50,000,000.00	49,989,888.89	0.00	CITIBANK	LOOP CAP MKTS LLC

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NTRD	116888	TORONTO DOMINION BA	05/26/21	06/30/21	0.03	50,000,000.00	49,998,541.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116889	TORONTO DOMINION BA	05/26/21	06/30/21	0.03	50,000,000.00	49,998,541.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116891	ATLANTIC ASSET SEC	05/27/21	07/01/21	0.05	50,000,000.00	49,997,569.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116892	ATLANTIC ASSET SEC	05/28/21	06/29/21	0.06	50,000,000.00	49,997,333.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116893	ATLANTIC ASSET SEC	05/28/21	06/29/21	0.06	41,000,000.00	40,997,813.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116894	SHEFFIELD RECEIVABL	05/26/21	08/23/21	0.07	23,000,000.00	22,996,019.72	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116898	CAFCO LLC CP	05/27/21	09/10/21	0.08	50,000,000.00	49,988,222.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116899	CAFCO LLC CP	05/27/21	09/10/21	0.08	50,000,000.00	49,988,222.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116900	AUTOBAHN FUNDING CO	05/27/21	07/30/21	0.08	35,000,000.00	34,995,022.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116901	CAFCO LLC CP	05/27/21	09/09/21	0.07	28,000,000.00	27,994,283.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116902	TORONTO DOMINION BA	05/27/21	06/30/21	0.03	50,000,000.00	49,998,583.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116903	TORONTO DOMINION BA	05/27/21	06/30/21	0.03	50,000,000.00	49,998,583.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116904	CANCARA ASSET SEC L	05/28/21	07/30/21	0.09	25,500,000.00	25,495,983.75	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116906	CREDIT AGRICOLE CIB	05/27/21	06/28/21	0.04	50,000,000.00	49,998,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116915	TORONTO DOMINION BA	05/28/21	07/02/21	0.04	50,000,000.00	49,998,055.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
	CPD TOTAL					**5,098,284,000.00**	**5,097,592,834.03**	**0.00**		
NTRD	116829	USTN 0.25	05/20/21	05/15/24	0.25	50,000,000.00	49,900,000.00	1,698.37	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116830	USTN 0.25	05/20/21	05/15/24	0.25	50,000,000.00	49,900,000.00	1,698.37	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116831	USTN 0.25	05/20/21	05/15/24	0.25	50,000,000.00	49,900,000.00	1,698.37	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116832	USTN 0.25	05/20/21	05/15/24	0.25	50,000,000.00	49,900,000.00	1,698.37	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116837	USTN 0.75	05/20/21	04/30/26	0.75	50,000,000.00	49,855,000.00	20,380.43	CITIBANK	KEYBANC CAP MKTS INC
NTRD	116838	USTN 0.75	05/20/21	04/30/26	0.75	50,000,000.00	49,855,000.00	20,380.43	CITIBANK	KEYBANC CAP MKTS INC
	US TNOTES TOTAL					**300,000,000.00**	**299,310,000.00**	**47,554.34**		
NTRD	116753	UST BILL	05/07/21	11/04/21	0.03	50,000,000.00	49,992,458.33	0.00	CITIBANK	UBS SEC LLC
NTRD	116754	UST BILL	05/07/21	11/04/21	0.03	50,000,000.00	49,992,458.33	0.00	CITIBANK	UBS SEC LLC
NTRD	116787	UST BILL	05/13/21	04/21/22	0.04	50,000,000.00	49,980,944.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116788	UST BILL	05/13/21	04/21/22	0.04	50,000,000.00	49,980,944.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116802	UST BILL	05/14/21	04/21/22	0.04	50,000,000.00	49,981,950.00	0.00	CITIBANK	UBS SEC LLC
NTRD	116825	UST BILL	05/19/21	04/21/22	0.03	50,000,000.00	49,988,298.61	0.00	CITIBANK	UBS SEC LLC
NTRD	116826	UST BILL	05/19/21	04/21/22	0.03	50,000,000.00	49,988,298.61	0.00	CITIBANK	UBS SEC LLC
	US TBILLS TOTAL					**350,000,000.00**	**349,905,352.76**	**0.00**		

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	116740	MUFG UNION BANK NA	05/07/21	06/07/21	0.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	116741	MUFG UNION BANK NA	05/07/21	06/07/21	0.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	116816	MUFG UNION BANK NA	05/18/21	07/30/21	0.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	116822	MUFG UNION BANK NA	05/19/21	07/30/21	0.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	116833	MUFG UNION BANK NA	05/19/21	06/30/21	0.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	116834	MUFG UNION BANK NA	05/19/21	06/30/21	0.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	116914	MUFG UNION BANK NA	05/28/21	07/02/21	0.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**350,000,000.00**	**350,000,000.00**	**0.00**		
NTRD	116711	NORDEA BANK ABP NY	05/03/21	07/30/21	0.11	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	116728	DNB BANK ASA NY CD	05/05/21	08/06/21	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116729	BNP PARIBAS NY CD	05/05/21	07/01/21	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	116730	BNP PARIBAS NY CD	05/05/21	07/01/21	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	116734	SVENSKA HANDELSBANK	05/06/21	08/05/21	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116757	DNB BANK ASA NY CD	05/07/21	06/07/21	0.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116758	DNB BANK ASA NY CD	05/07/21	06/07/21	0.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116770	CREDIT AGRICOLE CIB	05/11/21	06/09/21	0.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	116771	CREDIT AGRICOLE CIB	05/11/21	06/09/21	0.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	116796	SVENSKA HANDELSBANK	05/14/21	08/13/21	0.09	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116801	NORDEA BANK ABP NY	05/14/21	08/13/21	0.10	50,000,000.00	50,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	116823	DNB BANK ASA NY CD	05/19/21	06/15/21	0.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116824	DNB BANK ASA NY CD	05/19/21	06/15/21	0.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116858	BARCLAYS BANK PLC N	05/24/21	08/20/21	0.14	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	116869	CREDIT AGRICOLE CIB	05/24/21	06/30/21	0.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116890	NORDEA BANK ABP NY	05/26/21	07/27/21	0.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116912	TORONTO DOMINION BA	05/28/21	07/30/21	0.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
	YANK CDS TOTAL					**850,000,000.00**	**850,000,000.00**	**0.00**		
NTRD-PSI TOTAL						**8,178,207,000.00**	**8,176,307,685.37**	**47,554.34**		
		PSI TOTAL				**8,178,207,000.00**	**8,176,307,685.37**	**47,554.34**		

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
05/06/21	NTRD	113656	FFCB 0.68 (CALL	CALL	50,000,000.00	50,000,000.00	170,000.00	0.00	50,170,000.00
			FFCB TOTAL		**50,000,000.00**	**50,000,000.00**	**170,000.00**	**0.00**	**50,170,000.00**
05/03/21	NTRD	110594	FHLMC 2.60 (CAL	CALL	50,000,000.00	50,000,000.00	650,000.00	0.00	50,650,000.00
05/28/21	NTRD	110796	FHLMC 2.44 (CAL	CALL	50,000,000.00	50,000,000.00	610,000.00	0.00	50,610,000.00
05/28/21	NTRD	110837	FHLMC 2.45 (CAL	CALL	25,000,000.00	25,000,000.00	306,250.00	0.00	25,306,250.00
			FHLMC(S) TOTAL		**125,000,000.00**	**125,000,000.00**	**1,566,250.00**	**0.00**	**126,566,250.00**
05/27/21	NTRD	113832	FNMA 0.75 (CALL	CALL	50,000,000.00	50,000,000.00	187,500.00	0.00	50,187,500.00
			FNMA TOTAL		**50,000,000.00**	**50,000,000.00**	**187,500.00**	**0.00**	**50,187,500.00**
05/28/21	NTRD	110758	FHLMC 2.75 (CAL	CALL	50,000,000.00	50,000,000.00	625,000.00	0.00	50,625,000.00
05/28/21	NTRD	110785	FHLMC 3.00 (CAL	CALL	25,000,000.00	25,000,000.00	296,875.00	0.00	25,296,875.00
			MCSA TOTAL		**75,000,000.00**	**75,000,000.00**	**921,875.00**	**0.00**	**75,921,875.00**
PSI TOTAL					**300,000,000.00**	**300,000,000.00**	**2,845,625.00**	**0.00**	**302,845,625.00**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of May 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	3,000,000,000.00	3,000,132,000.00	132,000.00	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	11,298,044,392.04	11,298,112,118.40	67,726.36	0.00	0.00	0.00
Governments	8,300,864,645.48	8,271,854,700.00	(29,009,945.48)	0.00	0.00	0.00
Agencies	17,027,760,435.24	16,755,286,046.01	(272,474,389.23)	73,230,000.00	72,596,249.20	(633,750.80)
Municipals	29,346,652.71	29,657,840.00	311,187.29	3,200,000.00	3,200,000.00	0.00
Corp. & Deposit Notes	72,430,835.62	73,107,900.00	677,064.38	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	40,443,505.82	40,443,505.82	0.00
TOTAL	$39,728,446,961.09	$39,428,150,604.41	($300,296,356.68)	$116,873,505.82	$116,239,755.02	($633,750.80)

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 May 31, 2021
Attachment IXa

