



County of Los Angeles CHIEF EXECUTIVE OFFICE OPERATIONS CLUSTER

FESIA A. DAVENPORT
Chief Executive Officer

DATE: December 22, 2021
TIME: 2:00 p.m. – 4:00 p.m.
LOCATION: **TELECONFERENCE CALL-IN NUMBER: 1(323)776-6996**
TELECONFERENCE ID: 605696861#

To join via phone, dial 1(323)776-6996, then press 605696861#.

YOU CAN ALSO JOIN THIS MEETING BY CLICKING ON THE FOLLOWING LINK:

[Click here to join the meeting](#)

**THIS MEETING WILL CONTINUE TO BE CONDUCTED VIRTUALLY TO ENSURE
THE SAFETY OF MEMBERS OF THE PUBLIC AND EMPLOYEES AS PERMITTED
UNDER STATE LAW**

AGENDA

Members of the Public may address the Operations Cluster on any agenda item after all Informational Items are presented.
Two (2) minutes are allowed for each item.

1. **Call to order – Kirk Shelton/Anthony Baker**

2. **INFORMATIONAL ITEM(S):**
(5 minutes)

A) Board Letter:
REQUEST APPROVAL TO DELEGATE AUTHORITY TO AMEND
CONTRACT NO. 78639 WITH FIS AVANTGARD LLC
TTC – Elizabeth Buenrostro Ginsberg, Chief Deputy and
Michael Grazer, Operations Chief

B) Board Letter:
RECOMMENDATION TO AWARD A CONTRACT FOR TREASURY
MANAGEMENT INVESTMENT ACCOUNTING SYSTEM TO
CLEARWATER ANALYTICS, LLC
TTC – Elizabeth Buenrostro Ginsberg, Chief Deputy and
Damia J. Johnson, Assistant Treasurer and Tax Collector

CONTINUED ON PAGE 2

- C) Board Memo:
NOTIFICATION OF INTENT TO ENTER INTO SOLE SOURCE
CONTRACT NEGOTIATIONS WITH JUST APPRAISED TO
IMPLEMENT A WORKFLOW MANAGEMENT SOLUTION FOR THE
ASSESSOR'S CHANGE OF OWNERSHIP PROCESS
ASSESSOR – Steven Hernandez, Assistant Assessor and
Kevin Lechner, Assistant CIO
- D) Board Letter:
AWARD THREE JOB ORDER CONTRACTS FOR DESIGN,
ENGINEERING, AND INSTALLATION OF ELECTRIC VEHICLE
CHARGING STATIONS AT COUNTY FACILITIES - ADOPT AND
ADVERTISE VARIOUS SPECIFICATIONS
ISD – Minh Le, General Manager and
Laura Iannaccone, Administrative Manager X
- E) Board Letter:
REQUEST FOR ADDITIONAL LOW VOLTAGE FUNDS FOR AN
EXISTING LEASE PROPERTY FOR THE DEPARTMENT OF MENTAL
HEALTH AT 4510 EAST PACIFIC COAST HIGHWAY, LONG BEACH
CEO/RE/DMH – Damien Parker, Administrative Services Division
Manager and Patti Choi, County Counsel
- F) Board Letter:
BOND ANTICIPATION NOTES – AUTHORIZATION AND
REIMBURSEMENT RESOLUTION
CEO/CP – Lilly Qi, Principal Analyst, CEO
- G) Board Letter:
NINE YEAR LEASE OF DEPARTMENT OF MENTAL HEALTH, 2260
EAST PALMDALE BLVD., PALMDALE
CEO/RE – Michael Navarro, Chief Program Specialist

3. **PRESENTATION/DISCUSSION ITEMS:**

None available.

4. **Public Comment**
(2 minutes each speaker)
5. **Adjournment**

FUTURE AGENDA TOPICS

CALENDAR LOOKAHEAD:

None available.

BOARD LETTER/MEMO – FACT SHEET OPERATIONS CLUSTER

☒ Board Letter

☐ Board Memo

☐ Other

OPS CLUSTER AGENDA REVIEW DATE	12/22/2021	
BOARD MEETING	01/11/2022	
DELEGATED AUTHORITY BOARD LETTER	☐ Yes ☒ No	
SUPERVISORIAL DISTRICT AFFECTED	All Supervisorial Districts	
DEPARTMENT	TREASURER AND TAX COLLECTOR (TTC)	
SUBJECT	REQUEST APPROVAL TO DELEGATE AUTHORITY TO AMEND CONTRACT NUMBER 78639 WITH FIS AVANTGARD LLC	
PROGRAM	N/A	
SOLE SOURCE CONTRACT	☐ Yes ☒ No If Yes, please explain why:	
DEADLINES/ TIME CONSTRAINTS	The requested action will allow the Treasurer and Tax Collector to modify the FIS Avantgard LLC (FIS) contract because the Contractor is sunsetting its support for the investment accounting system by June 2022.	
COST & FUNDING	Total cost: N/A	Funding source:
	TERMS (if applicable):	
	Explanation: The remaining unused budgeted contract expenditures of \$84,460 will be reallocated. The current maximum Contract sum will not be impacted.	
PURPOSE OF REQUEST	The request is for the delegation of authority to the Treasurer and Tax Collector to execute amendments to the Contract to: 1) change terms to reflect suspension of the investment accounting system; 2) reallocate \$84,460 from Maintenance and Support Services to Pool Dollars for Additional Work; and 3) make necessary operational changes to the Statement of Work.	
BACKGROUND (include internal/external issues that may exist)	TTC currently has a contract with FIS to provide treasury software services consisting of an investment accounting system and a cash management system. FIS informed TTC that FIS would stop supporting the investment accounting system by June 2022. TTC has resolicited for a new investment accounting system and the contract award is agendized for 01/11/2022 for Board consideration. This action will amend the existing contract with FIS and reallocate \$84,460 from Maintenance and Support Services to Pool Dollars for Additional Work.	
DEPARTMENTAL AND OTHER CONTACTS	Name, Title, Phone # & Email: - Keith Knox, Treasurer and Tax Collector, (213) 974-2101 kknox@ttc.lacounty.gov - Elizabeth Buenrostro Ginsberg, Chief Deputy, (213) 974-0703 eginsberg@ttc.lacounty.gov - Michael Grazer, Operations Chief, (213) 974-7350 mgrazer@ttc.lacounty.gov	



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

January 11, 2022

The Honorable Board of Supervisors
County of Los Angeles
383 Kenneth Hahn Hall of Administration
500 West Temple Street
Los Angeles, CA 90012

Dear Supervisors:

TREASURER AND TAX COLLECTOR REQUEST APPROVAL TO DELEGATE AUTHORITY TO AMEND CONTRACT NUMBER 78639 WITH FIS AVANTGARD LLC (ALL DISTRICTS) (3 VOTES)

**CIO RECOMMENDATION: APPROVE (X) APPROVE WITH MODIFICATION ()
DISAPPROVE ()**

SUBJECT

The recommended action is the approval of delegated authority to the Department of Treasurer and Tax Collector (TTC) to execute Amendments to Contract Number 78639 (Contract) with FIS Avantgard LLC (FIS) to accommodate the transition of the investment accounting portion of the Treasury Management Information System (TMIS) to a new vendor and to reallocate unused budgeted contract expenditures to obtain software and hardware maintenance and support for the cash management portion of TMIS for the remainder of the Contract Term which expires September 30, 2024.

IT IS RECOMMENDED THAT THE BOARD:

Delegate authority to the Treasurer and Tax Collector, or his designee, to execute Amendments to the Contract to: 1) change terms in the Contract and Statement of Work (SOW) to reflect the suspension of the investment accounting system, with no increase to the maximum Contract Sum, provided that the TTC obtains the approval of County Counsel and the Chief Information Officer (CIO) prior to the execution of such Amendments; 2) reallocate \$84,460 from Maintenance and Support Services to Pool Dollars for Additional Work; and 3) make any operationally necessary changes to the SOW.

PURPOSE/JUSTIFICATION OF RECOMMENDED ACTION

On March 21, 2017, the Board of Supervisors (Board) approved the Contract with FIS for the current TMIS, which consists of two components: the cash management system and the investment accounting system. The TTC uses TMIS in fulfilling its responsibilities of funding disbursements, positioning available cash for investing, and investing excess cash in accordance with the Board approved Investment Policy.

On April 30, 2020, FIS informed the TTC that while FIS would continue to support the cash management system, the investment accounting system is reaching end of life and would not be supported past December 31, 2021. Subsequently, the TTC negotiated continued maintenance and support of the investment accounting system from FIS through June 30, 2022. As such, the TTC issued a solicitation for the investment accounting portion of TMIS. In conjunction with the award of a new contract for the investment accounting system to a new Contractor, the recommended actions are needed to accommodate the contractual transition of the investment accounting system from FIS. Specifically, the actions would: 1) adjust the term for the investment accounting system accordingly and 2) move remaining investment accounting system funds to provide ongoing maintenance and future enhancements for the cash management system.

Implementation of Strategic Plan Goals

The approval of this Contract is consistent with the County Strategic Plan Strategy III.3 – Pursue Operational Effectiveness, Fiscal Responsibility, and Accountability.

FISCAL IMPACT/FINANCING

The maximum Contract Sum for the entire term of the Contract, including Pool Dollars and optional term extensions, is \$1,605,973. Funding has been included in TTC's Fiscal Year 2021-22 Budget and will be included in each subsequent year's budget. There will be no impact to the maximum Contract Sum.

FACTS AND PROVISIONS/LEGAL REQUIREMENTS

Pursuant to California Government Code Section 31000, your Board is authorized to contract for special services.

Pursuant to California Government Code Section 23005, your Board is authorized to delegate this authority to the Chief Executive Officer or Treasurer and Tax Collector.

The Contract expressly provides that the County does not have an obligation to pay FIS for expenditures that exceed the maximum Contract Sum. Additionally, the Contract contains performance standards, including liquidated damages for substandard and/or non-performance.

The CIO has reviewed the Board Letter and recommends approval. The CIO determined that because the recommended action does not include any new technology provisions, no formal CIO analysis is required.

IMPACT ON CURRENT SERVICES (OR PROJECTS)

The approval of the recommended delegation of authority will enable the TTC to proceed with enhancements to TMIS to increase operational effectiveness.

Respectfully submitted,

Reviewed by:

KEITH KNOX
Treasurer and Tax Collector

PETER LOO
Acting Chief Information Officer

KK:EBG:DJJ:NK:MG:EVT:DS:lac

c: Chief Executive Officer
Executive Officer, Board of Supervisors
County Counsel

BOARD LETTER/MEMO – FACT SHEET OPERATIONS CLUSTER

☒ Board Letter

☐ Board Memo

☐ Other

OPS CLUSTER AGENDA REVIEW DATE	12/22/2021	
BOARD MEETING	01/11/2022	
DELEGATED AUTHORITY BOARD LETTER	☐ Yes ☒ No	
SUPERVISORIAL DISTRICT AFFECTED	ALL	
DEPARTMENT	TREASURER AND TAX COLLECTOR (TTC)	
SUBJECT	RECOMMENDATION TO AWARD A CONTRACT FOR TREASURY MANAGEMENT INVESTMENT ACCOUNTING SYSTEM TO CLEARWATER ANALYTICS, LLC	
PROGRAM	N/A	
SOLE SOURCE CONTRACT	☐ Yes ☒ No	
	If Yes, please explain why:	
DEADLINES/ TIME CONSTRAINTS	The contract with FIS Avantgard LLC is scheduled to expire on 09/30/2024; however, the support for the investment accounting system portion of the Contract is scheduled to end June 2022. An approval of this action by 01/11/2022 will allow for the required transition period.	
COST & FUNDING	Total cost: Not to exceed \$6,660,770 for the Contract Term	Funding source: TTC's Adopted Budget
	TERMS (if applicable): Five years plus two optional one-year renewals and six month-to-month extensions.	
	Explanation:	
PURPOSE OF REQUEST	Request for approval to award and execute a contract for Treasury Management Investment Accounting System to Clearwater Analytics, LLC.	
BACKGROUND (include internal/external issues that may exist)	The TTC is statutorily responsible for overseeing the investment of public funds in the County Treasury, as well as the accounting, compliance monitoring, and financial reporting of those investments. The proposed Contract will provide a new investment accounting system that will allow the TTC to continue overseeing the investment of public funds and ensure no disruption in mandated financial reporting when the current system reaches end of life.	
DEPARTMENTAL AND OTHER CONTACTS	Name, Title, Phone # & Email: - Keith Knox, Treasurer and Tax Collector, (213) 974-2101 kknox@ttc.lacounty.gov - Elizabeth Buenrostro Ginsberg, Chief Deputy, (213) 974-0703 eginsberg@ttc.lacounty.gov - Damia J. Johnson, Assistant Treasurer and Tax Collector, (213) 974-2139 djohnson@ttc.lacounty.gov	



KEITH KNOX
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

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Board of Supervisors
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Fourth District
KATHRYN BARGER
Fifth District

January 11, 2022

The Honorable Board of Supervisors
County of Los Angeles
383 Kenneth Hahn Hall of Administration
500 West Temple Street
Los Angeles, CA 90012

Dear Supervisors:

**TREASURER AND TAX COLLECTOR
RECOMMENDATION TO AWARD A CONTRACT FOR
TREASURY MANAGEMENT INVESTMENT ACCOUNTING SYSTEM TO
CLEARWATER ANALYTICS, LLC
(ALL DISTRICTS) (3 VOTES)**

**CIO RECOMMENDATION: APPROVE (X) APPROVE WITH MODIFICATION ()
DISAPPROVE ()**

SUBJECT

The recommended action is to approve a Contract award to Clearwater Analytics, LLC (Clearwater) for the provision of a new Treasury Management Investment Accounting System (TMIAS).

IT IS RECOMMENDED THAT THE BOARD:

1. Award and instruct the Chair of the Board of Supervisors (Board) to sign the attached Contract (Exhibit I) with Clearwater to provide TMIAS and related services to the County of Los Angeles (County) Department of Treasurer and Tax Collector (TTC) commencing upon Board approval for a five-year term, with an option to extend the Contract for two one-year extensions and/or six month-to-month extensions, with a maximum Contract Sum not to exceed \$6,660,770, which is comprised of (i) \$5,791,974 for service costs and (ii) \$868,796 for Pool Dollars for acquisition of Additional Work, or to accommodate any unanticipated increase in Assets Under Management (AUM) with Pool Dollar expenditures.

2. Delegate authority to the Treasurer and Tax Collector, or his designee, to execute amendments to the contract to: (i) add, delete, and/or change certain terms and conditions as mandated by federal, or state, or local law or regulation, or as required by the Board and/or Chief Executive Office, which are not part of the Statement of Work (SOW); (ii) internally reallocate funds between budget pools within the contract; (iii) approve assignment and delegation of the contract, resulting from acquisitions, mergers, or other changes in ownership; and (iv) make changes to the SOW as operationally necessary, with all actions subject to prior approval as to form by County Counsel, and as applicable, review by the Chief Information Officer (CIO).
3. Delegate authority to the Treasurer and Tax Collector, or his designee, to execute Change Notices or Amendments to the Contract to: (a) exercise the optional two one-year renewals and/or six month-to-month extensions; (b) increase the Contract Sum by no more than 10% based on any unanticipated increases in AUM, work volume, or special projects; and (c) for acquisition of Additional Work, or to accommodate any unanticipated increase in AUM with Pool Dollar expenditures.
4. Delegate authority to the Treasurer and Tax Collector, or his designee, to execute Amendments and/or Change Notices to modify the terms of the SOW that do not materially alter the Contract, provided the TTC obtains County Counsel's approval prior to the execution of such Amendments and/or Change Notices.

PURPOSE/JUSTIFICATION OF RECOMMENDED ACTION

The TTC maintains responsibility over the County Treasury, including funding disbursements, positioning available cash for investing, investing excess cash, accounting of investment activity, and monitoring investment compliance with the Board approved Investment Policy. The existing Treasury Management Information System (TMIS) is used for these processes and serves as the subsidiary ledger for the Treasury Pool on the electronic Countywide Accounting and Purchasing System (eCAPS). The current TMIS vendor is FIS Avantgard LLC (FIS).

On April 30, 2020, FIS informed the TTC that the Advanced Portfolio Systems 2 (APS2), the existing investment accounting system within TMIS, is reaching end of life and would not be supported past December 31, 2021; therefore, the TTC issued a re-solicitation for the investment accounting portion of TMIS. In order to ensure a seamless transition from APS2 to the new System, the TTC negotiated extended maintenance and support of APS2 from FIS through June 30, 2022, when the TTC plans to transition to the new TMIAS.

The new TMIAS is based on current technologies that will allow greater flexibility for real time processing, accounting, reporting, and compliance monitoring of Treasury investments, as well as future development and enhancements. The new TMIAS will also allow for more dynamic ad-hoc report writing and dashboard creation, which will streamline the statutorily required financial reporting and further increase the system's agility and usefulness.

Implementation of Strategic Plan Goals

The approval of this Contract is consistent with the County Strategic Plan Strategy III.3 – Pursue Operational Effectiveness, Fiscal Responsibility, and Accountability.

FISCAL IMPACT/FINANCING

The maximum sum for the entire term of the Contract, including optional term extensions, is \$6,660,770. Funding for TMIAS has been included in the TTC's Fiscal Year 2021-22 Budget and will be included in each subsequent year's budget.

FACTS AND PROVISIONS/LEGAL REQUIREMENTS

Pursuant to Government Code 31000, the Board is authorized to contract for special services.

