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

July 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 JUNE 2021**

The Report of Investments for the month of June 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 June 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. Damia Johnson, Operations Chief, of my staff at (213) 974-3385 or djohnson@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 JUNE 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 JUNE 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 JUNE 30, 2021

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 06/30/21		
At Cost	$ 39,645,549,455	$ 116,873,506
At Market	$ 39,423,114,610	$ 117,677,008
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	6.57%	0.00%
United States Government and Agency Obligations	67.91%	62.66%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	25.24%	0.00%
Municipal Obligations	0.07%	2.74%
Corporate and Deposit Notes	0.21%	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	28.29%	34.60%
Over 1 year	36.66%	65.40%
Weighted Average Days to Maturity	1045	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 30, 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 June 30, 2021:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	25.24%
Corporate and Deposit Notes	A-1+	P-1	F1	0.09%
	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	6.56%
U.S. Agency Securities	AA+	Aaa	AAA	44.76%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	6.66%
U.S. Treasury Bills	AA+	Aaa	AAA	16.49%
				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
JUNE 30, 2021

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 06/30/21	$ 39,645,549,455
Market Value at 06/30/21	$ 39,423,114,610
Average Daily Balance	$ 39,370,152,841
Gains and Losses:	
For the Month	$ (354)
For the Past 12 Months	$ (907,581)
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 16,488,170
Earnings for the Past 12 Months	$ 209,000,816
Earnings Rate for the Month	0.51%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JUNE 30, 2021

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	39,992,245.83	
Bank of the West - Concentration	$	57,040,850.86	(A)
Citibank - Concentration	$	111,924.00	
JP Morgan Chase - Concentration	$	5,094,648.34	
Union Bank- Concentration	$	1,687,994.23	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	103,927,663.26	

(A) $56.94 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 JUNE 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 June 2021

Total Deposits	$ 6,869,621,782.44
Total Disbursements	$ 7,121,653,259.42
Discretionary Funds Liquidity Withdrawal Ratio:	
As of June 30, 2021	1.46

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
July	$ 8,356,372,000.00	$ 4,063,900,000.00	$ 7,414,200,000.00	$ 5,006,072,000.00
August	$ 5,546,084,000.00	$ 6,447,300,000.00	$ 5,249,100,000.00	$ 11,750,356,000.00
September	$ 3,939,576,000.00	$ 4,328,300,000.00	$ 5,605,300,000.00	$ 14,412,932,000.00
October	$ 2,425,000,000.00	$ 4,968,800,000.00	$ 5,066,100,000.00	$ 16,740,632,000.00
November	$ 1,125,000,000.00	$ 6,614,700,000.00	$ 5,203,600,000.00	$ 19,276,732,000.00
December	$ 1,050,000,000.00	$ 12,186,500,000.00	$ 7,368,400,000.00	$ 25,144,832,000.00

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 June 2021, the Treasurer placed $708.12 million in the Bank of the West Money Market Plus Account and $272.21 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $56.94 million remained in the Bank of the West Money Market Plus Account. This account is 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 JUNE 2021
COMPLIANCE REPORT

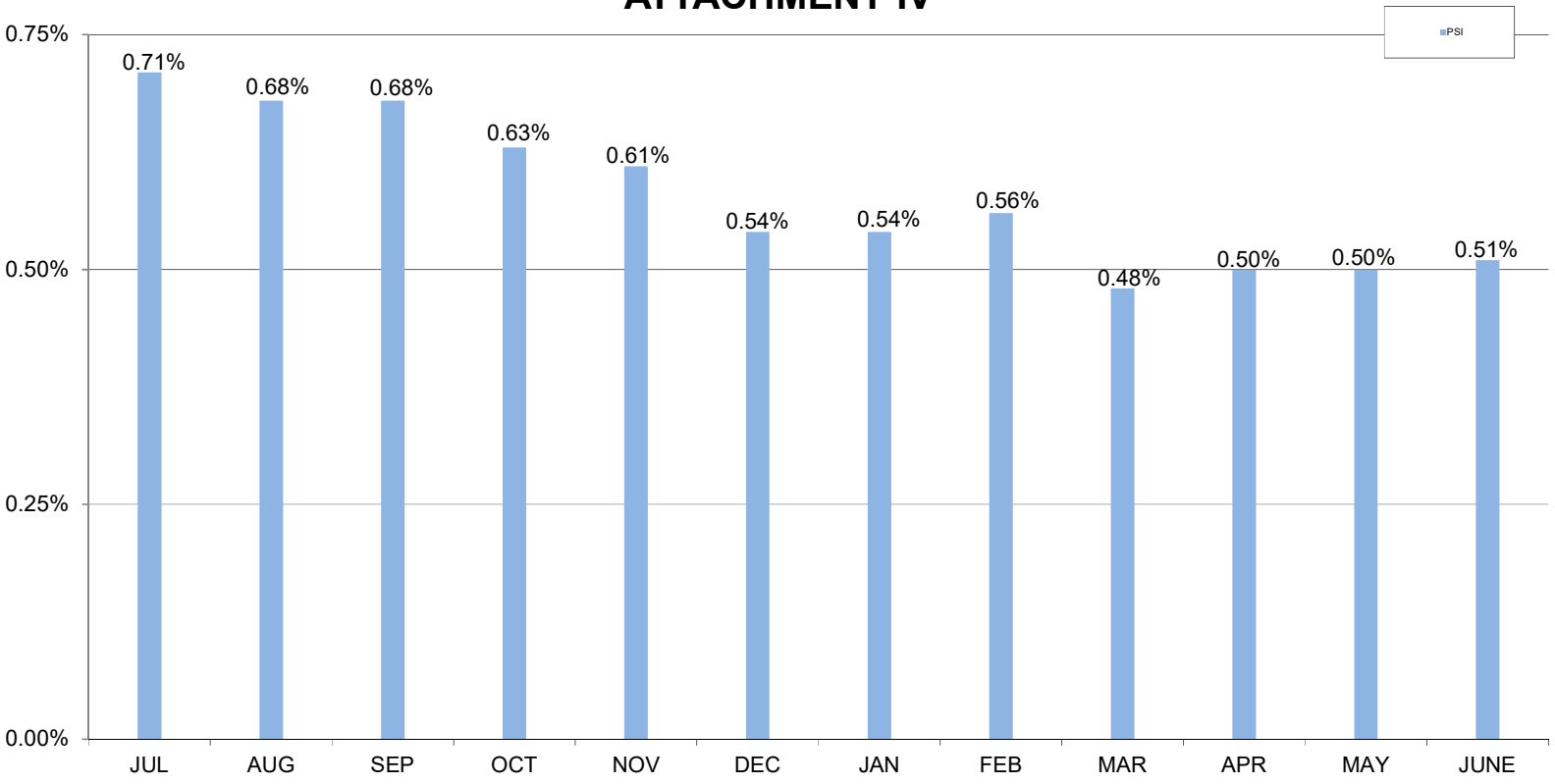
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of June 2021

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 06/30/21
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
6/1/2021	$ 38,825,794,243.03	$ 116,873,505.82
6/2/2021	38,705,785,313.85	116,873,505.82
6/3/2021	38,874,766,625.51	116,873,505.82
6/4/2021	38,654,746,267.20	116,873,505.82
6/5/2021	38,654,746,267.20	116,873,505.82
6/6/2021	38,654,746,267.20	116,873,505.82
6/7/2021	38,285,440,229.51	116,873,505.82
6/8/2021	38,219,545,297.78	116,873,505.82
6/9/2021	38,577,896,436.99	116,873,505.82
6/10/2021	39,237,562,869.70	116,873,505.82
6/11/2021	39,210,545,291.38	116,873,505.82
6/12/2021	39,210,545,291.38	116,873,505.82
6/13/2021	39,210,545,291.38	116,873,505.82
6/14/2021	39,242,841,016.46	116,873,505.82
6/15/2021	38,866,537,108.23	116,873,505.82
6/16/2021	39,034,676,295.87	116,873,505.82
6/17/2021	39,151,526,674.44	116,873,505.82
6/18/2021	39,211,271,841.66	116,873,505.82
6/19/2021	39,211,271,841.66	116,873,505.82
6/20/2021	39,211,271,841.66	116,873,505.82
6/21/2021	39,053,689,697.30	116,873,505.82
6/22/2021	39,158,010,838.54	116,873,505.82
6/23/2021	39,058,002,310.78	116,873,505.82
6/24/2021	40,863,778,037.60	116,873,505.82
6/25/2021	40,949,752,405.38	116,873,505.82
6/26/2021	40,949,752,405.38	116,873,505.82
6/27/2021	40,949,752,405.38	116,873,505.82
6/28/2021	40,987,151,017.08	116,873,505.82
6/29/2021	41,237,084,343.26	116,873,505.82
6/30/2021	39,645,549,454.72	116,873,505.82
	$ 39,370,152,840.92	**$ 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 06/30/21 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$15,105,122	$162,172
Gains (Losses) on Sales/Calls of Non-Trading Securities.	(354)	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	1,383,402	-
Total Revenues	$16,488,170	$162,172
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	3,080
	-	$3,080
NET INCOME	$16,488,170	$159,092

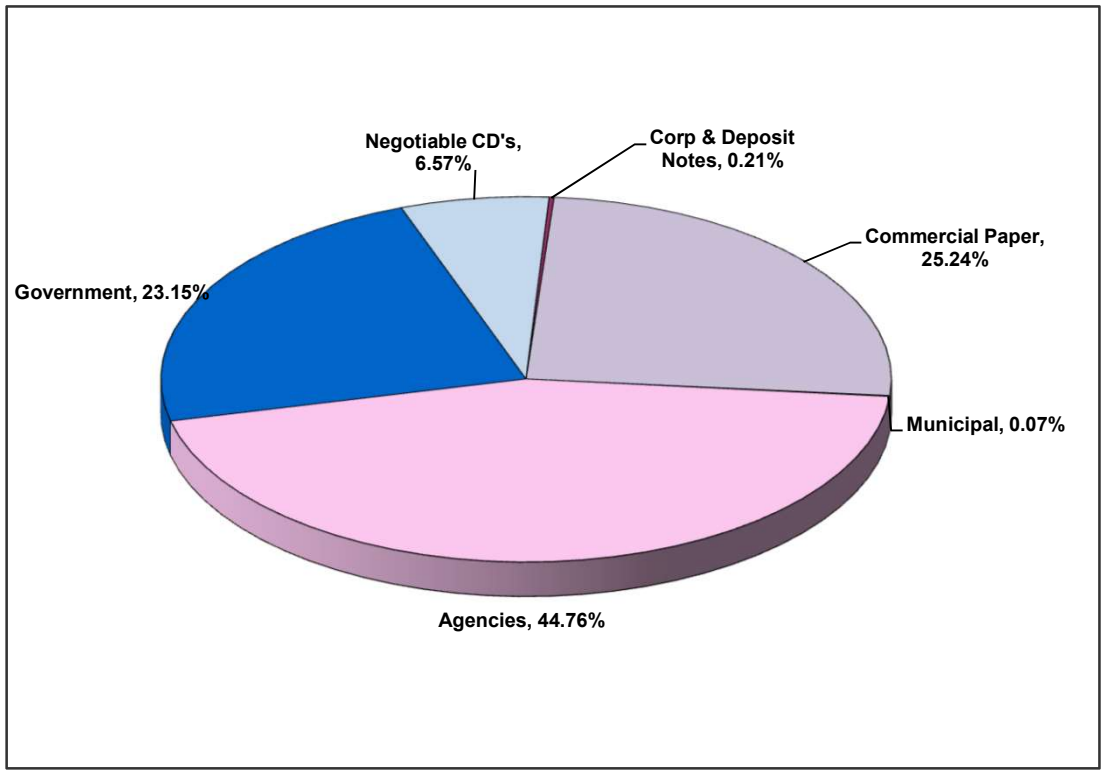
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of June 30, 2021
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	44.57%	
Los Angeles County and Related Entities	45.01%	
Consolidated Sanitation Districts		4.01%
Metropolitan Transportation Authority		0.61%
Miscellaneous Agencies Pooled Investments		2.44%
South Coast Air Quality Management District		2.54%
Miscellaneous		0.01%
Subtotal	89.58%	9.61%
County Bond Proceeds and Repayment Funds		0.81%
Grand Total	89.58%	10.42%

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



	In Thousands
Negotiable CD's	2,600,000
Corp & Deposit Notes	83,425
Bankers Acceptance	-
Commercial Paper	10,007,387
Municipal	29,312
Agencies	17,746,974
Other	-
Government	9,178,452
Total	$ 39,645,550

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: June 1, 2021 to June 30, 2021
Attachment VIII

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	116919	FFCB D-N	06/01/21	05/25/22	0.05	35,000,000.00	34,984,337.50	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117066	FFCB D-N	06/22/21	03/01/22	0.06	50,000,000.00	49,979,000.00	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117091	FFCB D-N	06/24/21	10/20/21	0.04	50,000,000.00	49,993,444.44	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117092	FFCB D-N	06/24/21	10/20/21	0.04	25,000,000.00	24,996,722.22	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
	FFCB DISC TOTAL					**160,000,000.00**	**159,953,504.16**	**0.00**		
NTRD	117119	FFCB 1.74 (CALLABLE	06/25/21	06/03/30	1.74	25,000,000.00	25,000,000.00	26,583.33	CITIBANK	FHN FINANCIAL CAP MKTS
	FFCB TOTAL					**25,000,000.00**	**25,000,000.00**	**26,583.33**		
NTRD	116969	FHLB D-N	06/09/21	09/08/21	0.02	50,000,000.00	49,997,472.22	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	116970	FHLB D-N	06/09/21	09/08/21	0.02	29,000,000.00	28,998,533.89	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117007	FHLB D-N	06/14/21	06/13/22	0.05	50,000,000.00	49,974,722.22	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117017	FHLB D-N	06/16/21	09/10/21	0.02	50,000,000.00	49,997,611.11	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117018	FHLB D-N	06/16/21	09/10/21	0.02	15,000,000.00	14,999,283.33	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117021	FHLB D-N	06/16/21	09/15/21	0.03	50,000,000.00	49,996,840.28	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117038	FHLB D-N	06/17/21	09/15/21	0.04	50,000,000.00	49,995,625.00	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117042	FHLB D-N	06/22/21	09/22/21	0.05	50,000,000.00	49,994,250.00	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117043	FHLB D-N	06/22/21	09/22/21	0.05	50,000,000.00	49,994,250.00	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117044	FHLB D-N	06/17/21	07/29/21	0.03	50,000,000.00	49,998,541.67	0.00	CITIBANK	UBS SEC LLC
NTRD	117045	FHLB D-N	06/17/21	07/29/21	0.03	50,000,000.00	49,998,541.67	0.00	CITIBANK	UBS SEC LLC
NTRD	117049	FHLB D-N	06/18/21	07/30/21	0.04	50,000,000.00	49,997,958.33	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117050	FHLB D-N	06/18/21	07/30/21	0.04	50,000,000.00	49,997,958.33	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117053	FHLB D-N	06/18/21	07/27/21	0.04	50,000,000.00	49,998,104.17	0.00	CITIBANK	UBS SEC LLC
NTRD	117054	FHLB D-N	06/18/21	07/27/21	0.04	50,000,000.00	49,998,104.17	0.00	CITIBANK	UBS SEC LLC
NTRD	117062	FHLB D-N	06/21/21	08/03/21	0.04	50,000,000.00	49,997,909.72	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117063	FHLB D-N	06/21/21	08/02/21	0.04	50,000,000.00	49,997,958.33	0.00	CITIBANK	UBS SEC LLC
NTRD	117079	FHLB D-N	06/24/21	07/30/21	0.04	50,000,000.00	49,998,250.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117080	FHLB D-N	06/24/21	07/30/21	0.04	50,000,000.00	49,998,250.00	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117081	FHLB D-N	06/24/21	07/30/21	0.04	50,000,000.00	49,998,250.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117082	FHLB D-N	06/24/21	07/30/21	0.04	50,000,000.00	49,998,250.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117087	FHLB D-N	06/24/21	08/02/21	0.04	50,000,000.00	49,998,104.17	0.00	CITIBANK	UBS SEC LLC
NTRD	117088	FHLB D-N	06/24/21	08/02/21	0.04	50,000,000.00	49,998,104.17	0.00	CITIBANK	UBS SEC LLC
NTRD	117089	FHLB D-N	06/24/21	08/02/21	0.04	50,000,000.00	49,998,104.17	0.00	CITIBANK	UBS SEC LLC
NTRD	117090	FHLB D-N	06/24/21	08/02/21	0.04	50,000,000.00	49,998,104.17	0.00	CITIBANK	UBS SEC LLC
NTRD	117126	FHLB D-N	06/25/21	08/16/21	0.04	50,000,000.00	49,997,111.11	0.00	CITIBANK	UBS SEC LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2021 to June 30, 2021
Attachment VIII

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	117127	FHLB D-N	06/25/21	08/16/21	0.04	50,000,000.00	49,997,111.11	0.00	CITIBANK	UBS SEC LLC
NTRD	117128	FHLB D-N	06/25/21	08/16/21	0.04	50,000,000.00	49,997,111.11	0.00	CITIBANK	UBS SEC LLC
NTRD	117129	FHLB D-N	06/25/21	08/16/21	0.04	50,000,000.00	49,997,111.11	0.00	CITIBANK	UBS SEC LLC
NTRD	117151	FHLB D-N	06/30/21	09/29/21	0.05	50,000,000.00	49,994,312.50	0.00	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117152	FHLB D-N	06/30/21	08/25/21	0.04	50,000,000.00	49,996,888.89	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
	FHLB DISC TOTAL					**1,494,000,000.00**	**1,493,898,726.95**	**0.00**		
NTRD	116905	THUNDER BAY FUNDING	06/01/21	07/27/21	0.06	50,000,000.00	49,995,333.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116913	OLD LINE FUNDING LL	06/01/21	08/25/21	0.07	50,000,000.00	49,991,736.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116920	TOYOTA MOTOR CREDIT	06/01/21	08/09/21	0.04	50,000,000.00	49,996,166.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	116921	AUTOBAHN FUNDING CO	06/02/21	07/06/21	0.07	30,000,000.00	29,998,016.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116923	TORONTO DOMINION BA	06/01/21	07/02/21	0.03	50,000,000.00	49,998,708.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116924	OLD LINE FUNDING LL	06/02/21	07/26/21	0.04	50,000,000.00	49,997,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116926	CANADIAN IMP BK OF	06/02/21	07/02/21	0.04	50,000,000.00	49,998,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116927	CANADIAN IMP BK OF	06/02/21	07/02/21	0.04	50,000,000.00	49,998,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116928	CANADIAN IMP BK OF	06/02/21	07/02/21	0.03	50,000,000.00	49,998,750.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	116929	CANCARA ASSET SEC L	06/03/21	08/03/21	0.07	50,000,000.00	49,994,069.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116930	CANCARA ASSET SEC L	06/03/21	08/03/21	0.07	4,000,000.00	3,999,525.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116932	AUTOBAHN FUNDING CO	06/03/21	07/19/21	0.08	50,000,000.00	49,994,888.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116933	AUTOBAHN FUNDING CO	06/03/21	07/19/21	0.08	15,000,000.00	14,998,466.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116935	TORONTO DOMINION BA	06/03/21	07/06/21	0.03	50,000,000.00	49,998,625.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116936	TORONTO DOMINION BA	06/03/21	07/06/21	0.03	50,000,000.00	49,998,625.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116953	ATLANTIC ASSET SEC	06/07/21	06/30/21	0.04	50,000,000.00	49,998,722.22	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116954	TOYOTA MOTOR CREDIT	06/07/21	08/09/21	0.04	50,000,000.00	49,996,500.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	116955	OLD LINE FUNDING LL	06/08/21	07/16/21	0.04	50,000,000.00	49,997,888.89	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116956	THUNDER BAY FUNDING	06/09/21	08/06/21	0.04	50,000,000.00	49,996,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116957	THUNDER BAY FUNDING	06/09/21	08/06/21	0.04	50,000,000.00	49,996,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116958	OLD LINE FUNDING LL	06/07/21	07/15/21	0.04	21,500,000.00	21,499,092.22	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	116960	REGENCY MARKETS NO.	06/08/21	07/08/21	0.07	30,921,000.00	30,919,196.28	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116961	REGENCY MARKETS NO.	06/08/21	07/08/21	0.10	49,059,000.00	49,054,911.75	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116962	TORONTO DOMINION BA	06/08/21	07/15/21	0.03	50,000,000.00	49,998,458.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116965	TOYOTA MOTOR CREDIT	06/09/21	08/13/21	0.04	50,000,000.00	49,996,388.89	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	116966	TORONTO DOMINION BA	06/08/21	07/16/21	0.03	50,000,000.00	49,998,416.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116971	ATLANTIC ASSET SEC	06/08/21	08/06/21	0.06	32,794,000.00	32,790,775.26	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	116972	AUTOBAHN FUNDING CO	06/09/21	07/09/21	0.07	25,000,000.00	24,998,541.67	0.00	CITIBANK	BLAYLOCK VAN- LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2021 to June 30, 2021
Attachment VIII

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	116973	CANADIAN IMP BK OF	06/09/21	07/30/21	0.03	50,000,000.00	49,997,875.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116974	CANADIAN IMP BK OF	06/09/21	07/30/21	0.03	50,000,000.00	49,997,875.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116975	CANADIAN IMP BK OF	06/10/21	08/02/21	0.03	50,000,000.00	49,997,791.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116976	CANADIAN IMP BK OF	06/10/21	08/02/21	0.03	50,000,000.00	49,997,791.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	116977	CANADIAN IMP BK OF	06/10/21	07/26/21	0.03	50,000,000.00	49,998,083.33	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	116978	CANADIAN IMP BK OF	06/10/21	07/26/21	0.03	50,000,000.00	49,998,083.33	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	116979	TORONTO DOMINION BA	06/10/21	08/09/21	0.03	50,000,000.00	49,997,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116980	TORONTO DOMINION BA	06/10/21	08/09/21	0.03	50,000,000.00	49,997,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116982	LA FAYETTE ASSET SE	06/10/21	08/02/21	0.04	25,000,000.00	24,998,527.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116984	CANADIAN IMP BK OF	06/09/21	07/27/21	0.03	50,000,000.00	49,998,333.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116985	CANADIAN IMP BK OF	06/09/21	07/27/21	0.03	50,000,000.00	49,998,333.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	116987	LA FAYETTE ASSET SE	06/09/21	09/08/21	0.06	27,714,000.00	27,710,146.98	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116992	CREDIT AGRICOLE CIB	06/10/21	06/18/21	0.03	50,000,000.00	49,999,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116993	TOYOTA MOTOR CREDIT	06/10/21	08/05/21	0.03	50,000,000.00	49,997,666.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	116994	TOYOTA MOTOR CREDIT	06/10/21	08/05/21	0.03	50,000,000.00	49,997,666.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	116995	ATLANTIC ASSET SEC	06/10/21	08/13/21	0.04	50,000,000.00	49,996,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116996	ATLANTIC ASSET SEC	06/10/21	08/13/21	0.04	10,501,000.00	10,500,253.26	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	116997	CRC FUNDING LLC CP	06/11/21	09/13/21	0.06	50,000,000.00	49,992,166.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	116999	TORONTO DOMINION BA	06/11/21	07/22/21	0.03	50,000,000.00	49,998,291.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117000	TORONTO DOMINION BA	06/11/21	07/21/21	0.03	50,000,000.00	49,998,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117001	CHARIOT FUNDING LLC	06/11/21	09/13/21	0.06	47,000,000.00	46,992,636.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117002	EMERSON ELECTRIC CO	06/11/21	09/13/21	0.03	21,000,000.00	20,998,355.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117004	CRC FUNDING LLC CP	06/14/21	09/14/21	0.06	50,000,000.00	49,992,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117008	AUTOBAHN FUNDING CO	06/14/21	07/15/21	0.06	25,000,000.00	24,998,708.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117009	THUNDER BAY FUNDING	06/16/21	08/17/21	0.04	50,000,000.00	49,996,555.56	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117011	CRC FUNDING LLC CP	06/14/21	09/15/21	0.06	50,000,000.00	49,992,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117012	CRC FUNDING LLC CP	06/14/21	09/15/21	0.06	50,000,000.00	49,992,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117013	CANADIAN IMP BK OF	06/15/21	07/22/21	0.03	50,000,000.00	49,998,458.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117014	CANADIAN IMP BK OF	06/15/21	07/22/21	0.03	50,000,000.00	49,998,458.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117015	TORONTO DOMINION BA	06/15/21	07/21/21	0.03	50,000,000.00	49,998,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117019	LA FAYETTE ASSET SE	06/15/21	09/14/21	0.07	45,701,000.00	45,692,913.46	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117020	CANADIAN IMP BK OF	06/15/21	07/19/21	0.03	35,243,000.00	35,242,084.66	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117024	THUNDER BAY FUNDING	06/16/21	06/28/21	0.02	40,001,000.00	40,000,733.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117025	SHEFFIELD RECEIVABL	06/16/21	09/13/21	0.06	50,000,000.00	49,992,583.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117026	CIESCO LLC CP	06/16/21	09/16/21	0.05	50,000,000.00	49,993,611.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2021 to June 30, 2021
Attachment VIII

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	117027	CIESCO LLC CP	06/16/21	09/16/21	0.05	50,000,000.00	49,993,611.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117028	CANADIAN IMP BK OF	06/16/21	07/30/21	0.03	50,000,000.00	49,998,166.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117029	JUPITER SEC COMPANY	06/21/21	07/19/21	0.05	50,000,000.00	49,998,055.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117030	JUPITER SEC COMPANY	06/21/21	07/19/21	0.05	50,000,000.00	49,998,055.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117031	TORONTO DOMINION BA	06/16/21	07/30/21	0.03	50,000,000.00	49,998,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117032	CANADIAN IMP BK OF	06/16/21	07/29/21	0.03	50,000,000.00	49,998,208.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117034	OLD LINE FUNDING LL	06/17/21	07/12/21	0.06	44,004,000.00	44,002,166.50	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117035	MONT BLANC CAPITAL	06/17/21	08/02/21	0.09	30,000,000.00	29,996,550.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117036	MONT BLANC CAPITAL	06/17/21	08/20/21	0.09	25,912,000.00	25,907,854.08	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117037	TORONTO DOMINION BA	06/17/21	07/30/21	0.08	50,000,000.00	49,995,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117039	CANCARA ASSET SEC L	06/18/21	09/17/21	0.09	45,000,000.00	44,989,762.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117040	CANCARA ASSET SEC L	06/21/21	08/20/21	0.09	50,000,000.00	49,992,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117041	CANCARA ASSET SEC L	06/21/21	08/20/21	0.09	8,750,000.00	8,748,687.50	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117046	CIESCO LLC CP	06/17/21	09/15/21	0.07	23,578,000.00	23,573,873.85	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117047	SHEFFIELD RECEIVABL	06/18/21	08/20/21	0.07	50,000,000.00	49,993,875.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117048	SHEFFIELD RECEIVABL	06/18/21	08/20/21	0.07	50,000,000.00	49,993,875.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117052	CANCARA ASSET SEC L	06/21/21	09/20/21	0.10	40,000,000.00	39,989,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117055	LA FAYETTE ASSET SE	06/18/21	08/04/21	0.07	40,271,000.00	40,267,319.68	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117056	ATLANTIC ASSET SEC	06/18/21	07/16/21	0.06	41,712,000.00	41,710,053.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117057	JUPITER SEC COMPANY	06/21/21	06/30/21	0.06	50,000,000.00	49,999,250.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117058	JUPITER SEC COMPANY	06/21/21	06/30/21	0.06	45,200,000.00	45,199,322.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117059	OLD LINE FUNDING LL	06/21/21	08/18/21	0.07	50,000,000.00	49,994,361.11	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117060	OLD LINE FUNDING LL	06/21/21	07/30/21	0.05	50,000,000.00	49,997,291.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117061	OLD LINE FUNDING LL	06/21/21	07/30/21	0.05	15,000,000.00	14,999,187.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117064	LA FAYETTE ASSET SE	06/22/21	07/26/21	0.08	40,000,000.00	39,996,977.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117065	ATLANTIC ASSET SEC	06/21/21	08/03/21	0.07	14,251,000.00	14,249,808.46	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117067	CANCARA ASSET SEC L	06/22/21	09/22/21	0.10	50,000,000.00	49,987,222.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117068	CANCARA ASSET SEC L	06/22/21	09/22/21	0.10	50,000,000.00	49,987,222.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117069	THUNDER BAY FUNDING	06/22/21	08/20/21	0.05	25,000,000.00	24,997,951.39	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117071	LA FAYETTE ASSET SE	06/22/21	08/23/21	0.06	41,899,000.00	41,894,670.44	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117072	LA FAYETTE ASSET SE	06/23/21	08/10/21	0.06	25,000,000.00	24,998,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117073	SHEFFIELD RECEIVABL	06/22/21	09/16/21	0.10	24,376,000.00	24,370,176.84	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117074	SHEFFIELD RECEIVABL	06/23/21	08/31/21	0.10	50,000,000.00	49,990,416.67	0.00	CITIBANK	CITIGROUP GLOBAL MARKETS INC.
NTRD	117075	AUTOBAHN FUNDING CO	06/23/21	07/26/21	0.07	50,000,000.00	49,996,791.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117076	AUTOBAHN FUNDING CO	06/23/21	07/26/21	0.07	20,000,000.00	19,998,716.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2021 to June 30, 2021
Attachment VIII