There were no Market Pricing Exceptions

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
116677	FFCB D-N	0.0600	03/11/22	50,000,000.00	49,976,416.66	49,984,500.00
116727	FFCB D-N	0.0500	02/15/22	50,000,000.00	49,982,013.89	49,985,500.00
116732	FFCB D-N	0.0500	02/25/22	50,000,000.00	49,981,319.44	49,985,000.00
116735	FFCB D-N	0.0500	02/25/22	18,000,000.00	17,993,275.00	17,994,600.00
116755	FFCB D-N	0.0500	03/17/22	50,000,000.00	49,979,930.55	49,984,000.00
116762	FFCB D-N	0.0500	03/17/22	50,000,000.00	49,979,930.56	49,984,000.00
116768	FFCB D-N	0.0500	02/22/22	50,000,000.00	49,981,527.77	49,985,000.00
116769	FFCB D-N	0.0500	02/22/22	25,000,000.00	24,990,763.89	24,992,500.00
116870	FFCB D-N	0.0300	01/20/22	50,000,000.00	49,990,291.66	49,990,500.00
116886	FFCB D-N	0.0400	05/12/22	50,000,000.00	49,980,833.33	49,981,000.00
116887	FFCB D-N	0.0400	05/12/22	45,000,000.00	44,982,750.00	44,982,900.00
116911	FFCB D-N	0.0400	05/25/22	50,000,000.00	49,980,111.11	49,980,000.00
FCDN TOTAL				**538,000,000.00**	**537,799,163.86**	**537,829,500.00**
103222	FFCB 2.01	2.0100	12/08/21	50,000,000.00	50,000,000.00	50,508,000.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	34,723,860.00
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	52,859,000.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,976,117.70	51,029,500.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,055,686.33	52,060,500.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,698,228.54	25,458,537.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,176,859.24	53,149,500.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,063,669.32	19,133,820.00
110997	FFCB 2.22 (CALLABLE	2.2200	06/21/24	23,500,000.00	23,500,000.00	23,529,140.00
110998	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,031,000.00
111012	FFCB 2.22 (CALLABLE	2.2200	06/21/24	13,000,000.00	13,000,000.00	13,016,120.00
111013	FFCB 2.22 (CALLABLE	2.2200	06/21/24	25,000,000.00	25,000,000.00	25,031,000.00
112249	FFCB 1.625	1.6250	12/03/24	50,000,000.00	49,957,931.00	52,115,000.00
112270	FFCB 1.95 (CALLABLE	1.9500	12/02/25	25,000,000.00	25,000,000.00	25,211,000.00
112418	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,459,000.00
112419	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,459,000.00
112538	FFCB 1.66	1.6600	12/27/22	50,000,000.00	49,992,144.14	51,204,500.00
112539	FFCB 1.625	1.6250	12/27/21	50,000,000.00	49,992,852.23	50,451,500.00
112558	FFCB 1.82	1.8200	12/18/25	36,274,000.00	36,260,199.96	38,064,847.38
112734	FFCB 1.98 (CALLABLE	1.9800	01/27/26	50,000,000.00	50,000,000.00	50,620,000.00
112780	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,996,504.78	30,372,000.00
112781	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,996,504.78	30,372,000.00
113137	FFCB 1.00 (CALLABLE	1.0000	03/17/27	50,000,000.00	50,000,000.00	49,424,500.00
113156	FFCB 0.92 NOTE	0.9200	03/18/24	50,000,000.00	50,204,409.63	50,817,000.00
113264	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,578,500.00
113265	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,578,500.00
113350	FFCB 0.875 (CALLABL	0.8750	04/08/24	50,000,000.00	50,000,000.00	50,264,500.00
113487	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,067,500.00
113488	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,067,500.00
113557	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	50,140,500.00
113558	FFCB 1.02	1.0200	04/27/27	25,000,000.00	25,000,000.00	25,070,250.00
113599	FFCB 1.02	1.0200	04/27/27	35,000,000.00	35,000,000.00	35,098,350.00
113687	FFCB 1.02	1.0200	04/27/27	20,925,000.00	20,984,574.91	20,983,799.25
113738	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	50,140,500.00
113739	FFCB 1.02	1.0200	04/27/27	5,000,000.00	5,000,000.00	5,014,050.00
113831	FFCB 0.73 (CALLABLE	0.7300	05/27/25	50,000,000.00	50,000,000.00	49,723,500.00
113843	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,810,750.00
113844	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,810,750.00
113897	FFCB 1.04 (CALLABLE	1.0400	05/27/27	35,500,000.00	35,500,000.00	35,276,350.00
113991	FFCB 0.875 (CALLABL	0.8750	06/22/27	25,000,000.00	25,000,000.00	24,608,000.00
114304	FFCB 1.12 (CALLABLE	1.1200	07/30/29	25,000,000.00	25,000,000.00	23,990,250.00
114305	FFCB 1.12 (CALLABLE	1.1200	07/30/29	20,000,000.00	20,000,000.00	19,192,200.00
114404	FFCB 1.14 (CALLABLE	1.1400	08/20/29	25,000,000.00	25,000,000.00	24,214,000.00
114435	FFCB 1.14 (CALLABLE	1.1400	08/20/29	45,200,000.00	45,200,000.00	43,778,912.00
114455	FFCB 1.03 (CALLABLE	1.0300	12/01/28	25,000,000.00	25,000,000.00	24,338,250.00
114456	FFCB 1.03 (CALLABLE	1.0300	12/01/28	25,000,000.00	25,000,000.00	24,338,250.00
114480	FFCB 1.14 (CALLABLE	1.1400	08/20/29	25,000,000.00	24,977,118.90	24,214,000.00
114505	FFCB 1.12 (CALLABLE	1.1200	09/01/28	25,000,000.00	25,000,000.00	24,380,000.00
114538	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	50,000,000.00	48,234,000.00
114539	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	50,000,000.00	48,234,000.00
114549	FFCB 1.25 (CALLABLE	1.2500	06/03/30	50,000,000.00	50,000,000.00	48,084,500.00
114550	FFCB 1.25 (CALLABLE	1.2500	06/03/30	50,000,000.00	50,000,000.00	48,084,500.00
114551	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	49,907,420.59	48,234,000.00
114554	FFCB 1.32 (CALLABLE	1.3200	09/09/30	50,000,000.00	50,000,000.00	48,399,500.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114569	FFCB 1.14 (CALLABLE	1.1400	08/20/29	43,338,000.00	43,278,375.49	41,975,453.28
114570	FFCB 1.03 (CALLABLE	1.0300	12/01/28	40,000,000.00	39,895,896.35	38,941,200.00
114604	FFCB 1.32 (CALLABLE	1.3200	09/09/30	32,190,000.00	32,190,000.00	31,159,598.10
114606	FFCB 0.95	0.9500	09/10/30	25,000,000.00	24,889,834.34	23,730,500.00
114607	FFCB 1.23 (CALLABLE	1.2300	09/10/29	25,000,000.00	25,000,000.00	24,173,750.00
114608	FFCB 1.00 (CALLABLE	1.0000	09/14/28	20,000,000.00	20,000,000.00	19,443,400.00
114719	FFCB 1.15 (CALLABLE	1.1500	08/12/30	50,000,000.00	49,934,776.68	47,648,500.00
114720	FFCB 1.15 (CALLABLE	1.1500	08/12/30	10,551,000.00	10,537,236.56	10,054,786.47
114914	FFCB NOTE 0.99	0.9900	10/21/30	50,000,000.00	49,915,495.61	47,528,000.00
114999	FFCB 1.30 (CALLABLE	1.3000	11/04/30	50,000,000.00	50,000,000.00	48,386,000.00
115019	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	17,368,591.50
115020	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	17,368,591.50
115021	FFCB 1.24	1.2400	11/03/32	18,340,000.00	18,340,000.00	17,378,067.00
115022	FFCB 1.30 (CALLABLE	1.3000	11/04/30	50,000,000.00	50,000,000.00	48,386,000.00
115023	FFCB 0.90 (CALLABLE	0.9000	01/21/28	50,000,000.00	49,979,340.20	48,410,500.00
115024	FFCB 0.90 (CALLABLE	0.9000	01/21/28	17,300,000.00	17,292,851.71	16,750,033.00
115092	FFCB 1.37 (CALLABLE	1.3700	11/04/30	50,000,000.00	50,000,000.00	48,395,000.00
115093	FFCB 1.37 (CALLABLE	1.3700	11/04/30	6,000,000.00	6,000,000.00	5,807,400.00
115100	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,988,187.99	23,823,250.00
115101	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,963,382.74	23,823,250.00
115172	FFCB 1.34 (CALLABLE	1.3400	11/19/30	50,000,000.00	50,000,000.00	47,147,000.00
115173	FFCB 1.34 (CALLABLE	1.3400	11/19/30	25,000,000.00	25,000,000.00	23,573,500.00
115174	FFCB 1.34 (CALLABLE	1.3400	11/19/30	25,000,000.00	25,000,000.00	23,573,500.00
115202	FFCB 1.34 (CALLABLE	1.3400	11/19/30	50,000,000.00	50,000,000.00	47,147,000.00
115203	FFCB 1.34 (CALLABLE	1.3400	11/19/30	6,525,000.00	6,525,000.00	6,152,683.50
115222	FFCB NOTE 1.03	1.0300	11/12/30	20,000,000.00	19,875,009.11	19,058,600.00
115357	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	50,000,000.00	47,957,500.00
115386	FFCB 1.17 NOTE	1.1700	12/10/31	37,000,000.00	36,803,139.73	35,174,420.00
115432	FFCB 0.86 (CALLABLE	0.8600	12/09/27	26,200,000.00	26,200,000.00	25,538,188.00
115433	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	49,880,955.63	47,957,500.00
115434	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	49,880,955.63	47,957,500.00
115493	FFCB 0.74 (CALLABLE	0.7400	12/21/27	20,000,000.00	20,000,000.00	19,503,800.00
115513	FFCB 1.17 (CALLABLE	1.1700	12/23/30	50,000,000.00	49,928,285.88	47,455,500.00
115543	FFCB NOTE 1.125	1.1250	02/21/31	25,000,000.00	24,994,022.62	23,905,250.00
115569	FFCB NOTE 1.125	1.1250	02/21/31	21,750,000.00	21,750,000.00	20,797,567.50
115570	FFCB NOTE 1.125	1.1250	02/21/31	22,956,000.00	22,953,804.53	21,950,756.76
115609	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	47,762,500.00
115610	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	47,762,500.00
115611	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	47,762,500.00
115655	FFCB 1.24 (CALLABLE	1.2400	12/23/30	48,935,000.00	48,884,851.14	46,745,158.75
115666	FFCB 1.24 (CALLABLE	1.2400	01/06/31	25,000,000.00	25,000,000.00	23,871,500.00
115673	FFCB 1.24 (CALLABLE	1.2400	01/06/31	50,000,000.00	50,000,000.00	47,743,000.00
115725	FFCB 1.38 (CALLABLE	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,174,250.00
115726	FFCB 1.38 (CALLABLE	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,174,250.00
115727	FFCB 1.38 (CALLABLE	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,174,250.00
115754	FFCB 1.38 (CALLABLE	1.3800	01/14/31	50,000,000.00	49,942,267.25	48,348,500.00
115774	FFCB 1.38 (CALLABLE	1.3800	01/14/31	50,000,000.00	49,987,969.05	48,348,500.00
115851	FFCB 0.70 (CALLABLE	0.7000	01/27/27	50,000,000.00	50,000,000.00	49,162,500.00
115854	FFCB 0.70 (CALLABLE	0.7000	01/27/27	40,000,000.00	40,000,000.00	39,330,000.00
116108	FFCB 1.10 (CALLABLE	1.1000	03/03/27	50,000,000.00	49,964,040.39	49,801,000.00
116282	FFCB 1.05 (CALLABLE	1.0500	03/25/26	25,000,000.00	25,000,000.00	25,018,000.00
116284	FFCB 1.05 (CALLABLE	1.0500	03/25/26	25,000,000.00	25,000,000.00	25,018,000.00
116328	FFCB 1.30 (CALLABLE	1.3000	03/30/27	25,000,000.00	25,000,000.00	25,071,000.00
116340	FFCB 1.30 (CALLABLE	1.3000	03/30/27	25,000,000.00	25,000,000.00	25,071,000.00
116363	FFCB 1.73 (CALLABLE	1.7300	04/05/29	25,000,000.00	25,000,000.00	25,002,250.00
116366	FFCB 2.02 (CALLABLE	2.0200	04/01/31	25,000,000.00	25,000,000.00	25,008,250.00
116368	FFCB 2.02 (CALLABLE	2.0200	04/01/31	25,000,000.00	25,000,000.00	25,008,250.00
116391	FFCB 2.02 (CALLABLE	2.0200	04/01/31	25,000,000.00	25,000,000.00	25,008,250.00
116395	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	50,000,000.00	50,092,000.00
116400	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	50,000,000.00	50,092,000.00
116412	FFCB 0.07 NOTE	0.0700	03/29/22	50,000,000.00	50,000,000.00	50,010,000.00
116413	FFCB 1.98 (CALLABLE	1.9800	03/24/31	50,000,000.00	49,876,957.42	50,137,500.00
116421	FFCB 2.02 (CALLABLE	2.0200	04/01/31	50,000,000.00	49,803,125.00	50,016,500.00
116436	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	49,889,964.79	50,092,000.00
116487	FFCB 1.55 (CALLABLE	1.5500	03/15/29	50,000,000.00	49,681,165.92	50,004,000.00
116488	FFCB 1.55 (CALLABLE	1.5500	03/15/29	20,945,000.00	20,811,440.41	20,946,675.60
116489	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	50,000,000.00	50,092,000.00
116518	FFCB 1.43 (CALLABLE	1.4300	04/14/28	25,000,000.00	25,000,000.00	25,040,500.00
116520	FFCB 1.43 (CALLABLE	1.4300	04/14/28	25,000,000.00	25,000,000.00	25,040,500.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116532	FFCB 2.04 (CALLABLE	2.0400	04/14/31	25,000,000.00	25,000,000.00	24,903,250.00
116533	FFCB 2.04 (CALLABLE	2.0400	04/14/31	25,000,000.00	25,000,000.00	24,903,250.00
116562	FFCB 1.70 (CALLABLE	1.7000	04/19/29	25,000,000.00	25,000,000.00	24,915,250.00
116564	FFCB 1.97 (CALLABLE	1.9700	04/21/31	45,000,000.00	45,000,000.00	45,032,850.00
116572	FFCB 1.70 (CALLABLE	1.7000	04/19/29	25,000,000.00	25,000,000.00	24,915,250.00
116595	FFCB 2.04 (CALLABLE	2.0400	04/14/31	25,000,000.00	25,000,000.00	24,903,250.00
116650	FFCB 0.94 (CALLABLE	0.9400	04/28/26	25,000,000.00	25,000,000.00	25,009,750.00
116651	FFCB 1.43 (CALLABLE	1.4300	04/30/29	30,000,000.00	30,000,000.00	29,949,900.00
116679	FFCB 2.24 (CALLABLE	2.2400	04/14/32	30,000,000.00	30,000,000.00	30,014,100.00
116694	FFCB 1.40 (CALLABLE	1.4000	04/28/28	25,000,000.00	24,950,626.22	25,002,750.00
116702	FFCB 1.00 (CALLABLE	1.0000	05/04/26	25,000,000.00	24,963,075.03	25,000,500.00
116896	FFCB 1.94 (CALLABLE	1.9400	05/27/31	11,923,000.00	11,923,000.00	11,861,477.32
FFCB TOTAL				**4,726,712,000.00**	**4,724,775,255.47**	**4,662,792,783.91**
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,977,673.35	50,454,000.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,977,673.35	50,454,000.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,988,836.67	25,227,000.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,985,082.42	50,454,000.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,985,082.42	50,454,000.00
110849	FHLB 2.25	2.2500	06/11/21	45,000,000.00	44,999,820.00	45,027,450.00
112128	FHLB 2.08 (CALLABLE	2.0800	11/25/26	50,000,000.00	50,000,000.00	51,379,000.00
112145	FHLB 2.08 (CALLABLE	2.0800	11/25/26	40,950,000.00	40,950,000.00	42,079,401.00
112332	FHLB 2.02 (CALLABLE	2.0200	12/16/26	50,000,000.00	50,000,000.00	51,380,000.00
112486	FHLB 2.09 (CALLABLE	2.0900	12/23/26	40,000,000.00	40,000,000.00	41,160,800.00
112637	FHLB 1.875	1.8750	12/09/22	50,000,000.00	50,168,026.88	51,333,500.00
113541	FHLB 1.20 (CALLABLE	1.2000	04/27/27	50,000,000.00	50,000,000.00	49,749,000.00
113600	FHLB 1.20 (CALLABLE	1.2000	05/04/27	50,000,000.00	50,000,000.00	49,746,500.00
114029	FHLB 1.00 (CALLABLE	1.0000	06/25/27	50,000,000.00	50,000,000.00	49,518,000.00
114118	FHLB 1.02 (CALLABLE	1.0200	07/06/27	24,185,000.00	24,179,726.15	23,840,121.90
114223	FHLB 0.77 (CALLABLE	0.7700	07/28/27	50,000,000.00	50,000,000.00	49,281,500.00
114337	FHLB 1.02 (CALLABLE	1.0200	08/10/28	32,995,000.00	32,995,000.00	31,966,875.80
114617	FHLB 1.30 (CALLABLE	1.3000	09/30/30	39,950,000.00	39,950,000.00	38,560,938.50
114722	FHLB 1.25 (CALLABLE	1.2500	10/08/30	50,000,000.00	50,000,000.00	48,044,500.00
114733	FHLB 1.21 (CALLABLE	1.2100	10/07/30	50,000,000.00	50,000,000.00	46,235,500.00
114743	FHLB 1.21 (CALLABLE	1.2100	10/07/30	38,200,000.00	38,200,000.00	35,323,922.00
114771	FHLB 1.08 (CALLABLE	1.0800	10/02/30	50,000,000.00	50,000,000.00	48,069,500.00
115431	FHLB 1.28 (CALLABLE	1.2800	12/16/30	33,200,000.00	33,190,495.47	31,707,660.00
115526	FHLB 1.25 (CALLABLE	1.2500	12/23/30	50,000,000.00	50,000,000.00	47,928,000.00
115527	FHLB 1.25 (CALLABLE	1.2500	12/23/30	25,000,000.00	25,000,000.00	23,964,000.00
115529	FHLB 0.875 (CALLABL	0.8750	12/30/27	22,000,000.00	22,000,000.00	21,503,240.00
115557	FHLB 1.29 (CALLABLE	1.2900	12/30/30	19,875,000.00	19,875,000.00	18,977,842.50
115670	FHLB 1.25 (CALLABLE	1.2500	12/30/30	40,440,000.00	40,440,000.00	38,766,188.40
115713	FHLB 1.34 (CALLABLE	1.3400	01/27/32	50,000,000.00	50,000,000.00	47,496,000.00
115714	FHLB 1.35 (CALLABLE	1.3500	01/27/32	50,000,000.00	50,000,000.00	47,959,500.00
115728	FHLB 1.26 (CALLABLE	1.2600	01/27/31	50,000,000.00	50,000,000.00	48,050,000.00
115729	FHLB 1.37 (CALLABLE	1.3700	01/27/32	50,000,000.00	50,000,000.00	47,962,000.00
115730	FHLB 1.37 (CALLABLE	1.3700	01/27/32	25,000,000.00	25,000,000.00	23,981,000.00
115740	FHLB 1.50 (CALLABLE	1.5000	01/27/33	50,000,000.00	50,000,000.00	48,469,500.00
115768	FHLB 1.495 (CALLABL	1.4950	01/27/33	50,000,000.00	50,000,000.00	48,226,000.00
115815	FHLB 1.32 (CALLABLE	1.3200	01/28/31	50,000,000.00	50,000,000.00	47,889,500.00
115835	FHLB 1.32 (CALLABLE	1.3200	02/03/31	50,000,000.00	50,000,000.00	48,028,500.00
115907	FHLB 1.35 (CALLABLE	1.3500	02/17/32	50,000,000.00	50,000,000.00	47,950,000.00
115952	FHLB 1.15 (CALLABLE	1.1500	08/24/29	25,000,000.00	25,000,000.00	24,322,000.00
115953	FHLB 1.32 (CALLABLE	1.3200	02/24/31	50,000,000.00	50,000,000.00	47,965,500.00
116026	FHLB 1.25 (CALLABLE	1.2500	02/24/31	50,000,000.00	50,000,000.00	47,808,500.00
116035	FHLB 1.46 (CALLABLE	1.4600	02/24/31	25,000,000.00	25,000,000.00	24,303,500.00
116112	FHLB 1.00 (CALLABLE	1.0000	03/23/26	50,000,000.00	50,000,000.00	50,002,500.00
116117	FHLB NOTE 1.50	1.5000	03/14/31	25,000,000.00	24,729,879.63	24,733,500.00
116287	FHLB 0.04	0.0400	09/21/21	50,000,000.00	50,000,000.00	49,997,000.00
116288	FHLB 0.04	0.0400	09/21/21	50,000,000.00	50,000,000.00	49,997,000.00
116289	FHLB 0.04	0.0400	09/21/21	50,000,000.00	50,000,000.00	49,997,000.00
116380	FHLB 1.03 (CALLABLE	1.0300	03/30/26	25,000,000.00	25,000,000.00	25,002,750.00
116543	FHLB 1.05 (CALLABLE	1.0500	04/28/26	50,000,000.00	50,000,000.00	50,023,500.00
116645	FHLB 1.55 (CALLABLE	1.5500	04/27/29	25,000,000.00	25,000,000.00	24,883,000.00
116662	FHLB 1.10 (CALLABLE	1.1000	11/12/26	30,000,000.00	30,000,000.00	30,002,100.00
116700	FHLB 1.45 (CALLABLE	1.4500	05/18/28	25,000,000.00	25,000,000.00	25,014,250.00
FHLB TOTAL				**2,181,795,000.00**	**2,181,592,296.34**	**2,142,650,540.10**
114951	FHLB D-N	0.1000	06/01/21	50,000,000.00	50,000,000.00	50,000,000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114952	FHLB D-N	0.1000	06/01/21	50,000,000.00	50,000,000.00	50,000,000.00
116011	FHLB D-N	0.0540	08/13/21	50,000,000.00	49,994,525.00	49,999,000.00
116012	FHLB D-N	0.0540	08/13/21	50,000,000.00	49,994,525.00	49,999,000.00
116091	FHLB D-N	0.0480	08/25/21	50,000,000.00	49,994,333.34	49,999,000.00
116094	FHLB D-N	0.0300	06/01/21	50,000,000.00	50,000,000.00	50,000,000.00
116095	FHLB D-N	0.0300	06/01/21	50,000,000.00	50,000,000.00	50,000,000.00
116096	FHLB D-N	0.0300	06/01/21	20,000,000.00	20,000,000.00	20,000,000.00
116125	FHLB D-N	0.0450	06/07/21	50,000,000.00	49,999,625.00	50,000,000.00
116134	FHLB D-N	0.0420	06/02/21	50,000,000.00	49,999,941.67	50,000,000.00
116135	FHLB D-N	0.0420	06/02/21	50,000,000.00	49,999,941.67	50,000,000.00
116156	FHLB D-N	0.0400	06/04/21	50,000,000.00	49,999,833.33	50,000,000.00
116157	FHLB D-N	0.0400	06/04/21	50,000,000.00	49,999,833.33	50,000,000.00
116159	FHLB D-N	0.0400	06/04/21	50,000,000.00	49,999,833.33	50,000,000.00
116160	FHLB D-N	0.0400	06/04/21	50,000,000.00	49,999,833.33	50,000,000.00
116197	FHLB D-N	0.0350	06/02/21	50,000,000.00	49,999,951.39	50,000,000.00
116199	FHLB D-N	0.0350	06/02/21	50,000,000.00	49,999,951.39	50,000,000.00
116200	FHLB D-N	0.0350	06/02/21	50,000,000.00	49,999,951.39	50,000,000.00
116206	FHLB D-N	0.0400	07/16/21	50,000,000.00	49,997,500.00	50,000,000.00
116207	FHLB D-N	0.0400	07/16/21	50,000,000.00	49,997,500.00	50,000,000.00
116212	FHLB D-N	0.0370	06/11/21	50,000,000.00	49,999,486.11	50,000,000.00
116257	FHLB D-N	0.0350	09/15/21	50,000,000.00	49,994,847.22	49,997,000.00
116258	FHLB D-N	0.0350	09/15/21	50,000,000.00	49,994,847.22	49,997,000.00
116267	FHLB D-N	0.0400	12/15/21	50,000,000.00	49,989,055.55	49,992,000.00
116268	FHLB D-N	0.0400	12/15/21	50,000,000.00	49,989,055.55	49,992,000.00
116285	FHLB D-N	0.0390	09/17/21	50,000,000.00	49,994,150.01	49,997,000.00
116286	FHLB D-N	0.0390	09/17/21	50,000,000.00	49,994,150.01	49,997,000.00
116330	FHLB D-N	0.0350	09/22/21	50,000,000.00	49,994,506.94	49,997,000.00
116331	FHLB D-N	0.0350	09/22/21	50,000,000.00	49,994,506.94	49,997,000.00
116361	FHLB D-N	0.0400	10/29/21	50,000,000.00	49,991,666.66	49,996,000.00
116362	FHLB D-N	0.0400	10/29/21	50,000,000.00	49,991,666.66	49,996,000.00
116369	FHLB D-N	0.0350	09/29/21	50,000,000.00	49,994,166.66	49,996,500.00
116370	FHLB D-N	0.0350	09/29/21	50,000,000.00	49,994,166.66	49,996,500.00
116374	FHLB D-N	0.0450	09/24/21	50,000,000.00	49,992,812.50	49,997,000.00
116375	FHLB D-N	0.0450	09/24/21	50,000,000.00	49,992,812.50	49,997,000.00
116407	FHLB D-N	0.0380	09/29/21	50,000,000.00	49,993,666.66	49,996,500.00
116408	FHLB D-N	0.0380	09/29/21	50,000,000.00	49,993,666.66	49,996,500.00
116409	FHLB D-N	0.0380	09/29/21	50,000,000.00	49,993,666.66	49,996,500.00
116410	FHLB D-N	0.0380	09/29/21	50,000,000.00	49,993,666.66	49,996,500.00
116447	FHLB D-N	0.0300	09/01/21	50,000,000.00	49,996,166.67	49,997,500.00
116448	FHLB D-N	0.0300	09/01/21	50,000,000.00	49,996,166.67	49,997,500.00
116449	FHLB D-N	0.0300	09/01/21	50,000,000.00	49,996,166.67	49,997,500.00
116450	FHLB D-N	0.0300	09/01/21	50,000,000.00	49,996,166.67	49,997,500.00
116451	FHLB D-N	0.0300	09/01/21	50,000,000.00	49,996,166.67	49,997,500.00
116452	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,993,388.89	49,996,000.00
116453	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,993,388.89	49,996,000.00
116454	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,993,388.89	49,996,000.00
116455	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,993,388.89	49,996,000.00
116456	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,993,388.89	49,996,000.00
116471	FHLB D-N	0.0370	10/06/21	50,000,000.00	49,993,473.61	49,996,500.00
116472	FHLB D-N	0.0370	10/06/21	50,000,000.00	49,993,473.61	49,996,500.00
116473	FHLB D-N	0.0370	10/06/21	50,000,000.00	49,993,473.61	49,996,500.00
116474	FHLB D-N	0.0370	10/06/21	50,000,000.00	49,993,473.61	49,996,500.00
116521	FHLB D-N	0.0340	10/08/21	50,000,000.00	49,993,908.34	49,996,500.00
116522	FHLB D-N	0.0340	10/08/21	50,000,000.00	49,993,908.34	49,996,500.00
116523	FHLB D-N	0.0340	10/08/21	50,000,000.00	49,993,908.34	49,996,500.00
116524	FHLB D-N	0.0340	10/08/21	50,000,000.00	49,993,908.34	49,996,500.00
116596	FHLB D-N	0.0370	10/15/21	50,000,000.00	49,993,011.11	49,996,000.00
116597	FHLB D-N	0.0370	10/15/21	50,000,000.00	49,993,011.11	49,996,000.00
116607	FHLB D-N	0.0550	04/14/22	42,000,000.00	41,979,659.17	41,985,300.00
116641	FHLB D-N	0.0250	10/20/21	50,000,000.00	49,995,104.17	49,996,000.00
116680	FHLB D-N	0.0330	10/27/21	50,000,000.00	49,993,216.66	49,996,000.00
116681	FHLB D-N	0.0330	10/27/21	50,000,000.00	49,993,216.66	49,996,000.00
116697	FHLB D-N	0.0250	10/29/21	50,000,000.00	49,994,791.67	49,996,000.00
116698	FHLB D-N	0.0250	10/29/21	50,000,000.00	49,994,791.67	49,996,000.00
116717	FHLB D-N	0.0450	05/03/22	50,000,000.00	49,979,000.00	49,981,500.00
116722	FHLB D-N	0.0360	11/03/21	50,000,000.00	49,992,250.00	49,993,500.00
116723	FHLB D-N	0.0360	11/03/21	50,000,000.00	49,992,250.00	49,993,500.00
116736	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,974,180.55	49,981,000.00
116737	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,974,180.55	49,981,000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116738	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,974,180.55	49,981,000.00
116739	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,974,180.55	49,981,000.00
116747	FHLB D-N	0.0330	11/05/21	50,000,000.00	49,992,804.16	49,993,500.00
116748	FHLB D-N	0.0330	11/05/21	50,000,000.00	49,992,804.16	49,993,500.00
116749	FHLB D-N	0.0330	11/05/21	50,000,000.00	49,992,804.16	49,993,500.00
116750	FHLB D-N	0.0330	11/05/21	50,000,000.00	49,992,804.16	49,993,500.00
116909	FHLB D-N	0.0250	11/26/21	50,000,000.00	49,993,819.45	49,992,500.00
116910	FHLB D-N	0.0250	11/26/21	50,000,000.00	49,993,819.45	49,992,500.00
FHLB DISC TOTAL				**3,862,000,000.00**	**3,861,506,828.56**	**3,861,676,300.00**
112422	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,507,000.00
112423	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,507,000.00
112439	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,507,000.00
112901	FHLMC 1.50	1.5000	02/12/25	25,000,000.00	24,985,739.22	25,920,750.00
113117	FHLMC 1.00 (CALLABL	1.0000	03/17/26	50,000,000.00	50,000,000.00	49,960,000.00
113530	FHLMC 1.00 (CALLABL	1.0000	04/28/26	50,000,000.00	50,000,000.00	50,067,000.00
113544	FHLMC 1.00 (CALLABL	1.0000	10/28/25	50,000,000.00	50,000,000.00	49,484,500.00
113668	FHLMC 1.05 (CALLABL	1.0500	05/04/27	50,000,000.00	50,000,000.00	49,710,000.00
113728	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,017,000.00
113729	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,017,000.00
113740	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	50,019,500.00
113750	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	50,019,500.00
113767	FHLMC 1.05 (CALLABL	1.0500	05/27/27	50,000,000.00	50,000,000.00	49,667,000.00
113774	FHLMC 1.07 (CALLABL	1.0700	05/27/27	50,000,000.00	50,000,000.00	49,725,000.00
113793	FHLMC 0.73 (CALLABL	0.7300	05/27/25	50,000,000.00	50,000,000.00	50,014,500.00
113992	FHLMC 1.00 (CALLABL	1.0000	06/23/27	25,000,000.00	25,000,000.00	24,809,500.00
114019	FHLMC 1.00 (CALLABL	1.0000	06/28/27	25,000,000.00	24,999,783.23	24,809,250.00
114045	FHLMC 0.71 (CALLABL	0.7100	06/23/25	50,000,000.00	50,000,000.00	50,003,000.00
114161	FHLMC 0.83 (CALLABL	0.8300	07/22/26	25,000,000.00	25,000,000.00	24,738,000.00
114217	FHLMC 1.00 (CALLABL	1.0000	07/29/27	50,000,000.00	50,000,000.00	49,465,500.00
114224	FHLMC 0.83 (CALLABL	0.8300	07/29/27	50,000,000.00	50,000,000.00	48,961,000.00
114308	FHLMC 1.10 (CALLABL	1.1000	02/12/29	25,000,000.00	25,000,000.00	24,410,750.00
114371	FHLMC 1.10 (CALLABL	1.1000	08/20/29	25,000,000.00	25,000,000.00	24,252,250.00
114378	FHLMC 1.15 (CALLABL	1.1500	08/24/29	25,000,000.00	25,000,000.00	24,347,000.00
114390	FHLMC 1.07 (CALLABL	1.0700	08/25/28	25,000,000.00	25,000,000.00	24,441,750.00
114391	FHLMC 1.25 (CALLABL	1.2500	08/26/30	25,000,000.00	25,000,000.00	24,064,750.00
114393	FHLMC 1.26 (CALLABL	1.2600	09/03/30	25,000,000.00	25,000,000.00	24,038,000.00
114454	FHLMC 1.20 (CALLABL	1.2000	08/27/30	25,000,000.00	25,000,000.00	23,997,000.00
114465	FHLMC 1.20 (CALLABL	1.2000	09/09/30	25,000,000.00	25,000,000.00	23,986,250.00
114490	FHLMC 1.25 (CALLABL	1.2500	09/09/30	25,000,000.00	25,000,000.00	24,053,250.00
114491	FHLMC 1.28 (CALLABL	1.2800	09/17/30	25,000,000.00	25,000,000.00	24,070,750.00
114506	FHLMC 1.25 (CALLABL	1.2500	09/16/30	25,000,000.00	25,000,000.00	24,047,750.00
114526	FHLMC 1.32 (CALLABL	1.3200	09/17/30	25,000,000.00	25,000,000.00	24,136,750.00
114623	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	48,640,500.00
114624	FHLMC 1.33 (CALLABL	1.3300	09/26/30	50,000,000.00	50,000,000.00	48,303,500.00
114640	FHLMC 1.25 (CALLABL	1.2500	09/23/30	50,000,000.00	50,000,000.00	48,085,000.00
114641	FHLMC 1.25 (CALLABL	1.2500	09/23/30	50,000,000.00	50,000,000.00	48,085,000.00
114642	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	48,640,500.00
114643	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	48,640,500.00
114660	FHLMC 1.25 (CALLABL	1.2500	09/30/30	50,000,000.00	50,000,000.00	48,074,000.00
114675	FHLMC 1.25 (CALLABL	1.2500	09/30/30	50,000,000.00	50,000,000.00	48,074,000.00
114702	FHLMC 1.24 (CALLABL	1.2400	09/30/30	50,000,000.00	50,000,000.00	48,072,000.00
114744	FHLMC 1.24 (CALLABL	1.2400	10/08/30	50,000,000.00	50,000,000.00	48,060,000.00
114792	FHLMC 1.25 (CALLABL	1.2500	10/15/30	50,000,000.00	50,000,000.00	48,051,000.00
114793	FHLMC 1.25 (CALLABL	1.2500	10/22/30	50,000,000.00	50,000,000.00	48,040,500.00
114819	FHLMC 1.26 (CALLABL	1.2600	10/15/30	50,000,000.00	50,000,000.00	48,011,500.00
114829	FHLMC 1.26 (CALLABL	1.2600	10/22/30	50,000,000.00	49,985,911.84	48,000,500.00
114830	FHLMC 1.26 (CALLABL	1.2600	10/22/30	25,000,000.00	24,992,955.90	24,000,250.00
114831	FHLMC 1.27 (CALLABL	1.2700	10/22/30	50,000,000.00	50,000,000.00	48,044,500.00
114841	FHLMC 1.27 (CALLABL	1.2700	10/21/30	50,000,000.00	50,000,000.00	48,046,000.00
114842	FHLMC 1.29 (CALLABL	1.2900	10/21/30	50,000,000.00	50,000,000.00	48,133,500.00
114843	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,167,000.00
114844	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,167,000.00
114854	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,167,000.00
114875	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,167,000.00
114876	FHLMC 1.31 (CALLABL	1.3100	10/28/30	50,000,000.00	50,000,000.00	48,169,000.00
114884	FHLMC 1.31 (CALLABL	1.3100	10/28/30	50,000,000.00	50,000,000.00	48,169,000.00
114892	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,167,000.00
114970	FHLMC 1.50 (CALLABL	1.5000	11/04/32	50,000,000.00	50,000,000.00	47,990,500.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114971	FHLMC 1.50 (CALLABL	1.5000	11/05/32	50,000,000.00	50,000,000.00	47,989,500.00
114972	FHLMC 1.31 (CALLABL	1.3100	11/12/30	50,000,000.00	50,000,000.00	47,991,500.00
114973	FHLMC 1.31 (CALLABL	1.3100	11/12/30	25,000,000.00	25,000,000.00	23,995,750.00
115000	FHLMC 1.41 (CALLABL	1.4100	11/17/31	50,000,000.00	50,000,000.00	47,409,500.00
115065	FHLMC 1.50 (CALLABL	1.5000	08/09/32	50,000,000.00	50,000,000.00	47,487,000.00
115087	FHLMC 1.50 (CALLABL	1.5000	11/23/32	50,000,000.00	50,000,000.00	47,328,000.00
115094	FHLMC 1.36 (CALLABL	1.3600	11/26/30	50,000,000.00	50,000,000.00	48,190,500.00
115223	FHLMC 1.32 (CALLABL	1.3200	11/25/31	50,000,000.00	50,000,000.00	47,690,500.00
115224	FHLMC 1.42 (CALLABL	1.4200	11/23/32	50,000,000.00	50,000,000.00	46,920,000.00
115242	FHLMC 1.32 (CALLABL	1.3200	11/25/31	50,000,000.00	50,000,000.00	47,683,000.00
115243	FHLMC 1.42 (CALLABL	1.4200	11/23/32	50,000,000.00	50,000,000.00	46,920,000.00
115244	FHLMC 1.49 (CALLABL	1.4900	11/26/32	50,000,000.00	50,000,000.00	47,282,000.00
115284	FHLMC 1.40 (CALLABL	1.4000	12/02/31	50,000,000.00	50,000,000.00	48,078,500.00
115285	FHLMC 1.22 (CALLABL	1.2200	12/09/30	50,000,000.00	50,000,000.00	47,569,500.00
115301	FHLMC 1.33 (CALLABL	1.3300	12/09/31	50,000,000.00	50,000,000.00	47,768,000.00
115302	FHLMC 1.33 (CALLABL	1.3300	12/16/31	50,000,000.00	50,000,000.00	47,774,500.00
115391	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,109,772.19	49,611,500.00
115392	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,109,772.19	49,611,500.00
115393	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,109,772.19	49,611,500.00
115394	FHLMC 0.60 (CALLABL	0.6000	11/12/25	50,000,000.00	50,000,000.00	49,900,000.00
115395	FHLMC 0.60 (CALLABL	0.6000	11/12/25	31,739,000.00	31,739,000.00	31,675,522.00
115575	FHLMC 1.36 (CALLABL	1.3600	01/06/33	50,000,000.00	50,000,000.00	46,558,500.00
115582	FHLMC 1.15 (CALLABL	1.1500	01/06/31	50,000,000.00	50,000,000.00	47,244,500.00
FHLMC Fxd-(S) TOTAL				**3,631,739,000.00**	**3,632,032,706.76**	**3,529,232,272.00**
114030	FHLMC 0.75 (CALLABL	0.7500	12/26/25	50,000,000.00	50,000,000.00	49,932,000.00
114100	FHLMC 0.73 (CALLABL	0.7300	07/09/25	50,000,000.00	50,000,000.00	50,007,000.00
FHLMC Fxd-(Q) TOTAL				**100,000,000.00**	**100,000,000.00**	**99,939,000.00**
114028	FNMA 0.50	0.5000	06/17/25	25,000,000.00	24,992,277.65	24,920,750.00
114101	FNMA 0.71 (CALLABLE	0.7100	07/09/25	50,000,000.00	50,000,000.00	50,002,500.00
114155	FNMA 0.82 (CALLABLE	0.8200	07/09/26	50,000,000.00	50,000,000.00	49,889,500.00
114160	FNMA 0.95 (CALLABLE	0.9500	07/15/27	50,000,000.00	50,000,000.00	49,754,500.00
114179	FNMA 0.75 (CALLABLE	0.7500	06/30/25	21,000,000.00	21,000,000.00	21,001,890.00
114285	FNMA 0.875 (CALLABL	0.8750	07/30/27	25,000,000.00	25,000,000.00	24,785,000.00
114392	FNMA 1.18 (CALLABLE	1.1800	08/26/30	50,000,000.00	50,000,000.00	47,836,000.00
114417	FNMA 1.25 (CALLABLE	1.2500	08/27/30	25,000,000.00	25,000,000.00	24,067,000.00
114503	FNMA 1.18 (CALLABLE	1.1800	08/26/30	25,000,000.00	25,000,000.00	23,918,000.00
114525	FNMA 1.12 (CALLABLE	1.1200	09/11/30	25,000,000.00	25,000,000.00	23,785,250.00
114631	FNMA 1.20 (CALLABLE	1.2000	09/27/30	50,000,000.00	50,000,000.00	47,903,500.00
114632	FNMA 1.25 (CALLABLE	1.2500	09/27/30	50,000,000.00	50,000,000.00	48,139,500.00
114901	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,401,495.53	46,793,500.00
114940	FNMA 1.20 (CALLABLE	1.2000	10/28/30	50,000,000.00	50,000,000.00	47,900,000.00
114983	FNMA 1.45 (CALLABLE	1.4500	10/28/32	50,000,000.00	50,000,000.00	48,071,500.00
114984	FNMA 1.365 (CALLABL	1.3650	10/28/31	50,000,000.00	50,000,000.00	48,175,000.00
114985	FNMA 1.45 (CALLABLE	1.4500	11/18/32	50,000,000.00	50,000,000.00	48,059,500.00
114986	FNMA 1.26 (CALLABLE	1.2600	10/28/30	50,000,000.00	50,000,000.00	48,146,000.00
115001	FNMA 1.46 (CALLABLE	1.4600	11/17/32	50,000,000.00	50,000,000.00	48,121,000.00
115058	FNMA 1.22 (CALLABLE	1.2200	08/27/32	50,000,000.00	49,405,967.80	47,016,000.00
115059	FNMA 1.22 (CALLABLE	1.2200	08/27/32	49,250,000.00	48,664,471.58	46,310,760.00
115066	FNMA 1.27 (CALLABLE	1.2700	11/18/30	50,000,000.00	50,000,000.00	48,191,000.00
115109	FNMA 1.24 (CALLABLE	1.2400	11/25/30	50,000,000.00	50,000,000.00	48,051,000.00
115126	FNMA 1.50 (CALLABLE	1.5000	11/16/32	50,000,000.00	50,000,000.00	48,311,000.00
115127	FNMA 1.32 (CALLABLE	1.3200	11/18/30	50,000,000.00	50,000,000.00	48,409,500.00
115128	FNMA 1.50 (CALLABLE	1.5000	11/23/32	50,000,000.00	50,000,000.00	48,310,500.00
115254	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,108,752.35	46,793,500.00
115257	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,133,593.22	46,793,500.00
115343	FNMA 1.515 (CALLABL	1.5150	12/08/32	50,000,000.00	50,000,000.00	48,360,000.00
115344	FNMA 1.36 (CALLABLE	1.3600	12/16/31	50,000,000.00	50,000,000.00	48,069,000.00
115358	FNMA 1.33 (CALLABLE	1.3300	12/09/30	50,000,000.00	50,000,000.00	48,427,500.00
115359	FNMA 1.24 (CALLABLE	1.2400	12/09/30	50,000,000.00	50,000,000.00	48,031,500.00
115378	FNMA 0.95 (CALLABLE	0.9500	12/08/28	50,000,000.00	50,000,000.00	48,348,500.00
115379	FNMA 1.00 (CALLABLE	1.0000	12/08/28	50,000,000.00	50,000,000.00	48,526,500.00
115380	FNMA 1.35 (CALLABLE	1.3500	12/16/31	50,000,000.00	50,000,000.00	48,029,500.00
115461	FNMA 1.33 (CALLABLE	1.3300	12/10/30	50,000,000.00	50,000,000.00	48,426,500.00
115492	FNMA 1.30 (CALLABLE	1.3000	12/17/30	25,000,000.00	24,988,068.19	24,138,750.00
115691	FNMA 1.36 (CALLABLE	1.3600	01/20/33	50,000,000.00	50,000,000.00	47,500,500.00
115697	FNMA 0.875	0.8750	08/05/30	25,000,000.00	24,381,744.36	23,396,750.00
115698	FNMA 1.31 (CALLABLE	1.3100	01/27/32	50,000,000.00	50,000,000.00	47,769,000.00