The recommended Contract contains your Board's standard Terms and Conditions, with the exception of Integrated Pest Management, Compliance with the County's Living Wage Program, and Health Insurance Portability and Accountability Act of 1996, which are inapplicable to the Contract.

The Contract expressly provides that the County does not have an obligation to pay for expenditures by Clearwater that exceed the maximum Contract Sum. Additionally, the Contract contains performance standards, including liquidated damages for substandard and/or non-performance.

CONTRACTING PROCESS

On March 16, 2021, the TTC released a Request for Proposals (RFP) for the provision of the new investment accounting system and posted the RFP on the County's open bids website of registered vendors under the following Commodity Codes (Attachment B), which consist of approximately 4,126 registered vendors (Attachment C):

- 208-10 Software-Microcomputer-Accounting/Financial-Bookkeeping-Billing & Invoicing Budgeting, Payroll, Taxes, etc.
- 209-11 Software-Mini & Mainframe Computer-Accounting/Financial: Bookkeeping, Billing and Invoicing, Budgeting, Payroll, Taxes, etc.
- 918-29 Consulting Services-Computer Software
- 946-10 Accounting and Billing Services (Including Payroll and Taxes Services)

The RFP was also posted on the TTC website. Additionally, TTC notified the Department of Consumer and Business Affairs of the RFP release for TMIAS, and they notified their vendor community.

A Mandatory Proposers' Conference was held on March 30, 2021, with ten firms attending. Subsequently, the TTC issued two RFP addenda. Addendum One provided updated information regarding (1) the Minimum Mandatory Qualifications; (2) Appendix D, Required Forms, Exhibit 1A, Proposer's Organization Questionnaire/Affidavit and CBE Information; and (3) Proposal Submission. Addendum Two provided written responses to Proposers' questions and updated information related to: (1) Preparation of the Proposal; (2) Proposal Submission and provided requested Word documents for the Statement of Work Attachments.

The proposal submission due date was April 20, 2021, at 5:00 p.m. Pacific Time. The TTC received three proposals by the due date from the following proposers: Clearwater; SS&C Technologies, Inc. (SS&C); and Temenos U.S.A., Inc. (Temenos). All three proposals were missing information; consequently, the TTC issued Supplemental Data Requests (SDR) to each proposer; Clearwater and SS&C complied by providing the requested information. Temenos did not respond to the SDR; however, it was determined, in consultation with County Counsel, that the requested information was de minimis in nature, and in the best interest of the County Temenos was not disqualified from further consideration.

The TTC evaluated proposals by utilizing the County's Informed Averaging scoring methodology. The proposal submitted by Clearwater was the highest ranked, most responsive and responsible proposal, demonstrating Clearwater's understanding of the Contract requirements. Additionally, Clearwater has more than 15 years of experience providing an integrated web-based investment accounting and portfolio reporting solution, which is also used by Riverside County and the City and County of San Francisco. Clearwater has roughly 200 government clients, including states, counties, cities, and authorities, including but not limited to, the State of Wyoming, State of Arkansas, Washington D.C., City of Chicago, City of Atlanta, City of Albuquerque, Palm Beach County, Chatham County, Los Angeles County

Metropolitan Transportation Authority, Orange County Transportation Authority, and Dormitory Authority of the State of New York.

On July 26, 2021, the TTC notified the non-awarded proposers, Temenos and SS&C, in writing and provided them with instructions for requesting a debriefing. Temenos and SS&C requested a debriefing from the TTC. On August 19, 2021, and August 31, 2021, the TTC debriefed and provided SS&C and Temenos, respectively, with instructions for submitting a Notice of Intent to Request a Proposed Contractor Selection Review (PCSR). SS&C submitted a Notice of Intent to Request a PCSR; however, subsequently SS&C notified the TTC that it decided not to pursue the PCSR.

During the negotiation process, TTC worked closely with County Counsel regarding Clearwater's requested exceptions and changes to contract provisions pertaining to Indemnification and Liquidated Damages. Following negotiations, the contract now provides that Clearwater will indemnify the County for any infringement on Clearwater's patent or copyright of its software or any unauthorized trade secret disclosure arising from or related to services under the contract. For Liquidated Damages specifically, the TTC and County Counsel added a notice and cure period for deficiencies with a reasonable limit on damages, as well as an exhibit detailing service level credits related to system availability expectations. The TTC confirmed with County Counsel that the negotiated exceptions are acceptable given the level of risk presented by the exceptions.

County Counsel has approved the Contract, as to form. The CIO reviewed the Board letter and Contract. The CIO concurs with the TTC's recommendation and attached is its analysis (Attachment A). The County's Information Security Officer reviewed the Contract and determined that it contains the County's currently approved information security requirements language.

The TTC has determined that the recommended Contract is exempt from Proposition A (County Code Chapter 2.121), and the Living Wage Program (County Code Chapter 2.201) does not apply.

A summary of the Community Business Enterprise Program Statistical Information for the recommended Contractor is included (Attachment D). On final analysis and consideration of award, the TTC selected the Contractor without regard to race/ethnicity, color, religion, sex, national origin, age, sexual orientation, or disability.

IMPACT ON CURRENT SERVICES

Approval of the recommended Contract will enable the TTC to continue providing

The Honorable Board of Supervisors
January 11, 2022
Page 6

required accounting and mandated financial reporting for the County Treasury, which is integral to the provision of Treasury investments.

Respectfully submitted,

Reviewed by:

KEITH KNOX
Treasurer and Tax Collector

PETER LOO
Acting Chief Information Officer

KK:EBG:DJJ:NK:EVT:MV:lac

Enclosures

c: Chief Executive Officer
Executive Officer, Board of Supervisors
County Counsel



Peter Loo
ACTING CHIEF INFORMATION
OFFICER

DRAFT

Attachment A

CIO ANALYSIS

BOARD AGENDA DATE:

1/11/2022

This document provides an analysis and recommendations by the Office of the Chief Information Officer pertaining only to “requests concerning the approval of actions related to the management, design, development, acquisition, expansion, or purchase of **automated systems and/or related services**,” per [Board Policy 6.020, “Chief Information Office Board Letter Approval”](#). This document shall not be construed as endorsement, or a recommendation for approval, of any other items.

SUBJECT:

**APPROVAL TO AWARD CONTRACT FOR A TREASURY MANAGEMENT
INVESTMENT ACCOUNTING SYSTEM TO CLEARWATER ANALYTICS, LLC**

CONTRACT TYPE:

☒ New Contract ☐ Sole Source ☐ Amendment to Contract #: Enter contract #.

SUMMARY:

Description: This request is for approval to award a contract for a new Treasury Management Investment Accounting System (TMIAS) to Clearwater Analytics, LLC. The current TMIAS vendor is FIS Avantgard LLC (FIS). However, in April 2020, FIS informed the TTC that the current system was reaching end of life and would not be supported moving forward. The TTC negotiated an extended support agreement with FIS through June 2022 to allow sufficient time for a solicitation and implementation of a new system. The TTC issued an RFP, received three proposals and selected Clearwater Analytics, LLC. The new system utilizes current technology and is provided on a Software as a Service (SaaS) platform. The contract term is for five years, with two one-year options and six month-to-month, and a contract sum not to exceed \$6,660,770.

The Treasurer and Tax Collector (TTC) is also requesting delegated authority to execute amendments to the contract, execute change notices and/or execute amendments/change notices to the Statement of Work (SOW).

Contract Amount: \$6,660,770

APPROVAL TO AWARD CONTRACT FOR A TREASURY MANAGEMENT INVESTMENT ACCOUNTING SYSTEM TO CLEARWATER ANALYTICS, LLC

FINANCIAL ANALYSIS:

Contract costs:

Year 1 Services	\$	600,000.00
Year 2 Services.....	\$	645,398.00
Year 3 Services.....	\$	694,390.88
Year 4 Services.....	\$	747,268.46
Year 5 Services.....	\$	804,344.11
Optional Year 1	\$	865,956.62
Optional Year 2	\$	932,472.31
Optional month-to-month (6 mo. x \$83,690.60) \$		502,143.60
Pool Dollars	\$	868,796.00
Total contract amount:	\$	6,660,769.98

Notes:

THE 7.5 YEAR COSTS ABOVE INCLUDE SOFTWARE LICENSING, HOSTING, IMPLEMENTATION, TRAINING, SOFTWARE MAINTENANCE AND SUPPORT. PRICING IS BASED ON ACTUAL ASSETS UNDER MANAGEMENT (AUM)

RISKS:

1. As with any large system implementation project, there are risks in the areas of quality, cost, and schedule. In this case, the technology component of the project will be based on Software as a Service architecture and web-based functionality. TTC has mitigated the quality risks by negotiating a contract that includes detailed system requirements. Although TTC did not negotiate a traditional tasks and deliverables-based contract, some of the key provisions of the contract include: Quality Assurance Plan, Quality Control Plan, Technology Errors & Omissions Insurance, Cyber Liability Insurance, Liquidated Damages, No Off-Shore Work, Data Conversion and Migration from the current system, User Acceptance Testing, System Training and Documentation, System Performance Benchmark Verification, System Implementation Plan, Information Security and Privacy Requirements, Business Continuity Plan, Maintenance and Support Services with response times for problem resolution, and system availability targets. The contract also requires the Contractor and the County to assign Project Directors and a Project Managers. The cost risk has been mitigated by developing a detailed cost schedule and a not to exceed cost, although a portion of the cost is determined by actual Assets Under Management. TTC has also included a 20% holdback of all monthly payments during the implementation period. Those holdbacks will be released when the system goes live. The schedule cost will be mitigated by following a detailed project plan to ensure full system implementation before support for the current system expires in June 2022.
2. Because TTC did not negotiate traditional tasks and deliverables-based project, the department will need to employ strong vendor management practices to Clearwater Analytics, particularly during the implementation phase.
3. The Acting Chief Information Security Officer (CISO) has reviewed the contract and did not identify any IT security or privacy related issues. The contract contains the County's latest approved Security and Privacy Requirements.

**APPROVAL TO AWARD CONTRACT FOR A TREASURY MANAGEMENT
INVESTMENT ACCOUNTING SYSTEM TO CLEARWATER ANALYTICS, LLC**

PREPARED BY:

HENRY BALTA, DEPUTY CHIEF INFORMATION OFFICER

December 14, 2021

DATE

APPROVED:

PETER LOO, ACTING COUNTY CHIEF INFORMATION OFFICER

DATE



lacounty.gov

Los Angeles County Solicitations (/LACoBids/)

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Solicitation Information

Solicitation Number:	TTC RFP 2021-01 TMIAS		
Title:	Treasury Management Investment Accounting System (TMIAS)		
Department:	Treasurer and Tax Collector		
Bid Type:	Service	Bid Amount:	N/A
Commodity:	CONSULTING SERVICES - COMPUTER SOFTWARE		
Description:	The County of Los Angeles (County) Department of Treasurer and Tax Collector (TTC) is issuing this Request for Proposals (RFP) for provision of a Treasury Management Investment Accounting System. You may download the RFP from the Internet by accessing the County's website at https://camisvr.co.la.ca.us/lacobids/, selecting "Open Solicitations," and then searching by the solicitation title of Treasury Management Investment Accounting System. You may also download the RFP by accessing the TTC's website https://ttc.lacounty.gov/contract-opportunities/. Potential Proposers are responsible for downloading and reviewing the entire RFP. The RFP contains the service requirements, proposal content and format requirements, a description of the proposal selection process, and a sample contract. Potential Proposers that meet the minimum requirements identified in Paragraph 3.0, Proposer's Minimum Mandatory Qualifications, are invited to submit a proposal to provide the services described in Appendix A, Statement of Work. Potential Proposers should carefully review the RFP and ensure their proposal complies with all RFP requirements. Pursuant to Subparagraph 7.8.10, Proposers must list all of their exceptions in their proposal submission. Proposers may not take exception to the Standard Terms and Conditions in their entirety and replace the County's Standard Terms and Conditions with the Proposer's. The TTC will consider such a proposal to be non responsive. The TTC will recommend approval of the contract to the most responsive and responsible Proposer. In general, the greater the number of exceptions to the terms and conditions the Proposer lists, and the more substantive the exceptions are, the less responsive the proposal will be deemed. Thus, a Proposer that lists a large number of exceptions in quantity or quality will be scored accordingly. This practice reflects the fact that a Proposer that is able to accept the Standard Terms and Conditions as is, without any exception, is more responsive to the RFP than a Proposer that takes a number of exceptions to the Standard Terms and Conditions. During the negotiations process, the TTC limits the exceptions that can be negotiated to the exceptions listed in the proposal itself. The TTC would compromise the integrity of the RFP process if it were to negotiate an exception that the Proposer did not list in its proposal. If the Proposer had listed the exception in the proposal, the Proposer's score would likely have been less than originally calculated, thereby having a potential impact to the ranking of all proposals. A virtual Mandatory Proposers' Conference (Conference), to answer questions regarding the written specifications of the RFP, will be held at 11:00 a.m. Pacific Time (PT) on Tuesday, March 30, 2021. Vendors that intend to submit proposals must attend this Conference or will be disqualified. To register to attend the Conference, please send an email to Maria Vadai, Contracts Section, at contracts@ttc.lacounty.gov no later than 5:00 PM PT on Friday, March 26, 2021. Proposals must be prepared in accordance with Paragraph 7.0, Proposal Submission Requirements. Proposals are due no later than 5 p.m. PT on Tuesday, April 20, 2021, and shall be mailed to: TTC, Contracts Section, 500 West Temple Street, Room 437, Los Angeles, California 90012. Proposals received after the scheduled deadline will not be accepted and shall be returned to the sender unopened. Less		
Open Day:	3/16/2021	Closed Date:	4/20/2021 5:00:00 PM
Contact Name:	Maria Vadai	Contact Phone:	(213) 974-7360
Contact Email:	contracts@ttc.lacounty.gov		
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Solicitation Information

Solicitation Number:	TTC RFP 2021-01 TMIASA		
Title:	Treasury Management Investment Accounting System		
Department:	Treasurer and Tax Collector		
Bid Type:	Service	Bid Amount:	N/A
Commodity:	SOFTWARE-MINI & MAINFRAME COMPUTER- ACCOUNTING/FINANCIAL: BOOKKEEPING, BILLING AND INVOICING, BUDGETING, PAYROLL, TAXES, ETC.		
Description:	The County of Los Angeles (County) Department of Treasurer and Tax Collector (TTC) is issuing this Request for Proposals (RFP) for provision of a Treasury Management Investment Accounting System. You may download the RFP from the Internet by accessing the County's website at https://camisvr.co.la.ca.us/lacobids/, selecting "Open Solicitations," and then searching by the solicitation title of Treasury Management Investment Accounting System. You may also download the RFP by accessing the TTC's website https://ttc.lacounty.gov/contract-opportunities/. Potential Proposers are responsible for downloading and reviewing the entire RFP. The RFP contains the service requirements, proposal content and format requirements, a description of the proposal selection process, and a sample contract. Potential Proposers that meet the minimum requirements identified in Paragraph 3.0, Proposer's Minimum Mandatory Qualifications, are invited to submit a proposal to provide the services described in Appendix A, Statement of Work. Potential Proposers should carefully review the RFP and ensure their proposal complies with all RFP requirements. Pursuant to Subparagraph 7.8.10, Proposers must list all of their exceptions in their proposal submission. Proposers may not take exception to the Standard Terms and Conditions in their entirety and replace the County's Standard Terms and Conditions with the Proposer's. The TTC will consider such a proposal to be non responsive. The TTC will recommend approval of the contract to the most responsive and responsible Proposer. In general, the greater the number of exceptions to the terms and conditions the Proposer lists, and the more substantive the exceptions are, the less responsive the proposal will be deemed. Thus, a Proposer that lists a large number of exceptions in quantity or quality will be scored accordingly. This practice reflects the fact that a Proposer that is able to accept the Standard Terms and Conditions as is, without any exception, is more responsive to the RFP than a Proposer that takes a number of exceptions to the Standard Terms and Conditions. During the negotiations process, the TTC limits the exceptions that can be negotiated to the exceptions listed in the proposal itself. The TTC would compromise the integrity of the RFP process if it were to negotiate an exception that the Proposer did not list in its proposal. If the Proposer had listed the exception in the proposal, the Proposer's score would likely have been less than originally calculated, thereby having a potential impact to the ranking of all proposals. A virtual Mandatory Proposers' Conference (Conference), to answer questions regarding the written specifications of the RFP, will be held at 11:00 a.m. Pacific Time (PT) on Tuesday, March 30, 2021. Vendors that intend to submit proposals must attend this Conference or will be disqualified. To register to attend the Conference, please send an email to Maria Vadai, Contracts Section, at contracts@ttc.lacounty.gov no later than 5:00 PM PT on Friday, March 26, 2021. Proposals must be prepared in accordance with Paragraph 7.0, Proposal Submission Requirements. Proposals are due no later than 5 p.m. PT on Tuesday, April 20, 2021, and shall be mailed to: TTC, Contracts Section, 500 West Temple Street, Room 437, Los Angeles, California 90012. Proposals received after the scheduled deadline will not be accepted and shall be returned to the sender unopened. Less		
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Contact Name:	Maria Vadai	Contact Phone:	(213) 974-7360
Contact Email:	contracts@ttc.lacounty.gov		
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Solicitation Information