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	117077	SHEFFIELD RECEIVABL	06/23/21	08/06/21	0.07	50,000,000.00	49,995,722.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117085	OLD LINE FUNDING LL	06/24/21	08/10/21	0.05	50,000,000.00	49,996,736.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117086	THUNDER BAY FUNDING	06/24/21	08/25/21	0.06	50,000,000.00	49,994,833.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117093	THUNDER BAY FUNDING	06/24/21	08/04/21	0.05	50,000,000.00	49,997,152.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117094	THUNDER BAY FUNDING	06/24/21	08/04/21	0.05	20,000,000.00	19,998,861.11	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117110	THUNDER BAY FUNDING	06/24/21	07/30/21	0.05	40,000,000.00	39,998,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117113	LA FAYETTE ASSET SE	06/24/21	08/25/21	0.07	43,644,000.00	43,638,738.47	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117114	ATLANTIC ASSET SEC	06/24/21	08/04/21	0.05	50,000,000.00	49,997,152.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117118	CANCARA ASSET SEC L	06/25/21	09/30/21	0.11	50,000,000.00	49,985,180.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117120	SHEFFIELD RECEIVABL	06/24/21	08/31/21	0.10	50,000,000.00	49,990,555.56	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117121	CHARIOT FUNDING LLC	06/24/21	08/16/21	0.08	50,000,000.00	49,994,111.11	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117125	AUTOBAHN FUNDING CO	06/25/21	07/30/21	0.08	30,000,000.00	29,997,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117130	CANCARA ASSET SEC L	06/25/21	09/30/21	0.11	32,000,000.00	31,990,515.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117131	REGENCY MARKETS NO.	06/25/21	07/26/21	0.11	50,000,000.00	49,995,263.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117132	ATLANTIC ASSET SEC	06/25/21	08/03/21	0.06	50,000,000.00	49,996,750.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117134	CHARIOT FUNDING LLC	06/28/21	08/04/21	0.07	50,000,000.00	49,996,402.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117135	ATLANTIC ASSET SEC	06/28/21	08/03/21	0.05	27,405,000.00	27,403,629.75	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117136	THUNDER BAY FUNDING	06/28/21	08/18/21	0.05	50,000,000.00	49,996,458.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	117137	TORONTO DOMINION BA	06/28/21	08/06/21	0.07	50,000,000.00	49,996,479.17	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117139	JUPITER SEC COMPANY	06/29/21	08/04/21	0.06	35,944,000.00	35,941,843.36	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117140	ATLANTIC ASSET SEC	06/29/21	08/06/21	0.05	25,000,000.00	24,998,680.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117141	OLD LINE FUNDING LL	06/29/21	08/13/21	0.06	50,000,000.00	49,996,250.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	117142	THUNDER BAY FUNDING	06/29/21	08/06/21	0.05	50,000,000.00	49,997,361.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	117143	AUTOBAHN FUNDING CO	06/29/21	07/30/21	0.07	30,000,000.00	29,998,191.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	117144	OLD LINE FUNDING LL	06/29/21	08/20/21	0.06	50,000,000.00	49,995,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	117147	NATIXIS NY BRANCH C	06/29/21	06/30/21	0.07	50,000,000.00	49,999,902.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117148	NATIXIS NY BRANCH C	06/29/21	06/30/21	0.07	50,000,000.00	49,999,902.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	117149	NATIXIS NY BRANCH C	06/29/21	06/30/21	0.07	50,000,000.00	49,999,902.78	0.00	CITIBANK	MISCHLER FINANCIAL
	CPD TOTAL					**5,949,380,000.00**	**5,948,905,864.96**	**0.00**		
NTRD	117023	TOYOTA MOTOR CREDIT	06/18/21	06/18/24	0.50	11,000,000.00	10,986,910.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
	CORP NOTE FXD TOTAL					**11,000,000.00**	**10,986,910.00**	**0.00**		
NTRD	117095	USTN 0.25	06/24/21	06/15/24	0.25	50,000,000.00	49,718,750.00	3,073.77	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117096	USTN 0.25	06/24/21	06/15/24	0.25	50,000,000.00	49,718,750.00	3,073.77	CITIBANK	PIPER SANDLER COMPANIES

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2021 to June 30, 2021
Attachment VIII

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	117097	USTN 0.25	06/24/21	06/15/24	0.25	50,000,000.00	49,718,750.00	3,073.77	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117098	USTN 0.25	06/24/21	06/15/24	0.25	50,000,000.00	49,718,750.00	3,073.77	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117099	USTN 0.25	06/24/21	06/15/24	0.25	50,000,000.00	49,718,750.00	3,073.77	CITIBANK	PIPER SANDLER COMPANIES
NTRD	117105	USTN 0.75	06/24/21	05/31/26	0.75	50,000,000.00	49,722,656.00	24,590.16	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117106	USTN 0.75	06/24/21	05/31/26	0.75	50,000,000.00	49,722,656.00	24,590.16	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117107	USTN 0.75	06/24/21	05/31/26	0.75	50,000,000.00	49,722,656.00	24,590.16	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117108	USTN 0.75	06/24/21	05/31/26	0.75	50,000,000.00	49,722,656.00	24,590.16	CITIBANK	J.P. MORGAN SEC LLC
NTRD	117109	USTN 0.75	06/24/21	05/31/26	0.75	50,000,000.00	49,722,656.00	24,590.16	CITIBANK	J.P. MORGAN SEC LLC
	UST NOTES TOTAL					**500,000,000.00**	**497,207,030.00**	**138,319.65**		
NTRD	116963	UST BILL	06/09/21	10/05/21	0.03	50,000,000.00	49,995,902.78	0.00	CITIBANK	UBS SEC LLC
NTRD	116964	UST BILL	06/09/21	10/05/21	0.03	50,000,000.00	49,995,902.78	0.00	CITIBANK	UBS SEC LLC
NTRD	116990	UST BILL	06/10/21	12/30/21	0.03	50,000,000.00	49,992,951.39	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	116991	UST BILL	06/10/21	12/30/21	0.03	50,000,000.00	49,992,951.39	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	117005	UST BILL	06/14/21	10/05/21	0.02	50,000,000.00	49,996,861.11	0.00	CITIBANK	UBS SEC LLC
NTRD	117006	UST BILL	06/14/21	10/05/21	0.02	50,000,000.00	49,996,861.11	0.00	CITIBANK	UBS SEC LLC
NTRD	117111	UST BILL	06/24/21	08/05/21	0.04	50,000,000.00	49,997,666.67	0.00	CITIBANK	UBS SEC LLC
NTRD	117112	UST BILL	06/24/21	08/05/21	0.04	50,000,000.00	49,997,666.67	0.00	CITIBANK	UBS SEC LLC
NTRD	117115	UST BILL	06/24/21	08/05/21	0.05	50,000,000.00	49,997,375.00	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117116	UST BILL	06/24/21	08/05/21	0.05	50,000,000.00	49,997,375.00	0.00	CITIBANK	MIZUHO SECURITIES USA LLC
NTRD	117122	UST BILL	06/24/21	08/03/21	0.04	50,000,000.00	49,998,055.56	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	117123	UST BILL	06/24/21	08/03/21	0.04	30,000,000.00	29,998,833.33	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	117145	UST BILL	06/29/21	07/29/21	0.03	50,000,000.00	49,998,666.67	0.00	CITIBANK	UBS SEC LLC
NTRD	117146	UST BILL	06/29/21	07/29/21	0.03	50,000,000.00	49,998,666.67	0.00	CITIBANK	UBS SEC LLC
	US TBILLS TOTAL					**680,000,000.00**	**679,955,736.13**	**0.00**		
NTRD	116939	MUFG UNION BANK NA	06/03/21	07/07/21	0.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	116940	MUFG UNION BANK NA	06/03/21	07/07/21	0.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	116967	MUFG UNION BANK NA	06/09/21	07/15/21	0.03	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	116968	MUFG UNION BANK NA	06/09/21	07/15/21	0.03	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**200,000,000.00**	**200,000,000.00**	**0.00**		
NTRD	116922	SVENSKA HANDELSBANK	06/02/21	09/01/21	0.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116934	DNB BANK ASA NY CD	06/03/21	07/02/21	0.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116981	TORONTO DOMINION BA	06/10/21	09/15/21	0.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER SANDLER COMPANIES

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2021 to June 30, 2021
Attachment VIII

Fund ID	Inv ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	116986	CREDIT AGRICOLE CIB	06/10/21	09/09/21	0.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	116988	CANADIAN IMP. BK OF	06/10/21	07/16/21	0.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	116989	CANADIAN IMP. BK OF	06/10/21	07/16/21	0.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117016	NORDEA BANK ABP NY	06/15/21	08/04/21	0.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117051	DNB BANK ASA NY CD	06/18/21	07/30/21	0.03	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117070	DNB BANK ASA NY CD	06/22/21	07/22/21	0.03	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117083	BANK OF MONTREAL CH	06/24/21	07/30/21	0.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117084	BANK OF MONTREAL CH	06/24/21	07/30/21	0.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	117117	BANK OF MONTREAL CH	06/24/21	08/04/21	0.04	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
	YANKEE CDS TOTAL					**650,000,000.00**	**650,000,000.00**	**0.00**		
NTRD-PSI NON-TRADING TOTAL						**9,669,380,000.00**	**9,665,907,772.20**	**164,902.98**		
		PSI TOTAL				**9,669,380,000.00**	**9,665,907,772.20**	**164,902.98**		

Los Angeles County Treasurer
Investment Transactions Journal
Call/Sale Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2021 to June 30, 2021
Attachment VIII

Settle Date	Fund ID	Inv ID	Description	Txn Type	Par	Principal	Interest	Profit/(Loss)	Settlements
06/21/21	NTRD	110997	FFCB 2.22 (CALL	CALL	23,500,000.00	23,500,000.00	260,850.00	0.00	23,760,850.00
06/21/21	NTRD	110998	FFCB 2.22 (CALL	CALL	25,000,000.00	25,000,000.00	277,500.00	0.00	25,277,500.00
06/21/21	NTRD	111012	FFCB 2.22 (CALL	CALL	13,000,000.00	13,000,000.00	144,300.00	0.00	13,144,300.00
06/21/21	NTRD	111013	FFCB 2.22 (CALL	CALL	25,000,000.00	25,000,000.00	277,500.00	0.00	25,277,500.00
			FFCB TOTAL		**86,500,000.00**	**86,500,000.00**	**960,150.00**	**0.00**	**87,460,150.00**
06/09/21	NTRD	113600	FHLB 1.20 (CALL	PCAL	8,333,333.35	8,333,333.35	9,722.22	0.00	8,343,055.57
06/23/21	NTRD	116112	FHLB 1.00 (CALL	CALL	50,000,000.00	50,000,000.00	125,000.00	0.00	50,125,000.00
			FHLB TOTAL		**58,333,333.35**	**58,333,333.35**	**134,722.22**	**0.00**	**58,468,055.57**
06/30/21	NTRD	117122	UST BILL	SALE	50,000,000.00	49,998,347.23	0.00	(354.23)	49,997,993.00
			UST BILLS TOTAL		**50,000,000.00**	**49,998,347.23**	**0.00**	**(354.23)**	**49,997,993.00**
PSI TOTAL					**194,833,333.35**	**194,831,680.58**	**1,094,872.22**	**(354.23)**	**195,926,198.57**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of June 30, 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	2,600,000,000.00	2,600,064,000.00	64,000.00	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	10,007,386,682.05	10,007,179,406.80	(207,275.25)	0.00	0.00	0.00
Governments	9,178,451,506.77	9,148,593,400.00	(29,858,106.77)	0.00	0.00	0.00
Agencies	17,746,974,084.63	17,553,788,248.48	(193,185,836.15)	73,230,000.00	74,033,501.70	803,501.70
Municipals	29,311,735.18	29,531,800.00	220,064.82	3,200,000.00	3,200,000.00	0.00
Corp. & Deposit Notes	83,425,446.09	83,957,755.00	532,308.91	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	$39,645,549,454.72	$39,423,114,610.28	($222,434,844.44)	$116,873,505.82	$117,677,007.52	$803,501.70

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 June 30, 2021
Attachment IXa