Los Angeles County Treasurer
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115699	FNMA 1.31 (CALLABLE	1.3100	01/27/32	50,000,000.00	50,000,000.00	47,769,000.00
115756	FNMA 1.61 (CALLABLE	1.6100	01/27/33	50,000,000.00	50,000,000.00	48,799,000.00
115882	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	48,977,813.57	46,793,500.00
FNMA TOTAL				**1,945,250,000.00**	**1,940,054,184.25**	**1,871,842,150.00**
113929	FHLMC 1.75 (CALLABL	1.0000	12/09/25	50,000,000.00	50,000,000.00	49,323,500.00
MCPN TOTAL				**50,000,000.00**	**50,000,000.00**	**49,323,500.00**
115895	COCA COLA CO CP	0.0800	06/08/21	41,000,000.00	40,999,362.22	40,999,590.00
115938	MONT BLANC CAPITAL	0.1600	06/04/21	50,000,000.00	49,999,333.33	49,999,000.00
115956	MONT BLANC CAPITAL	0.1600	06/10/21	42,546,000.00	42,544,298.16	42,544,723.62
115984	CANCARA ASSET SEC L	0.1500	06/09/21	50,000,000.00	49,998,333.33	49,998,500.00
115985	CANCARA ASSET SEC L	0.1500	06/09/21	15,000,000.00	14,999,500.00	14,999,550.00
116007	MONT BLANC CAPITAL	0.1500	06/14/21	50,000,000.00	49,997,291.67	49,998,000.00
116042	CANCARA ASSET SEC L	0.1500	06/18/21	50,000,000.00	49,996,458.33	49,998,000.00
116043	CANCARA ASSET SEC L	0.1500	06/18/21	8,750,000.00	8,749,380.21	8,749,650.00
116050	CANCARA ASSET SEC L	0.1500	06/21/21	40,000,000.00	39,996,666.67	39,998,000.00
116059	CANCARA ASSET SEC L	0.1400	06/18/21	44,460,000.00	44,457,060.70	44,458,221.60
116066	CANCARA ASSET SEC L	0.1500	06/22/21	50,000,000.00	49,995,625.00	49,997,500.00
116067	CANCARA ASSET SEC L	0.1500	06/22/21	50,000,000.00	49,995,625.00	49,997,500.00
116068	CANCARA ASSET SEC L	0.1500	06/22/21	2,000,000.00	1,999,825.00	1,999,900.00
116086	CANCARA ASSET SEC L	0.1400	06/30/21	50,000,000.00	49,994,361.11	49,996,000.00
116087	CANCARA ASSET SEC L	0.1400	06/30/21	22,500,000.00	22,497,462.50	22,498,200.00
116118	JUPITER SEC COMPANY	0.1200	06/01/21	50,000,000.00	50,000,000.00	49,999,500.00
116119	JUPITER SEC COMPANY	0.1200	06/01/21	50,000,000.00	50,000,000.00	49,999,500.00
116139	ING U.S. FUNDING LL	0.1400	06/04/21	50,000,000.00	49,999,416.67	49,999,500.00
116140	ING U.S. FUNDING LL	0.1400	06/04/21	50,000,000.00	49,999,416.67	49,999,500.00
116141	CANCARA ASSET SEC L	0.1300	06/03/21	50,000,000.00	49,999,638.89	49,999,500.00
116142	CANCARA ASSET SEC L	0.1300	06/04/21	50,000,000.00	49,999,458.33	49,999,000.00
116144	ING U.S. FUNDING LL	0.1300	06/03/21	50,000,000.00	49,999,638.89	49,999,500.00
116154	CANCARA ASSET SEC L	0.1400	06/25/21	50,000,000.00	49,995,333.34	49,997,000.00
116155	CANCARA ASSET SEC L	0.1400	06/25/21	32,000,000.00	31,997,013.34	31,998,080.00
116174	CRC FUNDING LLC CP	0.1200	06/08/21	50,000,000.00	49,998,833.33	49,999,000.00
116175	CRC FUNDING LLC CP	0.1200	06/08/21	10,000,000.00	9,999,766.67	9,999,800.00
116216	CRC FUNDING LLC CP	0.1200	06/14/21	23,000,000.00	22,999,003.33	22,999,080.00
116248	LA FAYETTE ASSET SE	0.1300	06/01/21	50,000,000.00	50,000,000.00	49,999,500.00
116249	LA FAYETTE ASSET SE	0.1300	06/01/21	2,619,000.00	2,619,000.00	2,618,973.81
116269	NATIXIS NY BRANCH C	0.1200	06/15/21	50,000,000.00	49,997,666.67	49,998,000.00
116270	NATIXIS NY BRANCH C	0.1200	06/15/21	50,000,000.00	49,997,666.67	49,998,000.00
116271	MONT BLANC CAPITAL	0.1400	06/15/21	22,256,000.00	22,254,788.28	22,255,109.76
116273	LA FAYETTE ASSET SE	0.1400	06/14/21	19,571,000.00	19,570,010.58	19,570,217.16
116274	OLD LINE FUNDING LL	0.1100	06/01/21	50,000,000.00	50,000,000.00	49,999,500.00
116275	OLD LINE FUNDING LL	0.1100	06/01/21	50,000,000.00	50,000,000.00	49,999,500.00
116276	ING U.S. FUNDING LL	0.1400	06/21/21	50,000,000.00	49,996,111.11	49,997,000.00
116277	ING U.S. FUNDING LL	0.1400	06/21/21	50,000,000.00	49,996,111.11	49,997,000.00
116278	MONT BLANC CAPITAL	0.1400	06/21/21	50,000,000.00	49,996,111.11	49,997,500.00
116279	MONT BLANC CAPITAL	0.1400	06/21/21	4,430,000.00	4,429,655.44	4,429,778.50
116283	SHEFFIELD RECEIVABL	0.1500	06/17/21	50,000,000.00	49,996,666.67	49,998,000.00
116291	ING U.S. FUNDING LL	0.1300	06/18/21	50,000,000.00	49,996,930.55	49,997,500.00
116292	ING U.S. FUNDING LL	0.1300	06/18/21	25,000,000.00	24,998,465.28	24,998,750.00
116293	ING U.S. FUNDING LL	0.1300	06/16/21	25,000,000.00	24,998,645.83	24,999,000.00
116294	LA FAYETTE ASSET SE	0.1400	06/17/21	25,000,000.00	24,998,444.45	24,999,000.00
116295	LA FAYETTE ASSET SE	0.1400	06/17/21	25,629,000.00	25,627,405.31	25,627,974.84
116296	SHEFFIELD RECEIVABL	0.1500	06/16/21	45,000,000.00	44,997,187.50	44,998,200.00
116297	MONT BLANC CAPITAL	0.1400	06/21/21	20,575,000.00	20,573,399.72	20,573,971.25
116300	NATIXIS NY BRANCH C	0.1200	06/16/21	50,000,000.00	49,997,500.00	49,998,000.00
116301	THUNDER BAY FUNDING	0.1100	06/01/21	50,000,000.00	50,000,000.00	49,999,500.00
116302	THUNDER BAY FUNDING	0.1100	06/01/21	50,000,000.00	50,000,000.00	49,999,500.00
116311	MONT BLANC CAPITAL	0.1700	07/20/21	50,000,000.00	49,988,430.55	49,993,000.00
116312	MONT BLANC CAPITAL	0.1700	07/20/21	50,000,000.00	49,988,430.55	49,993,000.00
116314	OLD LINE FUNDING LL	0.1100	06/02/21	50,000,000.00	49,999,847.22	49,999,500.00
116315	OLD LINE FUNDING LL	0.1100	06/02/21	50,000,000.00	49,999,847.22	49,999,500.00
116348	CANCARA ASSET SEC L	0.1300	06/03/21	50,000,000.00	49,999,638.89	49,999,500.00
116349	CRC FUNDING LLC CP	0.1300	06/16/21	50,000,000.00	49,997,291.67	49,998,000.00
116350	CRC FUNDING LLC CP	0.1300	06/16/21	25,000,000.00	24,998,645.83	24,999,000.00
116354	MONT BLANC CAPITAL	0.1600	07/20/21	50,000,000.00	49,989,111.12	49,993,000.00
116371	CRC FUNDING LLC CP	0.1300	06/30/21	50,000,000.00	49,994,763.89	49,996,000.00
116372	CRC FUNDING LLC CP	0.1300	06/30/21	50,000,000.00	49,994,763.89	49,996,000.00
116376	ING U.S. FUNDING LL	0.1400	06/30/21	50,000,000.00	49,994,361.11	49,996,500.00

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116377	ING U.S. FUNDING LL	0.1400	06/30/21	50,000,000.00	49,994,361.11	49,996,500.00
116378	CRC FUNDING LLC CP	0.1300	06/18/21	50,000,000.00	49,996,930.55	49,998,000.00
116379	CRC FUNDING LLC CP	0.1300	06/18/21	50,000,000.00	49,996,930.55	49,998,000.00
116381	CRC FUNDING LLC CP	0.1250	06/17/21	50,000,000.00	49,997,222.22	49,998,000.00
116384	ING U.S. FUNDING LL	0.1300	06/28/21	50,000,000.00	49,995,125.00	49,996,500.00
116386	ING U.S. FUNDING LL	0.1400	06/30/21	50,000,000.00	49,994,361.11	49,996,500.00
116387	ING U.S. FUNDING LL	0.1400	06/30/21	50,000,000.00	49,994,361.11	49,996,500.00
116388	CRC FUNDING LLC CP	0.1300	06/21/21	50,000,000.00	49,996,388.89	49,997,500.00
116405	CREDIT AGRICOLE CIB	0.0700	06/01/21	50,000,000.00	50,000,000.00	49,999,500.00
116416	CHARIOT FUNDING LLC	0.1300	06/01/21	50,000,000.00	50,000,000.00	49,999,500.00
116420	AUTOBAHN FUNDING CO	0.1150	06/01/21	50,000,000.00	50,000,000.00	49,999,500.00
116423	TOYOTA MOTOR CREDIT	0.1100	06/30/21	50,000,000.00	49,995,569.44	49,996,500.00
116424	TOYOTA MOTOR CREDIT	0.1100	06/30/21	50,000,000.00	49,995,569.44	49,996,500.00
116427	LA FAYETTE ASSET SE	0.1400	07/22/21	28,753,000.00	28,747,297.32	28,748,687.05
116431	TOYOTA MOTOR CREDIT	0.0700	06/07/21	50,000,000.00	49,999,416.67	49,999,000.00
116437	OLD LINE FUNDING LL	0.1100	06/08/21	37,661,000.00	37,660,194.47	37,660,246.78
116440	CHARIOT FUNDING LLC	0.1300	06/07/21	50,000,000.00	49,998,916.67	49,999,000.00
116441	CHARIOT FUNDING LLC	0.1300	06/07/21	40,800,000.00	40,799,116.00	40,799,184.00
116442	CANCARA ASSET SEC L	0.1300	07/06/21	50,000,000.00	49,993,680.55	49,995,500.00
116443	CANCARA ASSET SEC L	0.1300	07/06/21	14,525,000.00	14,523,164.20	14,523,692.75
116463	TOYOTA MOTOR CREDIT	0.0700	06/07/21	50,000,000.00	49,999,416.67	49,999,000.00
116464	TOYOTA MOTOR CREDIT	0.0700	06/07/21	50,000,000.00	49,999,416.67	49,999,000.00
116466	CAFCO LLC CP	0.1300	07/07/21	50,000,000.00	49,993,500.00	49,997,000.00
116476	CHARIOT FUNDING LLC	0.1300	06/09/21	50,000,000.00	49,998,555.55	49,998,500.00
116477	CHARIOT FUNDING LLC	0.1300	06/09/21	50,000,000.00	49,998,555.55	49,998,500.00
116479	OLD LINE FUNDING LL	0.1100	06/08/21	50,000,000.00	49,998,930.56	49,999,000.00
116486	OLD LINE FUNDING LL	0.1200	07/08/21	50,000,000.00	49,993,833.34	49,995,500.00
116490	LA FAYETTE ASSET SE	0.1100	06/08/21	40,000,000.00	39,999,144.44	39,999,200.00
116499	SHEFFIELD RECEIVABL	0.1500	07/09/21	50,000,000.00	49,992,083.33	49,995,000.00
116500	SHEFFIELD RECEIVABL	0.1500	07/09/21	50,000,000.00	49,992,083.33	49,995,000.00
116501	CRC FUNDING LLC CP	0.1200	07/08/21	24,750,000.00	24,746,947.50	24,747,525.00
116502	LA FAYETTE ASSET SE	0.1300	07/07/21	26,077,000.00	26,073,609.99	26,074,392.30
116504	UNILEVER CAPITAL CO	0.0500	07/02/21	50,000,000.00	49,997,847.22	49,999,000.00
116507	UNILEVER CAPITAL CO	0.0500	07/02/21	50,000,000.00	49,997,847.22	49,999,000.00
116508	SHEFFIELD RECEIVABL	0.1500	07/08/21	50,000,000.00	49,992,291.67	49,995,000.00
116509	CAFCO LLC CP	0.1200	07/08/21	50,000,000.00	49,993,833.33	49,997,000.00
116517	OLD LINE FUNDING LL	0.1200	06/21/21	50,000,000.00	49,996,666.67	49,998,000.00
116525	SHEFFIELD RECEIVABL	0.1300	07/12/21	50,000,000.00	49,992,597.22	49,994,500.00
116528	NATIXIS NY BRANCH C	0.1000	07/09/21	50,000,000.00	49,994,722.22	49,995,500.00
116529	NATIXIS NY BRANCH C	0.1000	07/09/21	50,000,000.00	49,994,722.22	49,995,500.00
116534	CRC FUNDING LLC CP	0.1200	07/09/21	35,000,000.00	34,995,566.67	34,996,500.00
116537	ATLANTIC ASSET SEC	0.0800	06/10/21	50,000,000.00	49,999,000.00	49,998,500.00
116538	ATLANTIC ASSET SEC	0.0800	06/10/21	8,255,000.00	8,254,834.90	8,254,752.35
116539	TOYOTA MOTOR CREDIT	0.0700	06/15/21	50,000,000.00	49,998,638.89	49,998,500.00
116540	CHARIOT FUNDING LLC	0.1300	06/15/21	50,000,000.00	49,997,472.22	49,998,000.00
116541	CHARIOT FUNDING LLC	0.1300	06/15/21	50,000,000.00	49,997,472.22	49,998,000.00
116542	SHEFFIELD RECEIVABL	0.1300	06/15/21	50,000,000.00	49,997,472.22	49,998,000.00
116563	MERCK & CO INC CP	0.0500	06/02/21	50,000,000.00	49,999,930.56	49,999,500.00
116566	JUPITER SEC COMPANY	0.1300	06/15/21	50,000,000.00	49,997,472.22	49,998,000.00
116567	JUPITER SEC COMPANY	0.1300	06/15/21	25,000,000.00	24,998,736.11	24,999,000.00
116570	CAFCO LLC CP	0.1200	07/14/21	50,000,000.00	49,992,833.33	49,996,000.00
116571	LA FAYETTE ASSET SE	0.1500	07/13/21	29,997,000.00	29,991,750.53	29,993,700.33
116574	SHEFFIELD RECEIVABL	0.1500	07/14/21	50,000,000.00	49,991,041.67	49,994,000.00
116577	NATIXIS NY BRANCH C	0.1000	07/15/21	50,000,000.00	49,993,888.89	49,995,000.00
116578	ATLANTIC ASSET SEC	0.0900	06/14/21	25,089,000.00	25,088,184.61	25,087,996.44
116579	ATLANTIC ASSET SEC	0.0900	06/14/21	25,000,000.00	24,999,187.50	24,999,000.00
116582	JUPITER SEC COMPANY	0.1200	06/14/21	50,000,000.00	49,997,833.33	49,998,000.00
116587	CAFCO LLC CP	0.1300	07/15/21	25,000,000.00	24,996,027.77	24,998,000.00
116589	CANCARA ASSET SEC L	0.1400	07/16/21	39,000,000.00	38,993,175.00	38,995,320.00
116592	JUPITER SEC COMPANY	0.1300	06/14/21	50,000,000.00	49,997,652.78	49,998,000.00
116593	LA FAYETTE ASSET SE	0.1500	07/14/21	26,266,000.00	26,261,294.01	26,262,848.08
116594	SHEFFIELD RECEIVABL	0.1300	07/15/21	50,000,000.00	49,992,055.55	49,994,000.00
116605	UNILEVER CAPITAL CO	0.0500	07/08/21	50,000,000.00	49,997,430.55	49,998,500.00
116606	UNILEVER CAPITAL CO	0.0500	07/08/21	30,000,000.00	29,998,458.34	29,999,100.00
116608	CHARIOT FUNDING LLC	0.1300	06/21/21	50,000,000.00	49,996,388.89	49,997,500.00
116609	SHEFFIELD RECEIVABL	0.1400	07/15/21	50,000,000.00	49,991,444.45	49,994,000.00
116617	LA FAYETTE ASSET SE	0.1200	07/21/21	44,191,000.00	44,183,634.83	44,184,813.26
116619	CANCARA ASSET SEC L	0.1300	07/21/21	50,000,000.00	49,990,972.22	49,993,000.00
116620	CANCARA ASSET SEC L	0.1300	07/21/21	3,000,000.00	2,999,458.33	2,999,580.00