Solicitation Number:	TTC RFP 2021-01 TMIASB		
Title:	Treasury Management Investment Accounting System		
Department:	Treasurer and Tax Collector		
Bid Type:	Service	Bid Amount:	N/A
Commodity:	SOFTWARE-MICROCOMPUTER-ACCOUNTING/ FINANCIAL-BOOKKEEPING-BILLING & INVOICING BUDGETING, PAYROLL, TAXES, ETC.		
Description:	The County of Los Angeles (County) Department of Treasurer and Tax Collector (TTC) is issuing this Request for Proposals (RFP) for provision of a Treasury Management Investment Accounting System. You may download the RFP from the Internet by accessing the County's website at https://camisvr.co.la.ca.us/lacobids/, selecting "Open Solicitations," and then searching by the solicitation title of Treasury Management Investment Accounting System. You may also download the RFP by accessing the TTC's website https://ttc.lacounty.gov/contract-opportunities/. Potential Proposers are responsible for downloading and reviewing the entire RFP. The RFP contains the service requirements, proposal content and format requirements, a description of the proposal selection process, and a sample contract. Potential Proposers that meet the minimum requirements identified in Paragraph 3.0, Proposer's Minimum Mandatory Qualifications, are invited to submit a proposal to provide the services described in Appendix A, Statement of Work. Potential Proposers should carefully review the RFP and ensure their proposal complies with all RFP requirements. Pursuant to Subparagraph 7.8.10, Proposers must list all of their exceptions in their proposal submission. Proposers may not take exception to the Standard Terms and Conditions in their entirety and replace the County's Standard Terms and Conditions with the Proposer's. The TTC will consider such a proposal to be non responsive. The TTC will recommend approval of the contract to the most responsive and responsible Proposer. In general, the greater the number of exceptions to the terms and conditions the Proposer lists, and the more substantive the exceptions are, the less responsive the proposal will be deemed. Thus, a Proposer that lists a large number of exceptions in quantity or quality will be scored accordingly. This practice reflects the fact that a Proposer that is able to accept the Standard Terms and Conditions as is, without any exception, is more responsive to the RFP than a Proposer that takes a number of exceptions to the Standard Terms and Conditions. During the negotiations process, the TTC limits the exceptions that can be negotiated to the exceptions listed in the proposal itself. The TTC would compromise the integrity of the RFP process if it were to negotiate an exception that the Proposer did not list in its proposal. If the Proposer had listed the exception in the proposal, the Proposer's score would likely have been less than originally calculated, thereby having a potential impact to the ranking of all proposals. A virtual Mandatory Proposers' Conference (Conference), to answer questions regarding the written specifications of the RFP, will be held at 11:00 a.m. Pacific Time (PT) on Tuesday, March 30, 2021. Vendors that intend to submit proposals must attend this Conference or will be disqualified. To register to attend the Conference, please send an email to Maria Vadai, Contracts Section, at contracts@ttc.lacounty.gov no later than 5:00 PM PT on Friday, March 26, 2021. Proposals must be prepared in accordance with Paragraph 7.0, Proposal Submission Requirements. Proposals are due no later than 5 p.m. PT on Tuesday, April 20, 2021, and shall be mailed to: TTC, Contracts Section, 500 West Temple Street, Room 437, Los Angeles, California 90012. Proposals received after the scheduled deadline will not be accepted and shall be returned to the sender unopened. Less		
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Solicitation Information

Solicitation Number:	TTC RFP 2021-01 TMIASC		
Title:	Treasury Management Investment Accounting System		
Department:	Treasurer and Tax Collector		
Bid Type:	Service	Bid Amount:	N/A
Commodity:	ACCOUNTING AND BILLING SERVICES (INCLUDING PAYROLL AND TAX SERVICES)		
Description:	The County of Los Angeles (County) Department of Treasurer and Tax Collector (TTC) is issuing this Request for Proposals (RFP) for provision of a Treasury Management Investment Accounting System. You may download the RFP from the Internet by accessing the County's website at https://camisvr.co.la.ca.us/lacobids/, selecting "Open Solicitations," and then searching by the solicitation title of Treasury Management Investment Accounting System. You may also download the RFP by accessing the TTC's website https://ttc.lacounty.gov/contract-opportunities/. Potential Proposers are responsible for downloading and reviewing the entire RFP. The RFP contains the service requirements, proposal content and format requirements, a description of the proposal selection process, and a sample contract. Potential Proposers that meet the minimum requirements identified in Paragraph 3.0, Proposer's Minimum Mandatory Qualifications, are invited to submit a proposal to provide the services described in Appendix A, Statement of Work. Potential Proposers should carefully review the RFP and ensure their proposal complies with all RFP requirements. Pursuant to Subparagraph 7.8.10, Proposers must list all of their exceptions in their proposal submission. Proposers may not take exception to the Standard Terms and Conditions in their entirety and replace the County's Standard Terms and Conditions with the Proposer's. The TTC will consider such a proposal to be non responsive. The TTC will recommend approval of the contract to the most responsive and responsible Proposer. In general, the greater the number of exceptions to the terms and conditions the Proposer lists, and the more substantive the exceptions are, the less responsive the proposal will be deemed. Thus, a Proposer that lists a large number of exceptions in quantity or quality will be scored accordingly. This practice reflects the fact that a Proposer that is able to accept the Standard Terms and Conditions as is, without any exception, is more responsive to the RFP than a Proposer that takes a number of exceptions to the Standard Terms and Conditions. During the negotiations process, the TTC limits the exceptions that can be negotiated to the exceptions listed in the proposal itself. The TTC would compromise the integrity of the RFP process if it were to negotiate an exception that the Proposer did not list in its proposal. If the Proposer had listed the exception in the proposal, the Proposer's score would likely have been less than originally calculated, thereby having a potential impact to the ranking of all proposals. A virtual Mandatory Proposers' Conference (Conference), to answer questions regarding the written specifications of the RFP, will be held at 11:00 a.m. Pacific Time (PT) on Tuesday, March 30, 2021. Vendors that intend to submit proposals must attend this Conference or will be disqualified. To register to attend the Conference, please send an email to Maria Vadai, Contracts Section, at contracts@ttc.lacounty.gov no later than 5:00 PM PT on Friday, March 26, 2021. Proposals must be prepared in accordance with Paragraph 7.0, Proposal Submission Requirements. Proposals are due no later than 5 p.m. PT on Tuesday, April 20, 2021, and shall be mailed to: TTC, Contracts Section, 500 West Temple Street, Room 437, Los Angeles, California 90012. Proposals received after the scheduled deadline will not be accepted and shall be returned to the sender unopened.		
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Contact Name:	Maria Vadai	Contact Phone:	(213) 974-7360
Contact Email:	contracts@ttc.lacounty.gov		
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ATTACHMENT C

VENDOR LIST

Commodity Code	Number of Vendors
20810	860
20911	637
91829	2,488
94610	251

COMMUNITY BUSINESS ENTERPRISE PROGRAM STATISTICAL INFORMATION

FIRM/ORGANIZATION INFORMATION AS PROVIDED BY PROPOSER
Treasury Management Investment Accounting System

The following information was gathered for statistical purposes only. On final analysis and consideration of award, contractor was selected without regard to race/ethnicity, color, religion, sex, national origin, age, sexual orientation, or disability.

FIRM INFORMATION	Clearwater Analytics	
CULTURAL/ETHNIC COMPOSITION	% of Ownership	No.
OWNERS/ PARTNERS:	N/A	N/A
Black/African American	1	
Hispanic/Latino	0	
Asian or Pacific Islander	3	
American Indian	0	
Filipino	0	
All others	7	
Women (included above)	4	
MANAGERS:		
Black/African American	7	
Hispanic/Latino	3	
Asian or Pacific Islander	58	
American Indian	1	
Filipino	1	
White	63	
Women (included above)	68	
STAFF:		
Black/African American	57	
Hispanic/Latino	58	
Asian or Pacific Islander	248	
All others	10	
Filipino	60	
White	545	
Women (included above)	445	
TOTAL NUMBER OF EMPLOYEES	1122	
BUSINESS STRUCTURE	Corporation	
Certified as Minority, Woman, Disadvantaged or Disabled Veteran Business Enterprise?	N/A	



CONTRACT

BY AND BETWEEN

COUNTY OF LOS ANGELES

TREASURER AND TAX COLLECTOR

AND

CLEARWATER ANALYTICS, LLC

FOR

**TREASURY MANAGEMENT
INVESTMENT ACCOUNTING SYSTEM (TMIAS)**

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STANDARD EXHIBITS

- A STATEMENT OF WORK
- A1 STATEMENT OF WORK ATTACHMENTS AND EXHIBITS
- B PRICING SCHEDULE
- C STATEMENT OF WORK AND CONTRACT TECHNICAL EXHIBITS
- D CONTRACTOR'S EEO CERTIFICATION
- E COUNTY'S ADMINISTRATION
- F CONTRACTOR'S ADMINISTRATION
- G CONTRACTOR ACKNOWLEDGEMENT AND CONFIDENTIALITY AGREEMENT
 - G1 CONTRACTOR ACKNOWLEDGMENT AND CONFIDENTIALITY AGREEMENT
- H JURY SERVICE ORDINANCE (CONTRACTOR EMPLOYEE JURY SERVICE)
- I SAFELY SURRENDERED BABY LAW
- J DEFAULTED PROPERTY TAX REDUCTION PROGRAM

UNIQUE EXHIBITS

- K SUPPLEMENTAL DATA TERMS

**CONTRACT BETWEEN
COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR
AND
CLEARWATER ANALYTICS, LLC
FOR
TREASURY MANAGEMENT
INVESTMENT ACCOUNTING SYSTEM (TMIA)**

This Contract and Exhibits made and entered into this ____ day of _____, 2022 by and between the County of Los Angeles, hereinafter referred to as County and Clearwater Analytics, LLC, a Delaware limited liability company, hereinafter referred to as Contractor. Contractor is located at 777 West Main Street., Suite 900, Boise, ID 83702.

RECITALS

WHEREAS, pursuant to [Government Code Section 31000](#) which authorizes the Board of Supervisors (Board) to contract for special services; and

WHEREAS, the County desires to contract with a private business for a Treasury Management Investment Accounting System and the County has determined that the Treasury Management Investment Accounting System to be provided under this Contract are extraordinary and necessary; and

WHEREAS, the Contractor is a private firm specializing in providing a Treasury Management Investment Accounting System, as defined below; and

WHEREAS, the Contractor has submitted a proposal to the County of Los Angeles Department of Treasurer and Tax Collector (TTC) for the provision of such a System and based upon the Request for Proposals (RFP) process, Contractor has been selected for recommendation for award of such Contract; and

WHEREAS, the TTC, on behalf of the County, shall administer said Contract;

NOW THEREFORE, in consideration of the mutual covenants contained herein, and for good and valuable consideration, the parties agree to the following:

1.0 APPLICABLE DOCUMENTS

Exhibits A, A1, B, C, D, E, F, G, H, I, J and K are attached to and form a part of this Contract. In the event of any conflict or inconsistency in the definition or interpretation of any word, responsibility, schedule, or the contents or description

of any task, deliverable, goods, service, or other work, or otherwise between the base Contract and the Exhibits, or between Exhibits, such conflict or inconsistency shall be resolved by giving precedence first to the terms and conditions of this Contract and then to the Exhibits according to the following priority:

STANDARD EXHIBITS:

EXHIBIT A	Statement of Work
EXHIBIT A1	Statement of Work Attachments and Exhibits
EXHIBIT B	Pricing Schedule
EXHIBIT C	Statement of Work and Contract Technical Exhibits
EXHIBIT D	Contractor's EEO Certification
EXHIBIT E	County's Administration
EXHIBIT F	Contractor's Administration
EXHIBIT G	Contractor Acknowledgement and Confidentiality Agreement (Form/s Required at the time of Contract Execution)
EXHIBIT H	Jury Service Ordinance (Contractor Employee Jury Service)
EXHIBIT I	Safely Surrendered Baby Law
EXHIBIT J	Defaulted Property Tax Reduction Program
EXHIBIT K	Supplemental Data Terms

This Contract and the Exhibits hereto constitute the complete and exclusive statement of understanding between the parties, and supersedes all previous Contracts, written and oral, and all communications between the parties relating to the subject matter of this Contract. No change to this Contract shall be valid unless prepared pursuant to Subparagraph 8.1, Change Notices and Amendments, of this Contract, and signed by both parties.

2.0 DEFINITIONS

The headings herein contained are for convenience and reference only and are not intended to define the scope of any provision thereof. The following words as used herein shall be construed to have the following meaning, unless otherwise apparent from the context in which they are used.

2.1 Additional Work: System Customizations and/or Professional Services, which may be provided by the Contractor to the County upon County's request and approval in accordance with Subparagraph 3.4.

2.2 Assets Under Management (AUM): The market value of the County Treasury investments.

2.3 Asset-Based Fees: Asset-Based Fee rates are stated in basis points, which are equal to 1/100th of 1%. Asset-Based Fees are calculated by multiplying the applicable basis point rate by the absolute value of the average daily AUM for that month, and then multiplying the result by the

number of days in the applicable month divided by actual days in the then-current calendar year.

- 2.4 Board of Supervisors or Board:** The governing body of the County of Los Angeles.
- 2.5 Business Days:** Monday through Friday, excluding County observed holidays, unless otherwise stated.
- 2.6 Calendar Days:** Monday through Sunday, including County observed holidays, unless otherwise stated.
- 2.7 Contract:** This agreement executed between the County and the Contractor. Included are all supplemental agreements amending or extending the service to be performed. It sets forth the Terms and Conditions for the issuance and performance of all tasks, deliverables, services, and other work including the Statement of Work (SOW), Exhibit A.
- 2.8 Contract Term:** The period of the Contract, commencing upon the effective date, unless sooner terminated or extended, in whole or in part, as provided in this Contract.
- 2.9 Contractor:** The sole proprietor or business that has entered into a Contract with the County to perform or execute the work covered by this Contract.
- 2.10 Contractor's Authorized Official(s):** The individual authorized by the Contractor, that the Contractor represents and warrants such individual has actual authority to execute documents under this Contract on behalf of the Contractor.
- 2.11 Contractor's Project Director:** The individual authorized by the Contractor as principal officer to oversee contractual or administrative matters relating to this Contract that cannot be resolved by the Contractor's Project Manager. Additionally, Contractor's Project Director shall oversee all projects and serve as a point of escalation, as needed.
- 2.12 Contractor's Project Manager:** The individual authorized by the Contractor to administer the Contract operations under this Contract.
- 2.13 Contractor's Employees:** Any person designated by the Contractor to perform services under this Contract.
- 2.14 County:** The County of Los Angeles.
- 2.15 County Information:** All Data and Information belonging to the County.

- 2.16 County Observed Holidays:** Days on which County departments are closed for business in observance of significant events. Contractor is not required to provide services on County observed holidays unless otherwise stated in the SOW or Contract. A list of County observed holidays may be found on the County's website <https://lacounty.gov/government/about-la-county/county-holidays/>.
- 2.17 County's Project Director:** The individual authorized by the TTC with authority for the County to oversee contractual or administrative matters relating to this Contract that cannot be resolved by the County's Project Manager.
- 2.18 County's Project Manager:** The individual authorized by the County's Project Director to manage the operations under this Contract.
- 2.19 Data:** A subset of Information comprised of qualitative or quantitative values.
- 2.20 Day(s):** Calendar day(s) unless otherwise specified.
- 2.21 Deficiency:** Defects in design, development, implementation, materials and/or workmanship, errors, omissions, deviations from published and/or mutually agreed upon standards or Specifications under this Contract which result in the System not performing in strict compliance with the provisions of this Contract and the Specifications.
- 2.22 Deliverables:** Whether singular or plural, shall mean any task, subtask, good, work, or items and/or services provided or to be provided by the Contractor under this Contract identified, by designation or context, in the SOW, Exhibits, Attachments, Schedules, or any document associated with the foregoing.
- 2.23 Documentation:** All of Contractor's training course materials, system specifications and technical manuals, and all other user instructions regarding the capabilities, operation, and use of the System including, but not limited to, online help screens contained in the System, and any revisions, supplements, or updates thereto.
- 2.24 Effective Date:** The date of approval of this Contract by County's Board of Supervisors.
- 2.25 Fiscal Year:** The 12-month period beginning on July 1st and ending the following June 30th.
- 2.26 Go Live:** When implementation is complete and the SaaS Solution becomes the County's System of Record, meaning County is utilizing data

from the SaaS Solution to close its monthly books, including for entry into County's general ledger, as described in Exhibit A1, SOW Attachments, Attachment 8, Implementation and Training Plan.

- 2.27 Information:** Any communication or representation of knowledge or understanding such as facts, Data, or opinions in any medium or form, including electronic, textual, numerical, graphic, cartographic, narrative, or audiovisual.
- 2.28 Initial Period:** The period beginning the first day of the second month following the Effective Date, and continuing until County's Go Live on the SaaS Solution, as described in Exhibit A1, SOW Attachments, Attachment 8, Implementation and Training Plan.
- 2.29 Interface:** Either a computer program developed by, or licensed to, County or Contractor to (a) translate or convert data from a County or Contractor format into another format used at County as a standard format; or (b) translate or convert data in a format used by the County or a third-party to a format supported at County or vice versa.
- 2.30 Performance Requirements Summary (PRS) Chart:** Identifies the key performance indicators of the Contract that the TTC will evaluate to assure the Contractor meets performance standards, as specified in this Contract and SOW.
- 2.31 Personal Data:** Any information that identifies a person, including, but not limited to, name, address, email address, passwords, account numbers, social security numbers, credit card information, personal financial or healthcare information, personal preferences, demographic data, marketing data, credit data, or any other identification data. For the avoidance of doubt, Personal Data shall include, but not be limited to, all "nonpublic personal information," as defined under the Gramm-Leach Bliley Act (15 United States Code ("U.S.C.") § 6801 et seq.
- 2.32 Proposal:** A Contractor's response to an RFP detailing the Contractor's proposed work specifications and pricing for performing the work requested in the County's solicitation.
- 2.33 Pool Dollars:** Absent an Amendment in accordance with Subparagraph 8.1, Change Notices and Amendments, the maximum amount allocated under this Contract for the provision by Contractor for acquisition of Additional Work, or to accommodate any unanticipated increase in AUM under the Contract approved by the County in accordance with the Terms of this Contract.