There were no Market Pricing Exceptions

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2021 to June 30, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv 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	49,978,916.66	49,979,000.00
116727	FFCB D-N	0.0500	02/15/22	50,000,000.00	49,984,097.22	49,981,000.00
116732	FFCB D-N	0.0500	02/25/22	50,000,000.00	49,983,402.77	49,980,000.00
116735	FFCB D-N	0.0500	02/25/22	18,000,000.00	17,994,025.00	17,992,800.00
116755	FFCB D-N	0.0500	03/17/22	50,000,000.00	49,982,013.88	49,978,500.00
116762	FFCB D-N	0.0500	03/17/22	50,000,000.00	49,982,013.89	49,978,500.00
116768	FFCB D-N	0.0500	02/22/22	50,000,000.00	49,983,611.10	49,980,500.00
116769	FFCB D-N	0.0500	02/22/22	25,000,000.00	24,991,805.56	24,990,250.00
116870	FFCB D-N	0.0300	01/20/22	50,000,000.00	49,991,541.66	49,986,000.00
116886	FFCB D-N	0.0400	05/12/22	50,000,000.00	49,982,500.00	49,969,500.00
116887	FFCB D-N	0.0400	05/12/22	45,000,000.00	44,984,250.00	44,972,550.00
116911	FFCB D-N	0.0400	05/25/22	50,000,000.00	49,981,777.78	49,968,000.00
116919	FFCB D-N	0.0450	05/25/22	35,000,000.00	34,985,650.00	34,977,600.00
117066	FFCB D-N	0.0600	03/01/22	50,000,000.00	49,979,750.00	49,980,000.00
117091	FFCB D-N	0.0400	10/20/21	50,000,000.00	49,993,833.33	49,992,500.00
117092	FFCB D-N	0.0400	10/20/21	25,000,000.00	24,996,916.66	24,996,250.00
FFCB DISC TOTAL				**698,000,000.00**	**697,776,105.51**	**697,702,950.00**
103222	FFCB 2.01	2.0100	12/08/21	50,000,000.00	50,000,000.00	50,424,500.00
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	34,647,360.00
110731	FFCB 2.31	2.3100	05/13/24	50,000,000.00	50,000,000.00	52,663,500.00
110757	FFCB 2.25	2.2500	05/16/22	50,000,000.00	49,978,170.62	50,928,000.00
110795	FFCB 2.30	2.3000	05/15/23	50,000,000.00	50,053,343.29	51,915,000.00
110827	FFCB 2.20	2.2000	11/23/22	24,700,000.00	24,698,326.95	25,406,914.00
110881	FFCB 2.32	2.3200	08/28/24	50,000,000.00	50,172,378.01	52,844,500.00
110882	FFCB 2.32	2.3200	08/28/24	18,000,000.00	18,062,056.08	19,024,020.00
112249	FFCB 1.625	1.6250	12/03/24	50,000,000.00	49,958,916.22	51,806,000.00
112270	FFCB 1.95 (CALLABLE	1.9500	12/02/25	25,000,000.00	25,000,000.00	25,171,250.00
112418	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,378,500.00
112419	FFCB 1.97 (CALLABLE	1.9700	12/17/25	50,000,000.00	50,000,000.00	50,378,500.00
112538	FFCB 1.66	1.6600	12/27/22	50,000,000.00	49,992,554.73	51,119,500.00
112539	FFCB 1.625	1.6250	12/27/21	50,000,000.00	49,993,878.23	50,388,500.00
112558	FFCB 1.82	1.8200	12/18/25	36,274,000.00	36,260,449.21	37,937,888.38
112734	FFCB 1.98 (CALLABLE	1.9800	01/27/26	50,000,000.00	50,000,000.00	50,533,500.00
112780	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,996,566.42	30,320,100.00
112781	FFCB 1.98 (CALLABLE	1.9800	01/27/26	30,000,000.00	29,996,566.42	30,320,100.00
113137	FFCB 1.00 (CALLABLE	1.0000	03/17/27	50,000,000.00	50,000,000.00	49,283,000.00
113156	FFCB 0.92 NOTE	0.9200	03/18/24	50,000,000.00	50,198,403.47	50,693,000.00
113264	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,509,000.00
113265	FFCB 0.80	0.8000	03/30/23	50,000,000.00	50,000,000.00	50,509,000.00
113350	FFCB 0.875 (CALLABL	0.8750	04/08/24	50,000,000.00	50,000,000.00	50,185,500.00
113487	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,050,250.00
113488	FFCB 1.33 (CALLABLE	1.3300	04/21/27	25,000,000.00	25,000,000.00	25,050,250.00
113557	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	50,110,500.00
113558	FFCB 1.02	1.0200	04/27/27	25,000,000.00	25,000,000.00	25,055,250.00
113599	FFCB 1.02	1.0200	04/27/27	35,000,000.00	35,000,000.00	35,077,350.00
113687	FFCB 1.02	1.0200	04/27/27	20,925,000.00	20,983,745.95	20,971,244.25
113738	FFCB 1.02	1.0200	04/27/27	50,000,000.00	50,000,000.00	50,110,500.00
113739	FFCB 1.02	1.0200	04/27/27	5,000,000.00	5,000,000.00	5,011,050.00
113831	FFCB 0.73 (CALLABLE	0.7300	05/27/25	50,000,000.00	50,000,000.00	49,625,000.00
113843	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,748,750.00
113844	FFCB 0.82 (CALLABLE	0.8200	05/27/26	25,000,000.00	25,000,000.00	24,748,750.00
113897	FFCB 1.04 (CALLABLE	1.0400	05/27/27	35,500,000.00	35,500,000.00	35,191,860.00
113991	FFCB 0.875 (CALLABL	0.8750	06/22/27	25,000,000.00	25,000,000.00	24,535,250.00
114304	FFCB 1.12 (CALLABLE	1.1200	07/30/29	25,000,000.00	25,000,000.00	24,278,000.00
114305	FFCB 1.12 (CALLABLE	1.1200	07/30/29	20,000,000.00	20,000,000.00	19,422,400.00
114404	FFCB 1.14 (CALLABLE	1.1400	08/20/29	25,000,000.00	25,000,000.00	24,504,000.00
114435	FFCB 1.14 (CALLABLE	1.1400	08/20/29	45,200,000.00	45,200,000.00	44,303,232.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2021 to June 30, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114455	FFCB 1.03 (CALLABLE	1.0300	12/01/28	25,000,000.00	25,000,000.00	24,606,000.00
114456	FFCB 1.03 (CALLABLE	1.0300	12/01/28	25,000,000.00	25,000,000.00	24,606,000.00
114480	FFCB 1.14 (CALLABLE	1.1400	08/20/29	25,000,000.00	24,977,347.56	24,504,000.00
114505	FFCB 1.12 (CALLABLE	1.1200	09/01/28	25,000,000.00	25,000,000.00	24,639,000.00
114538	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	50,000,000.00	48,877,000.00
114539	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	50,000,000.00	48,877,000.00
114549	FFCB 1.25 (CALLABLE	1.2500	06/03/30	50,000,000.00	50,000,000.00	48,710,000.00
114550	FFCB 1.25 (CALLABLE	1.2500	06/03/30	50,000,000.00	50,000,000.00	48,710,000.00
114551	FFCB 1.24 (CALLABLE	1.2400	09/03/30	50,000,000.00	49,908,242.06	48,877,000.00
114554	FFCB 1.32 (CALLABLE	1.3200	09/09/30	50,000,000.00	50,000,000.00	49,042,000.00
114569	FFCB 1.14 (CALLABLE	1.1400	08/20/29	43,338,000.00	43,278,971.34	42,478,174.08
114570	FFCB 1.03 (CALLABLE	1.0300	12/01/28	40,000,000.00	39,897,036.17	39,369,600.00
114604	FFCB 1.32 (CALLABLE	1.3200	09/09/30	32,190,000.00	32,190,000.00	31,573,239.60
114606	FFCB 0.95	0.9500	09/10/30	25,000,000.00	24,890,809.83	24,038,000.00
114607	FFCB 1.23 (CALLABLE	1.2300	09/10/29	25,000,000.00	25,000,000.00	24,464,250.00
114608	FFCB 1.00 (CALLABLE	1.0000	09/14/28	20,000,000.00	20,000,000.00	19,652,200.00
114719	FFCB 1.15 (CALLABLE	1.1500	08/12/30	50,000,000.00	49,935,359.20	47,683,500.00
114720	FFCB 1.15 (CALLABLE	1.1500	08/12/30	10,551,000.00	10,537,359.48	10,062,172.17
114914	FFCB NOTE 0.99	0.9900	10/21/30	50,000,000.00	49,916,234.93	48,175,500.00
114999	FFCB 1.30 (CALLABLE	1.3000	11/04/30	50,000,000.00	50,000,000.00	49,038,500.00
115019	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	17,568,388.50
115020	FFCB 1.24	1.2400	11/03/32	18,330,000.00	18,330,000.00	17,568,388.50
115021	FFCB 1.24	1.2400	11/03/32	18,340,000.00	18,340,000.00	17,577,973.00
115022	FFCB 1.30 (CALLABLE	1.3000	11/04/30	50,000,000.00	50,000,000.00	49,038,500.00
115023	FFCB 0.90 (CALLABLE	0.9000	01/21/28	50,000,000.00	49,979,595.79	48,892,000.00
115024	FFCB 0.90 (CALLABLE	0.9000	01/21/28	17,300,000.00	17,292,940.14	16,916,632.00
115092	FFCB 1.37 (CALLABLE	1.3700	11/04/30	50,000,000.00	50,000,000.00	49,045,000.00
115093	FFCB 1.37 (CALLABLE	1.3700	11/04/30	6,000,000.00	6,000,000.00	5,885,400.00
115100	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,988,290.67	24,153,750.00
115101	FFCB NOTE 1.03	1.0300	11/12/30	25,000,000.00	24,963,701.06	24,153,750.00
115172	FFCB 1.34 (CALLABLE	1.3400	11/19/30	50,000,000.00	50,000,000.00	47,792,500.00
115173	FFCB 1.34 (CALLABLE	1.3400	11/19/30	25,000,000.00	25,000,000.00	23,896,250.00
115174	FFCB 1.34 (CALLABLE	1.3400	11/19/30	25,000,000.00	25,000,000.00	23,896,250.00
115202	FFCB 1.34 (CALLABLE	1.3400	11/19/30	50,000,000.00	50,000,000.00	47,792,500.00
115203	FFCB 1.34 (CALLABLE	1.3400	11/19/30	6,525,000.00	6,525,000.00	6,236,921.25
115222	FFCB NOTE 1.03	1.0300	11/12/30	20,000,000.00	19,876,095.67	19,323,000.00
115357	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	50,000,000.00	48,613,500.00
115386	FFCB 1.17 NOTE	1.1700	12/10/31	37,000,000.00	36,804,676.10	35,800,090.00
115432	FFCB 0.86 (CALLABLE	0.8600	12/09/27	26,200,000.00	26,200,000.00	25,459,064.00
115433	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	49,881,982.46	48,613,500.00
115434	FFCB 1.28 (CALLABLE	1.2800	12/09/30	50,000,000.00	49,881,982.46	48,613,500.00
115493	FFCB 0.74 (CALLABLE	0.7400	12/21/27	20,000,000.00	20,000,000.00	19,442,600.00
115513	FFCB 1.17 (CALLABLE	1.1700	12/23/30	50,000,000.00	49,928,901.98	48,114,500.00
115543	FFCB NOTE 1.125	1.1250	02/21/31	25,000,000.00	24,994,073.10	24,263,250.00
115569	FFCB NOTE 1.125	1.1250	02/21/31	21,750,000.00	21,750,000.00	21,109,027.50
115570	FFCB NOTE 1.125	1.1250	02/21/31	22,956,000.00	22,953,823.07	22,279,486.68
115609	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	48,421,500.00
115610	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	48,421,500.00
115611	FFCB 1.24 (CALLABLE	1.2400	12/23/30	50,000,000.00	50,000,000.00	48,421,500.00
115655	FFCB 1.24 (CALLABLE	1.2400	12/23/30	48,935,000.00	48,885,281.97	47,390,122.05
115666	FFCB 1.24 (CALLABLE	1.2400	01/06/31	25,000,000.00	25,000,000.00	24,202,000.00
115673	FFCB 1.24 (CALLABLE	1.2400	01/06/31	50,000,000.00	50,000,000.00	48,404,000.00
115725	FFCB 1.38 (CALLABLE	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,505,250.00
115726	FFCB 1.38 (CALLABLE	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,505,250.00
115727	FFCB 1.38 (CALLABLE	1.3800	01/14/31	25,000,000.00	25,000,000.00	24,505,250.00
115754	FFCB 1.38 (CALLABLE	1.3800	01/14/31	50,000,000.00	49,942,760.13	49,010,500.00
115774	FFCB 1.38 (CALLABLE	1.3800	01/14/31	50,000,000.00	49,988,071.76	49,010,500.00
115851	FFCB 0.70 (CALLABLE	0.7000	01/27/27	50,000,000.00	50,000,000.00	49,028,000.00
115854	FFCB 0.70 (CALLABLE	0.7000	01/27/27	40,000,000.00	40,000,000.00	39,222,400.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2021 to June 30, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116108	FFCB 1.10 (CALLABLE	1.1000	03/03/27	50,000,000.00	49,964,553.85	49,654,500.00
116282	FFCB 1.05 (CALLABLE	1.0500	03/25/26	25,000,000.00	25,000,000.00	25,006,250.00
116284	FFCB 1.05 (CALLABLE	1.0500	03/25/26	25,000,000.00	25,000,000.00	25,006,250.00
116328	FFCB 1.30 (CALLABLE	1.3000	03/30/27	25,000,000.00	25,000,000.00	25,063,000.00
116340	FFCB 1.30 (CALLABLE	1.3000	03/30/27	25,000,000.00	25,000,000.00	25,063,000.00
116363	FFCB 1.73 (CALLABLE	1.7300	04/05/29	25,000,000.00	25,000,000.00	25,011,500.00
116366	FFCB 2.02 (CALLABLE	2.0200	04/01/31	25,000,000.00	25,000,000.00	25,052,750.00
116368	FFCB 2.02 (CALLABLE	2.0200	04/01/31	25,000,000.00	25,000,000.00	25,052,750.00
116391	FFCB 2.02 (CALLABLE	2.0200	04/01/31	25,000,000.00	25,000,000.00	25,052,750.00
116395	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	50,000,000.00	50,257,500.00
116400	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	50,000,000.00	50,257,500.00
116412	FFCB 0.07 NOTE	0.0700	03/29/22	50,000,000.00	50,000,000.00	49,995,500.00
116413	FFCB 1.98 (CALLABLE	1.9800	03/24/31	50,000,000.00	49,877,987.64	50,259,000.00
116421	FFCB 2.02 (CALLABLE	2.0200	04/01/31	50,000,000.00	49,804,769.74	50,105,500.00
116436	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	49,891,285.21	50,257,500.00
116487	FFCB 1.55 (CALLABLE	1.5500	03/15/29	50,000,000.00	49,684,529.15	50,011,000.00
116488	FFCB 1.55 (CALLABLE	1.5500	03/15/29	20,945,000.00	20,812,849.27	20,949,607.90
116489	FFCB 1.57 (CALLABLE	1.5700	04/05/28	50,000,000.00	50,000,000.00	50,257,500.00
116518	FFCB 1.43 (CALLABLE	1.4300	04/14/28	25,000,000.00	25,000,000.00	25,064,500.00
116520	FFCB 1.43 (CALLABLE	1.4300	04/14/28	25,000,000.00	25,000,000.00	25,064,500.00
116532	FFCB 2.04 (CALLABLE	2.0400	04/14/31	25,000,000.00	25,000,000.00	25,052,500.00
116533	FFCB 2.04 (CALLABLE	2.0400	04/14/31	25,000,000.00	25,000,000.00	25,052,500.00
116562	FFCB 1.70 (CALLABLE	1.7000	04/19/29	25,000,000.00	25,000,000.00	25,058,750.00
116564	FFCB 1.97 (CALLABLE	1.9700	04/21/31	45,000,000.00	45,000,000.00	45,150,750.00
116572	FFCB 1.70 (CALLABLE	1.7000	04/19/29	25,000,000.00	25,000,000.00	25,058,750.00
116595	FFCB 2.04 (CALLABLE	2.0400	04/14/31	25,000,000.00	25,000,000.00	25,052,500.00
116650	FFCB 0.94 (CALLABLE	0.9400	04/28/26	25,000,000.00	25,000,000.00	24,988,750.00
116651	FFCB 1.43 (CALLABLE	1.4300	04/30/29	30,000,000.00	30,000,000.00	30,105,900.00
116679	FFCB 2.24 (CALLABLE	2.2400	04/14/32	30,000,000.00	30,000,000.00	30,005,700.00
116694	FFCB 1.40 (CALLABLE	1.4000	04/28/28	25,000,000.00	24,951,213.30	25,014,500.00
116702	FFCB 1.00 (CALLABLE	1.0000	05/04/26	25,000,000.00	24,963,691.13	24,952,750.00
116896	FFCB 1.94 (CALLABLE	1.9400	05/27/31	11,923,000.00	11,923,000.00	11,932,776.86
117119	FFCB 1.74 (CALLABLE	1.7400	06/03/30	25,000,000.00	25,000,000.00	25,002,750.00
FFCB TOTAL				**4,665,212,000.00**	**4,663,287,771.82**	**4,625,128,632.72**
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,981,373.90	50,371,500.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,981,373.90	50,371,500.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,990,686.95	25,185,750.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,987,554.95	50,371,500.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,987,554.95	50,371,500.00
112128	FHLB 2.08 (CALLABLE	2.0800	11/25/26	50,000,000.00	50,000,000.00	51,245,000.00
112145	FHLB 2.08 (CALLABLE	2.0800	11/25/26	40,950,000.00	40,950,000.00	41,969,655.00
112332	FHLB 2.02 (CALLABLE	2.0200	12/16/26	50,000,000.00	50,000,000.00	51,243,000.00
112486	FHLB 2.09 (CALLABLE	2.0900	12/23/26	40,000,000.00	40,000,000.00	41,048,400.00
112637	FHLB 1.875	1.8750	12/09/22	50,000,000.00	50,158,960.68	51,219,000.00
113541	FHLB 1.20 (CALLABLE	1.2000	04/27/27	50,000,000.00	50,000,000.00	49,600,000.00
113600	FHLB 1.20 (CALLABLE	1.2000	05/04/27	41,666,666.65	41,666,666.65	41,330,833.32
114029	FHLB 1.00 (CALLABLE	1.0000	06/25/27	50,000,000.00	50,000,000.00	49,378,500.00
114118	FHLB 1.02 (CALLABLE	1.0200	07/06/27	24,185,000.00	24,179,797.23	23,768,776.15
114223	FHLB 0.77 (CALLABLE	0.7700	07/28/27	50,000,000.00	50,000,000.00	48,758,000.00
114337	FHLB 1.02 (CALLABLE	1.0200	08/10/28	32,995,000.00	32,995,000.00	32,307,384.20
114617	FHLB 1.30 (CALLABLE	1.3000	09/30/30	39,950,000.00	39,950,000.00	39,076,693.00
114722	FHLB 1.25 (CALLABLE	1.2500	10/08/30	50,000,000.00	50,000,000.00	48,691,500.00
114733	FHLB 1.21 (CALLABLE	1.2100	10/07/30	50,000,000.00	50,000,000.00	46,872,500.00
114743	FHLB 1.21 (CALLABLE	1.2100	10/07/30	38,200,000.00	38,200,000.00	35,810,590.00
114771	FHLB 1.08 (CALLABLE	1.0800	10/02/30	50,000,000.00	50,000,000.00	48,721,000.00
115431	FHLB 1.28 (CALLABLE	1.2800	12/16/30	33,200,000.00	33,190,577.29	32,143,576.00
115526	FHLB 1.25 (CALLABLE	1.2500	12/23/30	50,000,000.00	50,000,000.00	48,588,000.00
115527	FHLB 1.25 (CALLABLE	1.2500	12/23/30	25,000,000.00	25,000,000.00	24,294,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2021 to June 30, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115529	FHLB 0.875 (CALLABL	0.8750	12/30/27	22,000,000.00	22,000,000.00	21,435,260.00
115557	FHLB 1.29 (CALLABLE	1.2900	12/30/30	19,875,000.00	19,875,000.00	19,239,596.25
115670	FHLB 1.25 (CALLABLE	1.2500	12/30/30	40,440,000.00	40,440,000.00	39,300,805.20
115713	FHLB 1.34 (CALLABLE	1.3400	01/27/32	50,000,000.00	50,000,000.00	48,216,500.00
115714	FHLB 1.35 (CALLABLE	1.3500	01/27/32	50,000,000.00	50,000,000.00	48,684,000.00
115728	FHLB 1.26 (CALLABLE	1.2600	01/27/31	50,000,000.00	50,000,000.00	48,716,500.00
115729	FHLB 1.37 (CALLABLE	1.3700	01/27/32	50,000,000.00	50,000,000.00	48,685,500.00
115730	FHLB 1.37 (CALLABLE	1.3700	01/27/32	25,000,000.00	25,000,000.00	24,342,750.00
115740	FHLB 1.50 (CALLABLE	1.5000	01/27/33	50,000,000.00	50,000,000.00	49,254,000.00
115768	FHLB 1.495 (CALLABL	1.4950	01/27/33	50,000,000.00	50,000,000.00	49,008,000.00
115815	FHLB 1.32 (CALLABLE	1.3200	01/28/31	50,000,000.00	50,000,000.00	48,552,500.00
115835	FHLB 1.32 (CALLABLE	1.3200	02/03/31	50,000,000.00	50,000,000.00	48,693,500.00
115907	FHLB 1.35 (CALLABLE	1.3500	02/17/32	50,000,000.00	50,000,000.00	48,677,500.00
115952	FHLB 1.15 (CALLABLE	1.1500	08/24/29	25,000,000.00	25,000,000.00	24,612,500.00
115953	FHLB 1.32 (CALLABLE	1.3200	02/24/31	50,000,000.00	50,000,000.00	48,634,000.00
116026	FHLB 1.25 (CALLABLE	1.2500	02/24/31	50,000,000.00	50,000,000.00	48,478,000.00
116035	FHLB 1.46 (CALLABLE	1.4600	02/24/31	25,000,000.00	25,000,000.00	24,637,500.00
116117	FHLB NOTE 1.50	1.5000	03/14/31	25,000,000.00	24,732,147.64	25,102,500.00
116287	FHLB 0.04	0.0400	09/21/21	50,000,000.00	50,000,000.00	49,992,500.00
116288	FHLB 0.04	0.0400	09/21/21	50,000,000.00	50,000,000.00	49,992,500.00
116289	FHLB 0.04	0.0400	09/21/21	50,000,000.00	50,000,000.00	49,992,500.00
116380	FHLB 1.03 (CALLABLE	1.0300	03/30/26	25,000,000.00	25,000,000.00	25,005,500.00
116543	FHLB 1.05 (CALLABLE	1.0500	04/28/26	50,000,000.00	50,000,000.00	49,993,000.00
116645	FHLB 1.55 (CALLABLE	1.5500	04/27/29	25,000,000.00	25,000,000.00	25,017,500.00
116662	FHLB 1.10 (CALLABLE	1.1000	11/12/26	30,000,000.00	30,000,000.00	29,941,200.00
116700	FHLB 1.45 (CALLABLE	1.4500	05/18/28	25,000,000.00	25,000,000.00	25,026,000.00
FHLB TOTAL				**2,078,461,666.65**	**2,078,266,694.14**	**2,051,969,769.12**
116011	FHLB D-N	0.0540	08/13/21	50,000,000.00	49,996,775.00	49,997,500.00
116012	FHLB D-N	0.0540	08/13/21	50,000,000.00	49,996,775.00	49,997,500.00
116091	FHLB D-N	0.0480	08/25/21	50,000,000.00	49,996,333.34	49,997,000.00
116206	FHLB D-N	0.0400	07/16/21	50,000,000.00	49,999,166.67	49,999,500.00
116207	FHLB D-N	0.0400	07/16/21	50,000,000.00	49,999,166.67	49,999,500.00
116257	FHLB D-N	0.0350	09/15/21	50,000,000.00	49,996,305.55	49,994,500.00
116258	FHLB D-N	0.0350	09/15/21	50,000,000.00	49,996,305.55	49,994,500.00
116267	FHLB D-N	0.0400	12/15/21	50,000,000.00	49,990,722.22	49,988,500.00
116268	FHLB D-N	0.0400	12/15/21	50,000,000.00	49,990,722.22	49,988,500.00
116285	FHLB D-N	0.0390	09/17/21	50,000,000.00	49,995,775.01	49,994,500.00
116286	FHLB D-N	0.0390	09/17/21	50,000,000.00	49,995,775.01	49,994,500.00
116330	FHLB D-N	0.0350	09/22/21	50,000,000.00	49,995,965.27	49,994,500.00
116331	FHLB D-N	0.0350	09/22/21	50,000,000.00	49,995,965.27	49,994,500.00
116361	FHLB D-N	0.0400	10/29/21	50,000,000.00	49,993,333.33	49,991,500.00
116362	FHLB D-N	0.0400	10/29/21	50,000,000.00	49,993,333.33	49,991,500.00
116369	FHLB D-N	0.0350	09/29/21	50,000,000.00	49,995,625.00	49,994,000.00
116370	FHLB D-N	0.0350	09/29/21	50,000,000.00	49,995,625.00	49,994,000.00
116374	FHLB D-N	0.0450	09/24/21	50,000,000.00	49,994,687.50	49,994,000.00
116375	FHLB D-N	0.0450	09/24/21	50,000,000.00	49,994,687.50	49,994,000.00
116407	FHLB D-N	0.0380	09/29/21	50,000,000.00	49,995,250.00	49,994,000.00
116408	FHLB D-N	0.0380	09/29/21	50,000,000.00	49,995,250.00	49,994,000.00
116409	FHLB D-N	0.0380	09/29/21	50,000,000.00	49,995,250.00	49,994,000.00
116410	FHLB D-N	0.0380	09/29/21	50,000,000.00	49,995,250.00	49,994,000.00
116447	FHLB D-N	0.0300	09/01/21	50,000,000.00	49,997,416.67	49,995,500.00
116448	FHLB D-N	0.0300	09/01/21	50,000,000.00	49,997,416.67	49,995,500.00
116449	FHLB D-N	0.0300	09/01/21	50,000,000.00	49,997,416.67	49,995,500.00
116450	FHLB D-N	0.0300	09/01/21	50,000,000.00	49,997,416.67	49,995,500.00
116451	FHLB D-N	0.0300	09/01/21	50,000,000.00	49,997,416.67	49,995,500.00
116452	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,994,847.22	49,992,500.00
116453	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,994,847.22	49,992,500.00
116454	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,994,847.22	49,992,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2021 to June 30, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116455	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,994,847.22	49,992,500.00
116456	FHLB D-N	0.0350	10/15/21	50,000,000.00	49,994,847.22	49,992,500.00
116471	FHLB D-N	0.0370	10/06/21	50,000,000.00	49,995,015.28	49,993,500.00
116472	FHLB D-N	0.0370	10/06/21	50,000,000.00	49,995,015.28	49,993,500.00
116473	FHLB D-N	0.0370	10/06/21	50,000,000.00	49,995,015.28	49,993,500.00
116474	FHLB D-N	0.0370	10/06/21	50,000,000.00	49,995,015.28	49,993,500.00
116521	FHLB D-N	0.0340	10/08/21	50,000,000.00	49,995,325.01	49,993,000.00
116522	FHLB D-N	0.0340	10/08/21	50,000,000.00	49,995,325.01	49,993,000.00
116523	FHLB D-N	0.0340	10/08/21	50,000,000.00	49,995,325.01	49,993,000.00
116524	FHLB D-N	0.0340	10/08/21	50,000,000.00	49,995,325.01	49,993,000.00
116596	FHLB D-N	0.0370	10/15/21	50,000,000.00	49,994,552.78	49,992,500.00
116597	FHLB D-N	0.0370	10/15/21	50,000,000.00	49,994,552.78	49,992,500.00
116607	FHLB D-N	0.0550	04/14/22	42,000,000.00	41,981,584.17	41,979,840.00
116641	FHLB D-N	0.0250	10/20/21	50,000,000.00	49,996,145.84	49,992,500.00
116680	FHLB D-N	0.0330	10/27/21	50,000,000.00	49,994,591.66	49,992,000.00
116681	FHLB D-N	0.0330	10/27/21	50,000,000.00	49,994,591.66	49,992,000.00
116697	FHLB D-N	0.0250	10/29/21	50,000,000.00	49,995,833.34	49,991,500.00
116698	FHLB D-N	0.0250	10/29/21	50,000,000.00	49,995,833.34	49,991,500.00
116717	FHLB D-N	0.0450	05/03/22	50,000,000.00	49,980,875.00	49,970,500.00
116722	FHLB D-N	0.0360	11/03/21	50,000,000.00	49,993,750.00	49,989,500.00
116723	FHLB D-N	0.0360	11/03/21	50,000,000.00	49,993,750.00	49,989,500.00
116736	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,976,472.22	49,970,000.00
116737	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,976,472.22	49,970,000.00
116738	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,976,472.22	49,970,000.00
116739	FHLB D-N	0.0550	05/05/22	50,000,000.00	49,976,472.22	49,970,000.00
116747	FHLB D-N	0.0330	11/05/21	50,000,000.00	49,994,179.16	49,989,500.00
116748	FHLB D-N	0.0330	11/05/21	50,000,000.00	49,994,179.16	49,989,500.00
116749	FHLB D-N	0.0330	11/05/21	50,000,000.00	49,994,179.16	49,989,500.00
116750	FHLB D-N	0.0330	11/05/21	50,000,000.00	49,994,179.16	49,989,500.00
116909	FHLB D-N	0.0250	11/26/21	50,000,000.00	49,994,861.12	49,987,500.00
116910	FHLB D-N	0.0250	11/26/21	50,000,000.00	49,994,861.12	49,987,500.00
116969	FHLB D-N	0.0200	09/08/21	50,000,000.00	49,998,083.33	49,995,000.00
116970	FHLB D-N	0.0200	09/08/21	29,000,000.00	28,998,888.33	28,997,100.00
117007	FHLB D-N	0.0500	06/13/22	50,000,000.00	49,975,902.78	49,966,500.00
117017	FHLB D-N	0.0200	09/10/21	50,000,000.00	49,998,027.78	49,995,000.00
117018	FHLB D-N	0.0200	09/10/21	15,000,000.00	14,999,408.33	14,998,500.00
117021	FHLB D-N	0.0250	09/15/21	50,000,000.00	49,997,361.11	49,994,500.00
117038	FHLB D-N	0.0350	09/15/21	50,000,000.00	49,996,305.56	49,994,500.00
117042	FHLB D-N	0.0450	09/22/21	50,000,000.00	49,994,812.50	49,994,500.00
117043	FHLB D-N	0.0450	09/22/21	50,000,000.00	49,994,812.50	49,994,500.00
117044	FHLB D-N	0.0250	07/29/21	50,000,000.00	49,999,027.78	49,999,000.00
117045	FHLB D-N	0.0250	07/29/21	50,000,000.00	49,999,027.78	49,999,000.00
117049	FHLB D-N	0.0350	07/30/21	50,000,000.00	49,998,590.28	49,999,000.00
117050	FHLB D-N	0.0350	07/30/21	50,000,000.00	49,998,590.28	49,999,000.00
117053	FHLB D-N	0.0350	07/27/21	50,000,000.00	49,998,736.11	49,999,000.00
117054	FHLB D-N	0.0350	07/27/21	50,000,000.00	49,998,736.11	49,999,000.00
117062	FHLB D-N	0.0350	08/03/21	50,000,000.00	49,998,395.83	49,998,000.00
117063	FHLB D-N	0.0350	08/02/21	50,000,000.00	49,998,444.44	49,998,000.00
117079	FHLB D-N	0.0350	07/30/21	50,000,000.00	49,998,590.28	49,999,000.00
117080	FHLB D-N	0.0350	07/30/21	50,000,000.00	49,998,590.28	49,999,000.00
117081	FHLB D-N	0.0350	07/30/21	50,000,000.00	49,998,590.28	49,999,000.00
117082	FHLB D-N	0.0350	07/30/21	50,000,000.00	49,998,590.28	49,999,000.00
117087	FHLB D-N	0.0350	08/02/21	50,000,000.00	49,998,444.45	49,998,000.00
117088	FHLB D-N	0.0350	08/02/21	50,000,000.00	49,998,444.45	49,998,000.00
117089	FHLB D-N	0.0350	08/02/21	50,000,000.00	49,998,444.45	49,998,000.00
117090	FHLB D-N	0.0350	08/02/21	50,000,000.00	49,998,444.45	49,998,000.00
117126	FHLB D-N	0.0400	08/16/21	50,000,000.00	49,997,444.44	49,997,500.00
117127	FHLB D-N	0.0400	08/16/21	50,000,000.00	49,997,444.44	49,997,500.00
117128	FHLB D-N	0.0400	08/16/21	50,000,000.00	49,997,444.44	49,997,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2021 to June 30, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
117129	FHLB D-N	0.0400	08/16/21	50,000,000.00	49,997,444.44	49,997,500.00
117151	FHLB D-N	0.0450	09/29/21	50,000,000.00	49,994,375.00	49,994,000.00
117152	FHLB D-N	0.0400	08/25/21	50,000,000.00	49,996,944.45	49,997,000.00
FHLB DISC TOTAL				**4,586,000,000.00**	**4,585,517,500.34**	**4,585,331,940.00**
112422	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,420,500.00
112423	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,420,500.00
112439	FHLMC 2.01 (CALLABL	2.0100	12/23/26	50,000,000.00	50,000,000.00	50,420,500.00
112901	FHLMC 1.50	1.5000	02/12/25	25,000,000.00	24,986,055.66	25,802,000.00
113117	FHLMC 1.00 (CALLABL	1.0000	03/17/26	50,000,000.00	50,000,000.00	49,984,000.00
113530	FHLMC 1.00 (CALLABL	1.0000	04/28/26	50,000,000.00	50,000,000.00	49,903,500.00
113544	FHLMC 1.00 (CALLABL	1.0000	10/28/25	50,000,000.00	50,000,000.00	49,962,000.00
113668	FHLMC 1.05 (CALLABL	1.0500	05/04/27	50,000,000.00	50,000,000.00	49,549,000.00
113728	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,007,000.00
113729	FHLMC 0.75 (CALLABL	0.7500	05/27/25	50,000,000.00	50,000,000.00	50,007,000.00
113740	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	50,008,500.00
113750	FHLMC 0.77 (CALLABL	0.7700	05/27/25	50,000,000.00	50,000,000.00	50,008,500.00
113767	FHLMC 1.05 (CALLABL	1.0500	05/27/27	50,000,000.00	50,000,000.00	49,513,500.00
113774	FHLMC 1.07 (CALLABL	1.0700	05/27/27	50,000,000.00	50,000,000.00	49,570,500.00
113793	FHLMC 0.73 (CALLABL	0.7300	05/27/25	50,000,000.00	50,000,000.00	50,005,500.00
113992	FHLMC 1.00 (CALLABL	1.0000	06/23/27	25,000,000.00	25,000,000.00	24,690,750.00
114019	FHLMC 1.00 (CALLABL	1.0000	06/28/27	25,000,000.00	24,999,786.16	24,733,250.00
114045	FHLMC 0.71 (CALLABL	0.7100	06/23/25	50,000,000.00	50,000,000.00	49,795,500.00
114161	FHLMC 0.83 (CALLABL	0.8300	07/22/26	25,000,000.00	25,000,000.00	24,828,750.00
114217	FHLMC 1.00 (CALLABL	1.0000	07/29/27	50,000,000.00	50,000,000.00	49,313,500.00
114224	FHLMC 0.83 (CALLABL	0.8300	07/29/27	50,000,000.00	50,000,000.00	48,816,000.00
114308	FHLMC 1.10 (CALLABL	1.1000	02/12/29	25,000,000.00	25,000,000.00	24,310,500.00
114371	FHLMC 1.10 (CALLABL	1.1000	08/20/29	25,000,000.00	25,000,000.00	24,178,500.00
114378	FHLMC 1.15 (CALLABL	1.1500	08/24/29	25,000,000.00	25,000,000.00	24,272,250.00
114390	FHLMC 1.07 (CALLABL	1.0700	08/25/28	25,000,000.00	25,000,000.00	24,437,750.00
114391	FHLMC 1.25 (CALLABL	1.2500	08/26/30	25,000,000.00	25,000,000.00	24,266,750.00
114393	FHLMC 1.26 (CALLABL	1.2600	09/03/30	25,000,000.00	25,000,000.00	24,142,000.00
114454	FHLMC 1.20 (CALLABL	1.2000	08/27/30	25,000,000.00	25,000,000.00	24,201,000.00
114465	FHLMC 1.20 (CALLABL	1.2000	09/09/30	25,000,000.00	25,000,000.00	24,192,500.00
114490	FHLMC 1.25 (CALLABL	1.2500	09/09/30	25,000,000.00	25,000,000.00	24,258,000.00
114491	FHLMC 1.28 (CALLABL	1.2800	09/17/30	25,000,000.00	25,000,000.00	24,276,250.00
114506	FHLMC 1.25 (CALLABL	1.2500	09/16/30	25,000,000.00	25,000,000.00	24,254,000.00
114526	FHLMC 1.32 (CALLABL	1.3200	09/17/30	25,000,000.00	25,000,000.00	24,340,750.00
114623	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	48,647,000.00
114624	FHLMC 1.33 (CALLABL	1.3300	09/26/30	50,000,000.00	50,000,000.00	48,714,000.00
114640	FHLMC 1.25 (CALLABL	1.2500	09/23/30	50,000,000.00	50,000,000.00	48,500,000.00
114641	FHLMC 1.25 (CALLABL	1.2500	09/23/30	50,000,000.00	50,000,000.00	48,500,000.00
114642	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	48,647,000.00
114643	FHLMC 1.00 (CALLABL	1.0000	09/28/28	50,000,000.00	50,000,000.00	48,647,000.00
114660	FHLMC 1.25 (CALLABL	1.2500	09/30/30	50,000,000.00	50,000,000.00	48,490,000.00
114675	FHLMC 1.25 (CALLABL	1.2500	09/30/30	50,000,000.00	50,000,000.00	48,490,000.00
114702	FHLMC 1.24 (CALLABL	1.2400	09/30/30	50,000,000.00	50,000,000.00	48,488,500.00
114744	FHLMC 1.24 (CALLABL	1.2400	10/08/30	50,000,000.00	50,000,000.00	48,479,000.00
114792	FHLMC 1.25 (CALLABL	1.2500	10/15/30	50,000,000.00	50,000,000.00	48,472,500.00
114793	FHLMC 1.25 (CALLABL	1.2500	10/22/30	50,000,000.00	50,000,000.00	48,464,500.00
114819	FHLMC 1.26 (CALLABL	1.2600	10/15/30	50,000,000.00	50,000,000.00	48,433,000.00
114829	FHLMC 1.26 (CALLABL	1.2600	10/22/30	50,000,000.00	49,986,035.06	48,424,500.00
114830	FHLMC 1.26 (CALLABL	1.2600	10/22/30	25,000,000.00	24,993,017.51	24,212,250.00
114831	FHLMC 1.27 (CALLABL	1.2700	10/22/30	50,000,000.00	50,000,000.00	48,468,000.00
114841	FHLMC 1.27 (CALLABL	1.2700	10/21/30	50,000,000.00	50,000,000.00	48,469,000.00
114842	FHLMC 1.29 (CALLABL	1.2900	10/21/30	50,000,000.00	50,000,000.00	48,554,500.00
114843	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,383,500.00
114844	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,383,500.00
114854	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,383,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2021 to June 30, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
114875	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,383,500.00
114876	FHLMC 1.31 (CALLABL	1.3100	10/28/30	50,000,000.00	50,000,000.00	48,591,000.00
114884	FHLMC 1.31 (CALLABL	1.3100	10/28/30	50,000,000.00	50,000,000.00	48,591,000.00
114892	FHLMC 1.30 (CALLABL	1.3000	10/28/30	50,000,000.00	50,000,000.00	48,589,500.00
114970	FHLMC 1.50 (CALLABL	1.5000	11/04/32	50,000,000.00	50,000,000.00	48,660,500.00
114971	FHLMC 1.50 (CALLABL	1.5000	11/05/32	50,000,000.00	50,000,000.00	48,659,500.00
114972	FHLMC 1.31 (CALLABL	1.3100	11/12/30	50,000,000.00	50,000,000.00	48,642,500.00
114973	FHLMC 1.31 (CALLABL	1.3100	11/12/30	25,000,000.00	25,000,000.00	24,321,250.00
115000	FHLMC 1.41 (CALLABL	1.4100	11/17/31	50,000,000.00	50,000,000.00	48,114,000.00
115065	FHLMC 1.50 (CALLABL	1.5000	08/09/32	50,000,000.00	50,000,000.00	48,232,500.00
115087	FHLMC 1.50 (CALLABL	1.5000	11/23/32	50,000,000.00	50,000,000.00	48,088,500.00
115094	FHLMC 1.36 (CALLABL	1.3600	11/26/30	50,000,000.00	50,000,000.00	48,843,000.00
115223	FHLMC 1.32 (CALLABL	1.3200	11/25/31	50,000,000.00	50,000,000.00	48,403,000.00
115224	FHLMC 1.42 (CALLABL	1.4200	11/23/32	50,000,000.00	50,000,000.00	47,679,500.00
115242	FHLMC 1.32 (CALLABL	1.3200	11/25/31	50,000,000.00	50,000,000.00	48,395,000.00
115243	FHLMC 1.42 (CALLABL	1.4200	11/23/32	50,000,000.00	50,000,000.00	47,679,500.00
115244	FHLMC 1.49 (CALLABL	1.4900	11/26/32	50,000,000.00	50,000,000.00	48,043,000.00
115284	FHLMC 1.40 (CALLABL	1.4000	12/02/31	50,000,000.00	50,000,000.00	48,792,500.00
115285	FHLMC 1.22 (CALLABL	1.2200	12/09/30	50,000,000.00	50,000,000.00	48,225,500.00
115301	FHLMC 1.33 (CALLABL	1.3300	12/09/31	50,000,000.00	50,000,000.00	48,483,000.00
115302	FHLMC 1.33 (CALLABL	1.3300	12/16/31	50,000,000.00	50,000,000.00	48,491,000.00
115391	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,107,761.71	49,504,500.00
115392	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,107,761.71	49,504,500.00
115393	FHLMC 0.625 (CALLAB	0.6250	11/25/25	50,000,000.00	50,107,761.71	49,504,500.00
115394	FHLMC 0.60 (CALLABL	0.6000	11/12/25	50,000,000.00	50,000,000.00	49,788,000.00
115395	FHLMC 0.60 (CALLABL	0.6000	11/12/25	31,739,000.00	31,739,000.00	31,604,426.64
115575	FHLMC 1.36 (CALLABL	1.3600	01/06/33	50,000,000.00	50,000,000.00	47,324,500.00
115582	FHLMC 1.15 (CALLABL	1.1500	01/06/31	50,000,000.00	50,000,000.00	47,905,500.00
FHLMC Fxd-(S) TOTAL				**3,631,739,000.00**	**3,632,027,179.52**	**3,550,186,426.64**
114030	FHLMC 0.75 (CALLABL	0.7500	12/26/25	50,000,000.00	50,000,000.00	49,607,000.00
114100	FHLMC 0.73 (CALLABL	0.7300	07/09/25	50,000,000.00	50,000,000.00	50,001,000.00
FHLMC Fxd-(Q) TOTAL				**100,000,000.00**	**100,000,000.00**	**99,608,000.00**
114028	FNMA 0.50	0.5000	06/17/25	25,000,000.00	24,992,434.50	24,852,750.00
114101	FNMA 0.71 (CALLABLE	0.7100	07/09/25	50,000,000.00	50,000,000.00	49,984,500.00
114155	FNMA 0.82 (CALLABLE	0.8200	07/09/26	50,000,000.00	50,000,000.00	49,757,500.00
114160	FNMA 0.95 (CALLABLE	0.9500	07/15/27	50,000,000.00	50,000,000.00	49,598,500.00
114179	FNMA 0.75 (CALLABLE	0.7500	06/30/25	21,000,000.00	21,000,000.00	21,003,360.00
114285	FNMA 0.875 (CALLABL	0.8750	07/30/27	25,000,000.00	25,000,000.00	24,708,000.00
114392	FNMA 1.18 (CALLABLE	1.1800	08/26/30	50,000,000.00	50,000,000.00	48,477,000.00
114417	FNMA 1.25 (CALLABLE	1.2500	08/27/30	25,000,000.00	25,000,000.00	24,387,250.00
114503	FNMA 1.18 (CALLABLE	1.1800	08/26/30	25,000,000.00	25,000,000.00	24,238,500.00
114525	FNMA 1.12 (CALLABLE	1.1200	09/11/30	25,000,000.00	25,000,000.00	24,107,000.00
114631	FNMA 1.20 (CALLABLE	1.2000	09/27/30	50,000,000.00	50,000,000.00	48,549,500.00
114632	FNMA 1.25 (CALLABLE	1.2500	09/27/30	50,000,000.00	50,000,000.00	48,785,500.00
114901	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,406,852.07	47,396,500.00
114940	FNMA 1.20 (CALLABLE	1.2000	10/28/30	50,000,000.00	50,000,000.00	48,551,500.00
114983	FNMA 1.45 (CALLABLE	1.4500	10/28/32	50,000,000.00	50,000,000.00	48,838,500.00
114984	FNMA 1.365 (CALLABL	1.3650	10/28/31	50,000,000.00	50,000,000.00	48,885,500.00
114985	FNMA 1.45 (CALLABLE	1.4500	11/18/32	50,000,000.00	50,000,000.00	48,829,500.00
114986	FNMA 1.26 (CALLABLE	1.2600	10/28/30	50,000,000.00	50,000,000.00	48,797,000.00
115001	FNMA 1.46 (CALLABLE	1.4600	11/17/32	50,000,000.00	50,000,000.00	48,891,000.00
115058	FNMA 1.22 (CALLABLE	1.2200	08/27/32	50,000,000.00	49,410,309.08	47,772,000.00
115059	FNMA 1.22 (CALLABLE	1.2200	08/27/32	49,250,000.00	48,668,750.72	47,055,420.00
115066	FNMA 1.27 (CALLABLE	1.2700	11/18/30	50,000,000.00	50,000,000.00	48,845,500.00
115109	FNMA 1.24 (CALLABLE	1.2400	11/25/30	50,000,000.00	50,000,000.00	48,706,500.00
115126	FNMA 1.50 (CALLABLE	1.5000	11/16/32	50,000,000.00	50,000,000.00	49,081,000.00
115127	FNMA 1.32 (CALLABLE	1.3200	11/18/30	50,000,000.00	50,000,000.00	49,063,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2021 to June 30, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115128	FNMA 1.50 (CALLABLE	1.5000	11/23/32	50,000,000.00	50,000,000.00	49,082,000.00
115254	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,116,728.91	47,396,500.00
115257	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	49,141,347.46	47,396,500.00
115343	FNMA 1.515 (CALLABL	1.5150	12/08/32	50,000,000.00	50,000,000.00	49,134,000.00
115344	FNMA 1.36 (CALLABLE	1.3600	12/16/31	50,000,000.00	50,000,000.00	48,786,500.00
115358	FNMA 1.33 (CALLABLE	1.3300	12/09/30	50,000,000.00	50,000,000.00	49,085,500.00
115359	FNMA 1.24 (CALLABLE	1.2400	12/09/30	50,000,000.00	50,000,000.00	48,690,000.00
115378	FNMA 0.95 (CALLABLE	0.9500	12/08/28	50,000,000.00	50,000,000.00	48,886,500.00
115379	FNMA 1.00 (CALLABLE	1.0000	12/08/28	50,000,000.00	50,000,000.00	49,064,000.00
115380	FNMA 1.35 (CALLABLE	1.3500	12/16/31	50,000,000.00	50,000,000.00	48,747,000.00
115461	FNMA 1.33 (CALLABLE	1.3300	12/10/30	50,000,000.00	50,000,000.00	49,084,500.00
115492	FNMA 1.30 (CALLABLE	1.3000	12/17/30	25,000,000.00	24,988,170.87	24,468,500.00
115691	FNMA 1.36 (CALLABLE	1.3600	01/20/33	50,000,000.00	50,000,000.00	48,279,000.00
115697	FNMA 0.875	0.8750	08/05/30	25,000,000.00	24,387,277.67	23,698,250.00
115698	FNMA 1.31 (CALLABLE	1.3100	01/27/32	50,000,000.00	50,000,000.00	48,493,000.00
115699	FNMA 1.31 (CALLABLE	1.3100	01/27/32	50,000,000.00	50,000,000.00	48,493,000.00
115756	FNMA 1.61 (CALLABLE	1.6100	01/27/33	50,000,000.00	50,000,000.00	49,582,000.00
115882	FNMA NOTE 0.875	0.8750	08/05/30	50,000,000.00	48,986,962.02	47,396,500.00
FNMA TOTAL				**1,945,250,000.00**	**1,940,098,833.30**	**1,894,926,030.00**
113929	FHLMC 1.75 (CALLABL	0.5000	12/09/25	50,000,000.00	50,000,000.00	48,934,500.00
MCPN TOTAL				**50,000,000.00**	**50,000,000.00**	**48,934,500.00**
116311	MONT BLANC CAPITAL	0.1700	07/20/21	50,000,000.00	49,995,513.89	49,997,500.00
116312	MONT BLANC CAPITAL	0.1700	07/20/21	50,000,000.00	49,995,513.89	49,997,500.00
116354	MONT BLANC CAPITAL	0.1600	07/20/21	50,000,000.00	49,995,777.78	49,997,500.00
116427	LA FAYETTE ASSET SE	0.1400	07/22/21	28,753,000.00	28,750,651.84	28,751,274.82
116442	CANCARA ASSET SEC L	0.1300	07/06/21	50,000,000.00	49,999,097.22	49,999,000.00
116443	CANCARA ASSET SEC L	0.1300	07/06/21	14,525,000.00	14,524,737.74	14,524,709.50
116466	CAFCO LLC CP	0.1300	07/07/21	50,000,000.00	49,998,916.67	49,999,000.00
116486	OLD LINE FUNDING LL	0.1200	07/08/21	50,000,000.00	49,998,833.33	49,999,000.00
116499	SHEFFIELD RECEIVABL	0.1500	07/09/21	50,000,000.00	49,998,333.33	49,999,000.00
116500	SHEFFIELD RECEIVABL	0.1500	07/09/21	50,000,000.00	49,998,333.33	49,999,000.00
116501	CRC FUNDING LLC CP	0.1200	07/08/21	24,750,000.00	24,749,422.50	24,749,505.00
116502	LA FAYETTE ASSET SE	0.1300	07/07/21	26,077,000.00	26,076,435.00	26,076,478.46
116504	UNILEVER CAPITAL CO	0.0500	07/02/21	50,000,000.00	49,999,930.56	49,999,500.00
116507	UNILEVER CAPITAL CO	0.0500	07/02/21	50,000,000.00	49,999,930.56	49,999,500.00
116508	SHEFFIELD RECEIVABL	0.1500	07/08/21	50,000,000.00	49,998,541.67	49,999,000.00
116509	CAFCO LLC CP	0.1200	07/08/21	50,000,000.00	49,998,833.33	49,999,000.00
116525	SHEFFIELD RECEIVABL	0.1300	07/12/21	50,000,000.00	49,998,013.89	49,998,500.00
116528	NATIXIS NY BRANCH C	0.1000	07/09/21	50,000,000.00	49,998,888.89	49,999,000.00
116529	NATIXIS NY BRANCH C	0.1000	07/09/21	50,000,000.00	49,998,888.89	49,999,000.00
116534	CRC FUNDING LLC CP	0.1200	07/09/21	35,000,000.00	34,999,066.67	34,999,300.00
116570	CAFCO LLC CP	0.1200	07/14/21	50,000,000.00	49,997,833.33	49,998,500.00
116571	LA FAYETTE ASSET SE	0.1500	07/13/21	29,997,000.00	29,995,500.15	29,996,100.09
116574	SHEFFIELD RECEIVABL	0.1500	07/14/21	50,000,000.00	49,997,291.67	49,998,500.00
116577	NATIXIS NY BRANCH C	0.1000	07/15/21	50,000,000.00	49,998,055.56	49,998,500.00
116587	CAFCO LLC CP	0.1300	07/15/21	25,000,000.00	24,998,736.11	24,999,000.00
116589	CANCARA ASSET SEC L	0.1400	07/16/21	39,000,000.00	38,997,725.00	38,998,440.00
116593	LA FAYETTE ASSET SE	0.1500	07/14/21	26,266,000.00	26,264,577.26	26,265,212.02
116594	SHEFFIELD RECEIVABL	0.1300	07/15/21	50,000,000.00	49,997,472.22	49,998,000.00
116605	UNILEVER CAPITAL CO	0.0500	07/08/21	50,000,000.00	49,999,513.89	49,999,000.00
116606	UNILEVER CAPITAL CO	0.0500	07/08/21	30,000,000.00	29,999,708.33	29,999,400.00