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116621	MONT BLANC CAPITAL	0.1500	07/22/21	30,005,000.00	29,998,623.94	30,000,499.25
116624	OLD LINE FUNDING LL	0.1300	08/13/21	25,500,000.00	25,493,277.92	25,494,645.00
116640	CANADIAN IMP BK OF	0.0700	06/01/21	50,000,000.00	50,000,000.00	49,999,500.00
116642	MONT BLANC CAPITAL	0.1500	08/20/21	44,750,000.00	44,735,083.33	44,738,365.00
116655	CREDIT AGRICOLE CIB	0.0800	06/01/21	50,000,000.00	50,000,000.00	49,999,500.00
116658	ATLANTIC ASSET SEC	0.0800	06/01/21	50,000,000.00	50,000,000.00	49,999,500.00
116661	UNILEVER CAPITAL CO	0.0500	07/13/21	49,300,000.00	49,297,124.17	49,297,535.00
116664	SHEFFIELD RECEIVABL	0.1300	07/01/21	21,277,000.00	21,274,694.99	21,275,297.84
116665	CHARIOT FUNDING LLC	0.1300	06/25/21	50,000,000.00	49,995,666.67	49,997,000.00
116666	CHARIOT FUNDING LLC	0.1400	07/23/21	50,000,000.00	49,989,888.89	49,992,500.00
116667	LA FAYETTE ASSET SE	0.1200	07/26/21	21,878,000.00	21,873,989.03	21,874,499.52
116669	ATLANTIC ASSET SEC	0.0800	06/01/21	25,000,000.00	25,000,000.00	24,999,750.00
116683	ATLANTIC ASSET SEC	0.0750	06/01/21	50,000,000.00	50,000,000.00	49,999,500.00
116691	TOYOTA MOTOR CREDIT	0.0700	06/30/21	50,000,000.00	49,997,180.55	49,996,500.00
116695	JUPITER SEC COMPANY	0.1200	06/30/21	50,000,000.00	49,995,166.67	49,996,000.00
116696	ATLANTIC ASSET SEC	0.0700	08/13/21	43,315,000.00	43,308,851.68	43,305,037.55
116701	AUTOBAHN FUNDING CO	0.0900	06/01/21	40,000,000.00	40,000,000.00	39,999,600.00
116705	CREDIT AGRICOLE CIB	0.0500	06/04/21	50,000,000.00	49,999,791.67	49,999,500.00
116709	JUPITER SEC COMPANY	0.1300	07/01/21	50,000,000.00	49,994,583.33	49,996,000.00
116710	CANADIAN IMP BK OF	0.0600	06/07/21	50,000,000.00	49,999,500.00	49,999,000.00
116712	LA FAYETTE ASSET SE	0.0700	06/10/21	25,000,000.00	24,999,562.50	24,999,250.00
116713	NATIXIS NY BRANCH C	0.1300	08/02/21	50,000,000.00	49,988,805.55	49,992,500.00
116715	JUPITER SEC COMPANY	0.1100	07/12/21	50,000,000.00	49,993,736.11	49,994,500.00
116716	JUPITER SEC COMPANY	0.1100	07/12/21	25,000,000.00	24,996,868.06	24,997,250.00
116718	CHARIOT FUNDING LLC	0.1100	07/12/21	50,000,000.00	49,993,736.11	49,994,500.00
116720	ATLANTIC ASSET SEC	0.1100	08/04/21	25,000,000.00	24,995,111.11	24,995,250.00
116724	THUNDER BAY FUNDING	0.1100	07/14/21	50,000,000.00	49,993,430.55	49,995,500.00
116725	THUNDER BAY FUNDING	0.1100	07/14/21	10,000,000.00	9,998,686.11	9,999,100.00
116726	SHEFFIELD RECEIVABL	0.1100	07/06/21	50,000,000.00	49,994,652.78	49,995,500.00
116731	MONT BLANC CAPITAL	0.1400	09/09/21	17,465,000.00	17,458,208.06	17,458,712.60
116733	SHEFFIELD RECEIVABL	0.1000	07/08/21	32,500,000.00	32,496,659.72	32,496,750.00
116742	AUTOBAHN FUNDING CO	0.0900	06/04/21	50,000,000.00	49,999,625.00	49,999,000.00
116743	CANADIAN IMP BK OF	0.1000	08/04/21	50,000,000.00	49,991,111.11	49,994,500.00
116744	CANADIAN IMP BK OF	0.1000	08/04/21	50,000,000.00	49,991,111.11	49,994,500.00
116745	EMERSON ELECTRIC CO	0.0700	07/26/21	25,000,000.00	24,997,326.39	24,997,250.00
116751	NATIXIS NY BRANCH C	0.1300	08/05/21	50,000,000.00	49,988,263.89	49,992,000.00
116752	NATIXIS NY BRANCH C	0.1300	08/05/21	50,000,000.00	49,988,263.89	49,992,000.00
116756	CREDIT AGRICOLE CIB	0.0600	06/08/21	50,000,000.00	49,999,416.67	49,999,000.00
116759	NATIXIS NY BRANCH C	0.1300	08/06/21	50,000,000.00	49,988,083.33	49,992,000.00
116760	ATLANTIC ASSET SEC	0.0800	07/09/21	50,000,000.00	49,995,777.78	49,995,000.00
116763	REGENCY MARKETS NO.	0.1100	06/08/21	50,000,000.00	49,998,930.55	49,999,000.00
116764	CHARIOT FUNDING LLC	0.1000	07/09/21	50,000,000.00	49,994,722.22	49,995,000.00
116765	CHARIOT FUNDING LLC	0.1000	07/09/21	25,000,000.00	24,997,361.11	24,997,500.00
116766	LA FAYETTE ASSET SE	0.0900	07/15/21	40,000,000.00	39,995,600.00	39,995,200.00
116772	SHEFFIELD RECEIVABL	0.1000	07/14/21	50,000,000.00	49,994,027.78	49,994,000.00
116773	THUNDER BAY FUNDING	0.0900	06/22/21	50,000,000.00	49,997,375.00	49,998,000.00
116774	ATLANTIC ASSET SEC	0.0800	07/13/21	25,000,000.00	24,997,666.67	24,997,250.00
116775	LA FAYETTE ASSET SE	0.0900	07/15/21	14,997,000.00	14,995,350.33	14,995,200.36
116777	CREDIT AGRICOLE CIB	0.0600	06/11/21	50,000,000.00	49,999,166.67	49,999,000.00
116778	CAFCO LLC CP	0.1100	08/05/21	50,000,000.00	49,990,069.45	49,993,000.00
116779	CAFCO LLC CP	0.1100	08/05/21	25,000,000.00	24,995,034.72	24,996,500.00
116780	CHARIOT FUNDING LLC	0.1100	08/10/21	50,000,000.00	49,989,305.56	49,989,000.00
116781	ATLANTIC ASSET SEC	0.0650	06/15/21	25,000,000.00	24,999,368.06	24,999,000.00
116783	AUTOBAHN FUNDING CO	0.0800	06/15/21	30,000,000.00	29,999,066.67	29,998,800.00
116784	LA FAYETTE ASSET SE	0.0900	07/08/21	28,980,000.00	28,977,319.35	28,977,102.00
116785	CAFCO LLC CP	0.1100	08/11/21	50,000,000.00	49,989,152.78	49,992,000.00
116786	CAFCO LLC CP	0.1100	08/11/21	50,000,000.00	49,989,152.78	49,992,000.00
116789	TOYOTA MOTOR CREDIT	0.0600	07/15/21	50,000,000.00	49,996,333.33	49,994,500.00
116790	TOYOTA MOTOR CREDIT	0.0600	07/15/21	50,000,000.00	49,996,333.33	49,994,500.00
116791	CHARIOT FUNDING LLC	0.1000	08/11/21	36,000,000.00	35,992,900.00	35,992,080.00
116792	ATLANTIC ASSET SEC	0.1000	08/12/21	25,000,000.00	24,995,000.00	24,994,250.00
116794	AUTOBAHN FUNDING CO	0.0800	07/14/21	50,000,000.00	49,995,222.22	49,994,000.00
116795	ATLANTIC ASSET SEC	0.0700	07/15/21	40,000,000.00	39,996,577.78	39,995,200.00
116797	SHEFFIELD RECEIVABL	0.1000	07/14/21	25,000,000.00	24,997,013.89	24,997,000.00
116798	ATLANTIC ASSET SEC	0.0700	06/15/21	50,000,000.00	49,998,638.89	49,998,000.00
116799	ATLANTIC ASSET SEC	0.0700	06/15/21	5,000,000.00	4,999,863.89	4,999,800.00
116800	LA FAYETTE ASSET SE	0.1000	07/12/21	29,751,000.00	29,747,611.69	29,747,727.39
116804	JUPITER SEC COMPANY	0.1000	07/20/21	50,000,000.00	49,993,194.44	49,993,000.00
116805	JUPITER SEC COMPANY	0.1000	07/20/21	50,000,000.00	49,993,194.44	49,993,000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116806	SHEFFIELD RECEIVABL	0.0750	06/23/21	50,000,000.00	49,997,708.33	49,997,000.00
116807	SHEFFIELD RECEIVABL	0.0700	06/22/21	50,000,000.00	49,997,958.33	49,997,500.00
116808	LA FAYETTE ASSET SE	0.1000	07/16/21	38,908,000.00	38,903,136.50	38,903,331.04
116809	ATLANTIC ASSET SEC	0.0700	06/17/21	50,000,000.00	49,998,444.44	49,998,000.00
116810	ATLANTIC ASSET SEC	0.0700	06/17/21	6,000,000.00	5,999,813.33	5,999,760.00
116811	CREDIT AGRICOLE CIB	0.0600	06/16/21	41,839,000.00	41,837,954.03	41,837,744.83
116812	ATLANTIC ASSET SEC	0.0700	07/15/21	50,000,000.00	49,995,722.22	49,994,000.00
116813	MONT BLANC CAPITAL	0.1300	08/20/21	41,504,000.00	41,492,009.96	41,493,208.96
116814	CANCARA ASSET SEC L	0.1200	08/18/21	11,000,000.00	10,997,140.00	10,997,140.00
116815	LA FAYETTE ASSET SE	0.1000	08/16/21	36,752,000.00	36,744,241.24	36,743,179.52
116817	CREDIT AGRICOLE CIB	0.0500	06/09/21	50,000,000.00	49,999,444.44	49,999,000.00
116819	CREDIT AGRICOLE CIB	0.0500	06/10/21	50,000,000.00	49,999,375.00	49,999,000.00
116820	CREDIT AGRICOLE CIB	0.0500	06/10/21	50,000,000.00	49,999,375.00	49,999,000.00
116821	CRC FUNDING LLC CP	0.1100	09/03/21	50,000,000.00	49,985,638.89	49,988,000.00
116827	TORONTO DOMINION BA	0.0400	06/11/21	50,000,000.00	49,999,444.44	49,998,500.00
116828	TORONTO DOMINION BA	0.0400	06/11/21	50,000,000.00	49,999,444.44	49,998,500.00
116839	ATLANTIC ASSET SEC	0.0600	06/21/21	50,000,000.00	49,998,333.33	49,997,500.00
116840	ATLANTIC ASSET SEC	0.0700	07/19/21	50,000,000.00	49,995,333.34	49,993,500.00
116841	ATLANTIC ASSET SEC	0.0700	07/19/21	50,000,000.00	49,995,333.34	49,993,500.00
116842	JUPITER SEC COMPANY	0.0800	06/22/21	50,000,000.00	49,997,666.66	49,997,500.00
116843	JUPITER SEC COMPANY	0.0800	06/22/21	50,000,000.00	49,997,666.66	49,997,500.00
116844	JUPITER SEC COMPANY	0.0800	06/22/21	24,900,000.00	24,898,838.00	24,898,755.00
116845	SHEFFIELD RECEIVABL	0.0900	08/31/21	28,892,000.00	28,885,427.07	28,882,754.56
116846	THUNDER BAY FUNDING	0.0800	08/10/21	50,000,000.00	49,992,222.22	49,991,000.00
116847	REGENCY MARKETS NO.	0.1100	06/21/21	50,000,000.00	49,996,944.44	49,997,500.00
116848	REGENCY MARKETS NO.	0.1100	06/21/21	50,000,000.00	49,996,944.44	49,997,500.00
116849	CAFCO LLC CP	0.0700	07/15/21	50,000,000.00	49,995,722.23	49,996,000.00
116850	AUTOBAHN FUNDING CO	0.0800	06/23/21	50,000,000.00	49,997,555.55	49,997,000.00
116851	AUTOBAHN FUNDING CO	0.0800	06/23/21	5,000,000.00	4,999,755.55	4,999,700.00
116852	CREDIT AGRICOLE CIB	0.0650	06/18/21	50,000,000.00	49,998,465.28	49,998,500.00
116853	CREDIT AGRICOLE CIB	0.0650	06/18/21	50,000,000.00	49,998,465.28	49,998,500.00
116854	LA FAYETTE ASSET SE	0.0800	06/21/21	29,276,000.00	29,274,698.84	29,274,536.20
116855	OLD LINE FUNDING LL	0.0900	09/08/21	33,742,000.00	33,733,648.86	33,730,865.14
116856	CAFCO LLC CP	0.0700	09/01/21	50,000,000.00	49,991,055.55	49,988,000.00
116857	CREDIT AGRICOLE CIB	0.0500	06/14/21	50,000,000.00	49,999,097.22	49,999,000.00
116859	CHARIOT FUNDING LLC	0.0800	06/23/21	50,000,000.00	49,997,555.56	49,997,000.00
116860	JUPITER SEC COMPANY	0.0800	06/23/21	50,000,000.00	49,997,555.56	49,997,000.00
116861	ATLANTIC ASSET SEC	0.0600	06/25/21	50,000,000.00	49,998,000.00	49,997,000.00
116862	ATLANTIC ASSET SEC	0.0600	06/25/21	34,000,000.00	33,998,640.00	33,997,960.00
116863	CREDIT AGRICOLE CIB	0.0500	06/16/21	50,000,000.00	49,998,958.33	49,998,500.00
116864	SHEFFIELD RECEIVABL	0.1000	08/24/21	20,000,000.00	19,995,333.33	19,994,400.00
116865	AUTOBAHN FUNDING CO	0.0800	07/19/21	10,000,000.00	9,998,933.33	9,998,700.00
116867	ATLANTIC ASSET SEC	0.0700	07/01/21	50,000,000.00	49,997,083.34	49,996,000.00
116868	AUTOBAHN FUNDING CO	0.0800	06/23/21	40,000,000.00	39,998,044.44	39,997,600.00
116871	AUTOBAHN FUNDING CO	0.0800	06/25/21	35,000,000.00	34,998,133.33	34,997,900.00
116873	LA FAYETTE ASSET SE	0.0800	08/24/21	25,000,000.00	24,995,333.33	24,993,000.00
116874	CREDIT AGRICOLE CIB	0.0450	06/30/21	50,000,000.00	49,998,187.50	49,997,500.00
116875	THUNDER BAY FUNDING	0.0800	07/27/21	50,000,000.00	49,993,777.78	49,993,500.00
116877	REGENCY MARKETS NO.	0.1000	06/25/21	50,000,000.00	49,996,666.66	49,997,000.00
116878	SHEFFIELD RECEIVABL	0.0700	08/23/21	50,000,000.00	49,991,930.56	49,986,000.00
116879	LA FAYETTE ASSET SE	0.0700	07/01/21	24,278,000.00	24,276,583.78	24,276,057.76
116880	CAFCO LLC CP	0.0800	09/08/21	50,000,000.00	49,989,000.00	49,986,500.00
116881	CAFCO LLC CP	0.0800	09/08/21	50,000,000.00	49,989,000.00	49,986,500.00
116882	CREDIT AGRICOLE CIB	0.0400	06/30/21	50,000,000.00	49,998,388.89	49,997,500.00
116883	CREDIT AGRICOLE CIB	0.0400	06/30/21	25,000,000.00	24,999,194.44	24,998,750.00
116885	CIESCO LLC CP	0.0700	09/07/21	50,000,000.00	49,990,472.22	49,982,500.00
116888	TORONTO DOMINION BA	0.0300	06/30/21	50,000,000.00	49,998,791.67	49,997,500.00
116889	TORONTO DOMINION BA	0.0300	06/30/21	50,000,000.00	49,998,791.67	49,997,500.00
116891	ATLANTIC ASSET SEC	0.0500	07/01/21	50,000,000.00	49,997,916.66	49,996,000.00
116892	ATLANTIC ASSET SEC	0.0600	06/29/21	50,000,000.00	49,997,666.66	49,996,500.00
116893	ATLANTIC ASSET SEC	0.0600	06/29/21	41,000,000.00	40,998,086.66	40,997,130.00
116894	SHEFFIELD RECEIVABL	0.0700	08/23/21	23,000,000.00	22,996,288.05	22,993,560.00
116898	CAFCO LLC CP	0.0800	09/10/21	50,000,000.00	49,988,777.78	49,986,000.00
116899	CAFCO LLC CP	0.0800	09/10/21	50,000,000.00	49,988,777.78	49,986,000.00
116900	AUTOBAHN FUNDING CO	0.0800	07/30/21	35,000,000.00	34,995,411.11	34,994,050.00
116901	CAFCO LLC CP	0.0700	09/09/21	28,000,000.00	27,994,555.55	27,992,160.00
116902	TORONTO DOMINION BA	0.0300	06/30/21	50,000,000.00	49,998,791.66	49,997,500.00
116903	TORONTO DOMINION BA	0.0300	06/30/21	50,000,000.00	49,998,791.66	49,997,500.00
116904	CANCARA ASSET SEC L	0.0900	07/30/21	25,500,000.00	25,496,238.75	25,495,665.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116906	CREDIT AGRICOLE CIB	0.0400	06/28/21	50,000,000.00	49,998,500.00	49,998,000.00
116915	TORONTO DOMINION BA	0.0400	07/02/21	50,000,000.00	49,998,277.78	49,997,500.00
CPD TOTAL				**11,299,009,000.00**	**11,298,044,392.04**	**11,298,112,118.40**
110109	JOHNSON & JOHNSON C	2.2500	03/03/22	22,500,000.00	22,430,835.62	22,815,900.00
CNFX TOTAL				**22,500,000.00**	**22,430,835.62**	**22,815,900.00**
112997	JPM CHASE BK CO NOT	1.5000	02/28/23	50,000,000.00	50,000,000.00	50,292,000.00
CORP BK NT TOTAL				**50,000,000.00**	**50,000,000.00**	**50,292,000.00**
112380	USTN 1.625	1.6250	11/15/22	50,000,000.00	49,974,789.55	51,097,500.00
115286	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	46,969,000.00
115287	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	46,969,000.00
115335	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,956,412.87	48,314,500.00
115336	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,956,412.87	48,314,500.00
115337	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,956,412.87	48,314,500.00
115338	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,956,412.87	48,314,500.00
115374	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,840,180.49	48,314,500.00
115375	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,840,180.49	48,314,500.00
115376	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,840,180.49	48,314,500.00
115377	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,840,180.49	48,314,500.00
115382	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,919,996.21	48,314,500.00
115383	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,919,996.21	48,314,500.00
115384	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,919,996.21	48,314,500.00
115385	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,919,996.21	48,314,500.00
115417	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,941,792.58	48,314,500.00
115418	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,941,792.58	48,314,500.00
115594	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,941,471.00	48,314,500.00
115595	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,941,471.00	48,314,500.00
115622	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,882,617.73	48,314,500.00
115731	USTN 0.875	0.8750	11/15/30	50,000,000.00	48,994,202.42	46,969,000.00
116457	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,661,156.93	49,965,000.00
116458	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,661,156.93	49,965,000.00
116459	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,661,156.93	49,965,000.00
116460	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,661,156.93	49,965,000.00
116461	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,661,156.93	49,965,000.00
116462	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,661,156.93	49,965,000.00
116467	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,678,166.93	49,965,000.00
116468	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,678,166.93	49,965,000.00
116469	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,678,166.93	49,965,000.00
116470	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,678,166.93	49,965,000.00
116492	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,773,075.32	49,965,000.00
116493	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,773,075.32	49,965,000.00
116494	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,773,075.32	49,965,000.00
116495	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,773,075.32	49,965,000.00
116496	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,773,075.32	49,965,000.00
116829	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,901,099.91	49,929,500.00
116830	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,901,099.91	49,929,500.00
116831	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,901,099.91	49,929,500.00
116832	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,901,099.91	49,929,500.00
116837	USTN 0.75	0.7500	04/30/26	50,000,000.00	49,855,963.46	49,926,000.00
116838	USTN 0.75	0.7500	04/30/26	50,000,000.00	49,855,963.46	49,926,000.00
US TNOTES TOTAL				**2,100,000,000.00**	**2,092,345,807.60**	**2,062,396,000.00**
114583	UST BILL	0.1150	08/12/21	50,000,000.00	49,988,500.01	49,998,500.00
114584	UST BILL	0.1150	08/12/21	50,000,000.00	49,988,500.01	49,998,500.00
114585	UST BILL	0.1150	08/12/21	50,000,000.00	49,988,500.01	49,998,500.00
114586	UST BILL	0.1150	08/12/21	50,000,000.00	49,988,500.01	49,998,500.00
114587	UST BILL	0.1150	08/12/21	50,000,000.00	49,988,500.01	49,998,500.00
114866	UST BILL	0.1200	10/07/21	50,000,000.00	49,978,666.67	49,997,000.00
114867	UST BILL	0.1200	10/07/21	50,000,000.00	49,978,666.67	49,997,000.00
114868	UST BILL	0.1200	10/07/21	50,000,000.00	49,978,666.67	49,997,000.00
114869	UST BILL	0.1200	10/07/21	50,000,000.00	49,978,666.67	49,997,000.00
114870	UST BILL	0.1200	10/07/21	50,000,000.00	49,978,666.67	49,997,000.00
114945	UST BILL	0.1150	10/07/21	50,000,000.00	49,979,555.56	49,997,000.00
114946	UST BILL	0.1150	10/07/21	50,000,000.00	49,979,555.56	49,997,000.00
114947	UST BILL	0.1150	10/07/21	50,000,000.00	49,979,555.56	49,997,000.00
114948	UST BILL	0.1150	10/07/21	50,000,000.00	49,979,555.56	49,997,000.00
115038	UST BILL	0.1150	10/07/21	50,000,000.00	49,979,555.57	49,997,000.00

Los Angeles County Treasurer
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115039	UST BILL	0.1150	10/07/21	50,000,000.00	49,979,555.57	49,997,000.00
115040	UST BILL	0.1150	10/07/21	50,000,000.00	49,979,555.57	49,997,000.00
115041	UST BILL	0.1150	10/07/21	50,000,000.00	49,979,555.57	49,997,000.00
115042	UST BILL	0.1150	10/07/21	50,000,000.00	49,979,555.57	49,997,000.00
115043	UST BILL	0.1150	10/07/21	50,000,000.00	49,979,555.57	49,997,000.00
115144	UST BILL	0.1175	11/04/21	50,000,000.00	49,974,541.66	49,995,500.00
115145	UST BILL	0.1175	11/04/21	50,000,000.00	49,974,541.66	49,995,500.00
115146	UST BILL	0.1175	11/04/21	50,000,000.00	49,974,541.66	49,995,500.00
115147	UST BILL	0.1175	11/04/21	50,000,000.00	49,974,541.66	49,995,500.00
115148	UST BILL	0.1175	11/04/21	50,000,000.00	49,974,541.66	49,995,500.00
115149	UST BILL	0.1175	11/04/21	50,000,000.00	49,974,541.66	49,995,500.00
115419	UST BILL	0.0950	12/02/21	50,000,000.00	49,975,722.22	49,993,500.00
115420	UST BILL	0.0950	12/02/21	50,000,000.00	49,975,722.22	49,993,500.00
116001	UST BILL	0.0450	08/05/21	50,000,000.00	49,995,937.50	49,999,000.00
116002	UST BILL	0.0450	08/05/21	50,000,000.00	49,995,937.50	49,999,000.00
116038	UST BILL	0.0460	07/20/21	50,000,000.00	49,996,869.45	49,999,500.00
116039	UST BILL	0.0460	07/20/21	50,000,000.00	49,996,869.45	49,999,500.00
116060	UST BILL	0.0300	07/20/21	50,000,000.00	49,997,958.34	49,999,500.00
116061	UST BILL	0.0300	07/20/21	50,000,000.00	49,997,958.34	49,999,500.00
116064	UST BILL	0.0300	08/19/21	50,000,000.00	49,996,708.34	49,999,000.00
116065	UST BILL	0.0300	08/19/21	50,000,000.00	49,996,708.34	49,999,000.00
116079	UST BILL	0.0300	06/29/21	50,000,000.00	49,998,833.33	50,000,000.00
116083	UST BILL	0.0400	08/19/21	50,000,000.00	49,995,611.11	49,999,000.00
116084	UST BILL	0.0400	08/19/21	50,000,000.00	49,995,611.11	49,999,000.00
116105	UST BILL	0.0350	07/13/21	50,000,000.00	49,997,958.33	49,999,500.00
116106	UST BILL	0.0350	07/13/21	50,000,000.00	49,997,958.33	49,999,500.00
116128	UST BILL	0.0370	06/29/21	50,000,000.00	49,998,561.11	50,000,000.00
116129	UST BILL	0.0370	06/29/21	50,000,000.00	49,998,561.11	50,000,000.00
116150	UST BILL	0.0350	07/06/21	50,000,000.00	49,998,298.61	50,000,000.00
116151	UST BILL	0.0350	07/06/21	50,000,000.00	49,998,298.61	50,000,000.00
116171	UST BILL	0.0350	06/03/21	50,000,000.00	49,999,902.78	50,000,000.00
116172	UST BILL	0.0350	06/03/21	50,000,000.00	49,999,902.78	50,000,000.00
116193	UST BILL	0.0400	07/13/21	50,000,000.00	49,997,666.67	49,999,500.00
116194	UST BILL	0.0400	07/13/21	50,000,000.00	49,997,666.67	49,999,500.00
116198	UST BILL	0.0400	07/06/21	50,000,000.00	49,998,055.56	50,000,000.00
116227	UST BILL	0.0400	09/02/21	50,000,000.00	49,994,833.33	49,998,500.00
116228	UST BILL	0.0400	09/02/21	50,000,000.00	49,994,833.33	49,998,500.00
116237	UST BILL	0.0325	07/13/21	50,000,000.00	49,998,104.17	49,999,500.00
116238	UST BILL	0.0325	07/13/21	50,000,000.00	49,998,104.17	49,999,500.00
116260	UST BILL	0.0410	09/16/21	50,000,000.00	49,993,906.94	49,998,500.00
116261	UST BILL	0.0410	09/16/21	50,000,000.00	49,993,906.94	49,998,500.00
116264	UST BILL	0.0300	09/09/21	50,000,000.00	49,995,833.34	49,998,500.00
116265	UST BILL	0.0300	09/09/21	10,000,000.00	9,999,166.66	9,999,700.00
116321	UST BILL	0.0360	12/30/21	50,000,000.00	49,989,400.00	49,992,000.00
116322	UST BILL	0.0360	12/30/21	50,000,000.00	49,989,400.00	49,992,000.00
116324	UST BILL	0.0475	01/27/22	50,000,000.00	49,984,166.67	49,991,500.00
116325	UST BILL	0.0475	01/27/22	50,000,000.00	49,984,166.67	49,991,500.00
116332	UST BILL	0.0475	12/30/21	50,000,000.00	49,986,013.90	49,992,000.00
116333	UST BILL	0.0475	12/30/21	50,000,000.00	49,986,013.90	49,992,000.00
116334	UST BILL	0.0475	12/30/21	50,000,000.00	49,986,013.90	49,992,000.00
116344	UST BILL	0.0475	02/24/22	50,000,000.00	49,982,319.45	49,991,000.00
116345	UST BILL	0.0475	02/24/22	50,000,000.00	49,982,319.45	49,991,000.00
116355	UST BILL	0.0650	03/24/22	50,000,000.00	49,973,277.77	49,988,500.00
116356	UST BILL	0.0650	03/24/22	50,000,000.00	49,973,277.77	49,988,500.00
116357	UST BILL	0.0650	03/24/22	50,000,000.00	49,973,277.77	49,988,500.00
116358	UST BILL	0.0650	03/24/22	50,000,000.00	49,973,277.77	49,988,500.00
116389	UST BILL	0.0300	09/23/21	50,000,000.00	49,995,250.00	49,997,500.00
116390	UST BILL	0.0300	09/23/21	50,000,000.00	49,995,250.00	49,997,500.00
116393	UST BILL	0.0400	12/30/21	50,000,000.00	49,988,222.23	49,992,000.00
116394	UST BILL	0.0400	12/30/21	50,000,000.00	49,988,222.23	49,992,000.00
116429	UST BILL	0.0300	09/30/21	50,000,000.00	49,994,958.34	49,997,000.00
116430	UST BILL	0.0300	09/30/21	50,000,000.00	49,994,958.34	49,997,000.00
116432	UST BILL	0.0400	12/30/21	50,000,000.00	49,988,222.22	49,992,000.00
116433	UST BILL	0.0400	12/30/21	50,000,000.00	49,988,222.22	49,992,000.00
116497	UST BILL	0.0475	03/24/22	50,000,000.00	49,980,472.22	49,988,500.00
116498	UST BILL	0.0475	03/24/22	50,000,000.00	49,980,472.22	49,988,500.00
116511	UST BILL	0.0400	02/24/22	50,000,000.00	49,985,111.11	49,991,000.00
116512	UST BILL	0.0400	02/24/22	50,000,000.00	49,985,111.11	49,991,000.00
116513	UST BILL	0.0400	02/24/22	50,000,000.00	49,985,111.11	49,991,000.00