- 2.34 Production Use:** The actual use of the SaaS Solution in the production environment to (a) process actual live data in County's day-to-day operations and (b) use the System.
- 2.35 Professional Services:** Services including, but not limited to, consulting services, additional training and/or customizations, which Contractor may provide upon County's request therefore in the form of Additional Work in accordance with Subparagraph 3.4.
- 2.36 Quality Control Plan:** All necessary measures taken by the Contractor to ensure that the quality of service shall meet the Contract requirements regarding timelines, security, accuracy, appearance, completeness, consistency, and conformity to the requirements set forth in this Exhibit A, SOW.
- 2.37 SaaS Solution:** Individually each, and collectively all, the software-as-a-service investment accounting solution provided by the Contractor under this Contract, including the processes and routines used in the processing of data, the object code, Interfaces to be provided hereunder by the Contractor, Updates, and any and all programs otherwise provided by the Contractor under this Contract.
- 2.38 Secure Shell (SSH) File Transfer Protocol (SFTP):** File transfer protocol to securely access and transfer files over a secure tunnel.
- 2.39 Services:** Collectively, all functions, responsibilities, tasks, subtasks, deliverables, goods, and other services: (a) specifically identified in the SOW; (b) identified in this Contract as being Contractor's responsibility; and (c) otherwise necessary to comply with the terms of this Contract. Without increasing the scope of the Services, if any component task, subtask, service, or function is: (i) an inherent or necessary part of the Services defined in subparts (a), (b), or (c) of this Subparagraph; or (ii) a customary part of the Services defined in subparts (a), (b), or (c) of this Subparagraph, and not in conflict with Contractor's established methods of providing services and as to a service(s) within either subpart (i) and (ii) of this sentence above, is not specifically described in this Contract, then such service or function shall be deemed to be part of the Services. Any hardware and/or software provided to the County by the Contractor pursuant to this Contract shall be deemed part of the Services.
- 2.40 Specifications:** Any and/or all of the following: (i) all functional and operational requirements and/or features included in the SOW; (ii) all requirements set forth in this Contract; (iii) the Documentation, to the extent not inconsistent with any of the foregoing; (iv) all specifications provided or made available by the Contractor under this Contract, but only to the extent: (a) not consistent with any of the foregoing; and

(b) acceptable to the County in its sole discretion; and (v) all written and/or electronic materials furnished or made available by or through Contractor regarding the System, including functionality, features, capacity, availability, response times, accuracy, or any other performance or other System criteria or any element of the System, but only to the extent not inconsistent with any of the foregoing.

- 2.41 Statement of Work (SOW):** A written description of tasks, deliverables, and/or other work required by the County pursuant to this Contract.
- 2.42 Subcontractor(s):** Any individual, sole proprietor, firm, partnership, joint venture, corporation, or other legal entity furnishing supplies, services, equipment, and/or materials to County in furtherance of Contractor's performance under this Contract, under oral or written agreement.
- 2.43 Supplemental Data:** Means Supplemental Data Provider data provided to County by, or on behalf of, Contractor pursuant to the terms of the Exhibit K (Supplemental Data Terms) but does not include (i) County Information provided to Contractor or (ii) County Information provided to Contractor by, or on behalf of, County pursuant to County's license with such third-party data provider(s).
- 2.44 Supplemental Data Provider(s):** Any third parties that compile and sell financial and securities data (e.g., Thomson Reuters).
- 2.45 System:** The SaaS Solution and Services, including all components and Documentation, collectively comprising the system that will be used for daily investment accounting and, compliance monitoring.
- 2.46 System Customizations:** Collectively, System Enhancements, Additional Software and Programming Modifications.
- 2.47 Third-Party Software:** All software and content licensed, leased or otherwise obtained by the Contractor from a third-party, and used with System or used for the performance of the Services.
- 2.48 Treasurer and Tax Collector:** The Director of the County's Department of Treasurer and Tax Collector.
- 2.49 TTC:** The County of Los Angeles Department of Treasurer and Tax Collector.
- 2.50 Update(s):** Changes to the SaaS Solution including, but not limited to:
(a) a bug fix, patch, or redistribution of the SaaS Solution that corrects an error as well as addresses common functional and performance issues;
(b) an aggregation of fixes, updates, or significant new features,

functionality or performance improvements (sometimes accompanied by a change in the reference to the SaaS Solution such as a change in the number to the left of the period in the version numbering format X.XXX); or (c) any update, customization, enhancement, or successor product, improvement, new version or other modification to the SaaS Solution designed to improve its operation, usefulness, or completeness that is made generally available by the Contractor to its other customers without additional cost.

- 2.51 Work Product:** All deliverables and all concepts, inventions (whether or not protected under patent laws), works of authorship, information, new or useful art, combinations, discoveries, formulae, algorithms, specifications, manufacturing techniques, technical developments, systems, computer architecture, artwork, software, programming, applets, scripts, designs, procedures, processes, and methods of doing business, and any other media, materials, plans, reports, project plans, work plans, documentation, training materials, and other tangible objects produced by the Contractor under this Contract. However, Work Product does not include (a) any intellectual property including, without limitation, concepts, ideas, methods, methodologies, procedures, processes, know-how, techniques, models, templates, the generalized features of the structure, sequence and organization of software, user interfaces and screen designs, utilities, routines, and tools, which may constitute or be contained in Work Product that was developed by the Contractor prior to performance or independent of this Contract; or (b) the SaaS Solution or any modifications thereto made by the Contractor.

3.0 WORK

- 3.1** Pursuant to the provisions of this Contract, the Contractor shall fully perform, complete and deliver on time, all tasks, deliverables, services and other work as set forth herein, including, but not limited to, Exhibit A, SOW.
- 3.2** The Contractor agrees that the performance of work and services pursuant to the requirements of this Contract shall conform to high professional standards as exist in the Contractor's profession or field of practice.
- 3.3** If the Contractor provides any tasks, deliverables, goods, services, and/or other work, other than as specified in this Contract, the same shall be deemed to be a gratuitous effort on the part of the Contractor without consideration, and the Contractor shall have no claim whatsoever against the County for those tasks, goods, services, and/or other work.
- 3.4** Upon County's written request and mutual approval pursuant to the terms of this Contract, Contractor shall provide Additional Work, including System Customizations and/or Professional Services, in accordance with this

Subparagraph and Exhibit A, SOW, at the applicable pricing terms set forth in Exhibit B, Pricing Schedule.

4.0 TERM OF CONTRACT

- 4.1** The Contract Term shall be for a period of five years commencing upon approval by the Board unless sooner terminated or extended, in whole or in part, as provided in this Contract.
- 4.2** After the initial term, the TTC shall have the sole option to extend the Contract Term for up to two additional one-year and/or six month-to-month extensions, for a maximum total Contract Term of seven years and six months. The TTC may exercise each such extension option at its sole discretion. In the event the TTC desires to renew the Contract by exercising an option term, the TTC shall provide Contractor with a written notice of intent to renew the Contract at least 30 calendar days prior to the expiration of the then current term of the Contract. The option to renew shall be set forth in writing, as provided in Subparagraph 8.1, Change Notices and Amendments, of this Contract.
- 4.3** The County maintains a database that tracks/monitors Contractor performance history. Information entered into the database may be used for a variety of purposes, including determining whether the County will exercise a Contract Term extension option.
- 4.4** The Contractor shall notify the County's Project Director when this Contract is within six months of the expiration of the Contract Term as provided for hereinabove. Upon occurrence of this event, the Contractor shall send written notification to the County's Project Director at the address herein provided in Exhibit E, County's Administration.

5.0 CONTRACT SUM

5.1 TOTAL CONTRACT SUM

- 5.1.1** The maximum contract sum under the terms of this Contract shall be the total monetary amount payable by the County to the Contractor for provision of the Services specified herein in accordance with Exhibit B, Pricing Schedule, and shall not exceed **\$6,660,770**.
- 5.1.2** Contract rates and amounts specified in Exhibit B, Pricing Schedule, shall remain firm and fixed for the Contract Term including all option extensions.
- 5.1.3** The Contractor shall not be entitled to payment or reimbursement for any tasks, deliverables or services performed, nor for any

incidental or administrative expenses whatsoever incurred in or incidental to performance hereunder, except as specified herein. Assumption or takeover of any of the Contractor's duties, responsibilities, or obligations, or performance of same by any person or entity other than the Contractor, whether through assignment, subcontract, delegation, merger, buyout, or any other mechanism, with or without consideration for any reason whatsoever, shall not occur except with the County's express prior written approval.

- 5.1.4** The maximum contract sum in Subparagraph 5.1.1 shall be deemed to include all amounts necessary for County to reimburse Contractor for all applicable California and other State and local sales/use taxes on all Systems provided by the Contractor to the County pursuant to or otherwise due as a result of this Contract, including, but not limited to, the product of as-needed Services and enhancements or changes to the System, to the extent applicable. All California sales/use taxes shall be paid directly by the Contractor to the State or other taxing authority. Contractor shall be solely liable and responsible for, and shall indemnify, defend, and hold harmless the County from all applicable California and other State and local sales/use tax on all other items provided by the Contractor pursuant to this Contract and shall pay such tax directly to the State or other taxing authority. In addition, Contractor shall be solely responsible for all taxes based on Contractor's income or gross revenue, or personal property taxes levied or assessed on Contractor's personal property to which the County does not hold title.

5.2 WRITTEN APPROVAL FOR REIMBURSEMENT

The Contractor shall not be entitled to payment or reimbursement for any tasks or services performed, nor for any incidental or administrative expenses whatsoever incurred in or incidental to performance hereunder, except as specified herein. Assumption or takeover of any of the Contractor's duties, responsibilities, or obligations, or performance of same by any person or entity other than the Contractor, whether through assignment, delegation, merger, buyout, or any other mechanism, with or without consideration for any reason whatsoever, shall not occur only with the County's express prior written approval pursuant to Subparagraph 8.2, Assignment and Delegation/Mergers or Acquisitions.

5.3 NOTIFICATION OF 75% OF TOTAL CONTRACT SUM

The Contractor shall maintain a system of record keeping that will allow the Contractor to determine when it has incurred 75% of the total contract sum under this Contract. Upon occurrence of this event, the Contractor

shall send written notification to the County's Project Director at the address herein provided in Exhibit E, County's Administration.

5.4 NO PAYMENT FOR SERVICES PROVIDED FOLLOWING EXPIRATION/TERMINATION OF CONTRACT

The Contractor shall have no claim against the County for payment of any money or reimbursement, of any kind whatsoever, for any service provided by the Contractor after the expiration or other termination of this Contract. Should the Contractor receive any such payment, it shall immediately notify the County and shall immediately repay all such funds to County. Payment by County for services rendered after expiration/termination of this Contract shall not constitute a waiver of County's right to recover such payment from the Contractor. This provision shall survive the expiration or other termination of this Contract.

5.5 INVOICES AND PAYMENTS

5.5.1 The Contractor shall invoice the County only for providing the tasks, deliverables, goods, services, and other work specified in Exhibit A, SOW, and elsewhere hereunder. The Contractor shall prepare invoices, which shall include the charges owed to the Contractor by the County under the terms of this Contract. The Contractor's payments shall be as provided in Exhibit B, Pricing Schedule, and the Contractor shall be paid only for the tasks, deliverables, goods, services, and other work approved in writing by the County. If the County does not approve work in writing no payment shall be due to the Contractor for that work. The making of any payment or payment by the County, or receipt thereof by the Contractor, shall not imply Final Acceptance (as defined in Exhibit A, SOW) by the County of such items or the waiver of any warranties or requirements of this Contract.

5.5.2 The Contractor's invoices shall be priced in accordance with Exhibit B, Pricing Schedule. Subject to the procedures in Subparagraph 8.26, failure to comply with prices as established in Exhibit B, Pricing Schedule, may result in assessed liquidated damages. The assessment of liquidated damages does not relieve the Contractor from the responsibility of correcting invoices.

5.5.3 TTC will pay all invoices via Electronic Funds Transfer (EFT). The Contractor is responsible for updating banking information timely if there are any changes, and notify Fiscal Services Section at ttcbudget@ttc.lacounty.gov.

5.5.4 The Contractor's invoices shall be legible and contain the information set forth in Exhibit A, SOW, describing the tasks,

deliverables, goods, services, work hours, and/or other work for which payment is claimed. Each monthly invoice shall include the following information:

- Contractor's name and address
- TTC's name and address
- Invoice date
- Unique invoice number
- Month/Year when service was delivered
- Contractor's Vendor Identification Number that the County assigns
- Remittance Address
- Contract Name and Number
- Tasks, subtasks, deliverables, goods, services or other work as described in Exhibit A, SOW, and Exhibit B, Pricing Schedule, for which payment is claimed

5.5.5 The Contractor shall submit the monthly invoices to the County by the 15th calendar day of the month following the month of service.

5.5.6 All invoices and supporting documentation shall be submitted via email to:

ttcbudget@ttc.lacounty.gov

5.5.7 The County's Project Manager may request Contractor to provide a revised, annotated invoice based on an identified discrepancy. Revised or corrected invoices must be properly marked. Revised invoices must indicate "Revised" if using the same invoice number, or "Cancel/Supersede" and reference the original invoice number, if using a new invoice number.

5.5.8 The Contractor shall not invoice the County in advance, nor shall the Contractor be entitled to advance payment for any tasks, subtasks, deliverables, goods.

5.5.9 HOLDBACKS

With respect to the work completed and delivered by the Contractor during the Initial Period, prior to Go Live, County will pay Contractor monthly fees in accordance with this Subparagraph 5.5.9 as described below.

During the Initial Period, County will pay Contractor in the amount of \$40,000 per month.

Following Go Live, Contractor will calculate the Asset-Based Fees accrued during the Initial Period. Contractor will calculate the difference between the amount paid by the County during the Initial Period and the Asset-Based Fees that accrued during the Initial Period.

If County's Asset-Based Fees accrued during the Initial Period exceed the amount paid by County, then County will pay the difference. If the amount paid by County during the Initial Period exceeds the Asset-Based Fees accrued, then Contractor will credit County the difference.

After the conclusion of the Initial Period, Contractor shall submit monthly invoices to the County as described in Subparagraph 5.5.1, Invoices, in accordance with Exhibit B, Pricing Schedule.

5.5.10 COUNTY APPROVAL OF INVOICES

All invoices submitted by the Contractor for payment must have the written approval of the County's Project Manager prior to any payment thereof. In no event shall the County be liable or responsible for any payment prior to such written approval. Approval for payment will not be unreasonably withheld.

5.5.11 DISPUTED FEES

County shall review each invoice and report any discrepancies or disputed fees to the Contractor in writing or email within 15 working days from receipt of an invoice. County will pay undisputed invoices within 45 Days of receipt thereof. Within 30 calendar days after the Contractor receives County notification of any discrepancies or disputed fees, the Contractor shall provide County a written justification detailing the basis for such fees. If County does not hear from the Contractor within the 30-calendar day period, the discrepancies noted, and charges approved by County shall be deemed accepted and agreed to by the Contractor. County shall authorize payment of disputed fees promptly upon resolution of such dispute to the reasonable satisfaction of County and the Contractor.

5.5.12 OVERPAYMENT OF INVOICES

Any overpayment received by the Contractor shall be returned to County within 30 days of discovery by the Contractor or notification by the County's Project Manager, whichever occurs first.

5.5.13 LOCAL SMALL BUSINESS ENTERPRISES – PROMPT PAYMENT PROGRAM

Certified Local Small Business Enterprises (LSBEs) will receive prompt payment for services they provide to County departments. Prompt payment is defined as 15 calendar days after receipt of an undisputed invoice.

5.6 DEFAULT METHOD OF PAYMENT: DIRECT DEPOSIT OR ELECTRONIC FUNDS TRANSFER

- 5.6.1** The County, at its sole discretion, has determined that the most efficient and secure default form of payment for goods and/or services provided under a contract with the County shall be Electronic Funds Transfer (EFT) or direct deposit, unless an alternative method of payment is deemed appropriate by the Auditor-Controller (A-C).
- 5.6.2** The Contractor shall submit a direct deposit authorization request via the website <https://directdeposit.lacounty.gov> with banking and vendor information, and any other information that the A-C determines is reasonably necessary to process the payment and comply with all accounting, record keeping, and tax reporting requirements.
- 5.6.3** Any provision of law, grant, or funding agreement requiring a specific form or method of payment other than EFT or direct deposit shall supersede this requirement with respect to those payments.
- 5.6.4** At any time during the duration of the Contract, a Contractor may submit a written request for an exemption to this requirement. Such request must be based on specific legal, business or operational needs and explain why the payment method designated by the A-C is not feasible and an alternative is necessary. The A-C, in consultation with the contracting department(s), shall decide whether to approve exemption requests.

6.0 ADMINISTRATION OF CONTRACT – COUNTY

6.1 COUNTY’S ADMINISTRATION

A listing of all County’s Administration referenced in the following Subparagraphs is designated in Exhibit E, County’s Administration. The

County will notify the Contractor in writing of any change in the names or addresses shown.