116609	SHEFFIELD RECEIVABL	0.1400	07/15/21	50,000,000.00	49,997,277.78	49,998,000.00
116617	LA FAYETTE ASSET SE	0.1200	07/21/21	44,191,000.00	44,188,053.93	44,188,790.45
116619	CANCARA ASSET SEC L	0.1300	07/21/21	50,000,000.00	49,996,388.89	49,997,500.00
116620	CANCARA ASSET SEC L	0.1300	07/21/21	3,000,000.00	2,999,783.33	2,999,850.00
116621	MONT BLANC CAPITAL	0.1500	07/22/21	30,005,000.00	30,002,374.56	30,003,199.70
116624	OLD LINE FUNDING LL	0.1300	08/13/21	25,500,000.00	25,496,040.42	25,497,195.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2021 to June 30, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116642	MONT BLANC CAPITAL	0.1500	08/20/21	44,750,000.00	44,740,677.08	44,743,287.50
116661	UNILEVER CAPITAL CO	0.0500	07/13/21	49,300,000.00	49,299,178.33	49,298,521.00
116664	SHEFFIELD RECEIVABL	0.1300	07/01/21	21,277,000.00	21,277,000.00	21,276,787.23
116666	CHARIOT FUNDING LLC	0.1400	07/23/21	50,000,000.00	49,995,722.22	49,997,500.00
116667	LA FAYETTE ASSET SE	0.1200	07/26/21	21,878,000.00	21,876,176.83	21,876,468.54
116696	ATLANTIC ASSET SEC	0.0700	08/13/21	43,315,000.00	43,311,378.39	43,309,802.20
116709	JUPITER SEC COMPANY	0.1300	07/01/21	50,000,000.00	50,000,000.00	49,999,500.00
116713	NATIXIS NY BRANCH C	0.1300	08/02/21	50,000,000.00	49,994,222.22	49,996,500.00
116715	JUPITER SEC COMPANY	0.1100	07/12/21	50,000,000.00	49,998,319.44	49,998,500.00
116716	JUPITER SEC COMPANY	0.1100	07/12/21	25,000,000.00	24,999,159.72	24,999,250.00
116718	CHARIOT FUNDING LLC	0.1100	07/12/21	50,000,000.00	49,998,319.44	49,998,500.00
116720	ATLANTIC ASSET SEC	0.1100	08/04/21	25,000,000.00	24,997,402.78	24,997,500.00
116724	THUNDER BAY FUNDING	0.1100	07/14/21	50,000,000.00	49,998,013.89	49,998,500.00
116725	THUNDER BAY FUNDING	0.1100	07/14/21	10,000,000.00	9,999,602.78	9,999,700.00
116726	SHEFFIELD RECEIVABL	0.1100	07/06/21	50,000,000.00	49,999,236.11	49,999,000.00
116731	MONT BLANC CAPITAL	0.1400	09/09/21	17,465,000.00	17,460,245.64	17,461,157.70
116733	SHEFFIELD RECEIVABL	0.1000	07/08/21	32,500,000.00	32,499,368.06	32,499,350.00
116743	CANADIAN IMP BK OF	0.1000	08/04/21	50,000,000.00	49,995,277.78	49,996,000.00
116744	CANADIAN IMP BK OF	0.1000	08/04/21	50,000,000.00	49,995,277.78	49,996,000.00
116745	EMERSON ELECTRIC CO	0.0700	07/26/21	25,000,000.00	24,998,784.72	24,998,750.00
116751	NATIXIS NY BRANCH C	0.1300	08/05/21	50,000,000.00	49,993,680.56	49,996,000.00
116752	NATIXIS NY BRANCH C	0.1300	08/05/21	50,000,000.00	49,993,680.56	49,996,000.00
116759	NATIXIS NY BRANCH C	0.1300	08/06/21	50,000,000.00	49,993,500.00	49,996,000.00
116760	ATLANTIC ASSET SEC	0.0800	07/09/21	50,000,000.00	49,999,111.11	49,999,000.00
116764	CHARIOT FUNDING LLC	0.1000	07/09/21	50,000,000.00	49,998,888.89	49,999,000.00
116765	CHARIOT FUNDING LLC	0.1000	07/09/21	25,000,000.00	24,999,444.44	24,999,500.00
116766	LA FAYETTE ASSET SE	0.0900	07/15/21	40,000,000.00	39,998,600.00	39,998,400.00
116772	SHEFFIELD RECEIVABL	0.1000	07/14/21	50,000,000.00	49,998,194.45	49,998,500.00
116774	ATLANTIC ASSET SEC	0.0800	07/13/21	25,000,000.00	24,999,333.33	24,999,250.00
116775	LA FAYETTE ASSET SE	0.0900	07/15/21	14,997,000.00	14,996,475.11	14,996,400.12
116778	CAFCO LLC CP	0.1100	08/05/21	50,000,000.00	49,994,652.78	49,995,000.00
116779	CAFCO LLC CP	0.1100	08/05/21	25,000,000.00	24,997,326.39	24,997,500.00
116780	CHARIOT FUNDING LLC	0.1100	08/10/21	50,000,000.00	49,993,888.89	49,995,500.00
116784	LA FAYETTE ASSET SE	0.0900	07/08/21	28,980,000.00	28,979,492.85	28,979,420.40
116785	CAFCO LLC CP	0.1100	08/11/21	50,000,000.00	49,993,736.11	49,994,000.00
116786	CAFCO LLC CP	0.1100	08/11/21	50,000,000.00	49,993,736.11	49,994,000.00
116789	TOYOTA MOTOR CREDIT	0.0600	07/15/21	50,000,000.00	49,998,833.33	49,998,500.00
116790	TOYOTA MOTOR CREDIT	0.0600	07/15/21	50,000,000.00	49,998,833.33	49,998,500.00
116791	CHARIOT FUNDING LLC	0.1000	08/11/21	36,000,000.00	35,995,900.00	35,996,760.00
116792	ATLANTIC ASSET SEC	0.1000	08/12/21	25,000,000.00	24,997,083.33	24,997,000.00
116794	AUTOBAHN FUNDING CO	0.0800	07/14/21	50,000,000.00	49,998,555.55	49,998,500.00
116795	ATLANTIC ASSET SEC	0.0700	07/15/21	40,000,000.00	39,998,911.11	39,998,400.00
116797	SHEFFIELD RECEIVABL	0.1000	07/14/21	25,000,000.00	24,999,097.22	24,999,250.00
116800	LA FAYETTE ASSET SE	0.1000	07/12/21	29,751,000.00	29,750,090.94	29,750,107.47
116804	JUPITER SEC COMPANY	0.1000	07/20/21	50,000,000.00	49,997,361.11	49,997,500.00
116805	JUPITER SEC COMPANY	0.1000	07/20/21	50,000,000.00	49,997,361.11	49,997,500.00
116808	LA FAYETTE ASSET SE	0.1000	07/16/21	38,908,000.00	38,906,378.83	38,906,443.68
116812	ATLANTIC ASSET SEC	0.0700	07/15/21	50,000,000.00	49,998,638.89	49,998,000.00
116813	MONT BLANC CAPITAL	0.1300	08/20/21	41,504,000.00	41,496,506.23	41,497,774.40
116814	CANCARA ASSET SEC L	0.1200	08/18/21	11,000,000.00	10,998,240.00	10,998,460.00
116815	LA FAYETTE ASSET SE	0.1000	08/16/21	36,752,000.00	36,747,303.91	36,747,222.24
116821	CRC FUNDING LLC CP	0.1100	09/03/21	50,000,000.00	49,990,222.22	49,990,500.00
116840	ATLANTIC ASSET SEC	0.0700	07/19/21	50,000,000.00	49,998,250.00	49,997,500.00
116841	ATLANTIC ASSET SEC	0.0700	07/19/21	50,000,000.00	49,998,250.00	49,997,500.00
116845	SHEFFIELD RECEIVABL	0.0900	08/31/21	28,892,000.00	28,887,593.97	28,886,510.52
116846	THUNDER BAY FUNDING	0.0800	08/10/21	50,000,000.00	49,995,555.55	49,995,500.00
116849	CAFCO LLC CP	0.0700	07/15/21	50,000,000.00	49,998,638.89	49,998,000.00
116855	OLD LINE FUNDING LL	0.0900	09/08/21	33,742,000.00	33,736,179.51	33,735,251.60
116856	CAFCO LLC CP	0.0700	09/01/21	50,000,000.00	49,993,972.22	49,990,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2021 to June 30, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116864	SHEFFIELD RECEIVABL	0.1000	08/24/21	20,000,000.00	19,997,000.00	19,996,800.00
116865	AUTOBAHN FUNDING CO	0.0800	07/19/21	10,000,000.00	9,999,600.00	9,999,500.00
116867	ATLANTIC ASSET SEC	0.0700	07/01/21	50,000,000.00	50,000,000.00	49,999,500.00
116873	LA FAYETTE ASSET SE	0.0800	08/24/21	25,000,000.00	24,997,000.00	24,996,000.00
116875	THUNDER BAY FUNDING	0.0800	07/27/21	50,000,000.00	49,997,111.11	49,997,000.00
116878	SHEFFIELD RECEIVABL	0.0700	08/23/21	50,000,000.00	49,994,847.23	49,992,000.00
116879	LA FAYETTE ASSET SE	0.0700	07/01/21	24,278,000.00	24,278,000.00	24,277,757.22
116880	CAFCO LLC CP	0.0800	09/08/21	50,000,000.00	49,992,333.33	49,989,500.00
116881	CAFCO LLC CP	0.0800	09/08/21	50,000,000.00	49,992,333.33	49,989,500.00
116885	CIESCO LLC CP	0.0700	09/07/21	50,000,000.00	49,993,388.89	49,989,500.00
116891	ATLANTIC ASSET SEC	0.0500	07/01/21	50,000,000.00	50,000,000.00	49,999,500.00
116894	SHEFFIELD RECEIVABL	0.0700	08/23/21	23,000,000.00	22,997,629.72	22,996,320.00
116898	CAFCO LLC CP	0.0800	09/10/21	50,000,000.00	49,992,111.11	49,989,000.00
116899	CAFCO LLC CP	0.0800	09/10/21	50,000,000.00	49,992,111.11	49,989,000.00
116900	AUTOBAHN FUNDING CO	0.0800	07/30/21	35,000,000.00	34,997,744.44	34,997,200.00
116901	CAFCO LLC CP	0.0700	09/09/21	28,000,000.00	27,996,188.89	27,993,840.00
116904	CANCARA ASSET SEC L	0.0900	07/30/21	25,500,000.00	25,498,151.25	25,497,960.00
116905	THUNDER BAY FUNDING	0.0600	07/27/21	50,000,000.00	49,997,833.33	49,997,000.00
116913	OLD LINE FUNDING LL	0.0700	08/25/21	50,000,000.00	49,994,652.78	49,992,500.00
116915	TORONTO DOMINION BA	0.0400	07/02/21	50,000,000.00	49,999,944.44	49,999,500.00
116920	TOYOTA MOTOR CREDIT	0.0400	08/09/21	50,000,000.00	49,997,833.34	49,996,000.00
116921	AUTOBAHN FUNDING CO	0.0700	07/06/21	30,000,000.00	29,999,708.33	29,999,400.00
116923	TORONTO DOMINION BA	0.0300	07/02/21	50,000,000.00	49,999,958.33	49,999,500.00
116924	OLD LINE FUNDING LL	0.0400	07/26/21	50,000,000.00	49,998,611.11	49,997,000.00
116926	CANADIAN IMP BK OF	0.0400	07/02/21	50,000,000.00	49,999,944.44	49,999,500.00
116927	CANADIAN IMP BK OF	0.0400	07/02/21	50,000,000.00	49,999,944.44	49,999,500.00
116928	CANADIAN IMP BK OF	0.0300	07/02/21	50,000,000.00	49,999,958.33	49,999,500.00
116929	CANCARA ASSET SEC L	0.0700	08/03/21	50,000,000.00	49,996,791.66	49,995,500.00
116930	CANCARA ASSET SEC L	0.0700	08/03/21	4,000,000.00	3,999,743.34	3,999,640.00
116932	AUTOBAHN FUNDING CO	0.0800	07/19/21	50,000,000.00	49,998,000.00	49,997,500.00
116933	AUTOBAHN FUNDING CO	0.0800	07/19/21	15,000,000.00	14,999,400.00	14,999,250.00
116935	TORONTO DOMINION BA	0.0300	07/06/21	50,000,000.00	49,999,791.67	49,999,000.00
116936	TORONTO DOMINION BA	0.0300	07/06/21	50,000,000.00	49,999,791.67	49,999,000.00
116937	ATLANTIC ASSET SEC	0.0500	08/02/21	50,000,000.00	49,997,777.78	49,995,500.00
116938	CANCARA ASSET SEC L	0.0700	08/06/21	50,000,000.00	49,996,500.00	49,995,000.00
116942	TORONTO DOMINION BA	0.0300	07/09/21	50,000,000.00	49,999,666.67	49,999,000.00
116943	TORONTO DOMINION BA	0.0300	07/09/21	50,000,000.00	49,999,666.67	49,999,000.00
116944	ATLANTIC ASSET SEC	0.0300	07/07/21	50,000,000.00	49,999,750.00	49,999,000.00
116945	AUTOBAHN FUNDING CO	0.0600	07/06/21	50,000,000.00	49,999,583.33	49,999,000.00
116946	AUTOBAHN FUNDING CO	0.0600	07/06/21	10,000,000.00	9,999,916.67	9,999,800.00
116948	CHARIOT FUNDING LLC	0.0600	08/04/21	20,000,000.00	19,998,866.67	19,998,400.00
116949	LA FAYETTE ASSET SE	0.0600	08/30/21	50,000,000.00	49,995,000.00	49,991,000.00
116950	CHARIOT FUNDING LLC	0.0600	07/21/21	50,000,000.00	49,998,333.33	49,997,500.00
116954	TOYOTA MOTOR CREDIT	0.0400	08/09/21	50,000,000.00	49,997,833.33	49,996,000.00
116955	OLD LINE FUNDING LL	0.0400	07/16/21	50,000,000.00	49,999,166.67	49,998,500.00
116956	THUNDER BAY FUNDING	0.0400	08/06/21	50,000,000.00	49,998,000.00	49,996,000.00
116957	THUNDER BAY FUNDING	0.0400	08/06/21	50,000,000.00	49,998,000.00	49,996,000.00
116958	OLD LINE FUNDING LL	0.0400	07/15/21	21,500,000.00	21,499,665.55	21,499,355.00
116960	REGENCY MARKETS NO.	0.0700	07/08/21	30,921,000.00	30,920,579.13	30,920,381.58
116961	REGENCY MARKETS NO.	0.1000	07/08/21	49,059,000.00	49,058,046.08	49,058,018.82
116962	TORONTO DOMINION BA	0.0300	07/15/21	50,000,000.00	49,999,416.67	49,998,000.00
116965	TOYOTA MOTOR CREDIT	0.0400	08/13/21	50,000,000.00	49,997,611.11	49,995,000.00
116966	TORONTO DOMINION BA	0.0300	07/16/21	50,000,000.00	49,999,375.00	49,998,000.00
116971	ATLANTIC ASSET SEC	0.0600	08/06/21	32,794,000.00	32,792,032.36	32,790,720.60
116972	AUTOBAHN FUNDING CO	0.0700	07/09/21	25,000,000.00	24,999,611.11	24,999,500.00
116973	CANADIAN IMP BK OF	0.0300	07/30/21	50,000,000.00	49,998,791.67	49,996,500.00
116974	CANADIAN IMP BK OF	0.0300	07/30/21	50,000,000.00	49,998,791.67	49,996,500.00
116975	CANADIAN IMP BK OF	0.0300	08/02/21	50,000,000.00	49,998,666.67	49,996,500.00
116976	CANADIAN IMP BK OF	0.0300	08/02/21	50,000,000.00	49,998,666.67	49,996,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2021 to June 30, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116977	CANADIAN IMP BK OF	0.0300	07/26/21	50,000,000.00	49,998,958.33	49,997,000.00
116978	CANADIAN IMP BK OF	0.0300	07/26/21	50,000,000.00	49,998,958.33	49,997,000.00
116979	TORONTO DOMINION BA	0.0300	08/09/21	50,000,000.00	49,998,375.00	49,995,000.00
116980	TORONTO DOMINION BA	0.0300	08/09/21	50,000,000.00	49,998,375.00	49,995,000.00
116982	LA FAYETTE ASSET SE	0.0400	08/02/21	25,000,000.00	24,999,111.11	24,997,750.00
116984	CANADIAN IMP BK OF	0.0250	07/27/21	50,000,000.00	49,999,097.22	49,997,000.00
116985	CANADIAN IMP BK OF	0.0250	07/27/21	50,000,000.00	49,999,097.22	49,997,000.00
116987	LA FAYETTE ASSET SE	0.0550	09/08/21	27,714,000.00	27,711,078.48	27,708,180.06
116993	TOYOTA MOTOR CREDIT	0.0300	08/05/21	50,000,000.00	49,998,541.67	49,996,500.00
116994	TOYOTA MOTOR CREDIT	0.0300	08/05/21	50,000,000.00	49,998,541.67	49,996,500.00
116995	ATLANTIC ASSET SEC	0.0400	08/13/21	50,000,000.00	49,997,611.11	49,994,000.00
116996	ATLANTIC ASSET SEC	0.0400	08/13/21	10,501,000.00	10,500,498.28	10,499,739.88
116997	CRC FUNDING LLC CP	0.0600	09/13/21	50,000,000.00	49,993,833.34	49,990,000.00
116999	TORONTO DOMINION BA	0.0300	07/22/21	50,000,000.00	49,999,125.00	49,997,500.00
117000	TORONTO DOMINION BA	0.0300	07/21/21	50,000,000.00	49,999,166.67	49,997,500.00
117001	CHARIOT FUNDING LLC	0.0600	09/13/21	47,000,000.00	46,994,203.34	46,991,540.00
117002	EMERSON ELECTRIC CO	0.0300	09/13/21	21,000,000.00	20,998,705.00	20,996,850.00
117004	CRC FUNDING LLC CP	0.0600	09/14/21	50,000,000.00	49,993,750.00	49,990,000.00
117008	AUTOBAHN FUNDING CO	0.0600	07/15/21	25,000,000.00	24,999,416.67	24,999,000.00
117009	THUNDER BAY FUNDING	0.0400	08/17/21	50,000,000.00	49,997,388.89	49,994,500.00
117011	CRC FUNDING LLC CP	0.0600	09/15/21	50,000,000.00	49,993,666.67	49,989,500.00
117012	CRC FUNDING LLC CP	0.0600	09/15/21	50,000,000.00	49,993,666.67	49,989,500.00
117013	CANADIAN IMP BK OF	0.0300	07/22/21	50,000,000.00	49,999,125.00	49,997,500.00
117014	CANADIAN IMP BK OF	0.0300	07/22/21	50,000,000.00	49,999,125.00	49,997,500.00
117015	TORONTO DOMINION BA	0.0300	07/21/21	50,000,000.00	49,999,166.67	49,997,500.00
117019	LA FAYETTE ASSET SE	0.0700	09/14/21	45,701,000.00	45,694,335.27	45,690,031.76
117020	CANADIAN IMP BK OF	0.0275	07/19/21	35,243,000.00	35,242,515.41	35,241,590.28
117025	SHEFFIELD RECEIVABL	0.0600	09/13/21	50,000,000.00	49,993,833.33	49,988,500.00
117026	CIESCO LLC CP	0.0500	09/16/21	50,000,000.00	49,994,652.78	49,987,500.00
117027	CIESCO LLC CP	0.0500	09/16/21	50,000,000.00	49,994,652.78	49,987,500.00
117028	CANADIAN IMP BK OF	0.0300	07/30/21	50,000,000.00	49,998,791.67	49,996,500.00
117029	JUPITER SEC COMPANY	0.0500	07/19/21	50,000,000.00	49,998,750.00	49,997,500.00
117030	JUPITER SEC COMPANY	0.0500	07/19/21	50,000,000.00	49,998,750.00	49,997,500.00
117031	TORONTO DOMINION BA	0.0300	07/30/21	50,000,000.00	49,998,791.67	49,996,000.00
117032	CANADIAN IMP BK OF	0.0300	07/29/21	50,000,000.00	49,998,833.33	49,996,500.00
117034	OLD LINE FUNDING LL	0.0600	07/12/21	44,004,000.00	44,003,193.26	44,002,679.88
117035	MONT BLANC CAPITAL	0.0900	08/02/21	30,000,000.00	29,997,600.00	29,997,300.00
117036	MONT BLANC CAPITAL	0.0900	08/20/21	25,912,000.00	25,908,761.00	25,908,113.20
117037	TORONTO DOMINION BA	0.0800	07/30/21	50,000,000.00	49,996,777.78	49,996,000.00
117039	CANCARA ASSET SEC L	0.0900	09/17/21	45,000,000.00	44,991,225.00	44,988,750.00
117040	CANCARA ASSET SEC L	0.0900	08/20/21	50,000,000.00	49,993,750.00	49,992,500.00
117041	CANCARA ASSET SEC L	0.0900	08/20/21	8,750,000.00	8,748,906.25	8,748,687.50
117046	CIESCO LLC CP	0.0700	09/15/21	23,578,000.00	23,574,515.70	23,572,341.28
117047	SHEFFIELD RECEIVABL	0.0700	08/20/21	50,000,000.00	49,995,138.89	49,992,500.00
117048	SHEFFIELD RECEIVABL	0.0700	08/20/21	50,000,000.00	49,995,138.89	49,992,500.00
117052	CANCARA ASSET SEC L	0.1000	09/20/21	40,000,000.00	39,991,000.00	39,989,600.00
117055	LA FAYETTE ASSET SE	0.0700	08/04/21	40,271,000.00	40,268,337.64	40,266,972.90
117056	ATLANTIC ASSET SEC	0.0600	07/16/21	41,712,000.00	41,710,957.20	41,710,331.52
117059	OLD LINE FUNDING LL	0.0700	08/18/21	50,000,000.00	49,995,333.33	49,994,000.00
117060	OLD LINE FUNDING LL	0.0500	07/30/21	50,000,000.00	49,997,986.11	49,996,000.00
117061	OLD LINE FUNDING LL	0.0500	07/30/21	15,000,000.00	14,999,395.83	14,998,800.00
117064	LA FAYETTE ASSET SE	0.0800	07/26/21	40,000,000.00	39,997,777.78	39,997,200.00
117065	ATLANTIC ASSET SEC	0.0700	08/03/21	14,251,000.00	14,250,085.56	14,249,717.41
117067	CANCARA ASSET SEC L	0.1000	09/22/21	50,000,000.00	49,988,472.22	49,986,500.00
117068	CANCARA ASSET SEC L	0.1000	09/22/21	50,000,000.00	49,988,472.22	49,986,500.00
117069	THUNDER BAY FUNDING	0.0500	08/20/21	25,000,000.00	24,998,263.89	24,997,000.00
117071	LA FAYETTE ASSET SE	0.0600	08/23/21	41,899,000.00	41,895,298.92	41,892,296.16
117072	LA FAYETTE ASSET SE	0.0600	08/10/21	25,000,000.00	24,998,333.33	24,997,250.00
117073	SHEFFIELD RECEIVABL	0.1000	09/16/21	24,376,000.00	24,370,786.24	24,369,906.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2021 to June 30, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
117074	SHEFFIELD RECEIVABL	0.1000	08/31/21	50,000,000.00	49,991,527.78	49,990,500.00
117075	AUTOBAHN FUNDING CO	0.0700	07/26/21	50,000,000.00	49,997,569.45	49,996,500.00
117076	AUTOBAHN FUNDING CO	0.0700	07/26/21	20,000,000.00	19,999,027.78	19,998,600.00
117077	SHEFFIELD RECEIVABL	0.0700	08/06/21	50,000,000.00	49,996,500.00	49,995,000.00
117085	OLD LINE FUNDING LL	0.0500	08/10/21	50,000,000.00	49,997,222.22	49,995,000.00
117086	THUNDER BAY FUNDING	0.0600	08/25/21	50,000,000.00	49,995,416.66	49,993,500.00
117093	THUNDER BAY FUNDING	0.0500	08/04/21	50,000,000.00	49,997,638.89	49,996,000.00
117094	THUNDER BAY FUNDING	0.0500	08/04/21	20,000,000.00	19,999,055.55	19,998,400.00
117110	THUNDER BAY FUNDING	0.0500	07/30/21	40,000,000.00	39,998,388.89	39,997,200.00
117113	LA FAYETTE ASSET SE	0.0700	08/25/21	43,644,000.00	43,639,332.51	43,637,016.96
117114	ATLANTIC ASSET SEC	0.0500	08/04/21	50,000,000.00	49,997,638.89	49,995,000.00
117118	CANCARA ASSET SEC L	0.1100	09/30/21	50,000,000.00	49,986,097.23	49,985,000.00
117120	SHEFFIELD RECEIVABL	0.1000	08/31/21	50,000,000.00	49,991,527.78	49,990,500.00
117121	CHARIOT FUNDING LLC	0.0800	08/16/21	50,000,000.00	49,994,888.89	49,995,000.00
117125	AUTOBAHN FUNDING CO	0.0800	07/30/21	30,000,000.00	29,998,066.67	29,997,600.00
117130	CANCARA ASSET SEC L	0.1100	09/30/21	32,000,000.00	31,991,102.23	31,990,400.00
117131	REGENCY MARKETS NO.	0.1100	07/26/21	50,000,000.00	49,996,180.56	49,996,500.00
117132	ATLANTIC ASSET SEC	0.0600	08/03/21	50,000,000.00	49,997,250.00	49,995,500.00
117134	CHARIOT FUNDING LLC	0.0700	08/04/21	50,000,000.00	49,996,694.45	49,996,000.00
117135	ATLANTIC ASSET SEC	0.0500	08/03/21	27,405,000.00	27,403,743.94	27,402,533.55
117136	THUNDER BAY FUNDING	0.0500	08/18/21	50,000,000.00	49,996,666.66	49,994,500.00
117137	TORONTO DOMINION BA	0.0650	08/06/21	50,000,000.00	49,996,750.00	49,995,500.00
117139	JUPITER SEC COMPANY	0.0600	08/04/21	35,944,000.00	35,941,963.17	35,940,405.60
117140	ATLANTIC ASSET SEC	0.0500	08/06/21	25,000,000.00	24,998,750.00	24,997,500.00
117141	OLD LINE FUNDING LL	0.0600	08/13/21	50,000,000.00	49,996,416.67	49,994,500.00
117142	THUNDER BAY FUNDING	0.0500	08/06/21	50,000,000.00	49,997,500.00	49,996,000.00
117143	AUTOBAHN FUNDING CO	0.0700	07/30/21	30,000,000.00	29,998,308.34	29,997,600.00
117144	OLD LINE FUNDING LL	0.0600	08/20/21	50,000,000.00	49,995,833.34	49,993,500.00
CPD TOTAL				**10,008,032,000.00**	**10,007,386,682.05**	**10,007,179,406.80**
110109	JOHNSON & JOHNSON C	2.2500	03/03/22	22,500,000.00	22,438,380.83	22,774,725.00
117023	TOYOTA MOTOR CREDIT	0.5000	06/18/24	11,000,000.00	10,987,065.26	10,953,030.00
CORP NOTE FXD TOTAL				**33,500,000.00**	**33,425,446.09**	**33,727,755.00**
112997	JPM CHASE BK CO NOT	1.5000	02/28/23	50,000,000.00	50,000,000.00	50,230,000.00
CORP BK NT TOTAL				**50,000,000.00**	**50,000,000.00**	**50,230,000.00**
112380	USTN 1.625	1.6250	11/15/22	50,000,000.00	49,976,211.19	51,010,000.00
115286	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	47,586,000.00
115287	USTN 0.875	0.8750	11/15/30	50,000,000.00	50,000,000.00	47,586,000.00
115335	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,956,963.91	48,431,500.00
115336	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,956,963.91	48,431,500.00
115337	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,956,963.91	48,431,500.00
115338	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,956,963.91	48,431,500.00
115374	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,842,200.96	48,431,500.00
115375	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,842,200.96	48,431,500.00
115376	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,842,200.96	48,431,500.00
115377	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,842,200.96	48,431,500.00
115382	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,921,007.64	48,431,500.00
115383	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,921,007.64	48,431,500.00
115384	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,921,007.64	48,431,500.00
115385	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,921,007.64	48,431,500.00
115417	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,942,528.45	48,431,500.00
115418	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,942,528.45	48,431,500.00
115594	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,942,210.94	48,431,500.00
115595	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,942,210.94	48,431,500.00
115622	USTN 0.625	0.6250	11/30/27	50,000,000.00	49,884,101.70	48,431,500.00
115731	USTN 0.875	0.8750	11/15/30	50,000,000.00	49,002,938.36	47,586,000.00
116457	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,666,919.57	49,799,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2021 to June 30, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116458	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,666,919.57	49,799,000.00
116459	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,666,919.57	49,799,000.00
116460	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,666,919.57	49,799,000.00
116461	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,666,919.57	49,799,000.00
116462	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,666,919.57	49,799,000.00
116467	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,683,640.28	49,799,000.00
116468	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,683,640.28	49,799,000.00
116469	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,683,640.28	49,799,000.00
116470	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,683,640.28	49,799,000.00
116492	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,776,934.58	49,799,000.00
116493	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,776,934.58	49,799,000.00
116494	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,776,934.58	49,799,000.00
116495	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,776,934.58	49,799,000.00
116496	USTN 0.75	0.7500	03/31/26	50,000,000.00	49,776,934.58	49,799,000.00
116829	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,903,849.68	49,730,500.00
116830	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,903,849.68	49,730,500.00
116831	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,903,849.68	49,730,500.00
116832	USTN 0.25	0.2500	05/15/24	50,000,000.00	49,903,849.68	49,730,500.00
116837	USTN 0.75	0.7500	04/30/26	50,000,000.00	49,858,372.10	49,773,500.00
116838	USTN 0.75	0.7500	04/30/26	50,000,000.00	49,858,372.10	49,773,500.00
117095	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,720,561.18	49,699,000.00
117096	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,720,561.18	49,699,000.00
117097	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,720,561.18	49,699,000.00
117098	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,720,561.18	49,699,000.00
117099	USTN 0.25	0.2500	06/15/24	50,000,000.00	49,720,561.18	49,699,000.00
117105	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,723,733.36	49,738,500.00
117106	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,723,733.36	49,738,500.00
117107	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,723,733.36	49,738,500.00
117108	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,723,733.36	49,738,500.00
117109	USTN 0.75	0.7500	05/31/26	50,000,000.00	49,723,733.36	49,738,500.00
UST NOTES TOTAL				**2,600,000,000.00**	**2,589,687,787.13**	**2,559,745,000.00**
114583	UST BILL	0.1150	08/12/21	50,000,000.00	49,993,291.67	49,997,000.00
114584	UST BILL	0.1150	08/12/21	50,000,000.00	49,993,291.67	49,997,000.00
114585	UST BILL	0.1150	08/12/21	50,000,000.00	49,993,291.67	49,997,000.00
114586	UST BILL	0.1150	08/12/21	50,000,000.00	49,993,291.67	49,997,000.00
114587	UST BILL	0.1150	08/12/21	50,000,000.00	49,993,291.67	49,997,000.00
114866	UST BILL	0.1200	10/07/21	50,000,000.00	49,983,666.67	49,993,500.00
114867	UST BILL	0.1200	10/07/21	50,000,000.00	49,983,666.67	49,993,500.00
114868	UST BILL	0.1200	10/07/21	50,000,000.00	49,983,666.67	49,993,500.00
114869	UST BILL	0.1200	10/07/21	50,000,000.00	49,983,666.67	49,993,500.00
114870	UST BILL	0.1200	10/07/21	50,000,000.00	49,983,666.67	49,993,500.00
114945	UST BILL	0.1150	10/07/21	50,000,000.00	49,984,347.23	49,993,500.00
114946	UST BILL	0.1150	10/07/21	50,000,000.00	49,984,347.23	49,993,500.00
114947	UST BILL	0.1150	10/07/21	50,000,000.00	49,984,347.23	49,993,500.00
114948	UST BILL	0.1150	10/07/21	50,000,000.00	49,984,347.23	49,993,500.00
115038	UST BILL	0.1150	10/07/21	50,000,000.00	49,984,347.23	49,993,500.00
115039	UST BILL	0.1150	10/07/21	50,000,000.00	49,984,347.23	49,993,500.00
115040	UST BILL	0.1150	10/07/21	50,000,000.00	49,984,347.23	49,993,500.00
115041	UST BILL	0.1150	10/07/21	50,000,000.00	49,984,347.23	49,993,500.00
115042	UST BILL	0.1150	10/07/21	50,000,000.00	49,984,347.23	49,993,500.00
115043	UST BILL	0.1150	10/07/21	50,000,000.00	49,984,347.23	49,993,500.00
115144	UST BILL	0.1175	11/04/21	50,000,000.00	49,979,437.49	49,991,000.00
115145	UST BILL	0.1175	11/04/21	50,000,000.00	49,979,437.49	49,991,000.00
115146	UST BILL	0.1175	11/04/21	50,000,000.00	49,979,437.49	49,991,000.00
115147	UST BILL	0.1175	11/04/21	50,000,000.00	49,979,437.49	49,991,000.00
115148	UST BILL	0.1175	11/04/21	50,000,000.00	49,979,437.49	49,991,000.00
115149	UST BILL	0.1175	11/04/21	50,000,000.00	49,979,437.49	49,991,000.00
115419	UST BILL	0.0950	12/02/21	50,000,000.00	49,979,680.55	49,989,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2021 to June 30, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115420	UST BILL	0.0950	12/02/21	50,000,000.00	49,979,680.55	49,989,000.00
116001	UST BILL	0.0450	08/05/21	50,000,000.00	49,997,812.50	49,998,000.00
116002	UST BILL	0.0450	08/05/21	50,000,000.00	49,997,812.50	49,998,000.00
116038	UST BILL	0.0460	07/20/21	50,000,000.00	49,998,786.11	49,999,000.00
116039	UST BILL	0.0460	07/20/21	50,000,000.00	49,998,786.11	49,999,000.00
116060	UST BILL	0.0300	07/20/21	50,000,000.00	49,999,208.34	49,999,000.00
116061	UST BILL	0.0300	07/20/21	50,000,000.00	49,999,208.34	49,999,000.00
116064	UST BILL	0.0300	08/19/21	50,000,000.00	49,997,958.34	49,997,000.00
116065	UST BILL	0.0300	08/19/21	50,000,000.00	49,997,958.34	49,997,000.00
116083	UST BILL	0.0400	08/19/21	50,000,000.00	49,997,277.78	49,997,000.00
116084	UST BILL	0.0400	08/19/21	50,000,000.00	49,997,277.78	49,997,000.00
116105	UST BILL	0.0350	07/13/21	50,000,000.00	49,999,416.67	49,999,500.00
116106	UST BILL	0.0350	07/13/21	50,000,000.00	49,999,416.67	49,999,500.00
116150	UST BILL	0.0350	07/06/21	50,000,000.00	49,999,756.94	50,000,000.00
116151	UST BILL	0.0350	07/06/21	50,000,000.00	49,999,756.94	50,000,000.00
116193	UST BILL	0.0400	07/13/21	50,000,000.00	49,999,333.33	49,999,500.00
116194	UST BILL	0.0400	07/13/21	50,000,000.00	49,999,333.33	49,999,500.00
116198	UST BILL	0.0400	07/06/21	50,000,000.00	49,999,722.22	50,000,000.00
116227	UST BILL	0.0400	09/02/21	50,000,000.00	49,996,500.00	49,995,500.00
116228	UST BILL	0.0400	09/02/21	50,000,000.00	49,996,500.00	49,995,500.00
116237	UST BILL	0.0325	07/13/21	50,000,000.00	49,999,458.33	49,999,500.00
116238	UST BILL	0.0325	07/13/21	50,000,000.00	49,999,458.33	49,999,500.00
116260	UST BILL	0.0410	09/16/21	50,000,000.00	49,995,615.27	49,995,500.00
116261	UST BILL	0.0410	09/16/21	50,000,000.00	49,995,615.27	49,995,500.00
116264	UST BILL	0.0300	09/09/21	50,000,000.00	49,997,083.34	49,995,500.00
116265	UST BILL	0.0300	09/09/21	10,000,000.00	9,999,416.66	9,999,100.00
116321	UST BILL	0.0360	12/30/21	50,000,000.00	49,990,900.00	49,986,000.00
116322	UST BILL	0.0360	12/30/21	50,000,000.00	49,990,900.00	49,986,000.00
116324	UST BILL	0.0475	01/27/22	50,000,000.00	49,986,145.84	49,984,500.00
116325	UST BILL	0.0475	01/27/22	50,000,000.00	49,986,145.84	49,984,500.00
116332	UST BILL	0.0475	12/30/21	50,000,000.00	49,987,993.07	49,986,000.00
116333	UST BILL	0.0475	12/30/21	50,000,000.00	49,987,993.07	49,986,000.00
116334	UST BILL	0.0475	12/30/21	50,000,000.00	49,987,993.07	49,986,000.00
116344	UST BILL	0.0475	02/24/22	50,000,000.00	49,984,298.62	49,982,500.00
116345	UST BILL	0.0475	02/24/22	50,000,000.00	49,984,298.62	49,982,500.00
116355	UST BILL	0.0650	03/24/22	50,000,000.00	49,975,986.10	49,982,500.00
116356	UST BILL	0.0650	03/24/22	50,000,000.00	49,975,986.10	49,982,500.00
116357	UST BILL	0.0650	03/24/22	50,000,000.00	49,975,986.10	49,982,500.00
116358	UST BILL	0.0650	03/24/22	50,000,000.00	49,975,986.10	49,982,500.00
116389	UST BILL	0.0300	09/23/21	50,000,000.00	49,996,500.00	49,994,500.00
116390	UST BILL	0.0300	09/23/21	50,000,000.00	49,996,500.00	49,994,500.00
116393	UST BILL	0.0400	12/30/21	50,000,000.00	49,989,888.90	49,986,000.00
116394	UST BILL	0.0400	12/30/21	50,000,000.00	49,989,888.90	49,986,000.00
116429	UST BILL	0.0300	09/30/21	50,000,000.00	49,996,208.34	49,993,500.00
116430	UST BILL	0.0300	09/30/21	50,000,000.00	49,996,208.34	49,993,500.00
116432	UST BILL	0.0400	12/30/21	50,000,000.00	49,989,888.89	49,986,000.00
116433	UST BILL	0.0400	12/30/21	50,000,000.00	49,989,888.89	49,986,000.00
116497	UST BILL	0.0475	03/24/22	50,000,000.00	49,982,451.39	49,982,500.00
116498	UST BILL	0.0475	03/24/22	50,000,000.00	49,982,451.39	49,982,500.00
116511	UST BILL	0.0400	02/24/22	50,000,000.00	49,986,777.78	49,982,500.00
116512	UST BILL	0.0400	02/24/22	50,000,000.00	49,986,777.78	49,982,500.00
116513	UST BILL	0.0400	02/24/22	50,000,000.00	49,986,777.78	49,982,500.00
116514	UST BILL	0.0400	02/24/22	50,000,000.00	49,986,777.78	49,982,500.00
116544	UST BILL	0.0500	02/24/22	50,000,000.00	49,983,472.22	49,982,500.00
116545	UST BILL	0.0500	02/24/22	50,000,000.00	49,983,472.22	49,982,500.00
116546	UST BILL	0.0500	02/24/22	50,000,000.00	49,983,472.22	49,982,500.00
116547	UST BILL	0.0500	02/24/22	50,000,000.00	49,983,472.22	49,982,500.00
116555	UST BILL	0.0500	03/24/22	50,000,000.00	49,981,527.78	49,982,500.00
116556	UST BILL	0.0500	03/24/22	50,000,000.00	49,981,527.78	49,982,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2021 to June 30, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116557	UST BILL	0.0500	03/24/22	50,000,000.00	49,981,527.78	49,982,500.00
116558	UST BILL	0.0500	03/24/22	50,000,000.00	49,981,527.78	49,982,500.00
116575	UST BILL	0.0400	01/27/22	50,000,000.00	49,988,333.33	49,984,500.00
116581	UST BILL	0.0350	12/30/21	50,000,000.00	49,991,152.77	49,986,000.00
116584	UST BILL	0.0350	12/30/21	50,000,000.00	49,991,152.77	49,986,000.00
116585	UST BILL	0.0350	12/30/21	50,000,000.00	49,991,152.77	49,986,000.00
116586	UST BILL	0.0350	12/30/21	50,000,000.00	49,991,152.77	49,986,000.00
116590	UST BILL	0.0325	10/14/21	50,000,000.00	49,995,260.42	49,993,000.00
116591	UST BILL	0.0325	10/14/21	50,000,000.00	49,995,260.42	49,993,000.00
116610	UST BILL	0.0300	10/14/21	50,000,000.00	49,995,625.00	49,993,000.00
116611	UST BILL	0.0300	10/14/21	50,000,000.00	49,995,625.00	49,993,000.00
116615	UST BILL	0.0350	10/14/21	50,000,000.00	49,994,895.83	49,993,000.00
116616	UST BILL	0.0350	10/14/21	50,000,000.00	49,994,895.83	49,993,000.00
116633	UST BILL	0.0150	09/30/21	50,000,000.00	49,998,104.16	49,993,500.00
116634	UST BILL	0.0150	09/30/21	50,000,000.00	49,998,104.16	49,993,500.00
116635	UST BILL	0.0150	09/30/21	50,000,000.00	49,998,104.16	49,993,500.00
116636	UST BILL	0.0150	09/30/21	50,000,000.00	49,998,104.16	49,993,500.00
116659	UST BILL	0.0550	04/21/22	50,000,000.00	49,977,541.67	49,978,000.00
116670	UST BILL	0.0150	09/30/21	50,000,000.00	49,998,104.16	49,993,500.00
116671	UST BILL	0.0150	09/30/21	50,000,000.00	49,998,104.16	49,993,500.00
116672	UST BILL	0.0150	09/30/21	50,000,000.00	49,998,104.16	49,993,500.00
116673	UST BILL	0.0150	09/30/21	50,000,000.00	49,998,104.16	49,993,500.00
116687	UST BILL	0.0175	08/24/21	50,000,000.00	49,998,687.50	49,997,000.00
116688	UST BILL	0.0175	08/24/21	50,000,000.00	49,998,687.50	49,997,000.00
116692	UST BILL	0.0420	04/21/22	50,000,000.00	49,982,850.00	49,978,000.00
116693	UST BILL	0.0420	04/21/22	50,000,000.00	49,982,850.00	49,978,000.00
116753	UST BILL	0.0300	11/04/21	50,000,000.00	49,994,750.00	49,991,000.00
116754	UST BILL	0.0300	11/04/21	50,000,000.00	49,994,750.00	49,991,000.00
116787	UST BILL	0.0400	04/21/22	50,000,000.00	49,983,666.67	49,978,000.00
116788	UST BILL	0.0400	04/21/22	50,000,000.00	49,983,666.67	49,978,000.00
116802	UST BILL	0.0380	04/21/22	50,000,000.00	49,984,483.33	49,978,000.00
116825	UST BILL	0.0250	04/21/22	50,000,000.00	49,989,791.67	49,978,000.00
116826	UST BILL	0.0250	04/21/22	50,000,000.00	49,989,791.67	49,978,000.00
116963	UST BILL	0.0250	10/05/21	50,000,000.00	49,996,666.67	49,994,000.00
116964	UST BILL	0.0250	10/05/21	50,000,000.00	49,996,666.67	49,994,000.00
116990	UST BILL	0.0250	12/30/21	50,000,000.00	49,993,680.56	49,986,000.00
116991	UST BILL	0.0250	12/30/21	50,000,000.00	49,993,680.56	49,986,000.00
117005	UST BILL	0.0200	10/05/21	50,000,000.00	49,997,333.33	49,994,000.00
117006	UST BILL	0.0200	10/05/21	50,000,000.00	49,997,333.33	49,994,000.00
117111	UST BILL	0.0400	08/05/21	50,000,000.00	49,998,055.56	49,998,000.00
117112	UST BILL	0.0400	08/05/21	50,000,000.00	49,998,055.56	49,998,000.00
117115	UST BILL	0.0450	08/05/21	50,000,000.00	49,997,812.50	49,998,000.00
117116	UST BILL	0.0450	08/05/21	50,000,000.00	49,997,812.50	49,998,000.00
117123	UST BILL	0.0350	08/03/21	30,000,000.00	29,999,037.50	29,998,800.00
117145	UST BILL	0.0320	07/29/21	50,000,000.00	49,998,755.56	49,998,000.00
117146	UST BILL	0.0320	07/29/21	50,000,000.00	49,998,755.56	49,998,000.00
US TBILLS TOTAL				**6,540,000,000.00**	**6,538,764,820.90**	**6,538,803,400.00**
113999	LACCAL BANS	0.5850	06/30/22	5,000,000.00	5,000,000.00	5,000,000.00
LACCAL BANS TOTAL				**5,000,000.00**	**5,000,000.00**	**5,000,000.00**
113129	SAN JOSE CA REDEV A	2.9580	08/01/24	23,000,000.00	24,311,735.18	24,531,800.00
CA MUNI BDS TOTAL				**23,000,000.00**	**24,311,735.18**	**24,531,800.00**
116816	MUFG UNION BANK NA	0.0600	07/30/21	50,000,000.00	50,000,000.00	50,001,000.00
116822	MUFG UNION BANK NA	0.0600	07/30/21	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
116939	MUFG UNION BANK NA	0.0400	07/07/21	50,000,000.00	50,000,000.00	50,000,000.00
116940	MUFG UNION BANK NA	0.0400	07/07/21	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: June 1, 2021 to June 30, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
116967	MUFG UNION BANK NA	0.0300	07/15/21	50,000,000.00	50,000,000.00	50,000,000.00
116968	MUFG UNION BANK NA	0.0300	07/15/21	50,000,000.00	50,000,000.00	50,000,000.00
NEG CDS TOTAL				**350,000,000.00**	**350,000,000.00**	**350,002,000.00**
115152	CREDIT SUISSE NY CD	0.2700	08/09/21	50,000,000.00	50,000,000.00	50,008,000.00
115153	CREDIT SUISSE NY CD	0.2700	08/09/21	50,000,000.00	50,000,000.00	50,008,000.00
115549	BANK OF NOVA SCOTIA	0.2400	09/15/21	50,000,000.00	50,000,000.00	50,016,500.00
115550	BANK OF NOVA SCOTIA	0.2400	09/15/21	50,000,000.00	50,000,000.00	50,016,500.00
115981	ROYAL BANK OF CANAD	0.1400	08/10/21	50,000,000.00	50,000,000.00	50,004,000.00
115982	ROYAL BANK OF CANAD	0.1400	08/10/21	50,000,000.00	50,000,000.00	50,004,000.00
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
116219	SOCIETE GENERALE NY	0.1300	07/12/21	50,000,000.00	50,000,000.00	50,001,000.00
116256	SOCIETE GENERALE NY	0.1700	09/13/21	50,000,000.00	50,000,000.00	50,007,500.00
116341	BARCLAYS BANK PLC N	0.1400	07/01/21	50,000,000.00	50,000,000.00	50,000,000.00
116342	BARCLAYS BANK PLC N	0.1400	07/01/21	50,000,000.00	50,000,000.00	50,000,000.00
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	50,001,000.00
116435	SVENSKA HANDELSBANK	0.1100	07/30/21	50,000,000.00	50,000,000.00	50,001,000.00
116482	NORDEA BANK ABP NY	0.0900	07/06/21	50,000,000.00	50,000,000.00	50,000,000.00
116483	NORDEA BANK ABP NY	0.0900	07/06/21	50,000,000.00	50,000,000.00	50,000,000.00
116491	CREDIT SUISSE NY CD	0.1600	07/06/21	50,000,000.00	50,000,000.00	50,000,500.00
116516	DNB BANK ASA NY CD	0.1000	07/09/21	50,000,000.00	50,000,000.00	50,000,000.00
116632	NORDEA BANK ABP NY	0.1200	07/23/21	50,000,000.00	50,000,000.00	50,001,500.00
116638	BARCLAYS BANK PLC N	0.1800	08/20/21	50,000,000.00	50,000,000.00	50,006,500.00
116639	BARCLAYS BANK PLC N	0.1800	08/20/21	50,000,000.00	50,000,000.00	50,006,500.00
116711	NORDEA BANK ABP NY	0.1100	07/30/21	50,000,000.00	50,000,000.00	50,001,000.00
116728	DNB BANK ASA NY CD	0.1000	08/06/21	50,000,000.00	50,000,000.00	50,000,500.00
116729	BNP PARIBAS NY CD	0.0900	07/01/21	50,000,000.00	50,000,000.00	50,000,000.00
116730	BNP PARIBAS NY CD	0.0900	07/01/21	50,000,000.00	50,000,000.00	50,000,000.00
116734	SVENSKA HANDELSBANK	0.1000	08/05/21	50,000,000.00	50,000,000.00	50,001,000.00
116796	SVENSKA HANDELSBANK	0.0900	08/13/21	50,000,000.00	50,000,000.00	50,000,500.00
116801	NORDEA BANK ABP NY	0.1000	08/13/21	50,000,000.00	50,000,000.00	50,001,000.00
116858	BARCLAYS BANK PLC N	0.1400	08/20/21	50,000,000.00	50,000,000.00	50,003,500.00
116890	NORDEA BANK ABP NY	0.0500	07/27/21	50,000,000.00	50,000,000.00	49,999,000.00
116912	TORONTO DOMINION BA	0.0500	07/30/21	50,000,000.00	50,000,000.00	49,998,000.00
116922	SVENSKA HANDELSBANK	0.0600	09/01/21	50,000,000.00	50,000,000.00	49,998,000.00
116934	DNB BANK ASA NY CD	0.0400	07/02/21	50,000,000.00	50,000,000.00	50,000,000.00
116981	TORONTO DOMINION BA	0.0400	09/15/21	50,000,000.00	50,000,000.00	49,993,000.00
116983	SVENSKA HANDELSBANK	0.0600	09/07/21	50,000,000.00	50,000,000.00	49,998,000.00
116986	CREDIT AGRICOLE CIB	0.0600	09/09/21	50,000,000.00	50,000,000.00	49,996,500.00
116988	CANADIAN IMP. BK OF	0.0400	07/16/21	50,000,000.00	50,000,000.00	49,999,000.00
116989	CANADIAN IMP. BK OF	0.0400	07/16/21	50,000,000.00	50,000,000.00	49,999,000.00
117016	NORDEA BANK ABP NY	0.0400	08/04/21	50,000,000.00	50,000,000.00	49,998,000.00
117051	DNB BANK ASA NY CD	0.0300	07/30/21	50,000,000.00	50,000,000.00	49,997,500.00
117070	DNB BANK ASA NY CD	0.0300	07/22/21	50,000,000.00	50,000,000.00	49,999,000.00
117083	BANK OF MONTREAL CH	0.0400	07/30/21	50,000,000.00	50,000,000.00	49,999,000.00
117084	BANK OF MONTREAL CH	0.0400	07/30/21	50,000,000.00	50,000,000.00	49,999,000.00
117117	BANK OF MONTREAL CH	0.0400	08/04/21	50,000,000.00	50,000,000.00	49,999,000.00
YANKEE CDS TOTAL				**2,250,000,000.00**	**2,250,000,000.00**	**2,250,062,000.00**