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116514	UST BILL	0.0400	02/24/22	50,000,000.00	49,985,111.11	49,991,000.00
116544	UST BILL	0.0500	02/24/22	50,000,000.00	49,981,388.89	49,991,000.00
116545	UST BILL	0.0500	02/24/22	50,000,000.00	49,981,388.89	49,991,000.00
116546	UST BILL	0.0500	02/24/22	50,000,000.00	49,981,388.89	49,991,000.00
116547	UST BILL	0.0500	02/24/22	50,000,000.00	49,981,388.89	49,991,000.00
116555	UST BILL	0.0500	03/24/22	50,000,000.00	49,979,444.45	49,988,500.00
116556	UST BILL	0.0500	03/24/22	50,000,000.00	49,979,444.45	49,988,500.00
116557	UST BILL	0.0500	03/24/22	50,000,000.00	49,979,444.45	49,988,500.00
116558	UST BILL	0.0500	03/24/22	50,000,000.00	49,979,444.45	49,988,500.00
116575	UST BILL	0.0400	01/27/22	50,000,000.00	49,986,666.66	49,991,500.00
116581	UST BILL	0.0350	12/30/21	50,000,000.00	49,989,694.44	49,992,000.00
116584	UST BILL	0.0350	12/30/21	50,000,000.00	49,989,694.44	49,992,000.00
116585	UST BILL	0.0350	12/30/21	50,000,000.00	49,989,694.44	49,992,000.00
116586	UST BILL	0.0350	12/30/21	50,000,000.00	49,989,694.44	49,992,000.00
116590	UST BILL	0.0325	10/14/21	50,000,000.00	49,993,906.25	49,996,500.00
116591	UST BILL	0.0325	10/14/21	50,000,000.00	49,993,906.25	49,996,500.00
116610	UST BILL	0.0300	10/14/21	50,000,000.00	49,994,375.00	49,996,500.00
116611	UST BILL	0.0300	10/14/21	50,000,000.00	49,994,375.00	49,996,500.00
116615	UST BILL	0.0350	10/14/21	50,000,000.00	49,993,437.50	49,996,500.00
116616	UST BILL	0.0350	10/14/21	50,000,000.00	49,993,437.50	49,996,500.00
116633	UST BILL	0.0150	09/30/21	50,000,000.00	49,997,479.16	49,997,000.00
116634	UST BILL	0.0150	09/30/21	50,000,000.00	49,997,479.16	49,997,000.00
116635	UST BILL	0.0150	09/30/21	50,000,000.00	49,997,479.16	49,997,000.00
116636	UST BILL	0.0150	09/30/21	50,000,000.00	49,997,479.16	49,997,000.00
116659	UST BILL	0.0550	04/21/22	50,000,000.00	49,975,250.00	49,985,000.00
116670	UST BILL	0.0150	09/30/21	50,000,000.00	49,997,479.16	49,997,000.00
116671	UST BILL	0.0150	09/30/21	50,000,000.00	49,997,479.16	49,997,000.00
116672	UST BILL	0.0150	09/30/21	50,000,000.00	49,997,479.16	49,997,000.00
116673	UST BILL	0.0150	09/30/21	50,000,000.00	49,997,479.16	49,997,000.00
116687	UST BILL	0.0175	08/24/21	50,000,000.00	49,997,958.33	49,999,000.00
116688	UST BILL	0.0175	08/24/21	50,000,000.00	49,997,958.33	49,999,000.00
116692	UST BILL	0.0420	04/21/22	50,000,000.00	49,981,100.00	49,985,000.00
116693	UST BILL	0.0420	04/21/22	50,000,000.00	49,981,100.00	49,985,000.00
116753	UST BILL	0.0300	11/04/21	50,000,000.00	49,993,500.00	49,995,500.00
116754	UST BILL	0.0300	11/04/21	50,000,000.00	49,993,500.00	49,995,500.00
116787	UST BILL	0.0400	04/21/22	50,000,000.00	49,982,000.00	49,985,000.00
116788	UST BILL	0.0400	04/21/22	50,000,000.00	49,982,000.00	49,985,000.00
116802	UST BILL	0.0380	04/21/22	50,000,000.00	49,982,900.00	49,985,000.00
116825	UST BILL	0.0250	04/21/22	50,000,000.00	49,988,750.00	49,985,000.00
116826	UST BILL	0.0250	04/21/22	50,000,000.00	49,988,750.00	49,985,000.00
US TBILLS TOTAL				**6,160,000,000.00**	**6,158,521,040.41**	**6,159,367,200.00**
113999	LACCAL BANS	0.5850	06/30/22	5,000,000.00	5,000,000.00	5,000,000.00
LACCAL BANS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,000,000.00**
113129	SAN JOSE CA REDEV A	2.9580	08/01/24	23,000,000.00	24,346,652.71	24,657,840.00
CA MUNI BDN TOTAL				**23,000,000.00**	**24,346,652.71**	**24,657,840.00**
116703	MUFG UNION BANK NA	0.0500	06/01/21	50,000,000.00	50,000,000.00	50,000,000.00
116704	MUFG UNION BANK NA	0.0500	06/01/21	50,000,000.00	50,000,000.00	50,000,000.00
116740	MUFG UNION BANK NA	0.0500	06/07/21	50,000,000.00	50,000,000.00	50,000,000.00
116741	MUFG UNION BANK NA	0.0500	06/07/21	50,000,000.00	50,000,000.00	50,000,000.00
116816	MUFG UNION BANK NA	0.0600	07/30/21	50,000,000.00	50,000,000.00	50,002,000.00
116822	MUFG UNION BANK NA	0.0600	07/30/21	50,000,000.00	50,000,000.00	50,002,000.00
116833	MUFG UNION BANK NA	0.0500	06/30/21	50,000,000.00	50,000,000.00	50,001,000.00
116834	MUFG UNION BANK NA	0.0500	06/30/21	50,000,000.00	50,000,000.00	50,001,000.00
116914	MUFG UNION BANK NA	0.0400	07/02/21	50,000,000.00	50,000,000.00	50,000,000.00
NEG CDS TOTAL				**450,000,000.00**	**450,000,000.00**	**450,006,000.00**
115152	CREDIT SUISSE NY CD	0.2700	08/09/21	50,000,000.00	50,000,000.00	50,012,500.00
115153	CREDIT SUISSE NY CD	0.2700	08/09/21	50,000,000.00	50,000,000.00	50,012,500.00
115246	BANK OF NOVA SCOTIA	0.2300	06/21/21	50,000,000.00	50,000,000.00	50,005,000.00
115549	BANK OF NOVA SCOTIA	0.2400	09/15/21	50,000,000.00	50,000,000.00	50,017,000.00
115550	BANK OF NOVA SCOTIA	0.2400	09/15/21	50,000,000.00	50,000,000.00	50,017,000.00
115614	BANK OF MONTREAL CH	0.2400	06/30/21	50,000,000.00	50,000,000.00	50,008,000.00
115981	ROYAL BANK OF CANAD	0.1400	08/10/21	50,000,000.00	50,000,000.00	50,005,000.00
115982	ROYAL BANK OF CANAD	0.1400	08/10/21	50,000,000.00	50,000,000.00	50,005,000.00
116130	UBS AG STAMFORD CT	0.1800	11/02/21	50,000,000.00	50,000,000.00	50,000,000.00
116131	UBS AG STAMFORD CT	0.1800	11/02/21	50,000,000.00	50,000,000.00	50,000,000.00

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116132	NORDEA BANK ABP NY	0.1100	06/01/21	50,000,000.00	50,000,000.00	50,000,500.00
116143	TORONTO DOMINION BA	0.1200	06/04/21	50,000,000.00	50,000,000.00	50,000,500.00
116145	CREDIT AGRICOLE CIB	0.1300	06/04/21	50,000,000.00	50,000,000.00	50,000,500.00
116208	TORONTO DOMINION BA	0.1300	06/07/21	50,000,000.00	50,000,000.00	50,001,000.00
116219	SOCIETE GENERALE NY	0.1300	07/12/21	50,000,000.00	50,000,000.00	50,002,500.00
116256	SOCIETE GENERALE NY	0.1700	09/13/21	50,000,000.00	50,000,000.00	50,008,000.00
116317	TORONTO DOMINION BA	0.1400	06/16/21	50,000,000.00	50,000,000.00	50,002,000.00
116341	BARCLAYS BANK PLC N	0.1400	07/01/21	50,000,000.00	50,000,000.00	50,000,500.00
116342	BARCLAYS BANK PLC N	0.1400	07/01/21	50,000,000.00	50,000,000.00	50,000,500.00
116392	CREDIT SUISSE NY CD	0.2200	07/29/21	50,000,000.00	50,000,000.00	50,000,000.00
116434	SVENSKA HANDELSBANK	0.1100	07/30/21	50,000,000.00	50,000,000.00	50,001,500.00
116435	SVENSKA HANDELSBANK	0.1100	07/30/21	50,000,000.00	50,000,000.00	50,001,500.00
116482	NORDEA BANK ABP NY	0.0900	07/06/21	50,000,000.00	50,000,000.00	50,001,500.00
116483	NORDEA BANK ABP NY	0.0900	07/06/21	50,000,000.00	50,000,000.00	50,001,500.00
116491	CREDIT SUISSE NY CD	0.1600	07/06/21	50,000,000.00	50,000,000.00	50,001,500.00
116516	DNB BANK ASA NY CD	0.1000	07/09/21	50,000,000.00	50,000,000.00	50,002,000.00
116559	CREDIT SUISSE NY CD	0.1400	06/30/21	50,000,000.00	50,000,000.00	50,000,500.00
116560	CREDIT SUISSE NY CD	0.1400	06/30/21	50,000,000.00	50,000,000.00	50,000,500.00
116588	CREDIT AGRICOLE CIB	0.1300	06/15/21	50,000,000.00	50,000,000.00	50,001,500.00
116632	NORDEA BANK ABP NY	0.1200	07/23/21	50,000,000.00	50,000,000.00	50,004,000.00
116638	BARCLAYS BANK PLC N	0.1800	08/20/21	50,000,000.00	50,000,000.00	50,003,000.00
116639	BARCLAYS BANK PLC N	0.1800	08/20/21	50,000,000.00	50,000,000.00	50,003,000.00
116649	DNB BANK ASA NY CD	0.0800	06/25/21	50,000,000.00	50,000,000.00	50,001,000.00
116676	DNB BANK ASA NY CD	0.0800	06/30/21	50,000,000.00	50,000,000.00	50,001,000.00
116711	NORDEA BANK ABP NY	0.1100	07/30/21	50,000,000.00	50,000,000.00	50,003,500.00
116728	DNB BANK ASA NY CD	0.1000	08/06/21	50,000,000.00	50,000,000.00	50,001,500.00
116729	BNP PARIBAS NY CD	0.0900	07/01/21	50,000,000.00	50,000,000.00	50,000,500.00
116730	BNP PARIBAS NY CD	0.0900	07/01/21	50,000,000.00	50,000,000.00	50,000,500.00
116734	SVENSKA HANDELSBANK	0.1000	08/05/21	50,000,000.00	50,000,000.00	50,000,500.00
116757	DNB BANK ASA NY CD	0.0600	06/07/21	50,000,000.00	50,000,000.00	50,000,000.00
116758	DNB BANK ASA NY CD	0.0600	06/07/21	50,000,000.00	50,000,000.00	50,000,000.00
116770	CREDIT AGRICOLE CIB	0.0700	06/09/21	50,000,000.00	50,000,000.00	50,000,000.00
116771	CREDIT AGRICOLE CIB	0.0700	06/09/21	50,000,000.00	50,000,000.00	50,000,000.00
116796	SVENSKA HANDELSBANK	0.0900	08/13/21	50,000,000.00	50,000,000.00	49,999,000.00
116801	NORDEA BANK ABP NY	0.1000	08/13/21	50,000,000.00	50,000,000.00	50,002,500.00
116823	DNB BANK ASA NY CD	0.0500	06/15/21	50,000,000.00	50,000,000.00	50,000,000.00
116824	DNB BANK ASA NY CD	0.0500	06/15/21	50,000,000.00	50,000,000.00	50,000,000.00
116858	BARCLAYS BANK PLC N	0.1400	08/20/21	50,000,000.00	50,000,000.00	49,998,000.00
116869	CREDIT AGRICOLE CIB	0.0600	06/30/21	50,000,000.00	50,000,000.00	49,999,500.00
116890	NORDEA BANK ABP NY	0.0500	07/27/21	50,000,000.00	50,000,000.00	49,998,500.00
116912	TORONTO DOMINION BA	0.0500	07/30/21	50,000,000.00	50,000,000.00	50,000,000.00
YANKEE CDS TOTAL				**2,550,000,000.00**	**2,550,000,000.00**	**2,550,126,000.00**
NTRD TOTAL				**39,695,005,000.00**	**39,678,449,163.62**	**39,378,059,104.41**
	NTRD HISTORICAL COST TOTAL				**39,674,468,620.08**	
TRADE-PSI TRADING						
102351	USTN 1.125	1.1250	07/31/21	50,000,000.00	49,997,797.47	50,091,500.00
UST NOTE TOTAL				**50,000,000.00**	**49,997,797.47**	**50,091,500.00**
TRADE TOTAL				**50,000,000.00**	**49,997,797.47**	**50,091,500.00**
	TRADE HISTORICAL COST TOTAL				**49,933,593.75**	
PSI TOTAL				**39,745,005,000.00**	**39,728,446,961.09**	**39,428,150,604.41**
	PSI HISTORICAL COST TOTAL				**39,724,402,213.83**	

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD						
114162	FHLB 2.03 (CALLABLE	2.0300	07/27/40	25,230,000.00	25,230,000.00	23,477,524.20
FHLB TOTAL				**25,230,000.00**	**25,230,000.00**	**23,477,524.20**
AVCCD TOTAL				**25,230,000.00**	**25,230,000.00**	**23,477,524.20**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/41	7,000,000.00	7,000,000.00	7,732,550.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	10,225,170.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**17,957,720.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**17,957,720.00**
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	22,500,900.00
FFCB TOTAL				**22,500,000.00**	**22,500,000.00**	**22,500,900.00**
114424	FHLMC 2.00 (CALLABL	2.0000	08/27/43	9,500,000.00	9,500,000.00	8,660,105.00
FHLMC TOTAL				**9,500,000.00**	**9,500,000.00**	**8,660,105.00**
PHHPA TOTAL				**32,000,000.00**	**32,000,000.00**	**31,161,005.00**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/21	36,977,010.88	36,977,010.88	36,977,010.88
COLLATERIZED TDS TOTAL				**36,977,010.88**	**36,977,010.88**	**36,977,010.88**
SCAQM TOTAL				**36,977,010.88**	**36,977,010.88**	**36,977,010.88**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/21	3,425,117.91	3,425,117.91	3,425,117.91
COLLATERIZED TDS TOTAL				**3,425,117.91**	**3,425,117.91**	**3,425,117.91**
SLIM TOTAL				**3,425,117.91**	**3,425,117.91**	**3,425,117.91**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/21	41,377.03	41,377.03	41,377.03
COLLATERIZED TDS TOTAL				**41,377.03**	**41,377.03**	**41,377.03**
WASIA TOTAL				**41,377.03**	**41,377.03**	**41,377.03**
SPI TOTAL				**116,873,505.82**	**116,873,505.82**	**116,239,755.02**
	SPI HISTORICAL TOTAL				**116,873,505.82**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/21
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

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	1.00
06/10/20	CCTSA TOBACCO BONDS 2020	46,109,225.11
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	314,330.30
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$46,425,517.56

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	3,676,949.30
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	74,995,302.16
02/09/93	DISNEY PROJECT 1993	8,125,200.08
03/21/12	DISNEY PROJECT 2012	4,185,631.67
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	51,599,697.88
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	21,919,177.54
07/23/20	LAC-CAL LEASE REVENUE BONDS SERIES 2020A	8,398.37
	U.S. BANK - TRUSTEE TOTAL	$164,520,449.11

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/21
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	22,410,554.41
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,390,197.75
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,385,082.97
08/29/19	LEASE REVENUE BONDS (2019 SERIES E-1 & E-2)	0.07
	ZIONS BANK - TRUSTEE TOTAL	$40,185,835.20

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,970.14
	TREASURER TOTAL	$301,970.14

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 05/31/21
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 05/31/21
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	

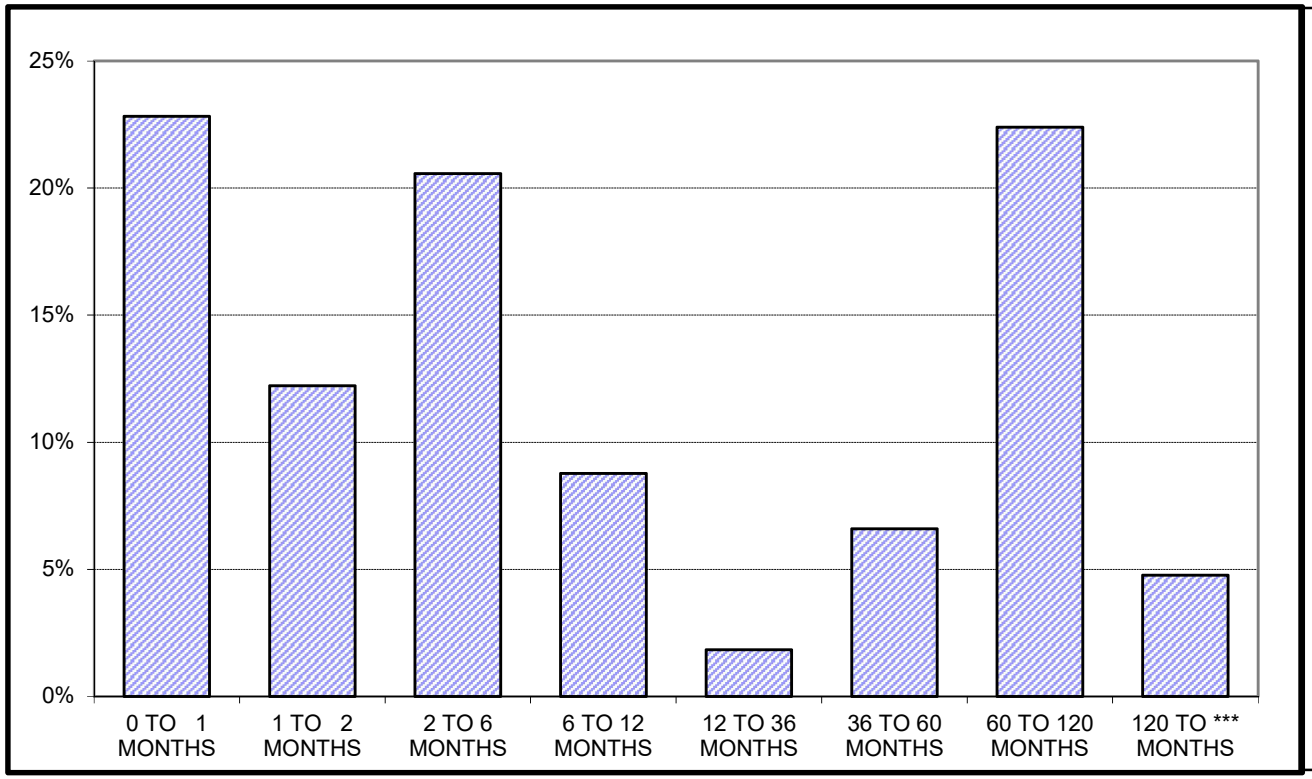
Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 05/31/21
Attachment XIV

	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	3,000,000,000.00	45.00 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	11,298,044,392.04	31.00 DAYS	0.00	0.00 DAYS
GOVERNMENTS	8,250,866,848.01	637.00 DAYS	49,997,797.47	61.00 DAYS
AGENCIES	17,027,760,435.24	2,094.00 DAYS	0.00	0.00 DAYS
MUNICIPALS	29,346,652.71	1,028.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	72,430,835.62	526.00 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	$39,678,449,163.62	1045.00 DAYS	$49,997,797.47	61.00 DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 05/31/21
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	06/01/21-06/30/21	$9,069,878,674.71	22.83
1 TO 2 MONTHS	07/01/21-07/31/21	$4,853,516,405.89	12.22
2 TO 3 MONTHS	08/01/21-08/31/21	$2,360,396,817.92	5.94
3 TO 4 MONTHS	09/01/21-09/30/21	$2,538,938,331.84	6.39
4 TO 5 MONTHS	10/01/21-10/31/21	$2,149,509,275.13	5.41
5 TO 6 MONTHS	11/01/21-11/30/21	$1,124,691,953.71	2.83
6 TO 12 MONTHS	12/01/21-05/31/22	$3,485,251,736.90	8.77
12 TO 24 MONTHS	06/01/22-05/31/23	$379,888,875.44	0.96
24 TO 36 MONTHS	06/01/23-05/31/24	$349,808,809.27	0.88
36 TO 48 MONTHS	06/01/24-05/31/25	$554,030,851.49	1.39
48 TO 60 MONTHS	06/01/25-05/31/26	$2,069,533,791.59	5.21
60 TO 120 MONTHS	06/01/26-05/31/31	$8,898,127,858.09	22.40
120 TO *** MONTHS	06/01/31-	$1,894,873,579.11	4.77
Portfolio Total:		**$39,728,446,961.09**	**100.00**
AVCCD			
120 TO *** MONTHS	06/01/31-	$25,230,000.00	100.00
Portfolio Total:		**$25,230,000.00**	**100.00**
ESUSD			
120 TO *** MONTHS	06/01/31-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	**100.00**
GF			
60 TO 120 MONTHS	06/01/26-05/31/31	$3,200,000.00	100.00
Portfolio Total:		**$3,200,000.00**	**100.00**
PHHPA			
120 TO *** MONTHS	06/01/31-	$32,000,000.00	100.00
Portfolio Total:		**$32,000,000.00**	**100.00**
SCAQM			
6 TO 12 MONTHS	12/01/21-05/31/22	$36,977,010.88	100.00
Portfolio Total:		**$36,977,010.88**	**100.00**
SLIM			
6 TO 12 MONTHS	12/01/21-05/31/22	$3,425,117.91	100.00
Portfolio Total:		**$3,425,117.91**	**100.00**
WASIA			
6 TO 12 MONTHS	12/01/21-05/31/22	$41,377.03	100.00
Portfolio Total:		**$41,377.03**	**100.00**

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 9,069,879	22.83%
1 TO 2 MONTHS	4,853,516	12.22%
2 TO 6 MONTHS	8,173,536	20.57%
6 TO 12 MONTHS	3,485,252	8.77%
12 TO 36 MONTHS	729,698	1.84%
36 TO 60 MONTHS	2,623,565	6.60%
60 TO 120 MONTHS	8,898,128	22.40%
120 TO *** MONTHS	1,894,874	4.77%
	$ 39,728,447	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 05/31/21
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	$36,977,010.88
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,425,117.91
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	41,377.03
	LAIF TOTAL	$40,443,505.82

POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data
A Comparison of April 2021 with April 2020

(Dollars In Thousands)

	April 2021	April 2020	Change
Average Daily Portfolio ($)	**131,543,808**	**95,378,741**	**+36,165,067**
Accrued Earnings ($)	**36,657**	**128,853**	**-92,196**
Effective Yield (%)	**0.339**	**1.648**	**-1.309**
Average Life-Month End (In Days)	**256**	**189**	**+67**
Total Security Transactions			
Amount ($)	**41,127,983**	**36,358,655**	**+4,769,328**
Number	**822**	**728**	**+94**
Total Time Deposit Transactions			
Amount ($)	**1,918,000**	**3,058,000**	**-1,140,000**
Number	**87**	**99**	**-12**
Average Workday Investment Activity ($)	**1,956,636**	**1,791,666**	**+164,970**
Prescribed Demand Account Balances			
For Services ($)	**1,652,400**	**1,308,700**	**+343,700**

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

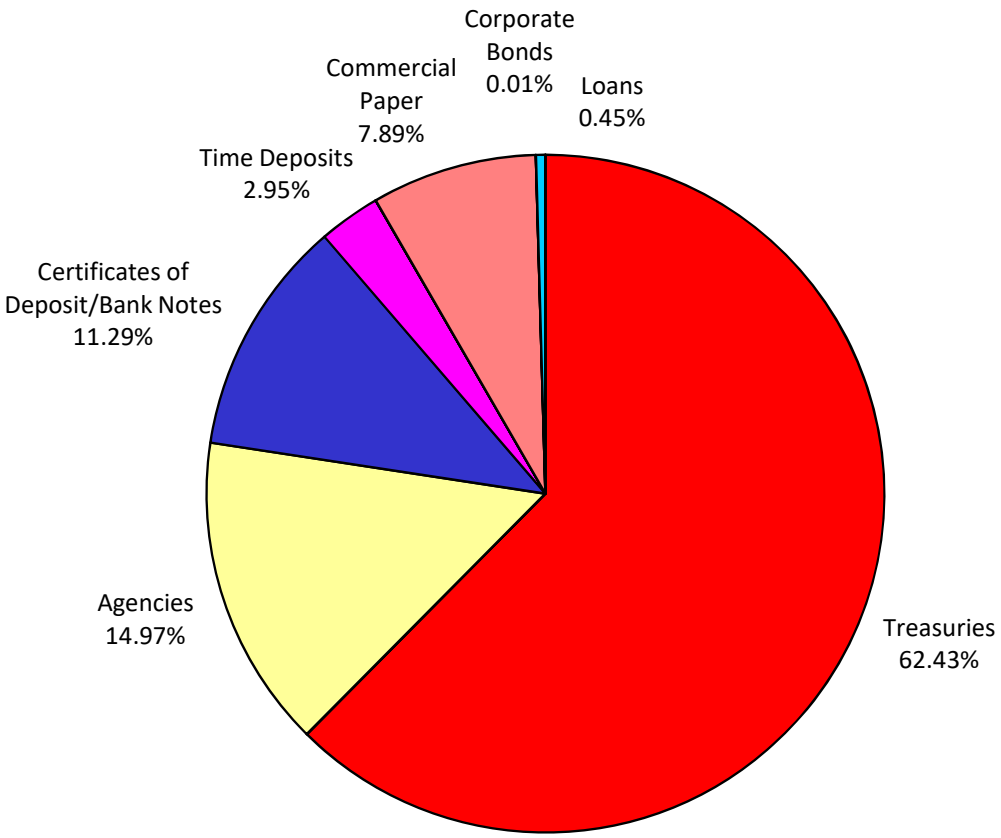
(Dollars In Thousands)