The TTC shall assign a County Project Director and a County Project Manager to provide, among other things, overall management and coordination of the Contract and act as liaisons for the TTC.

The TTC will notify the Contractor in writing of the names, addresses, and telephone numbers of the individuals designated to act as the County's Project Director and Project Manager.

6.2 COUNTY'S PROJECT DIRECTOR

6.2.1 The County's Project Director is responsible for ensuring that the Contractor meets the objectives of this Contract and determines the Contractor's compliance with this Contract. This includes inspecting all tasks, deliverables, goods, services, or other work provided by or on behalf of the Contractor.

6.2.2 The County's Project Director is responsible for providing, among other things, overall direction to the Contractor in the areas relating to County and TTC policy, information requirements, and procedural requirements. Additionally, County's Project Director shall oversee all projects and serve as a point of escalation, as needed.

6.2.3 The County's Project Director is not authorized to make any changes in any of the terms and conditions of this Contract, except as permitted in accordance with Subparagraph 8.1, Change Notices and Amendments, of this Contract, and is not authorized to further obligate the County in any respect whatsoever.

6.3 COUNTY'S PROJECT MANAGER

6.3.1 The County's Project Manager is responsible for managing all operational matters under the Contract; requesting meetings as needed with the Contractor's Project Manager; and inspecting any and all tasks, deliverables, goods, services, or other work provided by or on behalf of the Contractor.

6.3.2 The County's Project Manager is not authorized to make changes to the terms and conditions of the Contract and is not authorized to further obligate the County in any respect whatsoever.

6.4 COUNTY'S DEPARTMENTAL CHIEF INFORMATION OFFICER (DCIO)

The DCIO is responsible for managing the planning, design, coordination,

development, implementation, and maintenance of the Department's information systems.

6.5 COUNTY'S DEPARTMENTAL INFORMATION SECURITY OFFICER (DISO)

The DISO develops and implements departmental Information Technology (IT) security application, policies, standards, and procedures intended to prevent the unauthorized use, release, modification, loss, or destruction of Data and to ensure the integrity and security of the Department's IT infrastructure.

7.0 ADMINISTRATION OF CONTRACT - CONTRACTOR

The Contractor shall assign a sufficient number of employees to perform the required work. The Contractor shall appoint at least one authorized on-site employee to act for the Contractor in every detail and that employee must speak and read fluently in English.

A listing of all Contractor's Administration referenced in the following Subparagraphs is designated in Exhibit F, Contractor's Administration. The Contractor will notify the County in writing of any changes in the names or addresses shown.

7.1 CONTRACTOR'S PROJECT DIRECTOR

7.1.1 The Contractor's Project Director shall be a full-time employee of the Contractor. The Contractor's Project Director shall be a principal officer in the Contractor's office to service this Contract and to act as a liaison for the Contractor in coordinating the performance of services under the Contract. The Contractor shall provide the TTC, in writing of the name, address, and telephone number of the individual designated to act as the Contractor's Project Director at the time the Contract is implemented and as changes occur during the Contract Term. Such notification shall be made by the Contractor no later than five business days after a change occurs and will include a current resume for the new Contractor's Project Director.

7.1.2 The Contractor's Project Director shall be responsible for the Contractor's performance of all tasks, deliverables, goods, services, or other work provided by or on behalf of the Contractor and ensure the Contractor's compliance with the Contract. Additionally, Contractor's Project Director shall oversee all projects and serve as a point of escalation, as needed.

7.1.3 The Contractor's Project Director shall be available to meet and confer with the County's Project Director on an as-needed basis

either in person or by telephone as mutually agreed by the parties, to review Contract performance and discuss Contract coordination. Such meetings will be conducted at a time and place as mutually agreed by the parties.

7.2 CONTRACTOR'S PROJECT MANAGER

- 7.2.1** The Contractor's Project Manager shall be a full-time employee of the Contractor. The Contractor shall inform the County's Project Manager in writing of the name, address, and telephone number of the individual designated to act as the Contractor's Project Manager at the time this Contract is implemented and as changes occur during the Contract Term. Such notification shall be made by the Contractor no later than five business days after a change occurs and will include a current resume for the new Contractor's Project Manager.

The Contractor shall inform the County's Project Director in writing of the name, address, and telephone number of the individual designated to act as the Contractor's Project Manager at the time this Contract is implemented and as changes occur during the Contract Term. The Contractor shall make such notification no later than five business days after a change occurs and will include a current resume for the new Contractor's Project Manager. The County will have the right to reasonably approve the assignment of a replacement for any Contractor's Project Manager the Contractor recommends

- 7.2.2** The Contractor's Project Manager shall have full authority to act on behalf of the Contractor on all matters related to the Contractor's day-to-day activities as related to the Contract and shall coordinate with County's Project Manager on a regular basis.

- 7.2.3** The Contractor's Project Manager shall be available during work hours, 7:00 a.m. to 4:00 p.m. Pacific Time (PT), Monday through Friday, for telephone and email contact and to meet as needed with the County's Project Manager to discuss the Contract.

7.3 CONTRACTOR'S EMPLOYEES

- 7.3.1** When on County premises, the Contractor shall provide its employees with a standard photo identification badge, which includes a recent picture of the employee, the employee's name, and the name of the Contractor.

- 7.3.2** The Contractor is responsible for providing training and supervising employees assigned to perform services under this Contract. All employees assigned by the Contractor to perform these services shall at all times be employees of the Contractor; and, the Contractor shall have the sole right to hire, suspend, discipline, or discharge them. However, any employee, who in the reasonable opinion of the County is performing unsatisfactory work, shall be removed from the performance of services related to this Contract immediately upon the written request of the County's Project Manager.
- 7.3.3** The Contractor shall ensure a high standard of conduct of the Contractor's employees, including compliance at all times with all applicable local, State, and federal laws and regulations related to treasury management investment accounting, and the specific requirements of this Contract.
- 7.3.4** The Contractor shall supply each of its employees with appropriate, annual training regarding Information Security procedures, Risks, and Threats. The Contractor agrees that training at a minimum must include, but may not be limited to the following topics:
- 1. Secure Authentication:** The importance of utilizing secure authentication, including proper management of authentication credentials (login name and password) and multi-factor authentication.
 - 2. Social Engineering Attacks:** Identifying different forms of social engineering including, but not limited to, phishing, phone scams, and impersonation calls.
 - 3. Handling of County Information:** The proper identification, storage, transfer, archiving, and destruction of County information.
 - 4. Causes of Unintentional Information Exposure:** Provide awareness of causes of unintentional exposure of Information such as lost mobile devices, emailing Information to inappropriate recipients, etc.
 - 5. Identifying and Reporting Incidents:** Awareness of the most common indicators of an Incident and how such indicators should be reported within the organization.
 - 6. Privacy:** The Contractor's Privacy Policies and procedures as described in Exhibit A1, SOW Attachments and Exhibits,

Attachment 7, Information Security and Privacy
Requirements, Section 2b, Privacy Program.

7.3.5 The Contractor shall have an established set of procedures to ensure the Contractor's employees promptly report actual and/or suspected breaches of confidentiality.

7.3.6 The Contractor's employees assigned to provide services under this Contract shall:

- a. Communicate effectively using good judgment and discretion;
- b. Be trained sufficiently in performing the services; and
- c. Comply with the requirements of this Contract.

7.3.7 NOTICE OF PERSONNEL CHANGES

The Contractor shall inform the County's Project Director in writing of the names, addresses, and telephone numbers of the individuals designated to act as Contractor's Project Director, Project Manager, and Financial Manager at the time the Contract is implemented and as changes occur during the Contract Term. The Contractor shall make such notification no later than five business days after a change occurs and shall include a current resume for the newly designated person. The County shall have the right to reasonably approve the assignment or replacement of any personnel by the Contractor.

7.4 CONTRACTOR'S FINANCIAL MANAGER

Exhibit F, Contractor's Administration, reflects the designation of the Contractor's Financial Manager. The Contractor shall notify the County in writing of any change in the name or address of the Contractor's Financial Manager.

The Contractor shall assign a Financial Manager to act as liaison for the Contractor and have full authority to act on behalf of Contractor in all matters related to payments and fees under this Contract. The Contractor's Financial Manager shall be available during work hours, 8:00 a.m. to 5:00 p.m. PT, Monday through Friday, for telephone and email contact and to meet with County personnel regarding any invoices issued under this Contract.

7.5 APPROVAL OF CONTRACTOR'S EMPLOYEES

County has the right to approve or disapprove all of the Contractor's employees performing work hereunder and any proposed changes in the Contractor's employees including, but not limited to, the Contractor's

Project Manager provided, however, that such approval by County shall not be unreasonably withheld, delayed or conditioned. A change in Contractor's Project Manager or Contractor's Alternate Project Manager without County approval may result in Contract termination at County's discretion.

7.6 CONTRACTOR'S STAFF IDENTIFICATION

- 7.6.1** The Contractor shall provide adequate staff to complete the Services.
- 7.6.2** The Contractor shall provide all staff assigned to this Contract and who will perform the services at County facilities with a photo identification badge in accordance with the County specifications. Specifications may change at the discretion of the County and the Contractor will be provided new specifications as required. The format and content of the badge is subject to the TTC's approval prior to the Contractor implementing the use of the badge. The Contractor's staff, while on duty or when entering a County facility or its grounds, shall prominently display the photo identification badge on the upper part of the body.
- 7.6.3** The Contractor shall notify the TTC within one business day when staff is terminated from working under this Contract. The Contractor shall retrieve and immediately destroy the staff's County photo ID badge at the time of removal from the County Contract.
- 7.6.4** If the TTC requests the removal of the Contractor's staff, the Contractor is responsible to retrieve and immediately destroy the Contractor's staff's County photo Identification badge at the time of removal from working on the Contract.

7.7 BACKGROUND AND SECURITY INVESTIGATIONS

- 7.7.1** Each of the Contractor's staff performing work under this Contract, who is in a designated sensitive position, which for purposes of this Contract are those members of Contractor's staff designated in Exhibit F, Contractor's Administration, shall undergo and pass, to the satisfaction of the TTC, a California Department of Justice (DOJ) background investigation as a condition of beginning and continuing to work under this Contract.

Such background investigation shall be obtained through fingerprints submitted to the California DOJ to include state, local, and federal level review, which include, but may not be limited to,

criminal conviction information. Examples of disqualifying factors include, but are not limited to, bribery, robbery, theft, fraud, embezzlement, forgery, extortion, perjury, convictions involving a controlled substance, convictions involving stolen property, any felony conviction, a misdemeanor conviction involving moral turpitude, or any job-related misdemeanor conviction. The fees associated with background investigation shall be at the expense of the Contractor regardless if the member of Contractor's staff passes or fails the background investigation.

In addition, the Contractor represents, warrants, and shall ensure that each of its staff performing work under this Contract has undergone and satisfactorily passed a background check and screening, including criminal background checks on both the federal and state level.

- 7.7.2** The Contractor shall provide to the TTC the legal name of each person in a designated sensitive position and the dates on which said persons submitted fingerprints to the California DOJ. The Contractor shall provide such information in writing within five calendar days of the date on which the fingerprinting occurred.
- 7.7.3** A member of Contractor's staff shall not begin to perform services under the Contract until he/she has successfully passed a background investigation in accordance with Subparagraph 7.7.1.
- 7.7.4** During the Contract Term, if the TTC identifies a subsequent disqualifying factor for a member of the Contractor's staff, the TTC shall request that the member of the Contractor's staff be immediately removed from performing services under the Contract. Contractor shall promptly comply with the TTC's request.
- 7.7.5** The TTC will request the Contractor to advise the Contractor's staff member who did not pass the background investigation or who received a subsequent disqualifying factor to contact the TTC immediately to receive a copy of the Criminal Offender Record Information obtained from the DOJ through the TTC's background investigation.
- 7.7.6** The TTC may request that Contractor's staff be immediately removed from working on this Contract at any time during the Contract Term.
- 7.7.7** The TTC, in its sole discretion, may immediately deny or terminate facility access to any member of Contractor's staff who

do not pass such investigation to the satisfaction of the TTC or whose background or conduct is incompatible with TTC facility access.

- 7.7.8** Disqualification of any member of the Contractor's staff pursuant to this Subparagraph 7.7 shall not relieve Contractor of its obligation to complete all work in accordance with the terms and conditions of this Contract.

7.8 CONFIDENTIALITY

- 7.8.1** The Contractor shall maintain the confidentiality of all records and information obtained from the County under this Contract in accordance with all applicable federal, State or local laws, regulations, and ordinances ("**Confidentiality Laws**"), and directives, guidelines, policies and procedures that are expressly incorporated into the Contract or are later added through a Change Notice or Amendment pursuant to Subparagraph 8.1 ("**Confidentiality Policies**") relating to confidentiality, including, without limitation, County policies concerning information technology security and the protection of confidential records and information.
- 7.8.2** The Contractor's employees may use data received from the County only to perform functions as defined by this Contract.
- 7.8.3** Disclosures which are required by law, such as a court order, or which are made with the explicit written authorization of the County are allowable. Any other use or disclosure of data received requires the express approval in writing from the County. The Contractor shall not duplicate, disseminate or disclose any data except as allowed in this agreement.
- 7.8.4** Access to data received from the County shall be restricted only to Contractor's employees who need the data to perform their official duties in the performance of this Contract.
- 7.8.5** The Contractor's employees who access, disclose or use the data for a purpose not authorized by this Contract may be subject to civil and criminal sanctions contained in applicable federal and State statutes.
- 7.8.6** Subject to the limitation of liability in Subparagraph 9.3, the Contractor shall indemnify, defend, and hold harmless the County, its Special Districts, elected and appointed officers, employees, agents, and volunteers from and against any and all claims, demands, damages, liabilities, judgments, award, losses,

costs, expenses or fees, including, without limitation, defense costs and legal, accounting and other expert, consulting, or professional fees, arising from, connected with, or related to

- Contractor's violation of any federal and State laws in connection with its accessing, collecting, processing, storing, disclosing, or otherwise using County Information;
- any failure by the Contractor, its officers, employees, agents, or Subcontractors, to comply with this Subparagraph; and/or
- any Information loss, breach of Confidentiality, or Incident involving any County Information that occurs on the Contractor's or Subcontractor's systems or networks (including all costs and expenses incurred by the County, if applicable, to remedy the effects of such loss, breach of Confidentiality, or Incident, which at a minimum may include but is not limited to (i) providing appropriate notice to individuals and governmental authorities, (ii) responding to individuals' and governmental authorities' inquiries, (iii) providing credit monitoring to individuals, and (iv) conducting litigation and settlements with individuals and governmental authorities).

Any legal defense pursuant to the Contractor's indemnification obligations under this Subparagraph shall be conducted by the Contractor and performed by the counsel selected by the Contractor and reasonably approved by County.

- 7.8.7** Notwithstanding the preceding Subparagraph 7.8.6, County shall have the right to participate in any such defense at its sole cost and expense, except that in the event the Contractor fails to provide County with a full and adequate defense, County shall be entitled to retain its own counsel, including, without limitation, County Counsel, and reimbursement from the Contractor for all such costs and expenses incurred by County in doing so. The Contractor shall not have the right to enter into any settlement, agree to any injunction, or make any admission, in each case, on behalf of County without County's prior written approval.
- 7.8.8** The Contractor shall inform all of its officers, employees, agents, and Subcontractors providing services hereunder of the confidentiality provisions of this Contract.
- 7.8.9** The Contractor shall sign and adhere to the provisions of the Contractor Acknowledgement and Confidentiality Agreement, Exhibit G1.

- 7.8.10** During the Contract Term, the Contractor shall maintain an updated file of the signed forms and shall forward copies of all signed forms to the County's Project Director whenever changes in personnel occur.

8.0 STANDARD TERMS AND CONDITIONS

8.1 CHANGE NOTICES AND AMENDMENTS

- 8.1.1** The County reserves the right to initiate change notices that do not affect the scope, term, contract sum or payments; provided however, all such changes shall be negotiated and mutually agreed upon between the County and the Contractor and accomplished with a Change Notice signed by the Contractor and by the County's Project Director. For any Additional Work requested by the County, following agreement on the scope of such Additional Work, a Change Notice shall be prepared and executed by each of: (a) the County's Project Director or designee, and (b) Contractor's authorized representative(s) provided that any Change Notice for Additional Work shall additionally require written approval of County's Chief Information Office and County Counsel. County is specifically authorized to execute Change Notices for expenditure of Pool Dollars for acquisition of Additional Work, or to accommodate any unanticipated increase in AUM under the Contract. Any requests for the expenditure of Pool Dollars must be approved in writing by the County's Project Director.
- 8.1.2** For any change, which affects the contract sum, fees or payments and/or SOW that does not materially alter the Contract, an Amendment to this Contract shall be prepared and executed by the Contractor and by the Treasurer and Tax Collector or his designee, provided County Counsel approval is obtained prior to execution of such Amendment(s).
- 8.1.3** For any change which affects the Contract Term, contract sum, reallocation of components comprising the contract sum, the fees, the SOW, or any provision under this Contract, that materially alters the Contract, an Amendment to this Contract shall be prepared and executed by the Contractor and by the Treasurer and Tax Collector as operationally necessary, except that the TTC is expressly authorized to increase the contract sum set forth in Paragraph 5.0, Contract Sum, not to exceed 10% of the total contract sum for a particular contract year based on any unanticipated increases in AUM, work volume, or special projects. Any such change shall be in writing and signed by the Contractor and the Treasurer and Tax Collector or his authorized designee,

provided the Chief Information Officer (CIO) and County Counsel approval is obtained prior to execution of such Amendment(s) as applicable.