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2021 to June 30, 2021
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD TOTAL				**39,614,194,666.65**	**39,595,550,555.98**	**39,373,069,610.28**
	NTRD HISTORICAL COST TOTAL				**39,591,756,727.89**	
TRADE-PSI TRADING						
102351	USTN 1.125	1.1250	07/31/21	50,000,000.00	49,998,898.74	50,045,000.00
UST NOTES TOTAL				**50,000,000.00**	**49,998,898.74**	**50,045,000.00**
TRADE TOTAL				**50,000,000.00**	**49,998,898.74**	**50,045,000.00**
	TRADE HISTORICAL COST TOTAL				**49,933,593.75**	
PSI TOTAL				**39,664,194,666.65**	**39,645,549,454.72**	**39,423,114,610.28**
	PSI HISTORICAL COST TOTAL				**39,641,690,321.64**	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2021 to June 30, 2021
Fund: Specific Purpose Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD						
114162	FHLB 2.03 (CALLABL	2.0300	07/27/40	25,230,000.00	25,230,000.00	24,202,886.70
FHLB TOTAL				**25,230,000.00**	**25,230,000.00**	**24,202,886.70**
AVCCD TOTAL				**25,230,000.00**	**25,230,000.00**	**24,202,886.70**
ESUSD-EL SEGUNDO UNIFIED DIST.						
106613	FFCB 3.27	3.2700	12/26/41	7,000,000.00	7,000,000.00	8,132,250.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	10,486,080.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**18,618,330.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**18,618,330.00**
GF-GENERAL FUND						
35272	RPV TAX ALLOCATIC	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 (CALLABL	2.5000	03/23/35	22,500,000.00	22,500,000.00	22,503,825.00
FFCB TOTAL				**22,500,000.00**	**22,500,000.00**	**22,503,825.00**
114424	FHLMC 2.00 (CALLA	2.0000	08/27/43	9,500,000.00	9,500,000.00	8,708,460.00
FHLMC TOTAL				**9,500,000.00**	**9,500,000.00**	**8,708,460.00**
PHHPA TOTAL				**32,000,000.00**	**32,000,000.00**	**31,212,285.00**
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**	**117,677,007.52**
	SPI HISTORICAL TOTAL				**116,873,505.82**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/21
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	23,577,953.75
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	324,332.78
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$23,904,248.68