April 30, 2021

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	45,472,517	32.30	-1.13
Bonds	0	0.00	0
Notes	42,424,858	30.13	+3.14
Strips	0	0.00	0
Total Government	87,897,375	62.43	+2.01
Agency Debentures	8,376,335	5.95	+0.67
Certificates of Deposit	15,900,000	11.29	-0.63
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	12,697,758	9.02	-1.77
Time Deposits	4,152,500	2.95	-0.38
GNMAs	0	0.00	0
Commercial Paper	11,102,177	7.89	+0.20
Remics	10,561	0.01	0
Corporate Bonds	14,967	0.01	0
PMIA Loans	636,836	0.45	-0.10
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	140,788,509	100.00	

INVESTMENT ACTIVITY	April 2021		March 2021	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	822	41,127,983	670	33,485,964
Other	20	617,818	5	102,166
Time Deposits	87	1,918,000	68	2,102,000
Total	929	43,663,801	743	35,690,130
PMIA Monthly Average Effective Yield (%)		0.339	0.357	
Year to Date Yield Last Day of Month (%)		0.561	0.589	

Pooled Money Investment Account
Portfolio Composition
$140.8 billion
04/30/21



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/01/21	**REDEMPTIONS**								
	CD	BOFA	0.200	04/01/21	0.200	50,000	196	54,444.44	0.203
	CD	BOFA	0.200	04/01/21	0.200	50,000	196	54,444.44	0.203
	CD	BOWEST	0.320	04/01/21	0.320	50,000	261	116,000.00	0.324
	CD	BOWEST	0.320	04/01/21	0.320	50,000	261	116,000.00	0.324
	CD	MUFG UNION	0.210	04/01/21	0.210	50,000	287	83,708.33	0.213
	CD	MUFG UNION	0.210	04/01/21	0.210	50,000	287	83,708.33	0.213
	CP	TOYOTA		04/01/21	0.240	50,000	182	60,666.67	0.244
	CP	TOYOTA		04/01/21	0.240	50,000	182	60,666.67	0.244
	CP	CGMI		04/01/21	0.190	50,000	210	55,416.67	0.193
	CP	CGMI		04/01/21	0.190	50,000	210	55,416.67	0.193
	CP	CGMI		04/01/21	0.190	50,000	210	55,416.67	0.193
	DN	IBRD		04/01/21	0.100	50,000	182	25,277.78	0.101
	DN	IBRD		04/01/21	0.100	50,000	182	25,277.78	0.101
	DN	IBRD		04/01/21	0.100	50,000	182	25,277.78	0.101
	DN	IBRD		04/01/21	0.100	50,000	182	25,277.78	0.101
	DN	IFC		04/01/21	0.100	30,000	190	15,833.33	0.101
	DN	IFC		04/01/21	0.100	50,000	190	26,388.89	0.101
	DN	IFC		04/01/21	0.110	50,000	198	30,250.00	0.112
	DN	IFC		04/01/21	0.110	50,000	203	31,013.89	0.112
	DN	IFC		04/01/21	0.110	50,000	203	31,013.89	0.112
	DN	FHLB		04/01/21	0.100	50,000	204	28,333.33	0.101
	DN	FHLB		04/01/21	0.100	50,000	204	28,333.33	0.101
	DN	IFC		04/01/21	0.140	50,000	259	50,361.11	0.142
	DN	FHLB		04/01/21	0.165	50,000	281	64,395.83	0.168
	DN	FHLB		04/01/21	0.165	50,000	281	64,395.83	0.168
	DN	FHLB		04/01/21	0.130	50,000	314	56,694.44	0.132
	DN	FHLB		04/01/21	0.130	50,000	314	56,694.44	0.132
	DN	FHLB		04/01/21	0.150	50,000	337	70,208.33	0.152
	DN	FHLB		04/01/21	0.150	50,000	337	70,208.33	0.152
	DN	FHLB		04/01/21	0.170	50,000	346	81,694.44	0.173
	DN	FHLB		04/01/21	0.170	50,000	346	81,694.44	0.173
	TR	BILL		04/01/21	0.090	50,000	153	19,125.00	0.091
	TR	BILL		04/01/21	0.090	50,000	153	19,125.00	0.091
	TR	BILL		04/01/21	0.090	50,000	153	19,125.00	0.091
	TR	BILL		04/01/21	0.090	50,000	153	19,125.00	0.091
	TR	BILL		04/01/21	0.093	50,000	153	19,656.25	0.094
	TR	BILL		04/01/21	0.093	50,000	153	19,656.25	0.094
	TR	BILL		04/01/21	0.093	50,000	153	19,656.25	0.094
	TR	BILL		04/01/21	0.093	50,000	153	19,656.25	0.094
	TR	BILL		04/01/21	0.095	50,000	154	20,319.44	0.096
	TR	BILL		04/01/21	0.095	50,000	154	20,319.44	0.096
	TR	BILL		04/01/21	0.095	50,000	154	20,319.44	0.096
	TR	BILL		04/01/21	0.095	50,000	154	20,319.44	0.096
	TR	BILL		04/01/21	0.100	50,000	157	21,805.56	0.101
	TR	BILL		04/01/21	0.100	50,000	163	22,638.89	0.101
	TR	BILL		04/01/21	0.100	50,000	163	22,638.89	0.101
	TR	BILL		04/01/21	0.100	50,000	163	22,638.89	0.101

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/01/21	**REDEMPTIONS (Continued)**								
	TR	BILL		04/01/21	0.105	50,000	167	24,354.17	0.107
	TR	BILL		04/01/21	0.105	50,000	167	24,354.17	0.107
	TR	BILL		04/01/21	0.105	50,000	167	24,354.17	0.107
	TR	BILL		04/01/21	0.096	50,000	175	23,333.33	0.097
	TR	BILL		04/01/21	0.096	50,000	175	23,333.33	0.097
	TR	BILL		04/01/21	0.096	50,000	176	23,466.67	0.097
	TR	BILL		04/01/21	0.096	50,000	176	23,466.67	0.097
	TR	BILL		04/01/21	0.096	50,000	176	23,466.67	0.097
	TR	BILL		04/01/21	0.100	50,000	177	24,583.33	0.101
	TR	BILL		04/01/21	0.100	50,000	177	24,583.33	0.101
	TR	BILL		04/01/21	0.100	50,000	177	24,583.33	0.101
	TR	BILL		04/01/21	0.100	50,000	177	24,583.33	0.101
	TR	BILL		04/01/21	0.101	50,000	177	24,829.17	0.102
	TR	BILL		04/01/21	0.101	50,000	177	24,829.17	0.102
	TR	BILL		04/01/21	0.096	50,000	178	23,733.33	0.097
	TR	BILL		04/01/21	0.096	50,000	178	23,733.33	0.097
	TR	BILL		04/01/21	0.096	50,000	178	23,733.33	0.097
	TR	BILL		04/01/21	0.100	50,000	181	25,138.89	0.101
	TR	BILL		04/01/21	0.100	50,000	181	25,138.89	0.101
	TR	BILL		04/01/21	0.100	50,000	181	25,138.89	0.101
	TR	BILL		04/01/21	0.100	50,000	181	25,138.89	0.101
	TR	BILL		04/01/21	0.100	50,000	182	25,277.78	0.101
	TR	BILL		04/01/21	0.100	50,000	182	25,277.78	0.101
	TR	BILL		04/01/21	0.100	50,000	182	25,277.78	0.101
	TR	BILL		04/01/21	0.100	50,000	182	25,277.78	0.101
	TR	BILL		04/01/21	0.100	50,000	182	25,277.78	0.101
	TR	BILL		04/01/21	0.100	50,000	182	25,277.78	0.101
	TR	BILL		04/01/21	0.106	50,000	182	26,668.06	0.107
	TR	BILL		04/01/21	0.106	50,000	182	26,668.06	0.107
	YCD	CR AG CIB	0.070	04/01/21	0.070	50,000	34	3,305.56	0.071
	YCD	CR AG CIB	0.070	04/01/21	0.070	50,000	34	3,305.56	0.071
	YCD	CB AUS	0.180	04/01/21	0.180	50,000	170	42,500.00	0.183
	YCD	CB AUS	0.180	04/01/21	0.180	50,000	170	42,500.00	0.183
	YCD	BNP	0.220	04/01/21	0.220	50,000	190	58,055.56	0.223
	YCD	BNP	0.220	04/01/21	0.220	50,000	190	58,055.56	0.223
	YCD	BARCLAYS	0.240	04/01/21	0.240	50,000	198	66,000.00	0.243
	YCD	BARCLAYS	0.240	04/01/21	0.240	50,000	198	66,000.00	0.243
	YCD	LLOYDS	0.380	04/01/21	0.380	50,000	261	137,750.00	0.385
	YCD	LLOYDS	0.380	04/01/21	0.380	50,000	261	137,750.00	0.385
	YCD	RB CANADA	0.240	04/01/21	0.240	50,000	262	87,333.33	0.243
	YCD	RB CANADA	0.240	04/01/21	0.240	50,000	262	87,333.33	0.243
	YCD	SCOTIA	0.330	04/01/21	0.330	50,000	282	129,250.00	0.335
	YCD	SCOTIA	0.330	04/01/21	0.330	50,000	282	129,250.00	0.335
	YCD FR	NAT AUB	0.330	04/01/21	0.330	50,000	282	112,787.69	0.292
	YCD FR	NAT AUB	0.330	04/01/21	0.330	50,000	282	112,787.69	0.292

INVESTMENT TRANSACTIONS

DATE	TYPE [a/]	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) [b/]	PAR ($) (000) [d/]	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/01/21	**PURCHASES**								
	CP	MIZUHO NY		05/06/21	0.090	50,000			
	CP	MIZUHO NY		05/06/21	0.090	50,000			
	CP	RABO NY		09/01/21	0.140	50,000			
	CP	RABO NY		09/01/21	0.140	50,000			
	DEB	FFCB	0.070	03/29/22	0.066	50,000			
	DEB	FFCB	0.070	03/29/22	0.066	50,000			
	TR	BILL		03/24/22	0.053	50,000			
	TR	BILL		03/24/22	0.053	50,000			
	TR	NOTE	0.125	06/30/22	0.091	50,000			
	TR	NOTE	0.125	06/30/22	0.091	50,000			
	TR	NOTE	0.125	06/30/22	0.091	50,000			
	TR	NOTE	0.125	06/30/22	0.091	50,000			
	TR	NOTE	0.125	06/30/22	0.091	50,000			
	TR	NOTE	0.125	06/30/22	0.091	50,000			
	TR	NOTE	0.125	06/30/22	0.091	50,000			
	TR	NOTE	0.125	06/30/22	0.091	50,000			
	TR	NOTE	0.125	06/30/22	0.091	50,000			
	YCD	CR AG CIB	0.060	04/09/21	0.060	50,000			
	YCD	CR AG CIB	0.060	04/09/21	0.060	50,000			
04/02/21	**REDEMPTIONS**								
	YCD	SUMITOMO	0.100	04/02/21	0.100	50,000	43	5,972.22	0.101
	YCD	SUMITOMO	0.100	04/02/21	0.100	50,000	43	5,972.22	0.101
04/02/21	**NO PURCHASES**								
04/05/21	**NO REDEMPTIONS**								
04/05/21	**NO PURCHASES**								
04/06/21	**NO REDEMPTIONS**								
04/06/21	**PURCHASES**								
	CD	BOWEST	0.080	05/06/21	0.080	50,000			
	CD	BOWEST	0.080	05/06/21	0.080	50,000			
	CP	CR AG NY		04/16/21	0.060	50,000			
	CP	CR AG NY		04/16/21	0.060	50,000			
	CP	MERCK		04/26/21	0.050	50,000			
	CP	CGMI		11/18/21	0.180	50,000			
	CP	CGMI		11/18/21	0.180	50,000			
	CP	CGMI		11/18/21	0.180	50,000			
	DEB	FFCB	0.070	03/29/22	0.066	50,000			
	DEB	FFCB	0.070	03/29/22	0.066	50,000			
	DN	FHLB		07/26/21	0.020	50,000			
	DN	FHLB		07/26/21	0.020	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/06/21	**PURCHASES (Continued)**								
	DN	IBRD		10/01/21	0.040	50,000			
	DN	IBRD		10/01/21	0.040	50,000			
	DN	IBRD		10/01/21	0.040	50,000			
	DN	IBRD		10/01/21	0.040	50,000			
	TR	BILL		09/23/21	0.025	50,000			
	TR	BILL		09/23/21	0.025	50,000			
	TR	BILL		09/23/21	0.025	50,000			
	TR	BILL		09/23/21	0.026	50,000			
	TR	BILL		09/23/21	0.026	50,000			
	TR	BILL		09/23/21	0.026	50,000			
	TR	NOTE	0.125	02/28/23	0.172	50,000			
	TR	NOTE	0.125	02/28/23	0.172	50,000			
	TR	NOTE	0.125	02/28/23	0.172	50,000			
	TR	NOTE	0.125	02/28/23	0.172	50,000			
	TR	NOTE	0.125	02/28/23	0.172	50,000			
	TR	NOTE	0.125	02/28/23	0.172	50,000			
	TR	NOTE	0.125	02/28/23	0.172	50,000			
	TR	NOTE	0.125	02/28/23	0.172	50,000			
	TR	NOTE	0.125	02/28/23	0.172	50,000			
	TR	NOTE	1.375	06/30/23	0.197	50,000			
	TR	NOTE	1.375	06/30/23	0.197	50,000			
	TR	NOTE	1.375	06/30/23	0.197	50,000			
	TR	NOTE	1.375	06/30/23	0.197	50,000			
	TR	NOTE	1.375	06/30/23	0.197	50,000			
	TR	NOTE	1.375	06/30/23	0.197	50,000			
	YCD	CIC	0.060	04/16/21	0.060	50,000			
	YCD	CIC	0.060	04/16/21	0.060	50,000			
	YCD	NORINCHUK	0.060	04/16/21	0.060	50,000			
	YCD	NORINCHUK	0.060	04/16/21	0.060	50,000			
	YCD	MUFG BK	0.040	05/06/21	0.040	50,000			
	YCD	MUFG BK	0.040	05/06/21	0.040	50,000			
	YCD	SVENSKA	0.110	07/23/21	0.110	50,000			
	YCD	SVENSKA	0.110	07/23/21	0.110	50,000			
04/07/21	**REDEMPTIONS**								
	CP	MUFG BK		04/07/21	0.080	50,000	62	6,888.89	0.081
	CP	MUFG BK		04/07/21	0.080	50,000	62	6,888.89	0.081
	CP	PROCTER		04/07/21	0.100	50,000	93	12,916.67	0.101
	CP	MIZUHO NY		04/07/21	0.200	50,000	105	29,166.67	0.203
	CP	MIZUHO NY		04/07/21	0.200	50,000	105	29,166.67	0.203
	CP	LIBERTY		04/07/21	0.200	50,000	127	35,277.78	0.203
	DN	FHLB		04/07/21	0.080	50,000	90	10,000.00	0.081
	DN	FHLB		04/07/21	0.080	50,000	90	10,000.00	0.081
	DN	IBRD		04/07/21	0.090	50,000	134	16,750.00	0.091
	DN	IBRD		04/07/21	0.090	50,000	134	16,750.00	0.091

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/07/21	**REDEMPTIONS (Continued)**								
	YCD	KBC	0.090	04/07/21	0.090	50,000	29	3,625.00	0.091
	YCD	KBC	0.090	04/07/21	0.090	50,000	29	3,625.00	0.091
	YCD	SUMITOMO	0.090	04/07/21	0.090	50,000	29	3,625.00	0.091
	YCD	SUMITOMO	0.090	04/07/21	0.090	50,000	29	3,625.00	0.091
04/07/21	**PURCHASES**								
	CP	MUFG BK		04/16/21	0.030	50,000			
	CP	MUFG BK		04/16/21	0.030	50,000			
	CP	PROCTER		07/23/21	0.050	50,000			
	TR	BILL		09/23/21	0.025	50,000			
	TR	BILL		09/23/21	0.025	50,000			
	TR	BILL		09/23/21	0.025	50,000			
	TR	BILL		09/23/21	0.025	50,000			
	TR	BILL		09/23/21	0.025	50,000			
	TR	BILL		09/23/21	0.025	50,000			
	YCD	DNB	0.060	05/07/21	0.060	50,000			
	YCD	DNB	0.060	05/07/21	0.060	50,000			
	YCD	SUMITOMO	0.150	07/23/21	0.150	50,000			
	YCD	SUMITOMO	0.150	07/23/21	0.150	50,000			
	YCD	NAT AUB	0.140	01/03/22	0.140	50,000			
	YCD	NAT AUB	0.140	01/03/22	0.140	50,000			
04/08/21	**NO REDEMPTIONS**								
04/08/21	**PURCHASES**								
	CP	BNP NY		04/09/21	0.060	50,000			
	CP	BNP NY		04/09/21	0.060	50,000			
	CP	BNP NY		04/09/21	0.060	50,000			
	CP	NATIXIS NY		04/09/21	0.060	50,000			
	CP	NATIXIS NY		04/09/21	0.060	50,000			
	CP	NATIXIS NY		04/09/21	0.060	50,000			
	CP	CAFCO		07/23/21	0.130	50,000			
	CP	ATLANTIC		08/09/21	0.140	50,000			
	CP	LIBERTY		09/01/21	0.160	50,000			
	CP	OLD LINE		10/08/21	0.160	50,000			
	CP	JPM LLC		01/03/22	0.210	50,000			
	CP	JPM LLC		01/03/22	0.210	50,000			
	DN	IFC		09/13/21	0.030	50,000			
	DN	IFC		09/13/21	0.030	50,000			
	DN	IFC		10/21/21	0.035	50,000			
	DN	IFC		10/21/21	0.035	50,000			
	TR	BILL		08/19/21	0.015	50,000			
	TR	BILL		08/19/21	0.015	50,000			
	TR	BILL		08/19/21	0.015	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/08/21	**PURCHASES (Continued)**								
	TR	BILL		09/23/21	0.020	50,000			
	TR	BILL		09/23/21	0.020	50,000			
	TR	BILL		09/23/21	0.020	50,000			
	TR	BILL		09/23/21	0.023	50,000			
	TR	BILL		09/23/21	0.023	50,000			
	TR	BILL		09/23/21	0.023	50,000			
	TR	BILL		09/23/21	0.023	50,000			
	TR	BILL		09/23/21	0.023	50,000			
	TR	BILL		09/23/21	0.023	50,000			
	YCD	SWEDBANK	0.060	05/07/21	0.060	50,000			
	YCD	SWEDBANK	0.060	05/07/21	0.060	50,000			
	YCD	KBC	0.080	05/07/21	0.080	50,000			
	YCD	KBC	0.080	05/07/21	0.080	50,000			
	YCD	MIZUHO	0.150	07/23/21	0.150	50,000			
	YCD	MIZUHO	0.150	07/23/21	0.150	50,000			
	YCD	SOC GEN	0.180	10/01/21	0.180	50,000			
	YCD	SOC GEN	0.180	10/01/21	0.180	50,000			
	YCD FR	NAT AUB	0.110	10/01/21	0.110	50,000			
	YCD FR	NAT AUB	0.110	10/01/21	0.110	50,000			
04/09/21	**REDEMPTIONS**								
	CD	BOWEST	0.070	04/09/21	0.070	50,000	11	1,069.44	0.071
	CD	BOWEST	0.070	04/09/21	0.070	50,000	11	1,069.44	0.071
	CP	BNP NY		04/09/21	0.060	50,000	1	83.33	0.061
	CP	BNP NY		04/09/21	0.060	50,000	1	83.33	0.061
	CP	BNP NY		04/09/21	0.060	50,000	1	83.33	0.061
	CP	NATIXIS NY		04/09/21	0.060	50,000	1	83.33	0.061
	CP	NATIXIS NY		04/09/21	0.060	50,000	1	83.33	0.061
	CP	NATIXIS NY		04/09/21	0.060	50,000	1	83.33	0.061
	CP	MUFG BK		04/09/21	0.030	50,000	14	583.33	0.030
	CP	MUFG BK		04/09/21	0.030	50,000	14	583.33	0.030
	CP	MUFG BK		04/09/21	0.030	50,000	14	583.33	0.030
	CP	MIZUHO NY		04/09/21	0.190	50,000	100	26,388.89	0.193
	CP	MIZUHO NY		04/09/21	0.190	50,000	100	26,388.89	0.193
	YCD	CR AG CIB	0.060	04/09/21	0.060	50,000	8	666.67	0.061
	YCD	CR AG CIB	0.060	04/09/21	0.060	50,000	8	666.67	0.061
04/09/21	**PURCHASES**								
	CP	APPLE		07/23/21	0.050	5,000			
	CP	APPLE		07/23/21	0.050	50,000			
04/12/21	**REDEMPTIONS**								
	CD	BOWEST	0.090	04/12/21	0.090	50,000	21	2,625.00	0.091