- 8.1.4** The Board or Chief Executive Officer (CEO) or designee may require the addition and/or change of certain terms and conditions in the Contract during the Contract Term. Subject to the process in Subparagraph 8.1.6 below, the County reserves the right to add and/or change such provisions as required by the Board or CEO. To implement such changes, an Amendment to the Contract shall be prepared and executed by the Contractor and by the Treasurer and Tax Collector or his authorized designee.
- 8.1.5** The Treasurer and Tax Collector or his designee may, at his sole discretion, authorize extensions of time as defined in Paragraph 4.0, Term of Contract. For the exercise of the TTC's optional one-year and/or month-to-month extensions, a written notice shall be prepared and signed by the Treasurer and Tax Collector or his designee and delivered to the Contractor at least 30 calendar days prior to the expiration of the current Contract Term. The Contractor agrees that such extensions of time shall not change any other term or condition of this Contract during the period of such extensions.
- 8.1.6** If an amendment or change notice to the Contract made pursuant to 8.1.1 through 8.1.5 results in a substantial material increase or decrease in Contractors costs or required level of effort, the parties agree to negotiate in good faith regarding related cost adjustments in said amendment or change notice. Contractor shall not be required to comply with any Change Notice, including relating to any new Confidentiality Policy or County Policy, unless or until it has been mutually agreed and incorporated into the Contract pursuant to this Subparagraph 8.1. If Contractor in good faith believes it is unable to comply with any change request, or if County is unwilling or unable to pay for the costs associated with the change request, the County may terminate this Contract for its convenience.

8.2 ASSIGNMENT AND DELEGATION/MERGERS OR ACQUISITIONS

- 8.2.1** The Contractor shall notify the County of any pending acquisitions/mergers of its company unless otherwise legally prohibited from doing so. If the Contractor is restricted from legally notifying the County of pending acquisitions/mergers, then it should notify the County of the actual acquisitions/mergers as soon as the law allows and provide to the County the legal framework that restricted it from notifying the County prior to the actual

acquisitions/mergers.

- 8.2.2** The Contractor shall not assign its rights or delegate its duties under this Contract, or both, whether in whole or in part, without the prior written consent of County, which shall not be unreasonably withheld or delayed, and any attempted assignment or delegation without such consent shall be null and void. If Contractor provides notice that it intends to assign its rights and obligations to any successor pursuant to a merger, reorganization to change company structure, consolidation, or sale, or to an entity that acquires all, or substantially all, of Contractor's assets or the business unit using, maintaining, or providing Services, as applicable - County will have 60 days to object to that proposed assignment and such objection shall constitute a termination for convenience pursuant to Paragraph 8.42. For purposes of this Subparagraph, County consent shall require a written amendment to the Contract, which is formally approved and executed by the parties. Any payments by the County to any approved delegatee or assignee on any claim under this Contract shall be deductible, at County's sole discretion, against the claims, which the Contractor may have against the County.
- 8.2.3** Shareholders, partners, members, or other equity holders of Contractor may transfer, sell, exchange, assign, or divest themselves of any interest they may have therein. However, in the event any such sale, transfer, exchange, assignment, or divestment is effected in such a way as to give majority control of Contractor to any person(s), corporation, partnership, or legal entity other than the majority controlling interest therein at the time of execution of the Contract, such disposition is an assignment requiring the prior written consent of County in accordance with applicable provisions of this Contract. However, an equity ownership adjustment or other administrative change of Contractor, which does not result in a change of actual management or ownership of Contractor, shall require the written consent of the Treasurer and Tax Collector, or his designee, not a written amendment to the Contract. Any such written consent shall become part of this Contract. No written consent, notice, or authorization is required for Contractor to make an initial public offering of its ownership interests.
- 8.2.4** Any assumption, assignment, delegation, or takeover of any of the Contractor's duties, responsibilities, obligations, or performance of same by any person or entity other than the Contractor, whether through assignment, subcontract, delegation, merger, buyout, or any other mechanism, with or without consideration for any reason whatsoever not in compliance with this Contract, shall be a material

breach of the Contract which may result in the termination of this Contract. In the event of such termination, County shall be entitled to pursue the same remedies against the Contractor as it could pursue in the event of default by the Contractor.

8.3 WARRANTIES

- 8.3.1** The Contractor represents and warrants that the person executing this Contract for the Contractor is an authorized agent who has actual authority to bind the Contractor to each and every term, condition, and obligation of this Contract and that all requirements of the Contractor have been fulfilled to provide such actual authority.
- 8.3.2** The Contractor represents and warrants that the Services will be performed in a professional, competent, and timely manner by appropriately qualified Contractor staff in accordance with this Contract and consistent with industry best practices.
- 8.3.3** The Contractor represents and warrants that there is no pending or threatened litigation that would have a material adverse impact on its performance under the Contract.
- 8.3.4** Contractor represents and warrants that (a) it is the owner of the System (excluding third-party components therein, if any) and all intellectual property rights therein, or otherwise has all rights required to grant to County the rights granted to County under the Contract; and (b) the System is not subject to any claim, lien, encumbrance, or other restriction that would interfere with County's exercise of the rights explicitly granted to County under the Contract.
- 8.3.5** Contractor represents and warrants that when made available for access and use by County, the System will possess the functional capabilities in the applicable Statement of Work.
- 8.3.6** Contractor represents and warrants that: (a) when first made available to County the System shall not contain any malware including, without limitation, any automatic shut-down, lockout, virus, spyware, worm, trap door, Trojan horse, back door, time bomb or other similar mechanism (e.g., timer, clock, counter or other limiting routine, instruction, or design) that would erase data or programming or otherwise cause any system to become inoperable or incapable of being used in accordance with its documentation or intended purpose, or aid in a data leak (individually and collectively, "Malicious Code"); and (b) neither

Contractor nor any of its Personnel will introduce into the System or any other system of County any Malicious Code.

- 8.3.7** Contractor represents and warrants that the System and the Services (including Deliverables), and County's receipt and use of the System and the Services (including Deliverables) in accordance with the terms of the Contract, do not and shall not infringe upon, constitute a theft or misappropriation of, or otherwise violate, the intellectual property rights of a Third Party.
- 8.3.8** Contractor is aware of and familiar with the provisions of the U.S. Foreign Corrupt Practices Act (as amended) and its purposes, and any other anti-corruption law applicable in a jurisdiction in which Contractor will conduct business or provide any Services (hereinafter, "**Applicable Anti-Corruption Laws**") and shall comply with any Applicable Anti-Corruption Law.
- 8.3.9** Warranty Disclaimer. THE WARRANTIES SET FORTH IN THE AGREEMENT (INCLUDING IN ANY STATEMENT OF WORK) CONSTITUTE THE ONLY WARRANTIES OF THE PARTIES AND ARE IN LIEU OF ALL OTHER WARRANTIES, EXPRESSED OR IMPLIED, INCLUDING THE IMPLIED WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE.

8.4 BUDGET REDUCTIONS

In the event that the Board adopts, in any Fiscal Year, a County Budget which provides for reductions in the salaries and benefits paid to the majority of County employees and imposes similar reductions with respect to County Contracts, the County reserves the right to reduce its payment obligation under this Contract correspondingly for that Fiscal Year and any subsequent Fiscal Year during the Contract Term (including any extensions), and the services to be provided by the Contractor under this Contract shall also be reduced correspondingly. The County's notice to the Contractor regarding said reduction in payment obligation shall be provided within 30 calendar days of the Board's approval of such actions. Except as set forth in the preceding sentence, the Contractor shall continue to provide all of the services set forth in this Contract.

8.5 COMPLAINTS

The Contractor shall develop, maintain, and operate procedures for receiving, investigating and responding to complaints.

- 8.5.1** Within ten business days after the Contract effective date, the Contractor shall provide the County with the Contractor's policy for receiving, investigating, and responding to user complaints.

- 8.5.2 The County will review the Contractor's policy and provide the Contractor with approval of said plan or with requested changes.
- 8.5.3 If, at any time, the Contractor changes the Contractor's policy, the Contractor shall submit said changes to the County.
- 8.5.4 Unless a service level agreement provides for a different timeline, the Contractor shall preliminarily investigate all complaints and notify the County's Project Manager of the status of the investigation within five business days of receiving the complaint.
- 8.5.5 When complaints cannot be resolved informally, a system of follow-through shall be instituted which adheres to formal plans for specific actions and strict time deadlines.
- 8.5.6 Copies of all written responses shall be sent to the County's Project Manager within three business days of mailing to the complainant.

8.6 COMPLIANCE WITH APPLICABLE LAW

- 8.6.1 In the performance of this Contract, Contractor shall comply with all applicable federal, State and local laws, rules, regulations, ordinances ("**Applicable Laws**"), or directives, guidelines, policies and procedures that are expressly incorporated into the Contract or are later added through a Change Notice or Amendment pursuant to Subparagraph 8.1 ("**County Policies**"), and all provisions required thereby to be included in this Contract are hereby incorporated herein by reference.
- 8.6.2 Subject to the limitation of liability in Subparagraph 9.3, Contractor shall indemnify, defend, and hold harmless County, its officers, employees, and agents, from and against any and all claims, demands, damages, liabilities, losses, costs, and expenses, including, without limitation, defense costs and legal, accounting and other expert, consulting or professional fees, arising from, connected with, or related to any failure by Contractor, its officers, employees, agents, or Subcontractors to comply with any such Applicable Laws and/or County Policies. Any legal defense pursuant to Contractor's indemnification obligations under this Subparagraph 8.6, Compliance with Applicable Law, shall be conducted by the Contractor and performed by the counsel selected by the Contractor and reasonably approved by the County. Notwithstanding the preceding sentence, County shall have the right to participate in any such defense at its sole cost and expense, except that in the event Contractor fails to provide County with a full and adequate

defense County shall be entitled to retain its own counsel, including, without limitation, County Counsel, and to reimbursement from Contractor for all such costs and expenses incurred by County in doing so. Contractor shall not have the right to enter into any settlement, agree to any injunction or other equitable relief, or make any admission, in each case, on behalf of County without County's prior written approval.

8.7 COMPLIANCE WITH CIVIL RIGHTS LAWS

The Contractor hereby assures that it will comply with Subchapter VI of the [Civil Rights Act of 1964](#), 42 USC Sections 2000 (e) (1) through 2000 (e) (17), to the end that no person shall, on the grounds of race, creed, color, sex, religion, ancestry, age, condition of physical handicap, marital status, political affiliation, or national origin, be excluded from participation in, be denied the benefits of, or be otherwise subjected to discrimination under this Contract or under any project, program, or activity supported by this Contract. The Contractor shall comply with Exhibit D, Contractor's EEO Certification.

8.8 COMPLIANCE WITH THE COUNTY'S JURY SERVICE PROGRAM

8.8.1 JURY SERVICE PROGRAM

This Contract is subject to the provisions of the County's ordinance entitled Contractor Employee Jury Service (Jury Service Program) as codified in [Sections 2.203.010 through 2.203.090 of the County Code](#), a copy of which is attached as Exhibit H and incorporated by reference into and made a part of this Contract.

8.8.2 WRITTEN EMPLOYEE JURY SERVICE POLICY

1. JURY SERVICE POLICY

Unless the Contractor has demonstrated to the County's satisfaction either that the Contractor is not a "Contractor" as defined under the Jury Service Program ([Section 2.203.020 of the County Code](#)) or that the Contractor qualifies for an exception to the Jury Service Program ([Section 2.203.070 of the County Code](#)), the Contractor shall have and adhere to a written policy that provides that its Employees shall receive from the Contractor, on an annual basis, no less than five calendar days of regular pay for actual jury service. The policy may provide that Employees deposit any fees received for such jury service with the Contractor or that the Contractor

deduct from the Employee's regular pay the fees received for jury service.

2. CONTRACTOR

For purposes of this Subparagraph, "Contractor" means a person, partnership, corporation or other entity which has a contract with the County or a subcontract with a County Contractor and has received or will receive an aggregate sum of \$50,000 or more in any 12-month period under one or more County contracts or subcontracts. "Employee" means any California resident who is a full-time employee of the Contractor. "Full-time" means 40 hours or more worked per week, or a lesser number of hours if: (1) the lesser number is a recognized industry standard as determined by the County, or (2) the Contractor has a long-standing practice that defines the lesser number of hours as full-time. Full-time employees providing short-term, temporary services of 90 days or less within a 12-month period are not considered full-time for purposes of the Jury Service Program. If the Contractor uses any Subcontractor to perform services for the County under the Contract, the Subcontractor shall also be subject to the provisions of this Subparagraph. The provisions of this Subparagraph shall be inserted into any such subcontract agreement and a copy of the Jury Service Program shall be attached to the agreement.

3. EXCEPTION STATUS

If the Contractor is not required to comply with the Jury Service Program when the Contract commences, the Contractor shall have a continuing obligation to review the applicability of its "exception status" from the Jury Service Program, and the Contractor shall immediately notify the County if the Contractor at any time either comes within the Jury Service Program's definition of "Contractor" or if the Contractor no longer qualifies for an exception to the Jury Service Program. In either event, the Contractor shall immediately implement a written policy consistent with the Jury Service Program. The County may also require, at any time during the Contract and at its sole discretion, that the Contractor demonstrate, to the County's satisfaction that the Contractor either continues to remain outside of the Jury Service Program's definition of "Contractor" and/or that the Contractor continues to qualify for an exception to the Program.

4. JURY SERVICE POLICY VIOLATION

The Contractor's violation of this Subparagraph, of this Contract, may constitute a material breach of this Contract. In the event of such material breach, County may, in its sole discretion, terminate the Contract and/or bar the Contractor from the award of future County contracts for a period of time consistent with the seriousness of the breach.

8.9 CONFLICT OF INTEREST

8.9.1 PARTY TO CONFLICT OF INTEREST

No County employee whose position with the County enables such employee to influence the award of this Contract or any competing Contract, and no spouse or economic dependent of such employee, shall be employed in any capacity by the Contractor or have any other direct or indirect financial interest in this Contract. No officer or employee of the Contractor who may financially benefit from the performance of work hereunder shall in any way participate in the County's approval, or ongoing evaluation of such work, or in any way attempt to unlawfully influence the County's approval or ongoing evaluation of such work.

8.9.2 COMPLIANCE

The Contractor shall comply with all conflict-of-interest laws, ordinances, and regulations now in effect or hereafter to be enacted during the Contract Term. The Contractor warrants that it is not now aware of any facts that create a conflict of interest. If the Contractor hereafter becomes aware of any facts that might reasonably be expected to create a conflict of interest, it shall immediately make full written disclosure of such facts to the County. Full written disclosure shall include, but is not limited to, identification of all persons implicated and a complete description of all relevant circumstances. Failure to comply with the provisions of this Subparagraph shall be a material breach of this Contract.

8.10 CONSIDERATION OF HIRING COUNTY EMPLOYEES TARGETED FOR LAYOFF OR ARE ON A COUNTY RE-EMPLOYMENT LIST

Should the Contractor require additional or replacement personnel after the effective date of this Contract to perform the services set forth herein, the Contractor shall give first consideration for such employment openings to qualified, permanent County employees who are targeted for layoff or

qualified, former County employees who are on a re-employment list during the life of this Contract.

8.11 CONSIDERATION OF HIRING GAIN/GROW PARTICIPANTS

8.11.1 Should the Contractor require additional or replacement personnel after the effective date of this Contract, the Contractor shall give consideration for any such employment openings to participants in the County's Department of Public Social Services Greater Avenues for Independence (GAIN) Program or General Relief Opportunity for Work (GROW) Program who meet the Contractor's minimum qualifications for the open position. For this purpose, consideration shall mean that the Contractor will interview qualified candidates. The County will refer GAIN/GROW participants by job category to the Contractor. Contractors shall report all job openings with job requirements to: gaingrow@dpss.lacounty.gov and bservices@wdacs.lacounty.gov and DPSS will refer qualified GAIN/GROW job candidates.

8.11.2 In the event that both laid-off County employees and GAIN/GROW participants are available for hiring, County employees shall be given first priority.

8.12 CONTRACTOR RESPONSIBILITY AND DEBARMENT

8.12.1 RESPONSIBLE CONTRACTOR

A responsible Contractor is a Contractor who has demonstrated the attribute of trustworthiness, as well as quality, fitness, capacity and experience to satisfactorily perform the contract. It is the County's policy to conduct business only with responsible Contractors.

8.12.2 CHAPTER 2.202 OF THE COUNTY CODE

The Contractor is hereby notified that, in accordance with [Chapter 2.202 of the County Code](#), if the County acquires information concerning the performance of the Contractor on this or other contracts which indicates that the Contractor is not responsible, the County may, in addition to other remedies provided in the Contract, debar the Contractor from bidding or proposing on, or being awarded, and/or performing work on County contracts for a specified period of time, which generally will not exceed five years but may exceed five years or be permanent if warranted by the circumstances, and terminate any or all existing contracts the Contractor may have with the County.

8.12.3 NON-RESPONSIBLE CONTRACTOR

The County may debar a Contractor if the Board finds, in its discretion, that the Contractor has done any of the following: (1) violated a term of a contract with the County or a nonprofit corporation created by the County; (2) committed an act or omission which negatively reflects on the Contractor's quality, fitness or capacity to perform a contract with the County, any other public entity, or a nonprofit corporation created by the County, or engaged in a pattern or practice which negatively reflects on same; (3) committed an act or offense which indicates a lack of business integrity or business honesty; or (4) made or submitted a false claim against the County or any other public entity.