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	774,532.00
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	54,020,941.16
02/09/93	DISNEY PROJECT 1993	8,127,490.08
03/21/12	DISNEY PROJECT 2012	4,186,847.86
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	51,616,104.54
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	21,926,151.54
07/23/20	LAC-CAL LEASE REVENUE BONDS SERIES 2020A	8,398.44
	U.S. BANK - TRUSTEE TOTAL	$140,670,557.73

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/21
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,470,406.11
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	$22,245,686.90

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,975.17
	TREASURER TOTAL	$301,975.17

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 06/30/21
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 06/30/21
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	

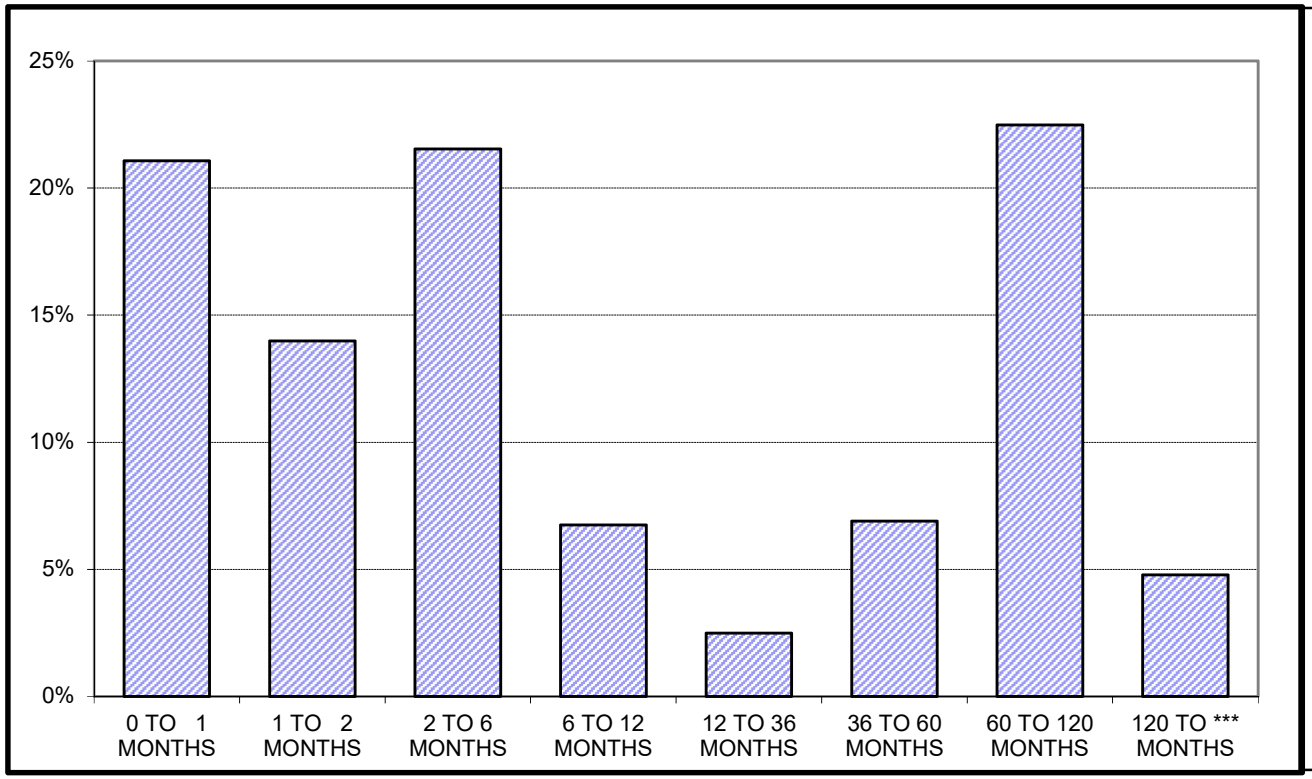
Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 06/30/21
Attachment XIV

	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	2,600,000,000.00	35.00 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	10,007,386,682.05	32.00 DAYS	0.00	0.00 DAYS
GOVERNMENTS	9,128,452,608.03	632.00 DAYS	49,998,898.74	31.00 DAYS
AGENCIES	17,746,974,084.63	1,981.00 DAYS	0.00	0.00 DAYS
MUNICIPALS	29,311,735.18	998.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	83,425,446.09	573.00 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	$39,595,550,555.98	1046.00 DAYS	$49,998,898.74	31.00 DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 06/30/21
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	07/01/21-07/31/21	$8,356,180,180.29	21.07
1 TO 2 MONTHS	08/01/21-08/31/21	$5,545,710,749.16	13.98
2 TO 3 MONTHS	09/01/21-09/30/21	$3,939,224,989.70	9.93
3 TO 4 MONTHS	10/01/21-10/31/21	$2,424,600,483.46	6.12
4 TO 5 MONTHS	11/01/21-11/30/21	$1,124,748,608.47	2.84
5 TO 6 MONTHS	12/01/21-12/31/21	$1,049,791,990.76	2.65
6 TO 12 MONTHS	01/01/22-06/30/22	$2,675,525,980.03	6.75
12 TO 24 MONTHS	07/01/22-06/30/23	$374,879,396.84	0.95
24 TO 36 MONTHS	07/01/23-06/30/24	$609,403,673.35	1.54
36 TO 48 MONTHS	07/01/24-06/30/25	$563,483,575.65	1.42
48 TO 60 MONTHS	07/01/25-06/30/26	$2,172,235,720.75	5.48
60 TO 120 MONTHS	07/01/26-06/30/31	$8,914,880,370.36	22.49
120 TO *** MONTHS	07/01/31-	$1,894,883,735.90	4.78
Portfolio Total:		**$39,645,549,454.72**	**100.00**
AVCCD			
120 TO *** MONTHS	07/01/31-	$25,230,000.00	100.00
Portfolio Total:		**$25,230,000.00**	**100.00**
ESUSD			
120 TO *** MONTHS	07/01/31-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	**100.00**
GF			
60 TO 120 MONTHS	07/01/26-06/30/31	$3,200,000.00	100.00
Portfolio Total:		**$3,200,000.00**	**100.00**
PHHPA			
120 TO *** MONTHS	07/01/31-	$32,000,000.00	100.00
Portfolio Total:		**$32,000,000.00**	**100.00**
SCAQM			
5 TO 6 MONTHS	12/01/21-12/31/21	$36,977,010.88	100.00
Portfolio Total:		**$36,977,010.88**	**100.00**
SLIM			
5 TO 6 MONTHS	12/01/21-12/31/21	$3,425,117.91	100.00
Portfolio Total:		**$3,425,117.91**	**100.00**
WASIA			
5 TO 6 MONTHS	12/01/21-12/31/21	$41,377.03	100.00
Portfolio Total:		**$41,377.03**	**100.00**

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



L.A.C. INVESTMENT POOL	In Thousands	%
0 TO 1 MONTHS	$ 8,356,180	21.07%
1 TO 2 MONTHS	5,545,711	13.98%
2 TO 6 MONTHS	8,538,366	21.54%
6 TO 12 MONTHS	2,675,526	6.75%
12 TO 36 MONTHS	984,283	2.49%
36 TO 60 MONTHS	2,735,719	6.90%
60 TO 120 MONTHS	8,914,880	22.49%
120 TO *** MONTHS	1,894,884	4.78%
	$ 39,645,549	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 06/30/21
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

Fiona Ma, CPA

Treasurer

State of California

POOLED MONEY INVESTMENT BOARD REPORT

MAY 31, 2021

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

MAY 2021

TABLE OF CONTENTS

SUMMARY…….. 01

SELECTED INVESTMENT DATA……... 02

PORTFOLIO COMPOSITION…….. 03

INVESTMENT TRANSACTIONS……. 04

TIME DEPOSITS…… 29

BANK DEMAND DEPOSITS…… 35

POOLED MONEY INVESTMENT BOARD DESIGNATION… 36

POOLED MONEY INVESTMENT ACCOUNT

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

(Dollars In Thousands)

	May 2021	May 2020	Change
Average Daily Portfolio ($)	**143,811,257**	**99,203,542**	**+44,607,715**
Accrued Earnings ($)	**38,527**	**114,867**	**-76,340**
Effective Yield (%)	**0.315**	**1.363**	**-1.048**
Average Life-Month End (In Days)	**287**	**191**	**+96**
Total Security Transactions			
Amount ($)	**48,721,467**	**37,992,687**	**+10,728,780**
Number	**976**	**761**	**+215**
Total Time Deposit Transactions			
Amount ($)	**1,529,000**	**1,752,000**	**-223,000**
Number	**55**	**72**	**-17**
Average Workday Investment Activity ($)	**2,512,523**	**1,987,234**	**+525,289**
Prescribed Demand Account Balances For Services ($)	**1,613,653**	**1,296,400**	**+317,253**

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

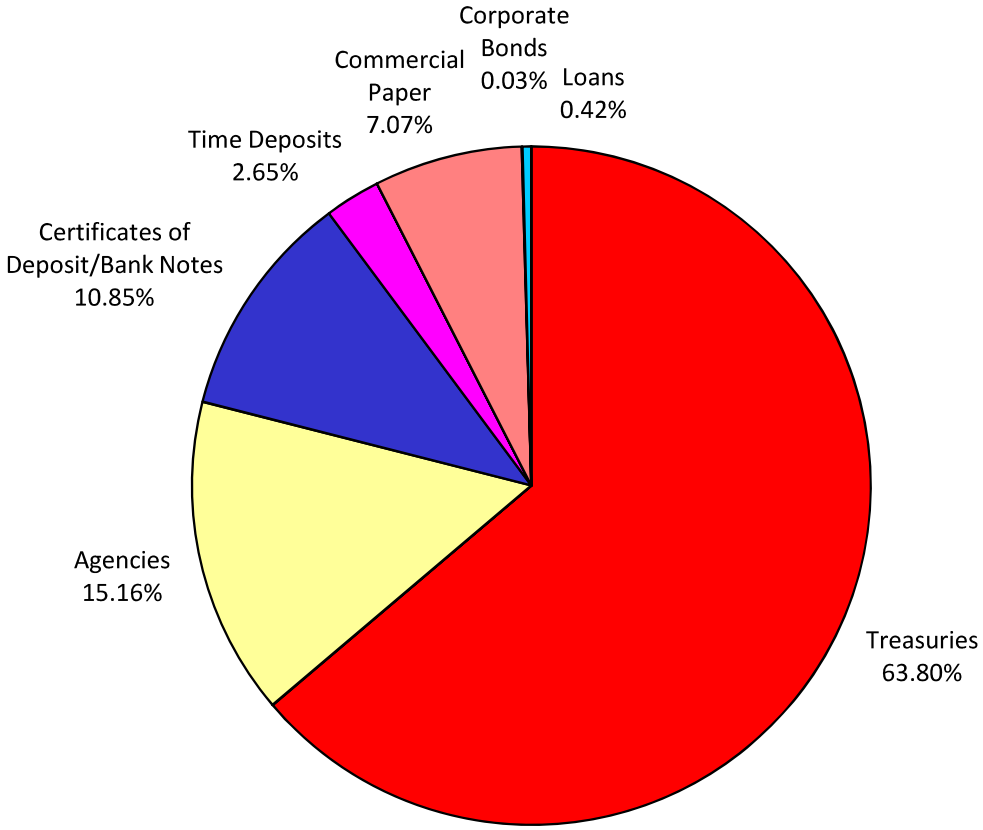
May 31, 2021

TYPE OF SECURITY	AMOUNT ($)	*PERCENT OF PORTFOLIO	*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	48,525,289	31.63	-0.67
Bonds	0	0.00	0
Notes	49,361,725	32.17	+2.04
Strips	0	0.00	0
Total Government	97,887,014	63.80	+1.37
Agency Debentures	11,022,893	7.18	+1.23
Certificates of Deposit	16,650,000	10.85	-0.44
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	12,248,215	7.98	-1.04
Time Deposits	4,072,500	2.65	-0.30
GNMAs	0	0.00	0
Commercial Paper	10,852,437	7.07	-0.82
Remics	10,265	0.01	0
Corporate Bonds	42,189	0.03	0
PMIA Loans	641,846	0.42	-0.03
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	153,427,359	100.00	

*Percentages may be off due to rounding.

INVESTMENT ACTIVITY	May 2021		April 2021	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	976	48,721,467	822	41,127,983
Other	140	3,118,630	20	617,818
Time Deposits	55	1,529,000	87	1,918,000
Total	1,171	53,369,097	929	43,663,801
PMIA Monthly Average Effective Yield (%)		0.315		0.339
Year to Date Yield Last Day of Month (%)		0.533		0.561

Pooled Money Investment Account
Portfolio Composition
$153.4 billion
05/31/21



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 (%)
05/03/21	**REDEMPTIONS**								
	CD	BOWEST	0.220	05/03/21	0.220	50,000	172	52,555.56	0.223
	CD	BOWEST	0.220	05/03/21	0.220	50,000	172	52,555.56	0.223
	CD	CITIBANK	0.230	05/03/21	0.230	50,000	230	73,472.22	0.233
	CD	CITIBANK	0.230	05/03/21	0.230	50,000	230	73,472.22	0.233
	CP	MERCK		05/03/21	0.070	50,000	83	8,069.44	0.071
	CP	MERCK		05/03/21	0.090	50,000	108	13,500.00	0.091
	CP	NATIXIS NY		05/03/21	0.190	50,000	116	30,611.11	0.193
	CP	NATIXIS NY		05/03/21	0.190	50,000	116	30,611.11	0.193
	CP	THUNDER		05/03/21	0.230	50,000	139	44,402.78	0.233
	CP	THUNDER		05/03/21	0.230	50,000	139	44,402.78	0.233
	CP	RBC NY		05/03/21	0.190	50,000	187	49,347.22	0.193
	CP	RBC NY		05/03/21	0.190	50,000	187	49,347.22	0.193
	CP	CGMI		05/03/21	0.200	50,000	214	59,444.44	0.203
	DN	FHLB		05/03/21	0.080	50,000	151	16,777.78	0.081
	DN	FHLB		05/03/21	0.080	50,000	151	16,777.78	0.081
	DN	FHLB		05/03/21	0.090	50,000	249	31,125.00	0.091
	DN	FHLB		05/03/21	0.090	50,000	249	31,125.00	0.091
	DN	FHLB		05/03/21	0.090	50,000	250	31,250.00	0.091
	DN	FHLB		05/03/21	0.090	50,000	250	31,250.00	0.091
	DN	FHLB		05/03/21	0.090	50,000	255	31,875.00	0.091
	DN	FHLB		05/03/21	0.090	50,000	255	31,875.00	0.091
	YCD	SUMITOMO	0.110	05/03/21	0.110	50,000	68	10,388.89	0.112
	YCD	SUMITOMO	0.110	05/03/21	0.110	50,000	68	10,388.89	0.112
	YCD	SUMITOMO	0.160	05/03/21	0.160	50,000	102	22,666.67	0.162
	YCD	SUMITOMO	0.160	05/03/21	0.160	50,000	102	22,666.67	0.162
	YCD	DNB	0.150	05/03/21	0.150	50,000	119	24,791.67	0.152
	YCD	DNB	0.150	05/03/21	0.150	50,000	119	24,791.67	0.152
	YCD	NORDEA ABP	0.200	05/03/21	0.200	50,000	153	42,500.00	0.203
	YCD	NORDEA ABP	0.200	05/03/21	0.200	50,000	153	42,500.00	0.203
	YCD	SE BANKEN	0.210	05/03/21	0.210	50,000	179	52,208.33	0.213
	YCD	SE BANKEN	0.210	05/03/21	0.210	50,000	179	52,208.33	0.213
	YCD	RABOBANK	0.190	05/03/21	0.190	50,000	180	47,500.00	0.193
	YCD	RABOBANK	0.190	05/03/21	0.190	50,000	180	47,500.00	0.193
	YCD	NAT AUB	0.180	05/03/21	0.180	50,000	181	45,250.00	0.183
	YCD	NAT AUB	0.180	05/03/21	0.180	50,000	181	45,250.00	0.183
	YCD	RB CANADA	0.240	05/03/21	0.240	50,000	280	93,333.33	0.243
	YCD	RB CANADA	0.240	05/03/21	0.240	50,000	280	93,333.33	0.243
05/03/21	**PURCHASES**								
	CP	MIZUHO NY		09/01/21	0.150	50,000			
	CP	MIZUHO NY		09/01/21	0.150	50,000			
	CP	TOYOTA		10/27/21	0.150	50,000			
	CP	TOYOTA		10/27/21	0.150	50,000			
	DEB	FNMA	1.875	04/05/22	0.051	50,000			
	DEB	FNMA	1.875	04/05/22	0.051	50,000			
	DEB	FFCB	0.125	04/27/23	0.165	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/03/21	**PURCHASES (Continued)**								
	TR	BILL		10/21/21	0.015	50,000			
	TR	BILL		10/21/21	0.015	50,000			
	TR	BILL		10/21/21	0.015	50,000			
	TR	BILL		10/21/21	0.015	50,000			
	YCD	SUMITOMO	0.150	09/01/21	0.150	50,000			
	YCD	SUMITOMO	0.150	09/01/21	0.150	50,000			
	YCD	NORINCHUK	0.160	09/01/21	0.160	50,000			
	YCD	NORINCHUK	0.160	09/01/21	0.160	50,000			
	YCD	CB AUS	0.110	10/27/21	0.110	50,000			
	YCD	CB AUS	0.110	10/27/21	0.110	50,000			
05/04/21	**REDEMPTIONS**								
	TR	BILL		05/04/21	0.078	50,000	104	11,194.44	0.079
	TR	BILL		05/04/21	0.078	50,000	104	11,194.44	0.079
	TR	BILL		05/04/21	0.080	50,000	104	11,555.56	0.081
	TR	BILL		05/04/21	0.080	50,000	104	11,555.56	0.081
	TR	BILL		05/04/21	0.075	50,000	140	14,583.33	0.076
	TR	BILL		05/04/21	0.075	50,000	140	14,583.33	0.076
	TR	BILL		05/04/21	0.075	50,000	140	14,583.33	0.076
	TR	BILL		05/04/21	0.075	50,000	140	14,583.33	0.076
	TR	BILL		05/04/21	0.075	50,000	140	14,583.33	0.076
	TR	BILL		05/04/21	0.075	50,000	140	14,583.33	0.076
	TR	BILL		05/04/21	0.075	50,000	144	15,000.00	0.076
	TR	BILL		05/04/21	0.075	50,000	144	15,000.00	0.076
	TR	BILL		05/04/21	0.075	50,000	144	15,000.00	0.076
	TR	BILL		05/04/21	0.085	50,000	147	17,354.17	0.086
	TR	BILL		05/04/21	0.085	50,000	147	17,354.17	0.086
	TR	BILL		05/04/21	0.085	50,000	147	17,354.17	0.086
	TR	BILL		05/04/21	0.085	50,000	147	17,354.17	0.086
	TR	BILL		05/04/21	0.085	50,000	147	17,354.17	0.086
	TR	BILL		05/04/21	0.085	50,000	147	17,354.17	0.086
	TR	BILL		05/04/21	0.088	50,000	147	17,966.67	0.089
	TR	BILL		05/04/21	0.088	50,000	147	17,966.67	0.089
	TR	BILL		05/04/21	0.088	50,000	147	17,966.67	0.089
	TR	BILL		05/04/21	0.086	50,000	148	17,575.00	0.087
	TR	BILL		05/04/21	0.084	50,000	152	17,733.33	0.085
	TR	BILL		05/04/21	0.084	50,000	152	17,733.33	0.085
	TR	BILL		05/04/21	0.084	50,000	152	17,733.33	0.085
	TR	BILL		05/04/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		05/04/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		05/04/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		05/04/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		05/04/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		05/04/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		05/04/21	0.085	50,000	154	18,180.56	0.086

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/04/21	**REDEMPTIONS (Continued)**								
	TR	BILL		05/04/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		05/04/21	0.085	50,000	154	18,180.56	0.086
05/04/21	**PURCHASES**								
	CP	OLD LINE		11/18/21	0.160	50,000			
	CP	CGMI		12/01/21	0.160	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			
	YCD	CR AG CIB	0.130	10/01/21	0.130	50,000			
	YCD	CR AG CIB	0.130	10/01/21	0.130	50,000			
05/05/21	**REDEMPTIONS**								
	CP	CHARIOT		05/05/21	0.150	50,000	98	20,416.67	0.152
	CP	MIZUHO NY		05/05/21	0.160	50,000	110	24,444.44	0.162
	CP	MIZUHO NY		05/05/21	0.160	50,000	110	24,444.44	0.162
	CP	LIBERTY		05/05/21	0.200	50,000	120	33,333.33	0.203
	CP	SOC GEN NY		05/05/21	0.210	50,000	121	35,291.67	0.213
	CP	SOC GEN NY		05/05/21	0.210	50,000	121	35,291.67	0.213
	DN	FHLB		05/05/21	0.070	50,000	118	11,472.22	0.071
	DN	FHLB		05/05/21	0.070	50,000	118	11,472.22	0.071
	DN	FHLB		05/05/21	0.070	50,000	133	12,930.56	0.071
	DN	FHLB		05/05/21	0.070	50,000	133	12,930.56	0.071
	DN	FHLB		05/05/21	0.080	50,000	148	16,444.44	0.081
	DN	FHLB		05/05/21	0.080	50,000	148	16,444.44	0.081
	YCD	SWEDBANK	0.120	05/05/21	0.120	50,000	90	15,000.00	0.122
	YCD	SWEDBANK	0.120	05/05/21	0.120	50,000	90	15,000.00	0.122
	YCD	SUMI TRUST	0.170	05/05/21	0.170	50,000	106	25,027.78	0.172
	YCD	SUMI TRUST	0.170	05/05/21	0.170	50,000	106	25,027.78	0.172
05/05/21	**PURCHASES**								
	DN	FHLB		05/02/22	0.045	50,000			
	DN	FHLB		05/02/22	0.045	50,000			
	TR	BILL		10/21/21	0.025	50,000			
	TR	BILL		10/21/21	0.025	50,000			
	TR	BILL		10/21/21	0.025	50,000			
	TR	BILL		10/21/21	0.025	50,000			
	YCD	NORDEA ABP	0.130	09/13/21	0.130	50,000			
	YCD	NORDEA ABP	0.130	09/13/21	0.130	50,000			
	YCD	SE BANKEN	0.130	09/13/21	0.130	50,000			
	YCD	SE BANKEN	0.130	09/13/21	0.130	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/06/21	**REDEMPTIONS**								
	CD	BOWEST	0.080	05/06/21	0.080	50,000	30	3,333.33	0.081
	CD	BOWEST	0.080	05/06/21	0.080	50,000	30	3,333.33	0.081
	CD	MUFG UNION	0.070	05/06/21	0.070	50,000	41	3,986.11	0.071
	CD	MUFG UNION	0.070	05/06/21	0.070	50,000	41	3,986.11	0.071
	CP	MIZUHO NY		05/06/21	0.090	50,000	35	4,375.00	0.091
	CP	MIZUHO NY		05/06/21	0.090	50,000	35	4,375.00	0.091
	CP	ATLANTIC		05/06/21	0.090	50,000	41	5,125.00	0.091
	YCD	KBC	0.070	05/06/21	0.070	50,000	23	2,236.11	0.071
	YCD	KBC	0.070	05/06/21	0.070	50,000	23	2,236.11	0.071
	YCD	DNB	0.060	05/06/21	0.060	50,000	24	2,000.00	0.061
	YCD	DNB	0.060	05/06/21	0.060	50,000	24	2,000.00	0.061
	YCD	MUFG BK	0.040	05/06/21	0.040	50,000	30	1,666.67	0.041
	YCD	MUFG BK	0.040	05/06/21	0.040	50,000	30	1,666.67	0.041
	YCD	NORINCHUK	0.100	05/06/21	0.100	50,000	37	5,138.89	0.101
	YCD	NORINCHUK	0.100	05/06/21	0.100	50,000	37	5,138.89	0.101
05/06/21	**PURCHASES**								
	CP	RABO NY		05/07/21	0.040	50,000			
	CP	RABO NY		05/07/21	0.040	50,000			
	CP	MIZUHO NY		09/13/21	0.150	50,000			
	CP	MIZUHO NY		09/13/21	0.150	50,000			
	DEB	FHLB	0.045	02/01/22	0.046	50,000			
	DEB	FHLB	0.045	02/01/22	0.046	50,000			
	DEB CL STEP	FHLB	0.175	05/06/24	0.175	50,000			
	DEB CL STEP	FHLB	0.175	05/06/24	0.175	50,000			
	DN	FHLB		05/06/22	0.055	50,000			
	DN	FHLB		05/06/22	0.055	50,000			
	DN	FHLB		05/06/22	0.055	50,000			
	DN	FHLB		05/06/22	0.055	50,000			
	TR	BILL		11/04/21	0.035	50,000			
	TR	BILL		11/04/21	0.035	50,000			
	YCD	NORINCHUK	0.150	08/06/21	0.150	50,000			
	YCD	NORINCHUK	0.150	08/06/21	0.150	50,000			
	YCD	SUMI TRUST	0.160	09/13/21	0.160	50,000			
	YCD	SUMI TRUST	0.160	09/13/21	0.160	50,000			
	YCD	SUMI TRUST	0.160	09/13/21	0.160	50,000			
05/07/21	**REDEMPTIONS**								
	CD	MUFG UNION	0.030	05/07/21	0.030	50,000	22	916.67	0.030
	CD	MUFG UNION	0.030	05/07/21	0.030	50,000	22	916.67	0.030
	CD	BOWEST	0.150	05/07/21	0.150	50,000	108	22,500.00	0.152
	CD	BOWEST	0.150	05/07/21	0.150	50,000	108	22,500.00	0.152
	CD	MUFG UNION	0.150	05/07/21	0.150	50,000	127	26,458.33	0.152
	CD	MUFG UNION	0.150	05/07/21	0.150	50,000	127	26,458.33	0.152

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/07/21	**REDEMPTIONS (Continued)**								
	CP	RABO NY		05/07/21	0.040	50,000	1	55.56	0.041
	CP	RABO NY		05/07/21	0.040	50,000	1	55.56	0.041
	CP	MERCK		05/07/21	0.040	50,000	15	833.33	0.041
	CP	CIBC HLD		05/07/21	0.080	50,000	23	2,555.56	0.081
	CP	CR AG NY		05/07/21	0.080	50,000	23	2,555.56	0.081
	CP	CR AG NY		05/07/21	0.080	50,000	23	2,555.56	0.081
	CP	CR AG NY		05/07/21	0.080	50,000	23	2,555.56	0.081
	CP	CR AG NY		05/07/21	0.080	50,000	23	2,555.56	0.081
	CP	MERCK		05/07/21	0.070	50,000	93	9,041.67	0.071
	CP	GOTHAM		05/07/21	0.180	50,000	112	28,000.00	0.183
	CP	SOC GEN NY		05/07/21	0.190	50,000	114	30,083.33	0.193
	CP	SOC GEN NY		05/07/21	0.190	50,000	114	30,083.33	0.193
	CP	CGMI		05/07/21	0.220	50,000	183	55,916.67	0.223
	DN	IBRD		05/07/21	0.080	50,000	106	11,777.78	0.081
	DN	IBRD		05/07/21	0.080	50,000	106	11,777.78	0.081
	DN	FHLB		05/07/21	0.070	50,000	135	13,125.00	0.071
	DN	FHLB		05/07/21	0.070	50,000	135	13,125.00	0.071
	DN	FHLB		05/07/21	0.070	50,000	137	13,319.44	0.071
	DN	FHLB		05/07/21	0.070	50,000	137	13,319.44	0.071
	DN	IBRD		05/07/21	0.080	50,000	143	15,888.89	0.081
	DN	IBRD		05/07/21	0.080	50,000	143	15,888.89	0.081
	DN	IFC		05/07/21	0.080	50,000	143	15,888.89	0.081
	DN	FHLB		05/07/21	0.070	50,000	144	14,000.00	0.071
	DN	FHLB		05/07/21	0.070	50,000	144	14,000.00	0.071
	DN	IFC		05/07/21	0.090	50,000	164	20,500.00	0.091
	DN	FHLB		05/07/21	0.095	50,000	182	24,013.89	0.096
	YCD	DNB	0.040	05/07/21	0.040	50,000	9	500.00	0.041
	YCD	DNB	0.040	05/07/21	0.040	50,000	9	500.00	0.041
	YCD	KBC	0.070	05/07/21	0.070	50,000	22	2,138.89	0.071
	YCD	KBC	0.070	05/07/21	0.070	50,000	22	2,138.89	0.071
	YCD	SWEDBANK	0.060	05/07/21	0.060	50,000	29	2,416.67	0.061
	YCD	SWEDBANK	0.060	05/07/21	0.060	50,000	29	2,416.67	0.061
	YCD	KBC	0.080	05/07/21	0.080	50,000	29	3,222.22	0.081
	YCD	KBC	0.080	05/07/21	0.080	50,000	29	3,222.22	0.081
	YCD	DNB	0.060	05/07/21	0.060	50,000	30	2,500.00	0.061
	YCD	DNB	0.060	05/07/21	0.060	50,000	30	2,500.00	0.061
	YCD	FORTIS	0.130	05/07/21	0.130	50,000	85	15,347.22	0.132
	YCD	FORTIS	0.130	05/07/21	0.130	50,000	85	15,347.22	0.132
	YCD	MIZUHO	0.150	05/07/21	0.150	50,000	92	19,166.67	0.152
	YCD	MIZUHO	0.150	05/07/21	0.150	50,000	92	19,166.67	0.152
	YCD	MIZUHO	0.150	05/07/21	0.150	50,000	92	19,166.67	0.152
	YCD	NORINCHUK	0.190	05/07/21	0.190	50,000	112	29,555.56	0.193
	YCD	NORINCHUK	0.190	05/07/21	0.190	50,000	112	29,555.56	0.193
	YCD	SVENSKA	0.170	05/07/21	0.170	50,000	122	28,805.56	0.172
	YCD	SVENSKA	0.170	05/07/21	0.170	50,000	122	28,805.56	0.172
	YCD	BNP	0.190	05/07/21	0.190	50,000	122	32,194.44	0.193
	YCD	BNP	0.190	05/07/21	0.190	50,000	122	32,194.44	0.193