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/12/21	**REDEMPTIONS (Continued)**								
	CD	BOWEST	0.100	04/12/21	0.100	50,000	26	3,611.11	0.101
	CD	BOWEST	0.100	04/12/21	0.100	50,000	26	3,611.11	0.101
	CP	MUFG BK		04/12/21	0.040	50,000	19	1,055.56	0.041
	CP	MUFG BK		04/12/21	0.040	50,000	19	1,055.56	0.041
	CP	MUFG BK		04/12/21	0.040	50,000	19	1,055.56	0.041
	CP	APPLE		04/12/21	0.090	50,000	80	10,000.00	0.091
	CP	APPLE		04/12/21	0.090	50,000	80	10,000.00	0.091
	CP	MERCK		04/12/21	0.080	50,000	87	9,666.67	0.081
	CP	MERCK		04/12/21	0.080	50,000	87	9,666.67	0.081
	DN	FHLB		04/12/21	0.085	50,000	90	10,625.00	0.086
	DN	FHLB		04/12/21	0.085	50,000	90	10,625.00	0.086
	DN	FHLB		04/12/21	0.085	50,000	91	10,743.06	0.086
	DN	FHLB		04/12/21	0.085	50,000	91	10,743.06	0.086
	DN	FHLB		04/12/21	0.070	50,000	105	10,208.33	0.071
	DN	FHLB		04/12/21	0.070	50,000	105	10,208.33	0.071
	DN	IBRD		04/12/21	0.090	50,000	147	18,375.00	0.091
	DN	IBRD		04/12/21	0.090	50,000	147	18,375.00	0.091
	YCD	KBC	0.060	04/12/21	0.060	50,000	20	1,666.67	0.061
	YCD	KBC	0.060	04/12/21	0.060	50,000	20	1,666.67	0.061
	YCD	SUMI TRUST	0.110	04/12/21	0.110	50,000	24	3,666.67	0.112
	YCD	SUMI TRUST	0.110	04/12/21	0.110	50,000	24	3,666.67	0.112
	YCD	SUMI TRUST	0.110	04/12/21	0.110	50,000	24	3,666.67	0.112
	YCD	NORINCHUK	0.100	04/12/21	0.100	50,000	25	3,472.22	0.101
	YCD	NORINCHUK	0.100	04/12/21	0.100	50,000	25	3,472.22	0.101
	YCD	DNB	0.070	04/12/21	0.070	50,000	26	2,527.78	0.071
	YCD	DNB	0.070	04/12/21	0.070	50,000	26	2,527.78	0.071
	YCD	KBC	0.080	04/12/21	0.080	50,000	27	3,000.00	0.081
	YCD	KBC	0.080	04/12/21	0.080	50,000	27	3,000.00	0.081
	YCD	NORINCHUK	0.100	04/12/21	0.100	50,000	27	3,750.00	0.101
	YCD	NORINCHUK	0.100	04/12/21	0.100	50,000	27	3,750.00	0.101
	YCD	MONTREAL	0.170	04/12/21	0.170	50,000	94	22,194.44	0.172
	YCD	MONTREAL	0.170	04/12/21	0.170	50,000	94	22,194.44	0.172
	YCD	MIZUHO	0.210	04/12/21	0.210	50,000	104	30,333.33	0.213
	YCD	MIZUHO	0.210	04/12/21	0.210	50,000	104	30,333.33	0.213
	YCD	NATIXIS	0.200	04/12/21	0.200	50,000	118	32,777.78	0.203
	YCD	NATIXIS	0.200	04/12/21	0.200	50,000	118	32,777.78	0.203
	YCD	BARCLAYS	0.200	04/12/21	0.200	50,000	178	49,444.44	0.203
	YCD	BARCLAYS	0.200	04/12/21	0.200	50,000	178	49,444.44	0.203
	YCD	ANZ	0.170	04/12/21	0.170	50,000	180	42,500.00	0.172
	YCD	ANZ	0.170	04/12/21	0.170	50,000	180	42,500.00	0.172
04/12/21	**PURCHASES**								
	CP	MERCK		06/01/21	0.050	50,000			
	CP	APPLE		08/13/21	0.050	50,000			
	CP	APPLE		08/13/21	0.050	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/12/21	**PURCHASES (Continued)**								
	DN	FHLB		10/08/21	0.030	50,000			
	DN	FHLB		10/08/21	0.030	50,000			
	DN	FHLB		10/08/21	0.030	50,000			
	TR	BILL		08/19/21	0.013	50,000			
	TR	BILL		08/19/21	0.013	50,000			
	TR	BILL		08/19/21	0.015	50,000			
	TR	BILL		08/19/21	0.015	50,000			
	YCD	DNB	0.060	05/06/21	0.060	50,000			
	YCD	DNB	0.060	05/06/21	0.060	50,000			
	YCD	BNP	0.150	08/19/21	0.150	50,000			
	YCD	BNP	0.150	08/19/21	0.150	50,000			
04/13/21	**REDEMPTIONS**								
	TR	BILL		04/13/21	0.086	50,000	147	17,558.33	0.087
	TR	BILL		04/13/21	0.086	50,000	147	17,558.33	0.087
	TR	BILL		04/13/21	0.086	50,000	147	17,558.33	0.087
	TR	BILL		04/13/21	0.088	50,000	152	18,472.22	0.089
	TR	BILL		04/13/21	0.088	50,000	152	18,472.22	0.089
	TR	BILL		04/13/21	0.090	50,000	152	19,000.00	0.091
	TR	BILL		04/13/21	0.090	50,000	152	19,000.00	0.091
	TR	BILL		04/13/21	0.092	50,000	154	19,677.78	0.093
	TR	BILL		04/13/21	0.092	50,000	154	19,677.78	0.093
	TR	BILL		04/13/21	0.092	50,000	154	19,677.78	0.093
	TR	BILL		04/13/21	0.094	50,000	154	20,105.56	0.095
	TR	BILL		04/13/21	0.094	50,000	154	20,105.56	0.095
	TR	BILL		04/13/21	0.094	50,000	154	20,105.56	0.095
	TR	BILL		04/13/21	0.095	50,000	154	20,319.44	0.096
	TR	BILL		04/13/21	0.095	50,000	154	20,319.44	0.096
	TR	BILL		04/13/21	0.095	50,000	154	20,319.44	0.096
	TR	BILL		04/13/21	0.095	50,000	154	20,319.44	0.096
	TR	BILL		04/13/21	0.095	50,000	154	20,319.44	0.096
	TR	BILL		04/13/21	0.095	50,000	154	20,319.44	0.096
04/13/21	**PURCHASES**								
	DEB	FHLB	1.875	12/09/22	0.144	50,000			
	TR	BILL		08/10/21	0.018	50,000			
	TR	BILL		08/10/21	0.018	50,000			
	TR	BILL		08/10/21	0.018	50,000			
	TR	BILL		08/10/21	0.018	50,000			
	TR	BILL		08/10/21	0.018	50,000			
	TR	BILL		08/10/21	0.018	50,000			
	TR	BILL		09/23/21	0.025	50,000			
	TR	BILL		09/23/21	0.025	50,000			
	TR	BILL		09/23/21	0.025	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/13/21	**PURCHASES (Continued)**								
	TR	BILL		09/23/21	0.025	50,000			
	TR	BILL		09/23/21	0.025	50,000			
	TR	BILL		09/23/21	0.025	50,000			
	TR	NOTE	0.125	02/28/23	0.154	50,000			
	TR	NOTE	0.125	02/28/23	0.154	50,000			
	YCD	KBC	0.070	05/06/21	0.070	50,000			
	YCD	KBC	0.070	05/06/21	0.070	50,000			
	YCD	DNB	0.100	07/16/21	0.100	50,000			
	YCD	DNB	0.100	07/16/21	0.100	50,000			
	YCD	MIZUHO	0.150	07/27/21	0.150	50,000			
	YCD	MIZUHO	0.150	07/27/21	0.150	50,000			
	YCD	NORINCHUK	0.150	07/30/21	0.150	50,000			
	YCD	NORINCHUK	0.150	07/30/21	0.150	50,000			
	YCD	CR AG CIB	0.150	08/13/21	0.150	50,000			
	YCD	CR AG CIB	0.150	08/13/21	0.150	50,000			
	YCD	BARCLAYS	0.210	10/25/21	0.210	50,000			
	YCD	BARCLAYS	0.210	10/25/21	0.210	50,000			
04/14/21	**NO REDEMPTIONS**								
04/14/21	**PURCHASES**								
	CD	BOWEST	0.160	10/01/21	0.160	50,000			
	CD	BOWEST	0.160	10/01/21	0.160	50,000			
	CD	BOWEST	0.160	10/01/21	0.160	50,000			
	CP	CIBC HLD		05/07/21	0.080	50,000			
	CP	CR AG NY		05/07/21	0.080	50,000			
	CP	CR AG NY		05/07/21	0.080	50,000			
	CP	CR AG NY		05/07/21	0.080	50,000			
	CP	CR AG NY		05/07/21	0.080	50,000			
	CP	MUFG BK		07/16/21	0.120	50,000			
	CP	MUFG BK		07/16/21	0.120	50,000			
	CP	SCOTIA NY		01/03/22	0.200	50,000			
	CP	SCOTIA NY		01/03/22	0.200	50,000			
	DEB	FHLB	1.500	08/15/24	0.414	50,000			
	DEB	FHLB	1.500	08/15/24	0.414	50,000			
	DEB	FHLB	1.500	08/15/24	0.414	50,000			
	DN	IFC		08/19/21	0.025	50,000			
	DN	IFC		08/19/21	0.025	50,000			
	TR	BILL		03/24/22	0.051	50,000			
	TR	BILL		03/24/22	0.051	50,000			
	TR	BILL		03/24/22	0.051	50,000			
	TR	BILL		03/24/22	0.052	50,000			
	TR	BILL		03/24/22	0.052	50,000			
	TR	BILL		03/24/22	0.052	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/14/21	**PURCHASES (Continued)**								
	TR	BILL		03/24/22	0.053	50,000			
	TR	BILL		03/24/22	0.053	50,000			
	TR	BILL		03/24/22	0.053	50,000			
	TR	NOTE	0.125	07/15/23	0.205	50,000			
	TR	NOTE	0.125	07/15/23	0.205	50,000			
	TR	NOTE	0.125	07/15/23	0.205	50,000			
	TR	NOTE	0.125	07/15/23	0.208	50,000			
	TR	NOTE	0.125	07/15/23	0.208	50,000			
	TR	NOTE	0.125	07/15/23	0.208	50,000			
	TR	NOTE	0.125	07/15/23	0.208	50,000			
	TR	NOTE	0.125	07/15/23	0.208	50,000			
	TR	NOTE	0.125	07/15/23	0.208	50,000			
	TR	NOTE	0.125	08/15/23	0.214	50,000			
	TR	NOTE	0.125	08/15/23	0.214	50,000			
	TR	NOTE	0.125	08/15/23	0.214	50,000			
	TR	NOTE	0.125	08/15/23	0.215	50,000			
	TR	NOTE	0.125	08/15/23	0.215	50,000			
	TR	NOTE	0.125	08/15/23	0.215	50,000			
	TR	NOTE	0.125	10/15/23	0.249	50,000			
	TR	NOTE	0.125	10/15/23	0.249	50,000			
	TR	NOTE	0.125	10/15/23	0.249	50,000			
	TR	NOTE	0.125	10/15/23	0.250	50,000			
	TR	NOTE	0.125	10/15/23	0.250	50,000			
	TR	NOTE	0.125	10/15/23	0.250	50,000			
	YCD	SUMITOMO	0.140	07/09/21	0.140	50,000			
	YCD	SUMITOMO	0.140	07/09/21	0.140	50,000			
	YCD	SUMI TRUST	0.150	07/26/21	0.150	50,000			
	YCD	SUMI TRUST	0.150	07/26/21	0.150	50,000			
	YCD	TORONTO	0.130	09/13/21	0.130	50,000			
	YCD	TORONTO	0.130	09/13/21	0.130	50,000			
	YCD	NATIXIS	0.160	09/24/21	0.160	50,000			
	YCD	NATIXIS	0.160	09/24/21	0.160	50,000			
	YCD	RABOBANK	0.130	10/01/21	0.130	50,000			
	YCD	RABOBANK	0.130	10/01/21	0.130	50,000			
04/15/21	**NO REDEMPTIONS**								
04/15/21	**PURCHASES**								
	CD	MUFG UNION	0.030	05/07/21	0.030	50,000			
	CD	MUFG UNION	0.030	05/07/21	0.030	50,000			
	CP	PROCTER		07/16/21	0.050	5,000			
	CP	PROCTER		07/16/21	0.050	50,000			
	CP	PROCTER		07/16/21	0.050	50,000			
	CP	MIZUHO NY		07/19/21	0.130	50,000			
	CP	MIZUHO NY		07/19/21	0.130	50,000			
	CP	APPLE		09/01/21	0.050	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/15/21	**PURCHASES (Continued)**								
	CP	CAFCO		09/24/21	0.150	50,000			
	DEB	FFCB	0.125	03/23/23	0.168	50,000			
	DN	IFC		10/08/21	0.030	50,000			
	DN	IFC		10/08/21	0.030	50,000			
	TR	BILL		08/19/21	0.016	50,000			
	TR	BILL		08/19/21	0.016	50,000			
	TR	BILL		08/19/21	0.016	50,000			
	TR	BILL		08/19/21	0.017	50,000			
	TR	BILL		08/19/21	0.017	50,000			
	TR	BILL		08/19/21	0.017	50,000			
	TR	BILL		03/24/22	0.053	50,000			
	TR	BILL		03/24/22	0.053	50,000			
	TR	BILL		03/24/22	0.053	50,000			
	TR	BILL		03/24/22	0.053	50,000			
	TR	BILL		03/24/22	0.053	50,000			
	TR	BILL		03/24/22	0.056	50,000			
	TR	BILL		03/24/22	0.056	50,000			
	TR	NOTE	0.125	02/28/23	0.152	50,000			
	TR	NOTE	0.125	02/28/23	0.152	50,000			
	TR	NOTE	0.125	02/28/23	0.152	50,000			
	TR	NOTE	0.125	02/28/23	0.152	50,000			
	TR	NOTE	0.125	02/28/23	0.152	50,000			
	TR	NOTE	0.125	02/28/23	0.152	50,000			
	TR	NOTE	0.125	02/28/23	0.152	50,000			
	TR	NOTE	0.125	02/28/23	0.152	50,000			
	TR	NOTE	0.125	07/15/23	0.203	50,000			
	TR	NOTE	0.125	07/15/23	0.203	50,000			
	TR	NOTE	0.125	07/15/23	0.203	50,000			
	TR	NOTE	0.125	07/15/23	0.205	50,000			
	TR	NOTE	0.125	07/15/23	0.205	50,000			
	TR	NOTE	0.125	07/15/23	0.205	50,000			
	TR	NOTE	0.250	11/15/23	0.262	50,000			
	TR	NOTE	0.250	11/15/23	0.262	50,000			
	TR	NOTE	0.250	11/15/23	0.262	50,000			
	TR	NOTE	0.250	11/15/23	0.262	50,000			
	TR	NOTE	0.250	11/15/23	0.262	50,000			
	TR	NOTE	0.250	11/15/23	0.262	50,000			
	TR	NOTE	0.250	11/15/23	0.264	50,000			
	TR	NOTE	0.250	11/15/23	0.264	50,000			
	TR	NOTE	0.250	11/15/23	0.264	50,000			
	TR	NOTE	1.750	07/31/24	0.400	50,000			
	TR	NOTE	1.750	07/31/24	0.400	50,000			
	TR	NOTE	1.750	07/31/24	0.400	50,000			
	TR	NOTE	1.750	07/31/24	0.400	50,000			
	TR	NOTE	1.750	07/31/24	0.400	50,000			
	TR	NOTE	1.750	07/31/24	0.400	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/15/21	**PURCHASES (Continued)**								
	TR	NOTE	1.750	07/31/24	0.402	50,000			
	TR	NOTE	1.750	07/31/24	0.402	50,000			
	TR	NOTE	1.750	07/31/24	0.402	50,000			
	TR	NOTE	1.250	08/31/24	0.427	50,000			
	TR	NOTE	1.250	08/31/24	0.427	50,000			
	TR	NOTE	1.250	08/31/24	0.427	50,000			
	TR	NOTE	1.250	08/31/24	0.428	50,000			
	TR	NOTE	1.250	08/31/24	0.428	50,000			
	TR	NOTE	1.250	08/31/24	0.428	50,000			
	TR	NOTE	1.250	08/31/24	0.428	50,000			
	TR	NOTE	1.250	08/31/24	0.428	50,000			
	TR	NOTE	1.250	08/31/24	0.428	50,000			
	TR	NOTE	1.500	10/31/24	0.465	50,000			
	TR	NOTE	1.500	10/31/24	0.465	50,000			
	TR	NOTE	1.500	10/31/24	0.465	50,000			
	TR	NOTE	1.500	10/31/24	0.465	50,000			
	TR	NOTE	1.500	10/31/24	0.465	50,000			
	TR	NOTE	1.500	10/31/24	0.465	50,000			
	TR	NOTE	1.500	10/31/24	0.469	50,000			
	TR	NOTE	1.500	10/31/24	0.469	50,000			
	TR	NOTE	1.500	10/31/24	0.469	50,000			
	TR	NOTE	2.250	11/15/24	0.501	50,000			
	TR	NOTE	2.250	11/15/24	0.501	50,000			
	TR	NOTE	2.250	11/15/24	0.501	50,000			
	TR	NOTE	2.250	11/15/24	0.505	50,000			
	TR	NOTE	2.250	11/15/24	0.505	50,000			
	TR	NOTE	2.250	11/15/24	0.505	50,000			
	TR	NOTE	1.500	11/30/24	0.488	50,000			
	TR	NOTE	1.500	11/30/24	0.488	50,000			
	TR	NOTE	1.500	11/30/24	0.488	50,000			
	TR	NOTE	1.500	11/30/24	0.488	50,000			
	TR	NOTE	1.500	11/30/24	0.488	50,000			
	TR	NOTE	1.500	11/30/24	0.488	50,000			
	YCD	KBC	0.070	05/07/21	0.070	50,000			
	YCD	KBC	0.070	05/07/21	0.070	50,000			
	YCD	NORDEA ABP	0.120	10/01/21	0.120	50,000			
	YCD	NORDEA ABP	0.120	10/01/21	0.120	50,000			
	YCD	FORTIS	0.160	10/01/21	0.160	50,000			
	YCD	FORTIS	0.160	10/01/21	0.160	50,000			
	YCD	RB CANADA	0.170	01/03/22	0.170	50,000			
	YCD	RB CANADA	0.170	01/03/22	0.170	50,000			
	YCD	LLOYDS	0.190	01/03/22	0.190	50,000			
	YCD	NAT AUB	0.190	04/01/22	0.190	50,000			
	YCD	NAT AUB	0.190	04/01/22	0.190	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/16/21	**REDEMPTIONS**								
	CD	BOWEST	0.090	04/16/21	0.090	50,000	23	2,875.00	0.091
	CD	BOWEST	0.090	04/16/21	0.090	50,000	23	2,875.00	0.091
	CD	BOWEST	0.090	04/16/21	0.090	50,000	23	2,875.00	0.091
	CP	MUFG BK		04/16/21	0.030	50,000	9	375.00	0.030
	CP	MUFG BK		04/16/21	0.030	50,000	9	375.00	0.030
	CP	CR AG NY		04/16/21	0.060	50,000	10	833.33	0.061
	CP	CR AG NY		04/16/21	0.060	50,000	10	833.33	0.061
	YCD	CIC	0.060	04/16/21	0.060	50,000	10	833.33	0.061
	YCD	CIC	0.060	04/16/21	0.060	50,000	10	833.33	0.061
	YCD	NORINCHUK	0.060	04/16/21	0.060	50,000	10	833.33	0.061
	YCD	NORINCHUK	0.060	04/16/21	0.060	50,000	10	833.33	0.061
	YCD	KBC	0.080	04/16/21	0.080	50,000	23	2,555.56	0.081
	YCD	KBC	0.080	04/16/21	0.080	50,000	23	2,555.56	0.081
	YCD	KBC	0.080	04/16/21	0.080	50,000	23	2,555.56	0.081
	YCD	SUMI TRUST	0.100	04/16/21	0.100	50,000	23	3,194.44	0.101
	YCD	SUMI TRUST	0.100	04/16/21	0.100	50,000	23	3,194.44	0.101
04/16/21	**PURCHASES**								
	CP	OLD LINE		07/23/21	0.130	50,000			
	DEB	FHLB	2.500	03/11/22	0.061	40,000			
	DEB	FFCB	0.125	03/09/23	0.165	25,000			
	DEB	FFCB	0.125	03/09/23	0.165	50,000			
	TR	NOTE	2.125	02/29/24	0.286	50,000			
	TR	NOTE	2.125	02/29/24	0.286	50,000			
	TR	NOTE	2.125	02/29/24	0.286	50,000			
	TR	NOTE	2.125	02/29/24	0.286	50,000			
	TR	NOTE	2.125	02/29/24	0.286	50,000			
	TR	NOTE	2.125	02/29/24	0.286	50,000			
	TR	NOTE	2.125	02/29/24	0.286	50,000			
	TR	NOTE	2.125	02/29/24	0.286	50,000			
	TR	NOTE	2.125	02/29/24	0.286	50,000			
	TR	NOTE	2.125	02/29/24	0.286	50,000			
	TR	NOTE	2.125	02/29/24	0.286	50,000			
	TR	NOTE	2.125	02/29/24	0.286	50,000			
	TR	NOTE	0.250	03/15/24	0.299	50,000			
	TR	NOTE	0.250	03/15/24	0.299	50,000			
	TR	NOTE	0.250	03/15/24	0.299	50,000			
	TR	NOTE	0.250	03/15/24	0.299	50,000			
	TR	NOTE	0.250	03/15/24	0.299	50,000			
	TR	NOTE	0.250	03/15/24	0.299	50,000			
	TR	NOTE	2.000	05/31/24	0.346	50,000			
	TR	NOTE	2.000	05/31/24	0.346	50,000			
	TR	NOTE	2.000	05/31/24	0.346	50,000			
	TR	NOTE	2.000	05/31/24	0.346	50,000			
	TR	NOTE	2.000	05/31/24	0.346	50,000			
	TR	NOTE	2.000	05/31/24	0.346	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/16/21	**PURCHASES (Continued)**								
	TR	NOTE	2.000	05/31/24	0.348	50,000			
	TR	NOTE	2.000	05/31/24	0.348	50,000			
	TR	NOTE	2.000	05/31/24	0.348	50,000			
	TR	NOTE	2.000	05/31/24	0.348	50,000			
04/19/21	**REDEMPTIONS**								
	DEB	IADB	2.625	04/19/21	2.702	40,000	1,096	3,238,000.00	2.709
	DEB	IADB	2.625	04/19/21	2.702	50,000	1,096	4,047,500.00	2.709
04/19/21	**PURCHASES**								
	CP	CR AG NY		04/26/21	0.060	50,000			
	CP	CR AG NY		04/26/21	0.060	50,000			
	CP	APPLE		08/13/21	0.050	50,000			
	DN	FHLB		12/01/21	0.040	50,000			
	DN	FHLB		12/01/21	0.040	50,000			
	TR	BILL		03/24/22	0.053	50,000			
	TR	BILL		03/24/22	0.053	50,000			
	TR	BILL		03/24/22	0.053	50,000			
	TR	BILL		03/24/22	0.058	50,000			
	TR	BILL		03/24/22	0.058	50,000			
	TR	BILL		03/24/22	0.058	50,000			
	YCD	CIC	0.060	04/26/21	0.060	50,000			
	YCD	CIC	0.060	04/26/21	0.060	50,000			
	YCD	SUMI TRUST	0.060	04/26/21	0.060	50,000			
	YCD	SUMI TRUST	0.060	04/26/21	0.060	50,000			
04/20/21	**NO REDEMPTIONS**								
04/20/21	**PURCHASES**								
	DEB	IBRD	0.125	04/20/23	0.229	50,000			
	DEB	IBRD	0.125	04/20/23	0.229	50,000			
	DN	FHLB		12/01/21	0.040	50,000			
	DN	FHLB		12/01/21	0.040	50,000			
	TR	BILL		09/23/21	0.023	50,000			
	TR	BILL		09/23/21	0.023	50,000			
	TR	BILL		10/07/21	0.023	50,000			
	TR	BILL		10/07/21	0.023	50,000			
	TR	BILL		10/07/21	0.023	50,000			
	TR	BILL		10/07/21	0.025	50,000			
	TR	BILL		10/07/21	0.025	50,000			
	TR	BILL		10/07/21	0.025	50,000			
	TR	BILL		10/07/21	0.030	50,000			
	TR	BILL		10/07/21	0.030	50,000			
	TR	BILL		10/07/21	0.030	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/20/21	**PURCHASES (Continued)**								
	TR	BILL		11/04/21	0.028	50,000			
	TR	BILL		11/04/21	0.028	50,000			
	TR	BILL		11/04/21	0.028	50,000			
	TR	BILL		11/04/21	0.028	50,000			
	TR	BILL		11/04/21	0.028	50,000			
	TR	BILL		11/04/21	0.028	50,000			
	TR	BILL		11/04/21	0.028	50,000			
	TR	BILL		11/04/21	0.028	50,000			
	TR	BILL		11/04/21	0.028	50,000			
	YCD	ANZ	0.110	11/03/21	0.110	50,000			
	YCD	SCOTIA	0.220	04/01/22	0.220	50,000			
	YCD	SCOTIA	0.220	04/01/22	0.220	50,000			
04/21/21	**NO REDEMPTIONS**								
04/21/21	**PURCHASES**								
	CP	BNP NY		08/13/21	0.160	50,000			
	CP	BNP NY		08/13/21	0.160	50,000			
	CP	BNP NY		08/13/21	0.160	50,000			
	DEB	FNMA	1.375	09/06/22	0.102	50,000			
	DEB	FNMA	1.375	09/06/22	0.102	50,000			
	DEB	FFCB	0.125	03/09/23	0.154	50,000			
	DEB	FFCB	0.125	03/09/23	0.154	50,000			
	DN	FHLB		11/18/21	0.040	50,000			
	DN	FHLB		11/18/21	0.040	50,000			
	TR	BILL		08/19/21	0.015	50,000			
	TR	BILL		08/19/21	0.015	50,000			
	TR	BILL		08/19/21	0.015	50,000			
	TR	BILL		08/19/21	0.015	50,000			
	TR	BILL		08/19/21	0.015	50,000			
	TR	BILL		08/19/21	0.015	50,000			
	TR	BILL		09/23/21	0.010	50,000			
	TR	BILL		09/23/21	0.010	50,000			
	TR	BILL		09/23/21	0.010	50,000			
	TR	BILL		09/23/21	0.018	50,000			
	TR	BILL		09/23/21	0.018	50,000			
	TR	BILL		09/23/21	0.018	50,000			
	TR	BILL		11/04/21	0.020	50,000			
	TR	BILL		11/04/21	0.020	50,000			
	TR	BILL		11/04/21	0.020	50,000			
	TR	BILL		11/04/21	0.020	50,000			
	TR	BILL		11/04/21	0.020	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/21/21	**PURCHASES (Continued)**								
	YCD	NORINCHUK	0.150	07/19/21	0.150	50,000			
	YCD	NORINCHUK	0.150	07/19/21	0.150	50,000			
	YCD	MIZUHO	0.150	08/02/21	0.150	50,000			
	YCD	MIZUHO	0.150	08/02/21	0.150	50,000			
04/22/21	**REDEMPTIONS**								
	TR	BILL		04/22/21	0.165	50,000	302	69,208.33	0.168
	TR	BILL		04/22/21	0.165	50,000	302	69,208.33	0.168
	TR	BILL		04/22/21	0.165	50,000	302	69,208.33	0.168
	TR	BILL		04/22/21	0.165	50,000	302	69,208.33	0.168
	TR	BILL		04/22/21	0.165	50,000	302	69,208.33	0.168
	TR	BILL		04/22/21	0.165	50,000	302	69,208.33	0.168
	TR	BILL		04/22/21	0.158	50,000	364	79,625.00	0.160
	TR	BILL		04/22/21	0.158	50,000	364	79,625.00	0.160
04/22/21	**PURCHASES**								
	CP	MERCK		05/07/21	0.040	50,000			
	CP	GOTHAM		07/23/21	0.130	50,000			
	TR	BILL		10/21/21	0.028	50,000			
	TR	BILL		10/21/21	0.028	50,000			
	TR	BILL		10/21/21	0.028	50,000			
	TR	BILL		10/21/21	0.030	50,000			
	TR	BILL		10/21/21	0.030	50,000			
	TR	BILL		10/21/21	0.030	50,000			
	TR	BILL		10/21/21	0.030	50,000			
	TR	BILL		10/21/21	0.030	50,000			
	TR	BILL		10/21/21	0.030	50,000			
	TR	BILL		10/21/21	0.030	50,000			
	TR	BILL		10/21/21	0.030	50,000			
	TR	BILL		10/21/21	0.030	50,000			
	TR	BILL		10/21/21	0.031	50,000			
	TR	BILL		10/21/21	0.031	50,000			
	TR	BILL		10/21/21	0.037	50,000			
	TR	BILL		10/21/21	0.037	50,000			
	TR	BILL		10/21/21	0.038	50,000			
	TR	BILL		10/21/21	0.038	50,000			
	TR	BILL		04/21/22	0.068	50,000			
	TR	BILL		04/21/22	0.068	50,000			
	YCD	CB AUS	0.110	10/22/21	0.110	50,000			
	YCD	CB AUS	0.110	10/22/21	0.110	50,000			
04/23/21	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/23/21	**PURCHASES**								
	CP	MUFG BK		07/23/21	0.100	50,000			
	CP	MUFG BK		07/23/21	0.100	50,000			
	DEB	FHLB	0.040	10/22/21	0.036	50,000			
	TR	BILL		10/21/21	0.030	50,000			
	TR	BILL		10/21/21	0.030	50,000			
	TR	BILL		10/21/21	0.030	50,000			
	TR	BILL		10/21/21	0.030	50,000			
	TR	BILL		10/21/21	0.030	50,000			
	TR	BILL		10/21/21	0.030	50,000			
	YCD	SE BANKEN	0.150	10/01/21	0.150	50,000			
	YCD	SE BANKEN	0.150	10/01/21	0.150	50,000			
04/26/21	**SALES**								
	TR	BILL		09/09/21	0.030	50,000	221	51,534.16	0.170
	TR	BILL		09/09/21	0.030	50,000	221	51,534.16	0.170
	TR	BILL		09/09/21	0.025	50,000	223	56,357.64	0.185
	TR	BILL		09/09/21	0.025	50,000	223	56,357.64	0.185
	TR	BILL		09/09/21	0.025	50,000	223	56,357.64	0.185
	TR	BILL		09/09/21	0.030	50,000	223	55,413.19	0.182
04/26/21	**REDEMPTIONS**								
	CP	CR AG NY		04/26/21	0.060	50,000	7	583.33	0.061
	CP	CR AG NY		04/26/21	0.060	50,000	7	583.33	0.061
	CP	MERCK		04/26/21	0.050	50,000	20	1,388.89	0.051
	CP	COCA COLA		04/26/21	0.050	50,000	76	5,277.78	0.051
	CP	PROCTER		04/26/21	0.090	50,000	101	12,625.00	0.091
	CP	MIZUHO NY		04/26/21	0.150	50,000	101	21,041.67	0.152
	CP	MIZUHO NY		04/26/21	0.150	50,000	101	21,041.67	0.152
	CP	PROCTER		04/26/21	0.100	50,000	105	14,583.33	0.101
	CP	VERSAILLES		04/26/21	0.220	50,000	117	35,750.00	0.223
	CP	OLD LINE		04/26/21	0.230	50,000	130	41,527.78	0.233
	DN	IBRD		04/26/21	0.080	50,000	96	10,666.67	0.081
	DN	IBRD		04/26/21	0.080	50,000	96	10,666.67	0.081
	DN	FHLB		04/26/21	0.070	50,000	101	9,819.44	0.071
	DN	FHLB		04/26/21	0.070	50,000	101	9,819.44	0.071
	DN	FHLB		04/26/21	0.070	50,000	101	9,819.44	0.071
	DN	FHLB		04/26/21	0.075	50,000	101	10,520.83	0.076
	DN	FHLB		04/26/21	0.075	50,000	101	10,520.83	0.076
	DN	FHLB		04/26/21	0.080	50,000	118	13,111.11	0.081
	DN	FHLB		04/26/21	0.080	50,000	118	13,111.11	0.081
	DN	FHLB		04/26/21	0.075	50,000	130	13,541.67	0.076
	DN	FHLB		04/26/21	0.075	50,000	130	13,541.67	0.076
	YCD	CIC	0.060	04/26/21	0.060	50,000	7	583.33	0.061
	YCD	CIC	0.060	04/26/21	0.060	50,000	7	583.33	0.061