8.12.4 CONTRACTOR HEARING BOARD

1. If there is evidence that the Contractor may be subject to debarment, the TTC will notify the Contractor in writing of the evidence which is the basis for the proposed debarment and will advise the Contractor of the scheduled date for a debarment hearing before the Contractor Hearing Board.
2. The Contractor Hearing Board will conduct a hearing where evidence on the proposed debarment is presented. The Contractor and/or the Contractor's representative shall be given an opportunity to submit evidence at that hearing. After the hearing, the Contractor Hearing Board shall prepare a tentative proposed decision, which shall contain a recommendation regarding whether the Contractor should be debarred, and, if so, the appropriate length of time of the debarment. The Contractor and TTC shall be provided an opportunity to object to the tentative proposed decision prior to its presentation to the Board.
3. After consideration of any objections, or if no objections are submitted, a record of the hearing, the proposed decision, and any other recommendation of the Contractor Hearing Board shall be presented to the Board. The Board shall have the right to modify, deny, or adopt the proposed decision and recommendation of the Contractor Hearing Board.
4. If a Contractor has been debarred for a period longer than five years, the Contractor may after the debarment has been in effect for at least five years, submit a written request for review of the debarment determination to reduce the period of debarment or terminate the debarment. The County may, in

its discretion, reduce the period of debarment or terminate the debarment if it finds that the Contractor has adequately demonstrated one or more of the following: (1) elimination of the grounds for which the debarment was imposed; (2) a bona fide change in ownership or management; (3) material evidence discovered after debarment was imposed; or (4) any other reason that is in the best interests of the County.

5. The Contractor Hearing Board will consider a request for review of a debarment determination only where (1) the Contractor has been debarred for a period longer than five years; (2) the debarment has been in effect for at least five years; and (3) the request is in writing, states one or more of the grounds for reduction of the debarment period or termination of the debarment, and includes supporting documentation. Upon receiving an appropriate request, the Contractor Hearing Board will provide notice of the hearing on the request. At the hearing, the Contractor Hearing Board shall conduct a hearing where evidence on the proposed reduction of debarment period or termination of debarment is presented. This hearing shall be conducted and the request for review decided by the Contractor Hearing Board pursuant to the same procedures as for a debarment hearing.
6. The Contractor Hearing Board's proposed decision shall contain a recommendation on the request to reduce the period of debarment or terminate the debarment. The Contractor Hearing Board shall present its proposed decision and recommendation to the Board. The Board shall have the right to modify, deny, or adopt the proposed decision and recommendation of the Contractor Hearing Board.

8.12.5 SUBCONTRACTORS OF CONTRACTOR

These terms shall also apply to Subcontractors of the County Contractors.

8.13 CONTRACTOR'S ACKNOWLEDGEMENT OF COUNTY'S COMMITMENT TO THE SAFELY SURRENDERED BABY LAW

The Contractor acknowledges that the County places a high priority on the implementation of the Safely Surrendered Baby Law. The Contractor understands that it is the County's policy to encourage all County Contractors to voluntarily post the County's "Safely Surrendered Baby Law" poster, in Exhibit I, in a prominent position at the Contractor's place of business. The Contractor will also encourage its Subcontractors, if any, to post this poster in a prominent position in the Subcontractor's place of

business. Information and posters for printing are available at www.babysafela.org.

8.14 CONTRACTOR'S WARRANTY OF ADHERENCE TO COUNTY'S CHILD SUPPORT COMPLIANCE PROGRAM

8.14.1 The Contractor acknowledges that the County has established a goal of ensuring that all individuals who benefit financially from the County through Contract are in compliance with their court-ordered child, family and spousal support obligations in order to mitigate the economic burden otherwise imposed upon the County and its taxpayers.

8.14.2 As required by the County's Child Support Compliance Program ([County Code Chapter 2.200](#)) and without limiting the Contractor's duty under this Contract to comply with all applicable provisions of law, the Contractor warrants that it is now in compliance and shall during the Contract Term maintain in compliance with employment and wage reporting requirements as required by the Federal Social Security Act ([42 USC Section 653a](#)) and [California Unemployment Insurance Code Section 1088.5](#), and shall implement all lawfully served Wage and Earnings Withholding Orders or Child Support Services Department Notices of Wage and Earnings Assignment for Child, Family or Spousal Support, pursuant to [Code of Civil Procedure Section 706.031](#) and [Family Code Section 5246\(b\)](#).

8.15 COUNTY'S QUALITY ASSURANCE PLAN

The County or its agent will monitor the Contractor's performance under this Contract on not less than an annual basis. Such monitoring will include assessing the Contractor's compliance with all Contract terms and conditions and performance standards. The Contractor's deficiencies which the County determines are severe or continuing and that may place performance of the Contract in jeopardy if not corrected may be reported to the Board and listed in the appropriate Contractor performance database. The report to the Board will include improvement/corrective action measures taken by the County and the Contractor. If improvement does not occur consistent with the corrective action measures, the County may terminate this Contract or impose other penalties as specified in this Contract.

8.16 DAMAGE TO COUNTY FACILITIES, BUILDINGS, OR GROUNDS

8.16.1 The Contractor shall repair, or cause to be repaired, at its own cost, any and all damage to County facilities, buildings, or grounds caused by the Contractor or employees or agents of the Contractor. Such repairs shall be made immediately after the

Contractor has become aware of such damage, but in no event later than 30 days after the occurrence.

- 8.16.2** If the Contractor fails to make timely repairs, County may make any necessary repairs. All costs incurred by County, as determined by County, for such repairs shall be repaid by the Contractor by cash payment upon demand.

8.17 EMPLOYMENT ELIGIBILITY VERIFICATION

- 8.17.1** The Contractor warrants that it fully complies with all Federal and State statutes and regulations regarding the employment of aliens and others and that all its employees performing work under this Contract meet the citizenship or alien status requirements set forth in Federal and State statutes and regulations. The Contractor shall obtain, from all employees performing work hereunder, all verification and other documentation of employment eligibility status required by Federal and State statutes and regulations including, but not limited to, the Immigration Reform and Control Act of 1986, ([P.L. 99-603](#)), or as they currently exist and as they may be hereafter amended. The Contractor shall retain all such documentation for all covered employees for the period prescribed by law.

- 8.17.2** The Contractor shall indemnify, defend, and hold harmless, the County, its agents, officers, and employees from employer sanctions and any other liability which may be assessed against the Contractor or the County or both in connection with any alleged violation by the Contractor of any Federal and State statutes or regulations pertaining to the eligibility for employment of any persons performing work under this Contract.

8.18 COUNTERPARTS AND ELECTRONIC SIGNATURES AND REPRESENTATIONS

This Contract may be executed in two or more counterparts, each of which shall be deemed an original but all of which together shall constitute one and the same Contract. The facsimile, email or electronic signature of the Parties shall be deemed to constitute original signatures, and facsimile or electronic copies hereof shall be deemed to constitute duplicate originals.

The County and the Contractor hereby agree to regard electronic representations of original signatures of authorized officers of each party, when appearing in appropriate places on the Change Notices and Amendments prepared pursuant to Subparagraph 8.1, Change Notices and Amendments, and received via communications facilities (facsimile, email or electronic signature), as legally sufficient evidence that such

legally binding signatures have been affixed to Change Notices and Amendments to this Contract.

8.19 FAIR LABOR STANDARDS

The Contractor shall comply with all applicable provisions of the Federal Fair Labor Standards Act and shall indemnify, defend, and hold harmless the County and its agents, officers, and employees from any and all liability, including, but not limited to, wages, overtime pay, liquidated damages, penalties, court costs, and attorneys' fees arising under any wage and hour law, including, but not limited to, the Federal Fair Labor Standards Act, for work performed by the Contractor's employees for which the County may be found jointly or solely liable.

8.20 FORCE MAJEURE

8.20.1 Neither party shall be liable for such party's failure to perform its obligations under and in accordance with this Contract, if such failure arises out of fires, floods, epidemics, quarantine restrictions, other natural occurrences, strikes, lockouts (other than a lockout by such party or any of such party's Subcontractors), freight embargoes, or other similar events to those described above, but in every such case the failure to perform must be totally beyond the control and without any fault or negligence of such party (such events are referred to in this Subparagraph as "force majeure events").

8.20.2 Notwithstanding the foregoing, a default by a Subcontractor of Contractor shall not constitute a force majeure event, unless such default arises out of causes beyond the control of both Contractor and such Subcontractor, and without any fault or negligence of either of them. In such case, the Contractor shall not be liable for failure to perform, unless the goods or services to be furnished by the Subcontractor were obtainable from other sources in sufficient time to permit Contractor to meet the required performance schedule. As used in this Subparagraph, the term "Subcontractor" and "Subcontractors" mean Subcontractors at any tier.

8.20.3 In the event the Contractor's failure to perform arises out of a force majeure event, the Contractor agrees to use commercially reasonable best efforts to obtain goods or services from other sources, if applicable, and to otherwise mitigate the damages and reduce the delay caused by such force majeure event.

8.21 GOVERNING LAW, JURISDICTION, AND VENUE

This Contract shall be governed by, and construed in accordance with, the

laws of the State of California. The Contractor agrees and consents to the exclusive jurisdiction of the courts of the State of California for all purposes regarding this Contract and further agrees and consents that venue of any action brought hereunder shall be exclusively in the County of Los Angeles.

8.22 INDEPENDENT CONTRACTOR STATUS

8.22.1 This Contract is by and between the County and the Contractor and is not intended, and shall not be construed, to create the relationship of agent, servant, employee, partnership, joint venture, or association, as between the County and the Contractor. The employees and agents of one party shall not be, or be construed to be, the employees or agents of the other party for any purpose whatsoever.

8.22.2 The Contractor shall be solely liable and responsible for providing to, or on behalf of, all persons performing work pursuant to this Contract all compensation and benefits. The County shall have no liability or responsibility for the payment of any salaries, wages, unemployment benefits, disability benefits, Federal, State, or local taxes, or other compensation, benefits, or taxes for any personnel provided by or on behalf of the Contractor.

8.22.3 The Contractor understands and agrees that all persons performing work pursuant to this Contract are, for purposes of Workers' Compensation liability, solely employees of the Contractor and not employees of the County. The Contractor shall be solely liable and responsible for furnishing any and all Workers' Compensation benefits to any person as a result of any injuries arising from or connected with any work performed by or on behalf of the Contractor pursuant to this Contract.

8.22.4 The Contractor shall adhere to the provisions stated in Subparagraph 7.8, Confidentiality.

8.23 INDEMNIFICATION

8.23.1 Subject to the limitation of liability in Subparagraph 9.3, the Contractor shall indemnify, defend and hold harmless the County, its Special Districts, elected and appointed officers, employees, agents and volunteers (County Indemnitees) from and against any and all liability, including but not limited to demands, claims, actions, fees, costs and expenses (including attorney and expert witness fees), arising from and/or relating to Contractor's material breach of this Contract, except for such loss or damage arising from the sole negligence or willful misconduct of the County indemnitees.

8.24 GENERAL PROVISIONS FOR ALL INSURANCE COVERAGE

Without limiting Contractor's indemnification of County, and in the performance of this Contract and until all of its obligations pursuant to this Contract have been met, Contractor shall provide and maintain at its own expense insurance coverage satisfying the requirements specified in Subparagraphs 8.24 and 8.25 of this Contract. Such insurance shall be primary to and not combined with other insurance or self-insurance programs maintained by the County. These minimum insurance coverage terms, types and limits (the Required Insurance) also are in addition to and separate from any other contractual obligation imposed upon the Contractor pursuant to this Contract. The County in no way warrants that the Required Insurance is sufficient to protect the Contractor for liabilities which may arise from or relate to this Contract.

8.24.1 EVIDENCE OF COVERAGE AND NOTICE TO COUNTY

- Certificate(s) of insurance coverage (COI(s)) satisfactory to County, and a copy of an Additional Insured endorsement confirming County and its Agents has been given Insured status under the Contractor's General Liability policy, shall be delivered to County at the address shown below and provided prior to commencing services under this Contract.
- Renewal COIs shall be provided to County not less than ten days prior to the Contractor's policy expiration dates. The County reserves the right to obtain complete, certified copies of any required Contractor and/or Subcontractor insurance policies at any time.
- COIs shall identify all Required Insurance coverage types and limits specified herein, reference this Contract by name or number, and be signed by an authorized representative of the insurer(s). The Insured party named on the COI shall match the name of the Contractor identified as the contracting party in this Contract. COIs shall provide the full name of each insurer providing coverage, its National Association of Insurance Commissioners (NAIC) identification number, its financial rating, the amounts of any policy deductibles or self-insured retentions exceeding \$50,000, and list any County required endorsement forms.
- Neither the County's failure to obtain, nor the County's receipt of, or failure to object to a non-complying COI or endorsement, or any other insurance documentation or information provided by the Contractor, its insurance broker(s) and/or insurer(s),

shall be construed as a waiver of any of the Required Insurance provisions.

- COIs and copies of any required endorsements shall be sent to:

County of Los Angeles
Department of Treasurer and Tax Collector
Contracts Section
500 West Temple Street, Room 464
Los Angeles, CA 90012

- The Contractor also shall promptly report to County any injury or property damage accident or incident, including any injury to a Contractor employee occurring on County property, and any loss, disappearance, destruction, misuse, or theft of County's property, monies or securities entrusted to the Contractor. The Contractor also shall promptly notify County of any third-party claim or suit filed against the Contractor or any of its Subcontractors which arises from or relates to this Contract, and could result in the filing of a claim or lawsuit against the Contractor and/or County.

8.24.2 ADDITIONAL INSURED STATUS AND SCOPE OF COVERAGE

The County of Los Angeles, its Special Districts, Elected Officials, Officers, Agents, employees and volunteers (collectively County and its Agents) shall be provided additional insured status under Contractor's General Liability policy with respect to liability arising out of Contractor's ongoing and completed operations performed on behalf of the County and its Agents. County and its Agents additional insured status shall apply with respect to liability and defense of suits arising out of the Contractor's acts or omissions, whether such liability is attributable to the Contractor, or to the County, and/or its Agents. The full policy limits and scope of protection also shall apply to the County and its Agents as additional insureds, even if they exceed the minimum Required Insurance specifications herein. Use of an automatic additional insured endorsement form is acceptable providing it satisfies the Required Insurance provisions herein.

8.24.3 CANCELLATION OF OR CHANGES IN INSURANCE

The Contractor shall provide County with, or the Contractor's insurance policies shall contain a provision that County shall receive, written notice of cancellation or any change in Required Insurance, including insurer, limits of coverage, term of coverage

or policy period. The written notice shall be provided to County at least ten days in advance of cancellation for non-payment of premium and 30 days in advance for any other cancellation or policy change. Failure to provide written notice of cancellation or any change in Required Insurance may constitute a material breach of the Contract, in the sole discretion of the County, upon which the County may suspend or terminate this Contract.

8.24.4 FAILURE TO MAINTAIN INSURANCE

The Contractor's failure to maintain or to provide acceptable evidence that it maintains the Required Insurance shall constitute a material breach of the Contract, upon which County immediately may withhold payments due to the Contractor, and/or suspend or terminate this Contract.

8.24.5 INSURER FINANCIAL RATINGS

Coverage shall be placed with insurers acceptable to the County with A.M. Best ratings of not less than A:VII unless otherwise approved by County.

8.24.6 CONTRACTOR'S INSURANCE SHALL BE PRIMARY

The Contractor's insurance policies, with respect to any claims related to this Contract, shall be primary with respect to all other sources of coverage available to the Contractor. Any County maintained insurance or self-insurance coverage shall be in excess of and not contribute to any Contractor coverage.

8.24.7 WAIVERS OF SUBROGATION

To the fullest extent permitted by law, the Contractor hereby waives its rights and its insurer(s)' rights of recovery against the County under all the Required Insurance (except for Contractor's Crime policy) for any loss arising from or relating to this Contract. The Contractor shall require its insurers to execute any waiver of subrogation endorsements which may be necessary to affect such waiver.

8.24.8 SUBCONTRACTOR INSURANCE COVERAGE REQUIREMENTS

The Contractor shall include all Subcontractors as insureds under the Contractor's own policies, or shall provide County with each Subcontractor's separate evidence of insurance coverage. The Contractor shall be responsible for verifying each Subcontractor complies with the Required Insurance provisions herein, and shall require that each Subcontractor name the County and the

Contractor as additional insureds on the Subcontractor's General Liability policy. The Contractor shall obtain the County's prior review and approval of any Subcontractor request for modification of the Required Insurance.

8.24.9 DEDUCTIBLES AND SELF-INSURED RETENTIONS (SIRs)

The Contractor's policies shall not obligate the County to pay any portion of any Contractor deductible or SIR.

8.24.10 CLAIMS MADE COVERAGE

If any part of the Required Insurance is written on a claims made basis, any policy retroactive date shall precede the effective date of this Contract. The Contractor understands and agrees it shall maintain such coverage for a period of not less than three years following Contract expiration, termination or cancellation.

8.24.11 APPLICATION OF EXCESS LIABILITY COVERAGE

The Contractors may use a combination of primary, and excess insurance policies which provide coverage as broad as ("follow form over") the underlying primary policies, to satisfy the Required Insurance provisions.

8.24.12 SEPARATION OF INSURED

The General Liability policy shall provide cross-liability coverage as would be afforded by the standard Insurance Services Office, Inc. (ISO) separation of insureds provision with no insured versus insured exclusions or limitations.

8.24.13 ALTERNATIVE RISK FINANCING PROGRAMS

The County reserves the right to review, and then approve, the Contractor use of self-insurance, risk retention groups, risk purchasing groups, pooling arrangements and captive insurance to satisfy the Required Insurance provisions. The County and County shall be designated as an Additional Covered Party under any approved program.