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/07/21	**PURCHASE**								
	CP	CGMI		01/03/22	0.170	50,000			
05/10/21	**REDEMPTIONS**								
	CP	APPLE		05/10/21	0.090	50,000	103	12,875.00	0.091
	CP	APPLE		05/10/21	0.090	50,000	103	12,875.00	0.091
	CP	APPLE		05/10/21	0.090	50,000	103	12,875.00	0.091
	CP	MERCK		05/10/21	0.090	50,000	108	13,500.00	0.091
	CP	TOYOTA		05/10/21	0.190	50,000	182	48,027.78	0.193
	CP	TOYOTA		05/10/21	0.190	50,000	182	48,027.78	0.193
	DN	FHLB		05/10/21	0.070	50,000	115	11,180.56	0.071
	DN	FHLB		05/10/21	0.070	50,000	115	11,180.56	0.071
	DN	FHLB		05/10/21	0.070	50,000	117	11,375.00	0.071
	DN	FHLB		05/10/21	0.070	50,000	123	11,958.33	0.071
	DN	FHLB		05/10/21	0.070	50,000	123	11,958.33	0.071
	DN	FHLB		05/10/21	0.070	50,000	125	12,152.78	0.071
	DN	FHLB		05/10/21	0.070	50,000	125	12,152.78	0.071
	DN	FHLB		05/10/21	0.070	50,000	140	13,611.11	0.071
	DN	FHLB		05/10/21	0.070	50,000	140	13,611.11	0.071
	DN	FHLB		05/10/21	0.070	50,000	147	14,291.67	0.071
	DN	FHLB		05/10/21	0.070	50,000	147	14,291.67	0.071
	DN	IFC		05/10/21	0.080	50,000	151	16,777.78	0.081
	YCD	MONTREAL	0.130	05/10/21	0.130	50,000	88	15,888.89	0.132
	YCD	MONTREAL	0.130	05/10/21	0.130	50,000	88	15,888.89	0.132
	YCD	FORTIS	0.170	05/10/21	0.170	50,000	117	27,625.00	0.172
	YCD	FORTIS	0.170	05/10/21	0.170	50,000	117	27,625.00	0.172
	YCD	CR AG CIB	0.150	05/10/21	0.150	50,000	123	25,625.00	0.152
	YCD	CR AG CIB	0.150	05/10/21	0.150	50,000	123	25,625.00	0.152
	YCD	CB AUS	0.180	05/10/21	0.180	50,000	123	30,750.00	0.183
	YCD	CB AUS	0.180	05/10/21	0.180	50,000	123	30,750.00	0.183
	YCD	NATIXIS	0.240	05/10/21	0.240	50,000	152	50,666.67	0.243
	YCD	NATIXIS	0.240	05/10/21	0.240	50,000	152	50,666.67	0.243
05/10/21	**PURCHASES**								
	CP	APPLE		07/19/21	0.040	50,000			
	CP	GOTHAM		09/13/21	0.120	50,000			
	CP	NATIXIS NY		11/08/21	0.170	50,000			
	CP	NATIXIS NY		11/08/21	0.170	50,000			
	DEB	FFCB	0.125	05/10/23	0.189	25,000			
	DEB	FFCB	0.125	05/10/23	0.189	50,000			
	YCD	FORTIS	0.150	10/01/21	0.150	50,000			
	YCD	FORTIS	0.150	10/01/21	0.150	50,000			
	YCD	DNB	0.120	11/10/21	0.120	50,000			
	YCD	DNB	0.120	11/10/21	0.120	50,000			
05/11/21	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/11/21	**PURCHASES**								
	CD	MUFG UNION	0.080	10/01/21	0.080	50,000			
	CD	MUFG UNION	0.080	10/01/21	0.080	50,000			
	CP	CR AG NY		09/28/21	0.130	50,000			
	CP	CR AG NY		09/28/21	0.130	50,000			
	CP	CR AG NY		10/01/21	0.140	50,000			
	CP	CR AG NY		10/01/21	0.140	50,000			
	DEB	FHLB	0.045	02/01/22	0.047	50,000			
	DEB	FHLB	0.045	02/01/22	0.047	50,000			
	DEB	FHLB	0.060	05/10/22	0.060	50,000			
	DEB	FHLB	0.060	05/10/22	0.060	50,000			
	DEB-CL	FHLB	0.350	06/28/24	0.350	50,000			
	DEB-CL	FHLB	0.350	06/28/24	0.350	50,000			
	DN	IBRD		10/01/21	0.020	50,000			
	DN	IBRD		10/01/21	0.020	50,000			
	DN	IBRD		10/01/21	0.020	50,000			
	DN	IBRD		10/01/21	0.020	50,000			
	DN	IBRD		11/09/21	0.035	50,000			
	DN	IBRD		11/09/21	0.035	50,000			
	TR	BILL		09/30/21	0.016	50,000			
	TR	BILL		09/30/21	0.016	50,000			
	TR	BILL		09/30/21	0.016	50,000			
	TR	BILL		09/30/21	0.018	50,000			
	TR	BILL		09/30/21	0.018	50,000			
	TR	BILL		09/30/21	0.018	50,000			
	TR	BILL		10/28/21	0.018	50,000			
	TR	BILL		10/28/21	0.018	50,000			
	TR	BILL		10/28/21	0.018	50,000			
	TR	BILL		10/28/21	0.020	50,000			
	TR	BILL		10/28/21	0.020	50,000			
	TR	BILL		10/28/21	0.020	50,000			
	TR	BILL		04/21/22	0.040	50,000			
	TR	BILL		04/21/22	0.040	50,000			
	TR	BILL		04/21/22	0.040	50,000			
	TR	BILL		04/21/22	0.040	50,000			
	TR	BILL		04/21/22	0.040	50,000			
	TR	BILL		04/21/22	0.040	50,000			
	TR	BILL		04/21/22	0.043	50,000			
	TR	BILL		04/21/22	0.043	50,000			
	TR	BILL		04/21/22	0.043	50,000			
	TR	NOTE	0.125	04/30/23	0.159	50,000			
	TR	NOTE	0.125	04/30/23	0.159	50,000			
	TR	NOTE	0.125	04/30/23	0.159	50,000			
	TR	NOTE	2.125	02/29/24	0.264	50,000			
	TR	NOTE	2.125	02/29/24	0.264	50,000			
	TR	NOTE	2.125	02/29/24	0.264	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/11/21	**PURCHASES (Continued)**								
	TR	NOTE	2.125	02/29/24	0.268	50,000			
	TR	NOTE	2.125	02/29/24	0.268	50,000			
	TR	NOTE	2.125	02/29/24	0.268	50,000			
	YCD	SWEDBANK	0.100	09/13/21	0.100	50,000			
	YCD	SWEDBANK	0.100	09/13/21	0.100	50,000			
	YCD	LLOYDS	0.130	09/13/21	0.130	50,000			
	YCD	SUMITOMO	0.150	09/13/21	0.150	50,000			
	YCD	SUMITOMO	0.150	09/13/21	0.150	50,000			
	YCD	MIZUHO	0.150	09/24/21	0.150	50,000			
	YCD	MIZUHO	0.150	09/24/21	0.150	50,000			
	YCD	SOC GEN	0.130	10/01/21	0.130	50,000			
	YCD	SOC GEN	0.130	10/01/21	0.130	50,000			
05/12/21	**NO REDEMPTIONS**								
05/12/21	**PURCHASES**								
	DN	IBRD		10/25/21	0.030	50,000			
	DN	IBRD		10/25/21	0.030	50,000			
	TR	BILL		09/07/21	0.015	50,000			
	TR	BILL		09/07/21	0.015	50,000			
	TR	BILL		09/07/21	0.015	50,000			
	TR	BILL		09/07/21	0.015	50,000			
	TR	BILL		09/07/21	0.015	50,000			
	TR	BILL		09/07/21	0.015	50,000			
	TR	BILL		09/30/21	0.011	50,000			
	TR	BILL		09/30/21	0.011	50,000			
	TR	BILL		09/30/21	0.011	50,000			
	YCD	NORINCHUK	0.110	07/12/21	0.110	50,000			
	YCD	NORINCHUK	0.110	07/12/21	0.110	50,000			
	YCD	MUFG BK	0.060	07/26/21	0.060	50,000			
	YCD	MUFG BK	0.060	07/26/21	0.060	50,000			
	YCD	DNB	0.080	07/27/21	0.080	50,000			
	YCD	DNB	0.080	07/27/21	0.080	50,000			
05/13/21	**REDEMPTIONS**								
	DN	FNMA		05/13/21	0.110	50,000	302	46,138.89	0.112
	DN	FNMA		05/13/21	0.110	50,000	302	46,138.89	0.112
	TR	BILL		05/13/21	0.035	50,000	91	4,423.61	0.035
	TR	BILL		05/13/21	0.035	50,000	91	4,423.61	0.035
	TR	BILL		05/13/21	0.035	50,000	91	4,423.61	0.035
	TR	BILL		05/13/21	0.037	50,000	91	4,679.39	0.038
	TR	BILL		05/13/21	0.037	50,000	91	4,679.39	0.038
	TR	BILL		05/13/21	0.037	50,000	91	4,679.39	0.038

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/13/21	**REDEMPTIONS (Continued)**								
	TR	BILL		05/13/21	0.075	50,000	113	11,770.83	0.076
	TR	BILL		05/13/21	0.075	50,000	113	11,770.83	0.076
	TR	BILL		05/13/21	0.075	50,000	113	11,770.83	0.076
	TR	BILL		05/13/21	0.076	50,000	113	11,927.78	0.077
	TR	BILL		05/13/21	0.076	50,000	113	11,927.78	0.077
	TR	BILL		05/13/21	0.076	50,000	113	11,927.78	0.077
	TR	BILL		05/13/21	0.077	50,000	149	15,934.72	0.078
	TR	BILL		05/13/21	0.077	50,000	149	15,934.72	0.078
	TR	BILL		05/13/21	0.077	50,000	149	15,934.72	0.078
	TR	BILL		05/13/21	0.077	50,000	170	18,180.56	0.078
	TR	BILL		05/13/21	0.077	50,000	170	18,180.56	0.078
	TR	BILL		05/13/21	0.085	50,000	177	20,895.83	0.086
	TR	BILL		05/13/21	0.085	50,000	177	20,895.83	0.086
	TR	BILL		05/13/21	0.085	50,000	177	20,895.83	0.086
	TR	BILL		05/13/21	0.085	50,000	177	20,895.83	0.086
	TR	BILL		05/13/21	0.095	50,000	182	24,013.89	0.096
	TR	BILL		05/13/21	0.095	50,000	182	24,013.89	0.096
	TR	BILL		05/13/21	0.095	50,000	182	24,013.89	0.096
	TR	BILL		05/13/21	0.096	50,000	182	24,266.67	0.097
	TR	BILL		05/13/21	0.096	50,000	182	24,266.67	0.097
	TR	BILL		05/13/21	0.096	50,000	182	24,266.67	0.097
	TR	BILL		05/13/21	0.100	50,000	182	25,277.78	0.101
	TR	BILL		05/13/21	0.100	50,000	182	25,277.78	0.101
	TR	BILL		05/13/21	0.100	50,000	182	25,277.78	0.101
	TR	BILL		05/13/21	0.100	50,000	182	25,277.78	0.101
	TR	BILL		05/13/21	0.100	50,000	182	25,277.78	0.101
	TR	BILL		05/13/21	0.100	50,000	182	25,277.78	0.101
	TR	BILL		05/13/21	0.101	50,000	182	25,530.56	0.102
	TR	BILL		05/13/21	0.101	50,000	182	25,530.56	0.102
	TR	BILL		05/13/21	0.101	50,000	182	25,530.56	0.102
05/13/21	**PURCHASES**								
	CP	OLD LINE		09/13/21	0.130	50,000			
	DEB	FNMA	2.000	01/05/22	0.041	50,000			
	DEB	FNMA	2.000	01/05/22	0.041	50,000			
	DEB	FFCB	0.080	08/04/22	0.090	50,000			
	DEB	FHLMC	0.375	05/05/23	0.177	40,000			
	DEB	FHLMC	0.375	05/05/23	0.177	50,000			
	DEB	FHLMC	0.375	05/05/23	0.177	50,000			
	DEB	FNMA	0.250	07/10/23	0.204	25,000			
	DEB	FNMA	0.250	07/10/23	0.204	50,000			
	DEB	FNMA	0.250	07/10/23	0.204	50,000			
	DEB	FNMA	0.250	11/27/23	0.234	50,000			
	TR	BILL		10/21/21	0.010	50,000			
	TR	BILL		10/21/21	0.010	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/13/21	**PURCHASES (Continued)**								
	TR	BILL		10/21/21	0.013	50,000			
	TR	BILL		10/21/21	0.013	50,000			
	TR	BILL		11/12/21	0.023	50,000			
	TR	BILL		11/12/21	0.023	50,000			
	TR	BILL		11/12/21	0.025	50,000			
	TR	BILL		11/12/21	0.025	50,000			
	TR	BILL		11/12/21	0.030	50,000			
	TR	BILL		11/12/21	0.030	50,000			
	TR	BILL		11/12/21	0.030	50,000			
	TR	BILL		11/12/21	0.030	50,000			
	YCD	KBC	0.080	07/07/21	0.080	50,000			
	YCD	KBC	0.080	07/07/21	0.080	50,000			
	YCD	CR AG CIB	0.080	07/19/21	0.080	50,000			
	YCD	CR AG CIB	0.080	07/19/21	0.080	50,000			
	YCD	NATIXIS	0.150	12/01/21	0.150	50,000			
	YCD	NATIXIS	0.150	12/01/21	0.150	50,000			
	YCD	MONTREAL	0.210	04/01/22	0.210	50,000			
	YCD	MONTREAL	0.210	04/01/22	0.210	50,000			
05/14/21	**REDEMPTIONS**								
	CP	JUPITER		05/14/21	0.190	50,000	123	32,458.33	0.193
	CP	JUPITER		05/14/21	0.190	50,000	123	32,458.33	0.193
	DN	FHLB		05/14/21	0.095	50,000	179	23,618.06	0.096
	DN	FHLB		05/14/21	0.095	50,000	179	23,618.06	0.096
	YCD	MIZUHO	0.160	05/14/21	0.160	50,000	105	23,333.33	0.162
	YCD	MIZUHO	0.160	05/14/21	0.160	50,000	105	23,333.33	0.162
	YCD	TORONTO	0.130	05/14/21	0.130	50,000	108	19,500.00	0.132
	YCD	TORONTO	0.130	05/14/21	0.130	50,000	108	19,500.00	0.132
05/14/21	**PURCHASES**								
	CD	BOWEST	0.130	08/13/21	0.130	50,000			
	CD	BOWEST	0.130	08/13/21	0.130	50,000			
	CP	CGMI		01/03/22	0.170	50,000			
	DEB	FHLB	0.045	02/01/22	0.045	50,000			
	DEB	FHLB	0.045	02/01/22	0.045	50,000			
	DN	IFC		01/03/22	0.025	50,000			
	DN	IFC		01/03/22	0.025	50,000			
	TR	BILL		11/12/21	0.023	50,000			
	TR	BILL		11/12/21	0.023	50,000			
	TR	BILL		11/12/21	0.023	50,000			
	TR	BILL		11/12/21	0.025	50,000			
	TR	BILL		11/12/21	0.025	50,000			
	TR	BILL		11/12/21	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 (%)
05/14/21	**PURCHASES (Continued)**								
	TR	BILL		11/12/21	0.026	50,000			
	TR	BILL		11/12/21	0.026	50,000			
	TR	BILL		11/12/21	0.026	50,000			
	TR	BILL		04/21/22	0.040	50,000			
	TR	BILL		04/21/22	0.040	50,000			
	TR	NOTE	1.625	11/15/22	0.105	50,000			
	TR	NOTE	1.625	11/15/22	0.105	50,000			
	TR	NOTE	1.625	11/15/22	0.105	50,000			
	TR	NOTE	1.625	11/15/22	0.105	50,000			
	TR	NOTE	1.625	11/15/22	0.108	50,000			
	TR	NOTE	1.625	11/15/22	0.108	50,000			
	TR	NOTE	1.625	11/15/22	0.108	50,000			
	YCD	SVENSKA	0.090	08/20/21	0.090	50,000			
	YCD	SVENSKA	0.090	08/20/21	0.090	50,000			
	YCD	MIZUHO	0.140	08/27/21	0.140	50,000			
	YCD	MIZUHO	0.140	08/27/21	0.140	50,000			
05/15/21	**REDEMPTIONS**								
	TR	NOTE	2.625	05/15/21	2.747	50,000	1,095	4,107,761.54	2.756
	TR	NOTE	2.625	05/15/21	2.747	50,000	1,095	4,107,761.54	2.756
	TR	NOTE	2.625	05/15/21	2.747	50,000	1,095	4,107,761.54	2.756
	TR	NOTE	2.625	05/15/21	2.747	50,000	1,095	4,107,761.54	2.756
05/17/21	**NO REDEMPTIONS**								
05/17/21	**PURCHASES**								
	CP	CRC		09/14/21	0.120	50,000			
	CP	CRC		09/14/21	0.120	50,000			
	DEB	FFCB	0.060	05/17/22	0.056	25,000			
	DEB	FFCB	0.060	05/17/22	0.056	50,000			
	DEB	FFCB	0.060	05/17/22	0.056	50,000			
	DEB	FFCB	0.060	05/17/22	0.056	50,000			
	DEB-CL	FHLB	0.730	10/01/25	0.730	50,000			
	DEB-CL	FHLB	0.730	10/01/25	0.730	50,000			
	DN	IBRD		09/14/21	0.020	50,000			
	DN	IBRD		09/14/21	0.020	50,000			
	DN	IFC		11/08/21	0.020	50,000			
	DN	IFC		11/08/21	0.020	50,000			
	DN	IBRD		11/10/21	0.035	50,000			
	DN	IBRD		11/10/21	0.035	50,000			
	DN	FHLB		05/16/22	0.055	50,000			
	DN	FHLB		05/16/22	0.055	50,000			
	TR	BILL		11/12/21	0.020	50,000			
	TR	BILL		11/12/21	0.020	50,000			
	TR	BILL		11/12/21	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 (%)
05/17/21	PURCHASES (Continued)								
	TR	BILL		11/12/21	0.020	50,000			
	TR	BILL		11/12/21	0.020	50,000			
	TR	BILL		11/12/21	0.020	50,000			
	TR	BILL		11/12/21	0.023	50,000			
	TR	BILL		11/12/21	0.023	50,000			
	TR	BILL		11/12/21	0.023	50,000			
	TR	BILL		04/21/22	0.041	50,000			
	TR	BILL		04/21/22	0.041	50,000			
	TR	BILL		04/21/22	0.041	50,000			
	TR	BILL		04/21/22	0.042	50,000			
	TR	BILL		04/21/22	0.042	50,000			
	TR	BILL		04/21/22	0.042	50,000			
	TR	NOTE	0.125	04/30/23	0.153	50,000			
	TR	NOTE	0.125	04/30/23	0.153	50,000			
	TR	NOTE	0.125	04/30/23	0.153	50,000			
	TR	NOTE	0.125	04/30/23	0.153	50,000			
	TR	NOTE	0.125	04/30/23	0.153	50,000			
	TR	NOTE	0.125	04/30/23	0.153	50,000			
	TR	NOTE	2.125	02/29/24	0.273	50,000			
	TR	NOTE	2.125	02/29/24	0.273	50,000			
	TR	NOTE	2.125	02/29/24	0.273	50,000			
	TR	NOTE	2.125	02/29/24	0.273	50,000			
	TR	NOTE	2.125	02/29/24	0.274	50,000			
	TR	NOTE	2.125	02/29/24	0.274	50,000			
	TR	NOTE	2.125	02/29/24	0.274	50,000			
	TR	NOTE	2.125	02/29/24	0.274	50,000			
	TR	NOTE	0.250	05/15/24	0.330	50,000			
	TR	NOTE	0.250	05/15/24	0.330	50,000			
	TR	NOTE	0.250	05/15/24	0.330	50,000			
	TR	NOTE	0.250	05/15/24	0.330	50,000			
	TR	NOTE	0.250	05/15/24	0.330	50,000			
	TR	NOTE	0.250	05/15/24	0.330	50,000			
	TR	NOTE	0.250	05/15/24	0.330	50,000			
	TR	NOTE	0.250	05/15/24	0.330	50,000			
	TR	NOTE	0.250	05/15/24	0.335	50,000			
	TR	NOTE	0.250	05/15/24	0.335	50,000			
	TR	NOTE	0.250	05/15/24	0.335	50,000			
	TR	NOTE	0.250	05/15/24	0.335	50,000			
	TR	NOTE	0.250	05/15/24	0.335	50,000			
	TR	NOTE	0.250	05/15/24	0.335	50,000			
	TR	NOTE	0.250	05/15/24	0.335	50,000			
	TR	NOTE	0.250	05/15/24	0.337	50,000			
	TR	NOTE	0.250	05/15/24	0.337	50,000			
	TR	NOTE	0.250	05/15/24	0.337	50,000			
	TR	NOTE	0.250	05/15/24	0.337	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/17/21	**PURCHASES (Continued)**								
	YCD	SWEDBANK	0.040	06/21/21	0.040	50,000			
	YCD	SWEDBANK	0.040	06/21/21	0.040	50,000			
	YCD	DNB	0.050	06/22/21	0.050	50,000			
	YCD	DNB	0.050	06/22/21	0.050	50,000			
	YCD	SUMI TRUST	0.090	06/22/21	0.090	50,000			
	YCD	SUMI TRUST	0.090	06/22/21	0.090	50,000			
	YCD	KBC	0.070	06/25/21	0.070	50,000			
	YCD	KBC	0.070	06/25/21	0.070	50,000			
	YCD	MUFG BK	0.050	07/23/21	0.050	50,000			
	YCD	MUFG BK	0.050	07/23/21	0.050	50,000			
	YCD	NORDEA ABP	0.090	08/13/21	0.090	50,000			
	YCD	NORDEA ABP	0.090	08/13/21	0.090	50,000			
	YCD	RB CANADA	0.160	04/01/22	0.160	50,000			
	YCD	RB CANADA	0.160	04/01/22	0.160	50,000			
05/18/21	**REDEMPTIONS**								
	CP	CAFCO		05/18/21	0.220	50,000	179	54,694.44	0.223
	DN	FHLB		05/18/21	0.070	50,000	158	15,361.11	0.071
	DN	FHLB		05/18/21	0.070	50,000	158	15,361.11	0.071
	DN	FHLB		05/18/21	0.070	50,000	160	15,555.56	0.071
	DN	FHLB		05/18/21	0.070	50,000	160	15,555.56	0.071
	TR	BILL		05/18/21	0.063	50,000	111	9,635.42	0.063
	TR	BILL		05/18/21	0.063	50,000	111	9,635.42	0.063
	TR	BILL		05/18/21	0.083	50,000	152	17,416.67	0.084
	TR	BILL		05/18/21	0.083	50,000	152	17,416.67	0.084
	TR	BILL		05/18/21	0.083	50,000	152	17,416.67	0.084
	TR	BILL		05/18/21	0.085	50,000	152	17,944.44	0.086
	TR	BILL		05/18/21	0.085	50,000	152	17,944.44	0.086
	TR	BILL		05/18/21	0.085	50,000	152	17,944.44	0.086
	TR	BILL		05/18/21	0.085	50,000	152	17,944.44	0.086
	TR	BILL		05/18/21	0.085	50,000	152	17,944.44	0.086
	TR	BILL		05/18/21	0.085	50,000	152	17,944.44	0.086
	TR	BILL		05/18/21	0.078	50,000	154	16,576.39	0.079
	TR	BILL		05/18/21	0.078	50,000	154	16,576.39	0.079
	TR	BILL		05/18/21	0.078	50,000	154	16,576.39	0.079
	TR	BILL		05/18/21	0.080	50,000	154	17,111.11	0.081
	TR	BILL		05/18/21	0.080	50,000	154	17,111.11	0.081
	TR	BILL		05/18/21	0.080	50,000	154	17,111.11	0.081
	TR	BILL		05/18/21	0.080	50,000	154	17,111.11	0.081
	TR	BILL		05/18/21	0.080	50,000	154	17,111.11	0.081
	TR	BILL		05/18/21	0.080	50,000	154	17,111.11	0.081
	TR	BILL		05/18/21	0.080	50,000	154	17,111.11	0.081
	TR	BILL		05/18/21	0.080	50,000	154	17,111.11	0.081
	TR	BILL		05/18/21	0.080	50,000	154	17,111.11	0.081

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/18/21	**REDEMPTIONS (Continued)**								
	TR	BILL		05/18/21	0.083	50,000	154	17,645.84	0.084
	TR	BILL		05/18/21	0.083	50,000	154	17,645.84	0.084
	TR	BILL		05/18/21	0.083	50,000	154	17,645.84	0.084
	TR	BILL		05/18/21	0.083	50,000	154	17,645.84	0.084
	TR	BILL		05/18/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		05/18/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		05/18/21	0.085	50,000	154	18,180.56	0.086
	TR	BILL		05/18/21	0.085	50,000	154	18,180.56	0.086
	YCD	BARCLAYS	0.200	05/18/21	0.200	50,000	180	50,000.00	0.203
	YCD	BARCLAYS	0.200	05/18/21	0.200	50,000	180	50,000.00	0.203
05/18/21	**PURCHASES**								
	CD	BOWEST	0.120	08/23/21	0.120	50,000			
	CD	BOWEST	0.120	08/23/21	0.120	50,000			
	CP	SOC GEN NY		09/24/21	0.130	50,000			
	CP	SOC GEN NY		09/24/21	0.130	50,000			
	DEB	FFCB	0.070	07/19/21	0.061	50,000			
	DEB	FFCB	0.070	07/19/21	0.061	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		09/14/21	0.010	50,000			
	TR	BILL		10/21/21	0.010	50,000			
	TR	BILL		10/21/21	0.010	50,000			
	TR	BILL		10/21/21	0.010	50,000			
	TR	NOTE	1.625	12/15/22	0.117	50,000			
	TR	NOTE	1.625	12/15/22	0.117	50,000			
	TR	NOTE	1.625	12/15/22	0.117	50,000			
	TR	NOTE	1.625	12/15/22	0.117	50,000			
	TR	NOTE	1.625	12/15/22	0.117	50,000			
	TR	NOTE	1.625	12/15/22	0.117	50,000			
	TR	NOTE	0.125	04/30/23	0.149	50,000			
	TR	NOTE	0.125	04/30/23	0.149	50,000			
	TR	NOTE	0.125	04/30/23	0.149	50,000			
	TR	NOTE	0.125	04/30/23	0.149	50,000			
	TR	NOTE	0.125	04/30/23	0.151	50,000			
	TR	NOTE	0.125	04/30/23	0.151	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/18/21	**PURCHASES (Continued)**								
	TR	NOTE	0.125	04/30/23	0.151	50,000			
	TR	NOTE	0.125	04/30/23	0.151	50,000			
	TR	NOTE	0.125	04/30/23	0.151	50,000			
	TR	NOTE	0.125	04/30/23	0.151	50,000			
	TR	NOTE	0.125	04/30/23	0.151	50,000			
	TR	NOTE	0.125	04/30/23	0.151	50,000			
	TR	NOTE	1.375	06/30/23	0.167	50,000			
	TR	NOTE	1.375	06/30/23	0.167	50,000			
	TR	NOTE	1.375	06/30/23	0.167	50,000			
	TR	NOTE	1.375	06/30/23	0.167	50,000			
	TR	NOTE	1.375	06/30/23	0.167	50,000			
	TR	NOTE	1.375	06/30/23	0.167	50,000			
	TR	NOTE	1.375	06/30/23	0.168	50,000			
	TR	NOTE	1.375	06/30/23	0.168	50,000			
	TR	NOTE	1.375	06/30/23	0.168	50,000			
	TR	NOTE	0.125	07/15/23	0.172	50,000			
	TR	NOTE	0.125	07/15/23	0.172	50,000			
	TR	NOTE	0.125	07/15/23	0.172	50,000			
	TR	NOTE	0.125	07/15/23	0.172	50,000			
	TR	NOTE	0.125	07/15/23	0.172	50,000			
	TR	NOTE	0.125	07/15/23	0.172	50,000			
	TR	NOTE	0.125	07/15/23	0.174	50,000			
	TR	NOTE	0.125	07/15/23	0.174	50,000			
	TR	NOTE	0.125	07/15/23	0.174	50,000			
	YCD	KBC	0.080	07/26/21	0.080	50,000			
	YCD	KBC	0.080	07/26/21	0.080	50,000			
	YCD	FORTIS	0.120	08/20/21	0.120	50,000			
	YCD	FORTIS	0.120	08/20/21	0.120	50,000			
	YCD	SCOTIA	0.190	03/01/22	0.190	50,000			
	YCD	SCOTIA	0.190	03/01/22	0.190	50,000			
	YCD	BARCLAYS	0.240	04/01/22	0.240	50,000			
	YCD	BARCLAYS	0.240	04/01/22	0.240	50,000			
05/19/21	**NO REDEMPTIONS**								
05/19/21	**PURCHASES**								
	CP	ATLANTIC		07/12/21	0.070	50,000			
	CP	MUFG BK		07/26/21	0.050	50,000			
	CP	MUFG BK		07/26/21	0.050	50,000			
	DEB	FFCB	0.070	07/19/22	0.065	50,000			
	DEB	FFCB	0.070	07/19/22	0.065	50,000			
	DEB	FFCB	0.125	05/18/23	0.150	50,000			
	DEB	FFCB	0.125	05/18/23	0.150	50,000			
	TR	BILL		01/27/22	0.012	50,000			
	TR	BILL		01/27/22	0.012	50,000			
	TR	BILL		01/27/22	0.012	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/19/21	**PURCHASES (Continued)**								
	TR	BILL		01/27/22	0.018	50,000			
	TR	BILL		01/27/22	0.018	50,000			
	TR	BILL		01/27/22	0.018	50,000			
	TR	BILL		03/24/22	0.020	50,000			
	TR	BILL		03/24/22	0.020	50,000			
	TR	BILL		03/24/22	0.020	50,000			
	TR	BILL		03/24/22	0.020	50,000			
	TR	BILL		03/24/22	0.020	50,000			
	TR	BILL		03/24/22	0.020	50,000			
	TR	NOTE	0.125	05/31/22	0.053	50,000			
	TR	NOTE	0.125	05/31/22	0.053	50,000			
	TR	NOTE	0.125	05/31/22	0.053	50,000			
	TR	NOTE	0.125	05/31/22	0.053	50,000			
	TR	NOTE	0.125	05/31/22	0.053	50,000			
	TR	NOTE	0.125	05/31/22	0.053	50,000			
	TR	NOTE	0.125	05/31/22	0.057	50,000			
	TR	NOTE	0.125	05/31/22	0.057	50,000			
	TR	NOTE	0.125	05/31/22	0.057	50,000			
	TR	NOTE	0.125	04/30/23	0.145	50,000			
	TR	NOTE	0.125	04/30/23	0.145	50,000			
	TR	NOTE	0.125	04/30/23	0.145	50,000			
	TR	NOTE	0.125	04/30/23	0.145	50,000			
	TR	NOTE	0.125	04/30/23	0.145	50,000			
	TR	NOTE	0.125	04/30/23	0.145	50,000			
	TR	NOTE	0.125	04/30/23	0.145	50,000			
	TR	NOTE	0.125	04/30/23	0.145	50,000			
	TR	NOTE	0.250	05/15/24	0.317	50,000			
	TR	NOTE	0.250	05/15/24	0.317	50,000			
	TR	NOTE	0.250	05/15/24	0.317	50,000			
	TR	NOTE	0.250	05/15/24	0.318	50,000			
	TR	NOTE	0.250	05/15/24	0.318	50,000			
	TR	NOTE	0.250	05/15/24	0.318	50,000			
	YCD	CR AG CIB	0.090	07/27/21	0.090	50,000			
	YCD	CR AG CIB	0.090	07/27/21	0.090	50,000			
	YCD	SUMITOMO	0.110	08/27/21	0.110	50,000			
	YCD	SUMITOMO	0.110	08/27/21	0.110	50,000			
	YCD	SOC GEN	0.150	12/01/21	0.150	50,000			
	YCD	SOC GEN	0.150	12/01/21	0.150	50,000			
05/20/21	**REDEMPTIONS**								
	TR	BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
	TR	BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
	TR	BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
	TR	BILL		05/20/21	0.135	50,000	309	57,937.50	0.137