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/26/21	**REDEMPTIONS (Continued)**								
	YCD	SUMI TRUST	0.060	04/26/21	0.060	50,000	7	583.33	0.061
	YCD	SUMI TRUST	0.060	04/26/21	0.060	50,000	7	583.33	0.061
	YCD	NORINCHUK	0.100	04/26/21	0.100	50,000	34	4,722.22	0.101
	YCD	NORINCHUK	0.100	04/26/21	0.100	50,000	34	4,722.22	0.101
	YCD	SUMITOMO	0.170	04/26/21	0.170	50,000	101	23,847.22	0.172
	YCD	SUMITOMO	0.170	04/26/21	0.170	50,000	101	23,847.22	0.172
	YCD	SWEDBANK	0.130	04/26/21	0.130	50,000	102	18,416.67	0.132
	YCD	SWEDBANK	0.130	04/26/21	0.130	50,000	102	18,416.67	0.132
	YCD	SUMI TRUST	0.180	04/26/21	0.180	50,000	103	25,750.00	0.183
	YCD	SUMI TRUST	0.180	04/26/21	0.180	50,000	103	25,750.00	0.183
	YCD	SOC GEN	0.220	04/26/21	0.220	50,000	116	35,444.44	0.223
	YCD	SOC GEN	0.220	04/26/21	0.220	50,000	116	35,444.44	0.223
	YCD	SE BANKEN	0.200	04/26/21	0.200	50,000	124	34,444.44	0.203
	YCD	SE BANKEN	0.200	04/26/21	0.200	50,000	124	34,444.44	0.203
	YCD	NATIXIS	0.200	04/26/21	0.200	50,000	130	36,111.11	0.203
	YCD	NATIXIS	0.200	04/26/21	0.200	50,000	130	36,111.11	0.203
04/26/21	**PURCHASES**								
	CP	PROCTER		08/13/21	0.050	50,000			
	CP	PROCTER		08/13/21	0.050	50,000			
	CP	CGMI		09/28/21	0.140	50,000			
	CP	CGMI		09/28/21	0.140	50,000			
	CP	ATLANTIC		10/01/21	0.150	50,000			
	DN	FHLB		10/22/21	0.025	50,000			
	TR	BILL		10/21/21	0.030	50,000			
	TR	BILL		10/21/21	0.030	50,000			
	TR	BILL		10/21/21	0.030	50,000			
04/27/21	**REDEMPTIONS**								
	TR	BILL		04/27/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		04/27/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		04/27/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		04/27/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		04/27/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		04/27/21	0.086	50,000	154	18,394.44	0.087
	TR	BILL		04/27/21	0.086	50,000	154	18,394.44	0.087
	TR	BILL		04/27/21	0.086	50,000	154	18,394.44	0.087
04/27/21	**PURCHASES**								
	DEB	FFCB	0.060	04/27/22	0.061	50,000			
	YCD	BNP	0.160	10/01/21	0.160	50,000			
	YCD	BNP	0.160	10/01/21	0.160	50,000			
	YCD	RABOBANK	0.150	10/25/21	0.150	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/28/21	**REDEMPTIONS**								
	DN	FHLB		04/28/21	0.100	50,000	167	23,194.44	0.101
	DN	FHLB		04/28/21	0.140	50,000	358	69,611.11	0.142
	DN	FHLB		04/28/21	0.140	50,000	358	69,611.11	0.142
	DN	FHLB		04/28/21	0.140	50,000	358	69,611.11	0.142
04/28/21	**PURCHASES**								
	CD	BOWEST	0.160	09/24/21	0.160	50,000			
	CD	BOWEST	0.160	09/24/21	0.160	50,000			
	CP	VERSAILLES		08/02/21	0.140	50,000			
	CP	MIZUHO NY		08/13/21	0.140	50,000			
	CP	MIZUHO NY		08/13/21	0.140	50,000			
	CP	CHARIOT		09/01/21	0.150	50,000			
	CP	SOC GEN NY		10/01/21	0.170	50,000			
	CP	SOC GEN NY		10/01/21	0.170	50,000			
	CP	NATIXIS NY		12/01/21	0.200	50,000			
	CP	NATIXIS NY		12/01/21	0.200	50,000			
	DEB	FHLB	0.030	10/25/21	0.030	50,000			
	DEB	FHLB	0.030	10/25/21	0.030	50,000			
	DEB	FHLB	0.035	10/25/21	0.036	50,000			
	DEB	FHLB	0.035	10/25/21	0.036	50,000			
	DEB	FHLB	0.035	10/27/21	0.036	50,000			
	DEB	FHLB	0.035	10/27/21	0.036	50,000			
	DEB	IADB	0.250	11/15/23	0.283	50,000			
	DEB	IADB	0.250	11/15/23	0.283	50,000			
	DEB	IADB	0.250	11/15/23	0.283	50,000			
	DEB	IADB	0.250	11/15/23	0.283	50,000			
	DN	FHLB		10/27/21	0.033	50,000			
	DN	FHLB		10/27/21	0.033	50,000			
	DN	IFC		12/01/21	0.030	50,000			
	TR	BILL		10/21/21	0.020	50,000			
	TR	BILL		10/21/21	0.020	50,000			
	TR	BILL		10/21/21	0.020	50,000			
	TR	BILL		10/21/21	0.020	50,000			
	TR	BILL		10/21/21	0.020	50,000			
	TR	BILL		10/21/21	0.020	50,000			
	TR	BILL		10/21/21	0.021	50,000			
	TR	BILL		10/21/21	0.021	50,000			
	TR	BILL		10/21/21	0.021	50,000			
	TR	BILL		04/21/22	0.048	50,000			
	TR	BILL		04/21/22	0.048	50,000			
	TR	BILL		04/21/22	0.048	50,000			
	TR	NOTE	2.125	02/29/24	0.313	50,000			
	TR	NOTE	2.125	02/29/24	0.313	50,000			
	TR	NOTE	2.125	02/29/24	0.313	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/28/21	**PURCHASES (Continued)**								
	TR	NOTE	2.125	02/29/24	0.316	50,000			
	TR	NOTE	2.125	02/29/24	0.316	50,000			
	TR	NOTE	2.125	02/29/24	0.316	50,000			
	YCD	DNB	0.040	05/07/21	0.040	50,000			
	YCD	DNB	0.040	05/07/21	0.040	50,000			
	YCD	KBC	0.080	06/01/21	0.080	50,000			
	YCD	KBC	0.080	06/01/21	0.080	50,000			
	YCD	MUFG BK	0.060	06/25/21	0.060	50,000			
	YCD	MUFG BK	0.060	06/25/21	0.060	50,000			
	YCD	SUMI TRUST	0.140	07/30/21	0.140	50,000			
	YCD	SUMI TRUST	0.140	07/30/21	0.140	50,000			
	YCD	BARCLAYS	0.190	10/01/21	0.190	50,000			
	YCD	BARCLAYS	0.190	10/01/21	0.190	50,000			
04/29/21	**NO REDEMPTIONS**								
04/29/21	**PURCHASES**								
	CP	VERSAILLES		07/23/21	0.140	50,000			
	DEB	IFC	0.385	04/26/24	0.385	50,000			
	DEB	IFC	0.385	04/26/24	0.385	50,000			
	DEB CL STEP	FHLB	0.550	04/29/26	0.550	50,000			
	DEB CL STEP	FHLB	0.550	04/29/26	0.550	50,000			
	TR	NOTE	0.125	08/15/23	0.215	50,000			
	TR	NOTE	0.125	08/15/23	0.215	50,000			
	TR	NOTE	0.125	08/15/23	0.215	50,000			
	TR	NOTE	0.125	08/15/23	0.217	50,000			
	TR	NOTE	0.125	08/15/23	0.217	50,000			
	TR	NOTE	0.125	08/15/23	0.217	50,000			
	TR	NOTE	0.125	08/15/23	0.217	50,000			
	TR	NOTE	0.125	08/15/23	0.217	50,000			
	TR	NOTE	0.125	08/15/23	0.217	50,000			
	TR	NOTE	0.125	10/15/23	0.236	50,000			
	TR	NOTE	0.125	10/15/23	0.236	50,000			
	TR	NOTE	0.125	10/15/23	0.236	50,000			
	TR	NOTE	0.125	10/15/23	0.240	50,000			
	TR	NOTE	0.125	10/15/23	0.240	50,000			
	TR	NOTE	0.125	10/15/23	0.240	50,000			
	TR	NOTE	1.500	11/30/24	0.512	50,000			
	TR	NOTE	1.500	11/30/24	0.512	50,000			
	YCD	TORONTO	0.230	04/01/22	0.230	50,000			
	YCD	TORONTO	0.230	04/01/22	0.230	50,000			
04/30/21	**REDEMPTIONS**								
	TR	NOTE	2.250	04/30/21	2.341	50,000	729	2,331,776.49	2.345
	TR	NOTE	2.250	04/30/21	2.341	50,000	729	2,331,776.49	2.345

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/30/21	**REDEMPTIONS (Continued)**								
	TR	NOTE	2.250	04/30/21	2.276	50,000	731	2,275,390.62	2.280
	TR	NOTE	2.250	04/30/21	2.276	50,000	731	2,275,390.62	2.280
04/30/21	**PURCHASES**								
	CP	JPM LLC		01/24/22	0.200	50,000			
	DEB	FFCB	0.375	04/08/22	0.051	50,000			
	DEB	FFCB	0.375	04/08/22	0.051	50,000			
	TR	NOTE	0.125	04/30/23	0.160	50,000			
	TR	NOTE	0.125	04/30/23	0.160	50,000			
	TR	NOTE	0.125	04/30/23	0.161	50,000			
	TR	NOTE	0.125	04/30/23	0.161	50,000			
	YCD	MUFG BK	0.160	10/06/21	0.160	50,000			
	YCD	MUFG BK	0.160	10/06/21	0.160	50,000			

FOOTNOTES

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

BA	Bankers Acceptances
BN	Bank Notes
CB	Corporate Bonds
CB 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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security “SWAP” transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, N.A.	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
New Omni Bank, N.A.	03/03/21	0.080	8,000,000.00	09/01/21
New Omni Bank, N.A.	03/10/21	0.080	8,000,000.00	09/08/21
ARCADIA				
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
American Plus Bank, N.A.	04/09/21	0.060	8,000,000.00	10/08/21
BREA				
American First Credit Union	12/09/20	0.150	27,000,000.00	06/09/21
American First Credit Union	04/02/21	0.090	23,000,000.00	10/01/21
Pacific Western Bank	04/14/21	0.110	10,000,000.00	06/16/21
CHICO				
Golden Valley Bank	04/30/21	0.060	8,000,000.00	07/30/21
Tri Counties Bank	12/02/20	0.150	10,000,000.00	06/02/21
DIAMOND BAR				
Prospectors Federal Credit Union	03/04/21	0.110	2,000,000.00	09/02/21
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	02/19/21	0.100	5,000,000.00	05/21/21
SAFE Credit Union	04/07/21	0.080	20,000,000.00	07/07/21
FRESNO				
Fresno First Bank	04/08/21	0.060	10,000,000.00	10/07/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
GARDEN GROVE				
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
US Metro Bank	04/16/21	0.080	10,000,000.00	10/15/21
GARDENA				
Northrop Grumman Federal Credit Union	02/04/21	0.110	25,000,000.00	05/06/21
HUNTINGTON BEACH				
Nuvision Federal Credit Union	04/08/21	0.100	25,000,000.00	07/08/21
IRVINE				
Banc of California, N.A.	02/11/21	0.110	50,000,000.00	05/13/21
Banc of California, N.A.	03/04/21	0.110	50,000,000.00	06/03/21
Banc of California, N.A.	03/11/21	0.120	100,000,000.00	09/09/21
Banc of California, N.A.	04/15/21	0.100	75,000,000.00	10/14/21
CommerceWest Bank	11/06/20	0.160	35,000,000.00	05/07/21
CommerceWest Bank	04/23/21	0.060	5,000,000.00	07/23/21
Commercial Bank of California	04/08/21	0.080	1,000,000.00	07/08/21
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
First Foundation Bank	03/11/21	0.100	50,000,000.00	09/09/21
First Foundation Bank	04/02/21	0.080	44,000,000.00	10/01/21
First Foundation Bank	04/28/21	0.080	50,000,000.00	10/27/21
Pacific Enterprise Bank	02/18/21	0.100	25,000,000.00	05/20/21
Pacific Premier Bank	04/08/21	0.080	50,000,000.00	07/08/21
Pacific Premier Bank	04/16/21	0.080	50,000,000.00	07/16/21
Pacific Premier Bank	04/22/21	0.080	35,000,000.00	07/22/21
Pacific Premier Bank	02/11/21	0.110	10,000,000.00	08/12/21
Pacific Premier Bank	03/04/21	0.120	25,000,000.00	09/02/21
Pacific Premier Bank	03/11/21	0.110	100,000,000.00	09/09/21
LODI				
Farmers & Merchants Bank of Central CA	04/07/21	0.080	3,000,000.00	10/06/21
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	03/12/21	0.080	5,000,000.00	06/11/21
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	02/11/21	0.100	50,000,000.00	05/13/21
Hanmi Bank	03/18/21	0.080	30,000,000.00	06/17/21
Hanmi Bank	04/14/21	0.080	30,000,000.00	07/14/21
Hanmi Bank	04/29/21	0.080	25,000,000.00	07/29/21
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	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
Open Bank	03/04/21	0.110	10,000,000.00	09/02/21
Open Bank	03/10/21	0.100	10,000,000.00	09/08/21
Pacific City Bank	02/03/21	0.100	40,000,000.00	05/05/21
Pacific City Bank	03/17/21	0.070	20,000,000.00	06/16/21
Pacific City Bank	04/08/21	0.070	30,000,000.00	07/08/21
Pacific City Bank	04/16/21	0.070	10,000,000.00	07/16/21
Preferred Bank	03/17/21	0.070	125,000,000.00	09/15/21
State Bank of India (California)	11/04/20	0.150	20,000,000.00	05/05/21
State Bank of India (California)	03/24/21	0.070	15,000,000.00	06/23/21
MONTEREY				
1st Capital Bank	03/04/21	0.100	1,000,000.00	06/03/21
OAKLAND				
Beneficial State Bank	04/09/21	0.110	1,000,000.00	06/11/21
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
California Bank of Commerce	03/18/21	0.110	5,000,000.00	09/16/21
California Bank of Commerce	04/07/21	0.090	13,500,000.00	10/06/21
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	02/18/21	0.100	1,000,000.00	08/19/21
Metropolitan Bank	03/04/21	0.110	2,000,000.00	09/02/21
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	01/22/21	0.120	9,000,000.00	07/23/21
Malaga Bank F.S.B.	04/08/21	0.060	5,000,000.00	10/07/21
Malaga Bank F.S.B.	04/16/21	0.060	46,000,000.00	10/15/21
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	03/11/21	0.120	50,000,000.00	06/10/21
Wescom Central Credit Union	03/12/21	0.110	25,000,000.00	06/11/21
Wescom Central Credit Union	03/19/21	0.100	25,000,000.00	06/18/21
Wescom Central Credit Union	03/24/21	0.080	50,000,000.00	06/23/21
Wescom Central Credit Union	04/15/21	0.100	50,000,000.00	07/15/21
PORTERVILLE				
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
Bank of the Sierra	03/03/21	0.080	20,000,000.00	06/02/21
RANCHO CORDOVA				
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
American River Bank	03/04/21	0.120	7,500,000.00	09/02/21
REDDING				
Cornerstone Community Bank	02/12/21	0.100	8,500,000.00	08/13/21
Cornerstone Community Bank	04/21/21	0.090	9,000,000.00	10/20/21
REDWOOD CITY				
Provident Credit Union	02/11/21	0.080	20,000,000.00	05/13/21
Provident Credit Union	03/05/21	0.070	20,000,000.00	06/04/21
Provident Credit Union	03/10/21	0.060	20,000,000.00	06/09/21
Provident Credit Union	04/08/21	0.050	20,000,000.00	07/08/21
Provident Credit Union	04/15/21	0.050	20,000,000.00	07/15/21
Provident Credit Union	04/15/21	0.050	20,000,000.00	08/13/21
Provident Credit Union	04/21/21	0.050	20,000,000.00	08/26/21
Provident Credit Union	04/21/21	0.050	20,000,000.00	09/17/21
RICHMOND				
Mechanics Bank	03/04/21	0.130	1,000,000.00	09/02/21
ROCKLIN				
Five Star Bank	12/09/20	0.140	5,000,000.00	06/09/21
ROSEMEAD				
Pacific Alliance Bank	04/07/21	0.080	4,000,000.00	10/06/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SACRAMENTO				
Golden 1 Credit Union	12/09/20	0.150	75,000,000.00	06/09/21
Golden 1 Credit Union	03/18/21	0.110	75,000,000.00	09/16/21
SAN DIEGO				
Axos Bank	03/03/21	0.080	25,000,000.00	06/02/21
Axos Bank	03/10/21	0.080	75,000,000.00	06/09/21
Axos Bank	04/14/21	0.060	50,000,000.00	07/14/21
Axos Bank	04/21/21	0.070	25,000,000.00	07/21/21
Bank of Southern California, N.A.	04/21/21	0.080	10,000,000.00	07/21/21
California Coast Credit Union	02/17/21	0.100	1,000,000.00	08/18/21
California Credit Union	04/07/21	0.120	5,000,000.00	06/25/21
SAN FRANCISCO				
Bank of San Francisco	12/11/20	0.140	10,000,000.00	06/11/21
Bank of San Francisco	03/26/21	0.100	10,000,000.00	09/24/21
Mission National Bank	03/10/21	0.090	3,500,000.00	06/09/21
Mission National Bank	04/07/21	0.080	15,000,000.00	07/07/21
Mission National Bank	04/22/21	0.080	5,000,000.00	07/22/21
SAN JOSE				
Meriwest Credit Union	04/15/21	0.090	10,000,000.00	10/14/21
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
Technology Credit Union	03/04/21	0.090	50,000,000.00	09/02/21
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	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
Poppy Bank	03/12/21	0.100	23,000,000.00	09/10/21
VACAVILLE				
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
Travis Credit Union	04/15/21	0.080	50,000,000.00	10/14/21
VISALIA				
Suncrest Bank	02/18/21	0.110	1,000,000.00	08/19/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
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	04/14/21	0.060	5,000,000.00	07/01/21
TOTAL TIME DEPOSITS APRIL 2021			**4,152,500,000.00**	

BANK DEMAND DEPOSITS
APRIL 2021
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 1,566,155	$ 1,135,000	$ 870,213
2	1,634,751	1,135,000	453,189
3	1,634,751	1,135,000	453,189
4	1,634,751	1,135,000	453,189
5	1,598,264	1,065,000	378,378
6	1,600,486	1,065,000	469,452
7	1,607,675	1,105,000	950,518
8	1,638,210	980,000	1,270,063
9	1,658,928	980,000	4,194,890
10	1,658,928	980,000	4,194,890
11	1,658,928	980,000	4,194,890
12	1,634,431	760,000	2,278,609
13	1,650,867	910,000	932,084
14	1,659,159	840,000	1,342,605
15	1,634,152	770,000	3,400,556
16	1,640,651	715,000	3,471,258
17	1,640,651	715,000	3,471,258
18	1,640,651	715,000	3,471,258
19	1,814,260	665,000	3,357,184
20	1,558,909	735,000	3,200,451
21	1,615,591	655,000	3,779,674
22	1,665,020	825,000	3,962,136
23	1,624,207	940,000	3,502,442
24	1,624,207	940,000	3,502,442
25	1,624,207	940,000	3,502,442
26	1,665,614	685,000	3,188,045
27	1,674,236	715,000	3,160,038
28	1,668,332	650,000	3,328,952
29	1,648,171	650,000	3,660,155
30	1,717,476	745,000	1,684,414
AVERAGE DOLLAR DAYS	$1,590,084 a/	$847,258 b/	

a/ The prescribed bank balance for April was $1,745,719. This consisted of $1,652,405 in compensating balances for services, balances for uncollected funds of $93,433 and a deduction of $119 for April 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

1862

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on April 21, 2021, has determined and designated the amount of money available for deposit and investment as of April 14, 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 $ 1,652,400,000

   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)	4/19/2021	4/23/2021	$ 5,713,600,000	$ 1,536,100,000	$ 4,177,500,000	$ 5,713,600,000
(2)	4/26/2021	4/30/2021	$ 1,263,900,000	$ 2,800,000,000	$ 4,177,500,000	$ 6,977,500,000
(3)	5/3/2021	5/7/2021	$ (4,699,500,000)	$ (1,899,500,000)	$ 4,177,500,000	$ 2,278,000,000
(4)	5/10/2021	5/14/2021	$ 277,800,000	$ (1,621,700,000)	$ 4,177,500,000	$ 2,555,800,000
(5)	5/17/2021	5/21/2021	$ 2,388,200,000	$ 766,500,000	$ 4,177,500,000	$ 4,944,000,000
(6)	5/24/2021	5/28/2021	$ 41,000,000	$ 807,500,000	$ 4,177,500,000	$ 4,985,000,000
(7)	5/31/2021	6/4/2021	$ (832,200,000)	$ (24,700,000)	$ 4,177,500,000	$ 4,152,800,000
(8)	6/7/2021	6/11/2021	$ 1,121,000,000	$ 1,096,300,000	$ 4,177,500,000	$ 5,273,800,000
(9)	6/14/2021	6/18/2021	$ 7,911,400,000	$ 9,007,700,000	$ 4,177,500,000	$ 13,185,200,000

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 $ 1,652,400,000.

Dated: April 21, 2021

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chair

Member

Member

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 05/31/21
Attachment XVIII

Settle Date	Counter Party	Inv ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
06/01/21	THUNDER BAY FUNDING LLC	116905	THUNDER BAY FUNDING	0.060	07/27/21	99.99	$50,000,000.00	$49,995,333.33	$0.00
06/01/21	OLD LINE FUNDING LLC	116913	OLD LINE FUNDING LL	0.070	08/25/21	99.98	$50,000,000.00	$49,991,736.11	$0.00
					PSI Non-Trading Total		**$100,000,000.00**	**$99,987,069.44**	**$0.00**
						Totals	**$100,000,000.00**	**$99,987,069.44**	**$0.00**