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/20/21	**REDEMPTIONS (Continued)**								
	TR	BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
	TR	BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
	TR	BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
	TR	BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
	TR	BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
	TR	BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
	TR	BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
	TR	BILL		05/20/21	0.135	50,000	309	57,937.50	0.137
	TR	BILL		05/20/21	0.174	50,000	346	83,616.67	0.177
	TR	BILL		05/20/21	0.174	50,000	346	83,616.67	0.177
	TR	BILL		05/20/21	0.165	50,000	350	80,208.33	0.168
	TR	BILL		05/20/21	0.165	50,000	350	80,208.33	0.168
	TR	BILL		05/20/21	0.165	50,000	350	80,208.33	0.168
	TR	BILL		05/20/21	0.168	50,000	350	81,666.67	0.171
	TR	BILL		05/20/21	0.168	50,000	350	81,666.67	0.171
	TR	BILL		05/20/21	0.155	50,000	352	75,777.78	0.157
	TR	BILL		05/20/21	0.155	50,000	352	75,777.78	0.157
	TR	BILL		05/20/21	0.165	50,000	357	81,812.50	0.168
	TR	BILL		05/20/21	0.165	50,000	357	81,812.50	0.168
	TR	BILL		05/20/21	0.165	50,000	357	81,812.50	0.168
	TR	BILL		05/20/21	0.165	50,000	357	81,812.50	0.168
	TR	BILL		05/20/21	0.156	50,000	364	78,866.67	0.158
	TR	BILL		05/20/21	0.156	50,000	364	78,866.67	0.158
	TR	BILL		05/20/21	0.156	50,000	364	78,866.67	0.158
	TR	BILL		05/20/21	0.158	50,000	364	79,625.00	0.160
	TR	BILL		05/20/21	0.158	50,000	364	79,625.00	0.160
	TR	BILL		05/20/21	0.158	50,000	364	79,625.00	0.160
05/20/21	**PURCHASES**								
	CP	MIZUHO NY		09/01/21	0.100	50,000			
	CP	MIZUHO NY		09/01/21	0.100	50,000			
	CP	CHARIOT		10/08/21	0.110	50,000			
	CP	CHARIOT		10/08/21	0.110	50,000			
	CP	CRC		12/01/21	0.140	50,000			
	DEB	FHLMC	0.125	07/25/22	0.080	50,000			
	DEB	FHLMC	0.125	07/25/22	0.080	50,000			
	DEB	IADB	3.000	10/04/23	0.262	50,000			
	DEB	IADB	3.000	10/04/23	0.262	50,000			
	DEB	IADB	3.000	10/04/23	0.262	50,000			
	DEB	IADB	3.000	10/04/23	0.262	50,000			
	DEB	IBRD	1.500	08/28/24	0.446	50,000			
	DN	FHLB		05/18/22	0.045	50,000			
	DN	FHLB		05/18/22	0.045	50,000			
	DN	FHLB		05/20/22	0.045	50,000			
	DN	FHLB		05/20/22	0.045	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/20/21	**PURCHASES (Continued)**								
	TR	BILL		11/18/21	0.025	50,000			
	TR	BILL		11/18/21	0.025	50,000			
	TR	BILL		11/18/21	0.025	50,000			
	TR	BILL		11/18/21	0.025	50,000			
	TR	BILL		11/18/21	0.025	50,000			
	TR	BILL		11/18/21	0.025	50,000			
	TR	BILL		11/18/21	0.026	50,000			
	TR	BILL		11/18/21	0.026	50,000			
	TR	BILL		11/18/21	0.026	50,000			
	TR	BILL		05/19/22	0.051	50,000			
	TR	BILL		05/19/22	0.051	50,000			
	TR	BILL		05/19/22	0.051	50,000			
	TR	BILL		05/19/22	0.053	50,000			
	TR	BILL		05/19/22	0.053	50,000			
	TR	BILL		05/19/22	0.053	50,000			
	TR	BILL		05/19/22	0.053	50,000			
	TR	BILL		05/19/22	0.053	50,000			
	TR	NOTE	0.125	10/15/23	0.203	50,000			
	TR	NOTE	0.125	10/15/23	0.203	50,000			
	TR	NOTE	0.125	10/15/23	0.203	50,000			
	TR	NOTE	0.125	10/15/23	0.205	50,000			
	TR	NOTE	0.125	10/15/23	0.205	50,000			
	TR	NOTE	0.125	10/15/23	0.205	50,000			
	TR	NOTE	0.125	10/15/23	0.205	50,000			
	TR	NOTE	0.125	10/15/23	0.205	50,000			
	TR	NOTE	0.125	10/15/23	0.205	50,000			
	TR	NOTE	1.125	02/28/25	0.523	50,000			
	TR	NOTE	1.125	02/28/25	0.523	50,000			
	TR	NOTE	1.125	02/28/25	0.525	50,000			
	TR	NOTE	1.125	02/28/25	0.525	50,000			
	TR	NOTE	1.125	02/28/25	0.527	50,000			
	TR	NOTE	1.125	02/28/25	0.527	50,000			
	YCD	CIC	0.150	11/24/21	0.150	50,000			
	YCD	CIC	0.150	11/24/21	0.150	50,000			
05/21/21	**NO REDEMPTIONS**								
05/21/21	**PURCHASES**								
	CP	CGMI		01/03/22	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 (%)
05/21/21	**PURCHASES (Continued)**								
	TR	BILL		11/18/21	0.013	50,000			
	TR	BILL		11/18/21	0.013	50,000			
	TR	BILL		11/18/21	0.013	50,000			
	TR	BILL		11/18/21	0.013	50,000			
	TR	BILL		05/19/22	0.030	50,000			
	TR	BILL		05/19/22	0.030	50,000			
	TR	BILL		05/19/22	0.030	50,000			
	TR	BILL		05/19/22	0.035	50,000			
	TR	BILL		05/19/22	0.035	50,000			
	TR	BILL		05/19/22	0.035	50,000			
	TR	BILL		05/19/22	0.035	50,000			
	TR	BILL		05/19/22	0.035	50,000			
	TR	BILL		05/19/22	0.035	50,000			
05/24/21	**NO REDEMPTIONS**								
05/24/21	**PURCHASES**								
	CD	MUFG UNION	0.070	09/24/21	0.070	50,000			
	CD	MUFG UNION	0.070	09/24/21	0.070	50,000			
	CP	APPLE		07/27/21	0.010	50,000			
	CP	APPLE		07/27/21	0.010	50,000			
	DEB	FNMA	0.250	05/22/23	0.161	45,000			
	DEB	FNMA	0.250	05/22/23	0.161	50,000			
	DEB	FNMA	0.375	08/25/25	0.709	25,000			
	DEB	FNMA	0.375	08/25/25	0.709	50,000			
	DEB CL	FHLB	0.450	11/01/24	0.450	50,000			
	DEB CL	FHLB	0.450	11/01/24	0.450	50,000			
	TR	BILL		11/18/21	0.013	50,000			
	TR	BILL		11/18/21	0.013	50,000			
	TR	BILL		11/18/21	0.013	50,000			
	TR	BILL		11/18/21	0.015	50,000			
	TR	BILL		11/18/21	0.015	50,000			
	TR	BILL		11/18/21	0.015	50,000			
	TR	BILL		05/19/22	0.032	50,000			
	TR	BILL		05/19/22	0.032	50,000			
	TR	BILL		05/19/22	0.032	50,000			
	TR	BILL		05/19/22	0.035	50,000			
	TR	BILL		05/19/22	0.035	50,000			
	TR	BILL		05/19/22	0.035	50,000			
	TR	BILL		05/19/22	0.036	50,000			
	TR	BILL		05/19/22	0.036	50,000			
	TR	BILL		05/19/22	0.036	50,000			
	TR	NOTE	1.500	09/30/24	0.410	50,000			
	TR	NOTE	1.500	09/30/24	0.410	50,000			
	TR	NOTE	1.500	09/30/24	0.410	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/24/21	**PURCHASES (Continued)**								
	TR	NOTE	1.500	09/30/24	0.410	50,000			
	TR	NOTE	1.500	09/30/24	0.410	50,000			
	TR	NOTE	1.500	09/30/24	0.410	50,000			
	TR	NOTE	1.500	09/30/24	0.411	50,000			
	TR	NOTE	1.500	09/30/24	0.411	50,000			
	TR	NOTE	1.500	09/30/24	0.411	50,000			
	YCD	SWEDBANK	0.050	07/30/21	0.050	50,000			
	YCD	SWEDBANK	0.050	07/30/21	0.050	50,000			
	YCD	KBC	0.090	09/01/21	0.090	50,000			
	YCD	KBC	0.090	09/01/21	0.090	50,000			
05/25/21	**REDEMPTIONS**								
	CP	MUFG BK		05/25/21	0.080	50,000	90	10,000.00	0.081
	CP	MUFG BK		05/25/21	0.080	50,000	90	10,000.00	0.081
	TR	BILL		05/25/21	0.085	50,000	153	18,062.50	0.086
	TR	BILL		05/25/21	0.085	50,000	153	18,062.50	0.086
	TR	BILL		05/25/21	0.085	50,000	153	18,062.50	0.086
	TR	BILL		05/25/21	0.085	50,000	153	18,062.50	0.086
	TR	BILL		05/25/21	0.085	50,000	153	18,062.50	0.086
	TR	BILL		05/25/21	0.085	50,000	153	18,062.50	0.086
	TR	BILL		05/25/21	0.088	50,000	153	18,593.75	0.089
	TR	BILL		05/25/21	0.088	50,000	153	18,593.75	0.089
	TR	BILL		05/25/21	0.088	50,000	153	18,593.75	0.089
	TR	BILL		05/25/21	0.090	50,000	153	19,125.00	0.091
	TR	BILL		05/25/21	0.090	50,000	153	19,125.00	0.091
	TR	BILL		05/25/21	0.090	50,000	153	19,125.00	0.091
	TR	BILL		05/25/21	0.090	50,000	153	19,125.00	0.091
	TR	BILL		05/25/21	0.090	50,000	153	19,125.00	0.091
	TR	BILL		05/25/21	0.090	50,000	153	19,125.00	0.091
05/25/21	**PURCHASES**								
	CP	BNP NY		05/28/21	0.030	50,000			
	CP	BNP NY		05/28/21	0.030	50,000			
	CP	APPLE		09/13/21	0.030	50,000			
	DEB	FHLB	0.125	08/12/22	0.080	50,000			
	DN	FHLB		08/27/21	0.010	50,000			
	DN	FHLB		08/27/21	0.010	50,000			
	DN	FHLB		08/27/21	0.010	50,000			
	DN	FHLB		08/27/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	YCD	CR AG CIB	0.050	06/01/21	0.050	50,000			
	YCD	CR AG CIB	0.050	06/01/21	0.050	50,000			
	YCD	SOC GEN	0.110	10/25/21	0.110	50,000			
	YCD	SOC GEN	0.110	10/25/21	0.110	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/26/21	**REDEMPTIONS**								
	CP	JPM LLC		05/26/21	0.210	50,000	212	61,833.33	0.213
	CP	JPM LLC		05/26/21	0.210	50,000	212	61,833.33	0.213
	DEB	FFCB	0.150	05/26/21	0.167	50,000	321	73,541.67	0.167
	DEB	FFCB	0.150	05/26/21	0.167	50,000	321	73,541.67	0.167
	DN	FHLB		05/26/21	0.100	50,000	211	29,305.56	0.101
	DN	FHLB		05/26/21	0.100	50,000	211	29,305.56	0.101
05/26/21	**PURCHASES**								
	CP	VERSAILLES		09/03/21	0.100	50,000			
	DEB CL	FHLB	0.400	10/01/24	0.400	50,000			
	DEB CL	FHLB	0.400	10/01/24	0.400	50,000			
	DEB CL	FHLB	0.465	11/26/24	0.465	50,000			
	DEB CL	FHLB	0.465	11/26/24	0.465	50,000			
	DN	IBRD		11/08/21	0.020	50,000			
	DN	IBRD		11/08/21	0.020	50,000			
	DN	IBRD		11/09/21	0.020	50,000			
	DN	IBRD		11/09/21	0.020	50,000			
	DN	IBRD		11/10/21	0.020	50,000			
	DN	IBRD		11/10/21	0.020	50,000			
	DN	FHLB		11/24/21	0.025	50,000			
	DN	FHLB		11/24/21	0.025	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		10/21/21	0.010	50,000			
	TR	BILL		10/21/21	0.010	50,000			
	TR	BILL		10/21/21	0.010	50,000			
	TR	BILL		10/21/21	0.010	50,000			
	TR	BILL		10/21/21	0.010	50,000			
	TR	BILL		10/21/21	0.010	50,000			
	TR	BILL		10/21/21	0.012	50,000			
	TR	BILL		10/21/21	0.012	50,000			
	TR	BILL		10/21/21	0.012	50,000			
	TR	BILL		10/28/21	0.010	50,000			
	TR	BILL		10/28/21	0.010	50,000			
	TR	BILL		10/28/21	0.010	50,000			
	TR	BILL		10/28/21	0.012	50,000			
	TR	BILL		10/28/21	0.012	50,000			
	TR	BILL		10/28/21	0.012	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/26/21	**PURCHASES (Continued)**								
	TR	BILL		10/28/21	0.013	50,000			
	TR	BILL		10/28/21	0.013	50,000			
	TR	BILL		10/28/21	0.013	50,000			
	TR	BILL		10/28/21	0.013	50,000			
	TR	BILL		10/28/21	0.013	50,000			
	TR	BILL		10/28/21	0.013	50,000			
	TR	BILL		10/28/21	0.015	50,000			
	TR	BILL		10/28/21	0.015	50,000			
	TR	BILL		10/28/21	0.015	50,000			
	TR	BILL		11/18/21	0.020	50,000			
	TR	BILL		11/18/21	0.020	50,000			
	TR	BILL		11/18/21	0.020	50,000			
	TR	BILL		11/18/21	0.020	50,000			
	TR	BILL		11/18/21	0.020	50,000			
	TR	BILL		11/18/21	0.020	50,000			
	TR	BILL		11/18/21	0.023	50,000			
	TR	BILL		11/18/21	0.023	50,000			
	TR	BILL		11/18/21	0.023	50,000			
	TR	BILL		11/18/21	0.025	50,000			
	TR	BILL		11/18/21	0.025	50,000			
	TR	BILL		11/18/21	0.025	50,000			
	YCD	DNB	0.020	06/02/21	0.020	50,000			
	YCD	DNB	0.020	06/02/21	0.020	50,000			
05/27/21	**REDEMPTIONS**								
	CP	CAFCO		05/27/21	0.120	50,000	90	15,000.00	0.122
	CP	CAFCO		05/27/21	0.120	50,000	90	15,000.00	0.122
	TR	BILL		05/27/21	0.085	50,000	157	18,534.72	0.086
	TR	BILL		05/27/21	0.085	50,000	161	19,006.94	0.086
	TR	BILL		05/27/21	0.085	50,000	161	19,006.94	0.086
	TR	BILL		05/27/21	0.085	50,000	161	19,006.94	0.086
	TR	BILL		05/27/21	0.085	50,000	161	19,006.94	0.086
	TR	BILL		05/27/21	0.085	50,000	161	19,006.94	0.086
	TR	BILL		05/27/21	0.076	50,000	163	17,092.36	0.077
	TR	BILL		05/27/21	0.076	50,000	163	17,092.36	0.077
	TR	BILL		05/27/21	0.076	50,000	163	17,092.36	0.077
	TR	BILL		05/27/21	0.076	50,000	163	17,205.56	0.077
	TR	BILL		05/27/21	0.076	50,000	163	17,205.56	0.077
	TR	BILL		05/27/21	0.075	50,000	164	17,083.33	0.076
	TR	BILL		05/27/21	0.075	50,000	164	17,083.33	0.076
	TR	BILL		05/27/21	0.075	50,000	164	17,083.33	0.076
05/27/21	**PURCHASES**								
	CB	WELLS FGO	3.000	04/22/26	1.190	25,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/27/21	**PURCHASES (Continued)**								
	CP	CR AG NY		06/01/21	0.030	50,000			
	CP	CR AG NY		06/01/21	0.030	50,000			
	CP	CR AG NY		06/01/21	0.030	50,000			
	CP	CR AG NY		06/01/21	0.030	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.010	50,000			
	TR	BILL		09/21/21	0.012	50,000			
	TR	BILL		09/21/21	0.012	50,000			
	TR	BILL		09/21/21	0.012	50,000			
	TR	BILL		05/19/22	0.037	50,000			
	TR	BILL		05/19/22	0.037	50,000			
	TR	BILL		05/19/22	0.037	50,000			
	TR	BILL		05/19/22	0.038	50,000			
	TR	BILL		05/19/22	0.038	50,000			
	TR	BILL		05/19/22	0.038	50,000			
	TR	BILL		05/19/22	0.038	50,000			
	TR	BILL		05/19/22	0.038	50,000			
	TR	NOTE	0.250	05/15/24	0.311	50,000			
	TR	NOTE	0.250	05/15/24	0.311	50,000			
	TR	NOTE	0.250	05/15/24	0.311	50,000			
	TR	NOTE	0.250	05/15/24	0.312	50,000			
	TR	NOTE	0.250	05/15/24	0.312	50,000			
	TR	NOTE	0.250	05/15/24	0.312	50,000			
	YCD	MIZUHO	0.090	10/01/21	0.090	50,000			
	YCD	MIZUHO	0.090	10/01/21	0.090	50,000			
05/28/21	**REDEMPTIONS**								
	CP	BNP NY		05/28/21	0.030	50,000	3	125.00	0.030
	CP	BNP NY		05/28/21	0.030	50,000	3	125.00	0.030
	CP	CHARIOT		05/28/21	0.190	50,000	133	35,097.22	0.193
	DN	FHLB		05/28/21	0.040	50,000	101	5,611.11	0.041
	DN	FHLB		05/28/21	0.090	50,000	204	25,500.00	0.091
	DN	FHLB		05/28/21	0.090	50,000	204	25,500.00	0.091
	YCD	SWEDBANK	0.120	05/28/21	0.120	50,000	94	15,666.67	0.122
	YCD	SWEDBANK	0.120	05/28/21	0.120	50,000	94	15,666.67	0.122
	YCD	CIC	0.220	05/28/21	0.220	50,000	185	56,527.78	0.223
	YCD	CIC	0.220	05/28/21	0.220	50,000	185	56,527.78	0.223

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/28/21	**PURCHASES**								
	DN	FHLB		05/27/22	0.045	50,000			
	DN	FHLB		05/27/22	0.045	50,000			
	DN	FHLB		05/27/22	0.045	50,000			
05/31/21	**REDEMPTIONS**								
	TR	NOTE	2.125	05/31/21	1.690	50,000	578	1,342,949.53	1.689
	TR	NOTE	2.125	05/31/21	1.690	50,000	578	1,342,949.53	1.689
	TR	NOTE	2.125	05/31/21	1.766	50,000	703	1,705,825.22	1.764
	TR	NOTE	2.125	05/31/21	1.766	50,000	703	1,705,825.22	1.764
	TR	NOTE	2.125	05/31/21	1.775	50,000	705	1,719,443.73	1.774
	TR	NOTE	2.125	05/31/21	1.775	50,000	705	1,719,443.73	1.774
	TR	NOTE	2.125	05/31/21	1.775	50,000	705	1,719,443.73	1.774
	TR	NOTE	2.125	05/31/21	1.897	50,000	712	1,853,046.02	1.897
	TR	NOTE	2.125	05/31/21	1.897	50,000	712	1,853,046.02	1.897
	TR	NOTE	2.125	05/31/21	1.871	50,000	719	1,846,023.30	1.870
	TR	NOTE	2.125	05/31/21	1.871	50,000	719	1,846,023.30	1.870
	TR	NOTE	2.125	05/31/21	1.871	50,000	719	1,846,023.30	1.870
	TR	NOTE	2.125	05/31/21	1.871	50,000	719	1,846,023.30	1.870
	TR	NOTE	2.125	05/31/21	1.871	50,000	719	1,846,023.30	1.870
	TR	NOTE	2.125	05/31/21	2.097	50,000	731	2,097,656.25	2.099
	TR	NOTE	2.125	05/31/21	2.097	50,000	731	2,097,656.25	2.099

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.	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
American Plus Bank, N.A.	05/05/21	0.060	3,000,000.00	11/03/21
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	02/24/21	0.090	100,000,000.00	08/25/21
Cathay Bank	05/13/21	0.080	125,000,000.00	11/12/21
Cathay Bank	05/20/21	0.070	50,000,000.00	11/18/21
FOLSOM				
SAFE Credit Union	04/07/21	0.080	20,000,000.00	07/07/21
SAFE Credit Union	05/21/21	0.070	5,000,000.00	08/20/21
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	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
US Metro Bank	05/13/21	0.080	5,000,000.00	11/12/21
US Metro Bank	05/21/21	0.070	20,000,000.00	11/19/21
GARDENA				
Northrop Grumman Federal Credit Union	05/06/21	0.100	25,000,000.00	11/04/21
HUNTINGTON BEACH				
Nuvision Federal Credit Union	04/08/21	0.100	25,000,000.00	07/08/21
IRVINE				
Banc of California, N.A.	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
Banc of California, N.A.	05/13/21	0.100	25,000,000.00	11/12/21
CommerceWest Bank	04/23/21	0.060	5,000,000.00	07/23/21
CommerceWest Bank	05/07/21	0.060	5,000,000.00	08/06/21
CommerceWest Bank	05/07/21	0.060	10,000,000.00	09/03/21
CommerceWest Bank	05/07/21	0.070	10,000,000.00	10/06/21
CommerceWest Bank	05/07/21	0.090	10,000,000.00	11/05/21
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	05/20/21	0.070	25,000,000.00	08/19/21
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	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
Bank of Hope	05/19/21	0.070	90,000,000.00	08/18/21

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
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
Commonwealth Business Bank	05/06/21	0.070	5,000,000.00	08/05/21
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
Hanmi Bank	05/13/21	0.100	45,000,000.00	11/12/21
Manufacturers Bank	12/03/20	0.140	50,000,000.00	06/03/21
Mission Valley Bank	05/05/21	0.080	10,000,000.00	11/03/21
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	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
Pacific City Bank	05/05/21	0.060	40,000,000.00	08/04/21
Preferred Bank	03/17/21	0.070	125,000,000.00	09/15/21
State Bank of India (California)	03/24/21	0.070	15,000,000.00	06/23/21
State Bank of India (California)	05/05/21	0.080	20,000,000.00	08/04/21
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	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
California Bank of Commerce	05/05/21	0.090	5,000,000.00	11/03/21
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	03/03/21	0.080	20,000,000.00	06/02/21
RANCHO CORDOVA				
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	05/20/21	0.070	6,500,000.00	08/19/21
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	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
Provident Credit Union	05/13/21	0.050	20,000,000.00	10/14/21
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	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
Technology Credit Union	05/06/21	0.070	50,000,000.00	11/04/21
SANTA CLARITA				
Bank of Santa Clarita	01/08/21	0.130	15,000,000.00	07/09/21
SANTA ROSA				
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
Poppy Bank	05/20/21	0.070	30,000,000.00	11/18/21
VACAVILLE				
Travis Credit Union	04/15/21	0.080	50,000,000.00	10/14/21
Travis Credit Union	05/14/21	0.080	50,000,000.00	11/12/21
Travis Credit Union	05/19/21	0.070	25,000,000.00	11/17/21
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	01/08/21	0.130	10,000,000.00	07/09/21
Santa Cruz County Bank	05/13/21	0.060	10,000,000.00	08/12/21
YUBA CITY				
Bank of Feather River	04/14/21	0.060	5,000,000.00	07/01/21
TOTAL TIME DEPOSITS MAY 2021			**4,072,500,000.00**	

BANK DEMAND DEPOSITS
MAY 2021
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 1,717,476	$ 745,000	$ 1,684,414
2	1,717,476	745,000	1,684,414
3	1,773,196	650,000	1,571,608
4	1,780,455	765,000	4,731,822
5	1,765,352	815,000	6,486,241
6	1,777,695	775,000	5,714,086
7	1,819,499	545,000	5,349,769
8	1,819,499	545,000	5,349,769
9	1,819,499	545,000	5,349,769
10	1,787,173	1,160,000	4,585,379
11	1,795,135	850,000	4,245,083
12	1,746,047	625,000	11,291,124
13	1,811,111	680,000	8,713,214
14	1,811,912	640,000	10,893,750
15	1,811,912	640,000	10,893,750
16	1,811,912	640,000	10,895,039
17	1,737,482	640,000	10,729,612
18	1,775,286	720,000	9,892,032
19	1,740,717	780,000	12,723,674
20	1,779,123	780,000	13,610,394
21	1,797,361	935,000	14,808,018
22	1,797,361	935,000	14,808,018
23	1,797,361	935,000	14,808,018
24	1,789,996	840,000	16,910,035
25	1,793,719	790,000	16,605,858
26	1,792,885	810,000	17,127,051
27	1,770,798	860,000	17,132,156
28	1,787,244	720,003	17,064,508
29	1,787,244	720,003	17,064,508
30	1,787,244	720,003	17,064,508
31	1,787,244	720,003	17,065,103
AVERAGE DOLLAR DAYS	$1,783,433 a/	$750,646 b/	

a/ **The prescribed bank balance for May was $2,016,677. This consisted of $1,886,951 in compensating balances for services, balances for uncollected funds of $132,390 and a deduction of $2,663 for May 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

1863

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on May 19, 2021, has determined and designated the amount of money available for deposit and investment as of May 7, 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 $ 1,613,653,000

   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
(5)	5/17/2021	5/21/2021	$ 2,388,200,000	$ 796,500,000	$ 4,147,500,000	$ 4,944,000,000
(6)	5/24/2021	5/28/2021	$ 41,000,000	$ 837,500,000	$ 4,147,500,000	$ 4,985,000,000
(7)	5/31/2021	6/4/2021	$ (832,200,000)	$ 5,300,000	$ 4,147,500,000	$ 4,152,800,000
(8)	6/7/2021	6/11/2021	$ 1,121,000,000	$ 1,126,300,000	$ 4,147,500,000	$ 5,273,800,000
(9)	6/14/2021	6/18/2021	$ 7,911,400,000	$ 9,037,700,000	$ 4,147,500,000	$ 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 $ 1,613,653,000.

Dated: May 19, 2021

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chair

Member

Member

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 06/30/21
Attachment XVIII

Settle Date	Counter Party	Inv ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
					PSI Non-Trading Total		**$0.00**	**$0.00**	**$0.00**
						Totals	**$0.00**	**$0.00**	**$0.00**