8.24.14 COUNTY REVIEW AND APPROVAL OF INSURANCE REQUIREMENTS

The County reserves the right to review and request an adjustment of the Required Insurance provisions, conditioned upon County's determination of changes in risk exposures.

8.25 INSURANCE COVERAGE

8.25.1 COMMERCIAL GENERAL LIABILITY

Provides scope of coverage equivalent to ISO policy form CG 00 01 naming County and its Agents as an additional insured, with limits of not less than:

General Aggregate:	\$2 million
Products/Completed Operations Aggregate:	\$1 million
Personal and Advertising Injury:	\$1 million
Each Occurrence:	\$1 million

8.25.2 AUTOMOBILE LIABILITY

Insurance (providing scope of coverage equivalent to ISO policy form CA 00 01) with limits of not less than \$1 million for bodily injury and property damage, in combined or equivalent split limits, for each single accident. Insurance shall cover liability arising out of the Contractor's use of autos pursuant to this Contract, including owned, leased, hired, and/or non-owned autos, as each may be applicable.

8.25.3 WORKERS COMPENSATION AND EMPLOYERS' LIABILITY

Insurance or qualified self-insurance satisfying statutory requirements, which includes Employers' Liability coverage with limits of not less than \$1 million per accident. If Contractor will provide leased employees, or, is an employee leasing or temporary staffing firm or a professional employer organization (PEO), coverage also shall include an Alternate Employer Endorsement (providing scope of coverage equivalent to ISO policy form WC 00 03 01 A) naming the County as the Alternate Employer. The written notice shall be provided to the County at least ten days in advance of cancellation for non-payment of premium and 30 days in advance for any other cancellation or policy change. If applicable to Contractor's operations, coverage also shall be arranged to satisfy the requirements of any federal workers or workmen's compensation law or any federal occupational disease law.

8.25.4 PROFESSIONAL LIABILITY/ERRORS AND OMISSIONS

Insurance covering the Contractor's liability arising from or related to this Contract, with limits of not less than \$1 million per claim and \$2 million aggregate. Further, the Contractor understands and agrees it shall maintain such coverage for a

period of not less than three years following this Contract's expiration, termination or cancellation.

8.25.5 CRIME COVERAGE

A Fidelity Bond or Crime Insurance policy with limits of not less than \$1 million per occurrence. Such coverage shall protect against all loss of money, securities, or other valuable property entrusted by the County to the Contractor, and apply to all of Contractor's directors, officers, agents and employees who regularly handle or have responsibility for such money, securities or property. The County and its Agents shall be named as Loss Payee as its interests may appear. This insurance shall include third party fidelity coverage, include coverage for loss due to theft, mysterious disappearance, and computer fraud/theft, and shall not contain a requirement for an arrest and/or conviction.

8.25.6 TECHNOLOGY ERRORS & OMISSIONS INSURANCE

Insurance for liabilities arising from errors, omissions, or negligent acts in rendering or failing to render computer or information technology services and technology products. Coverage for violation of software copyright should be included. Technology services should at a minimum include (1) systems analysis; (2) systems programming; (3) data processing; (4) systems integration; (5) outsourcing including outsourcing development and design; (6) systems design, consulting, development and modification; (7) training services relating to computer software or hardware; (8) management, repair and maintenance of computer products, networks and systems; (9) marketing, selling, servicing, distributing, installing and maintaining computer hardware or software; (10) data entry, modification, verification, maintenance, storage, retrieval or preparation of data output, and any other services provided by the vendor with limits of not less than \$10 million per occurrence and in the aggregate.

8.25.7 CYBER LIABILITY INSURANCE

The Contractor shall secure and maintain cyber liability insurance coverage with limits of \$2 million per occurrence and in the aggregate during the term of the Contract, including coverage for: network security liability; privacy liability; privacy regulatory proceeding, defense, response, expenses and fines; technology professional liability (errors and omissions); privacy breach expense reimbursement (liability arising from the loss or disclosure of County Information no matter how it occurs); system

breach; denial or loss of service; introduction, implantation, or spread of malicious software code; unauthorized access to or use of computer systems; and Data/Information loss and business interruption; any other liability or risk that arises out of the Contract. The Contractor shall add the County as an additional insured to its cyber liability insurance policy and provide to the County certificates of insurance evidencing the foregoing upon the County's request. The procuring of the insurance described herein, or delivery of the certificates of insurance described herein, shall not be construed as a limitation upon the Contractor's liability or as full performance of its indemnification obligations hereunder. No exclusion/restriction for unencrypted portable devices/media may be on the policy.

8.26 LIQUIDATED DAMAGES

8.26.1 If, in the judgment of the Treasurer and Tax Collector or his designee, the Contractor is deemed to be non-compliant with the terms and obligations assumed hereby, the Treasurer and Tax Collector, in addition to, or in lieu of, other remedies provided herein, may within 30 days' of the alleged non-compliance by Contractor, provide written notice to Contractor identifying the alleged non-compliance and supporting documentation. Contractor shall have a reasonable amount of time under the circumstances, but no event more than 15 days, to (i) remedy the alleged non-compliance and provide evidence of such remediation; or (ii) object in good faith to such notice and provide evidence supporting such objection. If Contractor objects to the notice, County and Contractor shall meet and confer in good faith and determine in writing the appropriate steps to be taken, if any. If Contractor fails to remedy the alleged non-compliance, or to have addressed County's concerns through a timely objection and the good faith meet and confer, then the County may withhold the entire monthly payment or deduct pro rata from the Contractor's invoice for work not performed. A description of the work not performed and the amount to be withheld or deducted from payments to the Contractor from the County, will be forwarded to the Contractor by the Treasurer and Tax Collector, or his designee, in a written notice describing the reasons for said action. If, in any 12-month period, the County imposes liquidated damages under this Contract in aggregate amount equal to two times the rolling 12-month average of fees paid under the Contract, Contractor may immediately terminate this Contract. In such an event, the County reserves all rights to pursue debarment of the Contractor, pursuant to County Code Chapter 2.202.

- 8.26.2** If the Treasurer and Tax Collector, or his designee, determines that there are deficiencies in the performance of this Contract that the Treasurer and Tax Collector, or his designee, deems correctable by the Contractor over a certain time span, the Treasurer and Tax Collector, or his designee, will provide a written notice to the Contractor to correct the deficiency within specified reasonable timeframes. Should the Contractor fail to correct deficiencies within said timeframe, the Treasurer and Tax Collector, or his designee, may: (a) Deduct from the Contractor's payment, pro rata, those applicable portions of the Monthly contract sum; and/or (b) Deduct liquidated damages. The parties agree that it will be impracticable or extremely difficult to fix the extent of actual damages resulting from the failure of the Contractor to correct a deficiency within the specified timeframe. The parties hereby agree that under the current circumstances a reasonable estimate of such damages is \$1,000 per day or as otherwise specified in Exhibit C, Statement of Work and Contract Technical Exhibits, Technical Exhibit 2 (Performance Requirements Summary (PRS) Chart), of this Contract, hereunder, and that the Contractor shall be liable to the County for liquidated damages in said amount; provided, however, that liquidated damages under this Section 8.26 and the PRS shall not to exceed in the aggregate 10% of the fees due to Contractor in the month in which the liquidated damages are imposed. Said amount shall be deducted from the County's payment to the Contractor
- 8.26.3** The action noted in Subparagraph 8.26.2 shall not be construed as a penalty, but as adjustment of payment to the Contractor to recover the County cost due to the failure of the Contractor to complete or comply with the provisions of this Contract.
- 8.26.4** This Subparagraph shall not, in any manner, restrict or limit the County's right to damages for any breach of this Contract provided by law or as specified in the PRS or Subparagraph 8.26.2, and shall not, in any manner, restrict or limit the County's right to terminate this Contract as agreed to herein.

8.27 INTENTIONALLY OMITTED

8.28 NONDISCRIMINATION AND AFFIRMATIVE ACTION

- 8.28.1** The Contractor certifies and agrees that all persons employed by it, its affiliates, subsidiaries, or holding companies are and shall be treated equally without regard to or because of race, color, religion, ancestry, national origin, sex, age, physical or mental disability, marital status, or political affiliation, in compliance with all

applicable federal and State anti-discrimination laws and regulations.

- 8.28.2** The Contractor shall certify to, and comply with, the provisions of Exhibit D, Contractor's EEO Certification.
- 8.28.3** The Contractor shall take affirmative action to ensure that applicants are employed, and that employees are treated during employment, without regard to race, color, religion, ancestry, national origin, sex, age, physical or mental disability, marital status, or political affiliation, in compliance with all applicable federal and State anti-discrimination laws and regulations. Such action shall include, but is not limited to employment, upgrading, demotion, transfer, recruitment or recruitment advertising, layoff or termination, rates of pay or other forms of compensation, and selection for training, including apprenticeship.
- 8.28.4** The Contractor certifies and agrees that it will deal with its Subcontractors, bidders, or vendors without regard to or because of race, color, religion, ancestry, national origin, sex, age, physical or mental disability, marital status, or political affiliation.
- 8.28.5** The Contractor certifies and agrees that it, its affiliates, subsidiaries, or holding companies shall comply with all applicable federal and State laws and regulations to the end that no person shall, on the grounds of race, color, religion, ancestry, national origin, sex, age, physical or mental disability, marital status, or political affiliation, be excluded from participation in, be denied the benefits of, or be otherwise subjected to discrimination under this Contract or under any project, program, or activity supported by this Contract.
- 8.28.6** The Contractor shall allow County representatives access to the Contractor's employment records during regular business hours to verify compliance with the provisions of this Subparagraph 8.28 of this Contract, when so requested by the County.
- 8.28.7** If the County finds that any provisions of this Subparagraph 8.28 of this Contract have been violated, such violation shall constitute a material breach of this Contract upon which the County may terminate or suspend this Contract.

While the County reserves the right to determine independently that the anti-discrimination provisions of this Contract have been violated, in addition, a determination by the California Fair Employment and Housing Commission or the Federal Equal Employment Opportunity Commission that the Contractor has

violated federal or State anti-discrimination laws or regulations shall constitute a finding by the County that the Contractor has violated the anti-discrimination provisions of this Contract.

8.28.8 The parties agree that in the event the Contractor violates any of the antidiscrimination provisions of this Contract, the County shall, at its sole option, be entitled to the sum of \$500 for each such violation pursuant to [California Civil Code Section 1671](#) as liquidated damages in lieu of terminating or suspending this Contract.

8.29 NON-EXCLUSIVITY

Nothing herein is intended nor shall be construed as creating any exclusive arrangement with the Contractor. This Contract shall not restrict the TTC from acquiring similar, equal or like goods and/or services from other entities or sources.

8.30 NOTICE OF DELAYS

Except as otherwise provided under this Contract, when either party has knowledge that any actual or potential situation is delaying or threatens to delay the timely performance of this Contract, that party shall promptly, but not to exceed three business days, give notice thereof, including all relevant information with respect thereto, to the other party.

8.31 DISPUTE RESOLUTION PROCEDURE

It is the intent of the parties that all disputes arising under this Contract be resolved expeditiously, amicably, and at the level within each party's organization that is most knowledgeable about the disputed issue. The parties understand and agree that the procedures outlined in this Subparagraph are not intended to supplant the routine handling of inquiries and complaints through informal contact with their respective managers. Accordingly, for purposes of the procedures set forth in this subparagraph, a "dispute" shall mean any action, dispute, claim, or controversy of any kind, whether in contract or tort, statutory or common law, legal or equitable, now existing or hereafter arising under or in connection with, or in any way pertaining to this Contract.

8.31.1 Contractor and County agree to act with urgency to mutually resolve any disputes, which may arise with respect to this Contract. All such disputes shall be subject to the provisions of this Subparagraph 8.31, Dispute Resolution Procedure, (such provisions shall be collectively referred to as the "Dispute Resolution Procedure"). Time is of the essence in the resolution of disputes.

- 8.31.2** Contractor and County agree that, the existence and details of a dispute notwithstanding, both parties shall continue without delay their performance hereunder, except for any performance, which the County determines should be delayed as a result of such dispute.
- 8.31.3** If Contractor fails to continue without delay its performance hereunder which the County, in its sole discretion, determines should not be delayed as a result of such dispute, then any additional costs, which may be incurred by the Contractor or County as a result of Contractor's failure to continue to so perform shall be borne by the Contractor, and Contractor shall make no claim whatsoever against the County for such costs. Contractor shall promptly reimburse the County for such County costs, as determined by the County, or County may deduct all such additional costs from any amounts due to the Contractor from the County.
- 8.31.4** If County fails to continue without delay to perform its responsibilities under this Contract, which County determines should not be delayed as a result of such dispute, then any additional costs incurred by the Contractor or the County as a result of County's failure to continue to so perform shall be borne by the County, and County shall make no claim whatsoever against the Contractor for such costs. County shall promptly reimburse Contractor for all such additional Contractor costs subject to the approval of such costs by the County.
- 8.31.5** In the event of any dispute between the parties with respect to this Contract, Contractor and County shall submit the matter to their respective Project Managers for the purpose of endeavoring to resolve such dispute.
- 8.31.6** In the event that the Project Managers are unable to resolve the dispute within a reasonable time not to exceed ten days from the date of submission of the dispute to them, then the matter shall be immediately submitted to the parties' respective Project Directors for further consideration and discussion to attempt to resolve the dispute.
- 8.31.7** In the event that the Project Directors are unable to resolve the dispute within a reasonable time not to exceed ten days from the date of submission of the dispute to them, then the matter shall be immediately submitted to Contractor's president or equivalent and the Treasurer and Tax Collector, or his designee. These persons shall have ten days to attempt to resolve the dispute.

- 8.31.8** In the event that at these levels, there is not a resolution of the dispute acceptable to both parties, then each party may assert its other rights and remedies provided under this Contract and/or its rights and remedies as provided by law.
- 8.31.9** All disputes utilizing this dispute resolution procedure shall be documented in writing by each party and shall state the specifics of each alleged dispute and all actions taken. The parties shall act in good faith to resolve all disputes. At all three levels described in this Subparagraph 8.31, Dispute Resolution Procedure, the efforts to resolve a dispute shall be undertaken by conference between the parties' respective representatives, either orally, by face-to-face meeting or by telephone, or in writing by exchange of correspondence.
- 8.31.10** Notwithstanding any other provision of this Contract, either party's right to terminate this Contract or to seek injunctive relief to enforce the provisions of Subparagraph 7.8, Confidentiality, shall not be subject to this Dispute Resolution Procedure. The preceding sentence is intended only as a clarification of County's rights and shall not be deemed to impair any claims that the County may have against the Contractor or County's rights to assert such claims after any such termination or such injunctive relief has been obtained.
- 8.31.11** Contractor shall bring to the attention of the County's Project Manager and/or County's Project Director any dispute between the County and the Contractor regarding the performance of services as stated in this Contract.

8.32 NOTICE TO EMPLOYEES REGARDING THE FEDERAL EARNED INCOME CREDIT

The Contractor shall notify its employees, and shall require each Subcontractor to notify its employees that they may be eligible for the Federal Earned Income Credit under the federal income tax laws. Such notice shall be provided in accordance with the requirements set forth in [Internal Revenue Service Notice No. 1015](#).

8.33 NOTICE TO EMPLOYEES REGARDING THE SAFELY SURRENDERED BABY LAW

The Contractor shall notify and provide to its employees and shall require each Subcontractor to notify and provide to its employees, information regarding the Safely Surrendered Baby Law, its implementation in Los Angeles County, and where and how to safely surrender a baby. The

information is set forth in Exhibit I, Safely Surrendered Baby Law. Additional information is available at www.babysafela.org.

8.34 NOTICES

All notices or demands required or permitted to be given or made under this Contract shall be in writing and shall be hand delivered with signed receipt or mailed by first-class registered or certified mail, postage prepaid, addressed to the parties as identified in Exhibit E, County's Administration, and Exhibit F, Contractor's Administration, or via facsimile or electronic copy representation pursuant to Subparagraph 8.18, Counterparts and Electronic Signatures and Representations. Addresses may be changed by either party giving ten days' prior written notice thereof to the other party. The Treasurer and Tax Collector, or his designee, shall have the authority to issue all notices or demands required or permitted by the County under this Contract.

8.35 PROHIBITION AGAINST INDUCEMENT OR PERSUASION

Notwithstanding the above, the Contractor and the County agree that, during the Contract Term and for a period of one year thereafter, neither party shall in any way intentionally induce or persuade any employee of one party to become an employee or agent of the other party. No bar exists against any hiring action initiated through a public announcement.

8.36 CALIFORNIA PUBLIC RECORDS ACT

8.36.1 Any documents submitted by the Contractor; all information obtained in connection with the County right to audit and inspect the Contractor's documents, books, and accounting records pursuant to Subparagraph 8.38, Record Retention and Inspection/Audit Settlement, of this Contract; as well as those documents which were required to be submitted in response to the RFP used in the solicitation process for this Contract, become the exclusive property of the County. All such documents become a matter of public record and shall be regarded as public records. Exceptions will be those elements in the California [Government Code Section 6250](#) et seq. (Public Records Act) and which are marked "trade secret," "confidential," or "proprietary." The County shall not in any way be liable or responsible for the disclosure of any such records including, without limitation, those so marked, if disclosure is required by law, or by an order issued by a court of competent jurisdiction.

8.36.2 In the event the County is required to defend an action on a Public Records Act request for any of the aforementioned documents, information, books, records, and/or contents of a proposal marked

“trade secret,” “confidential,” or “proprietary,” the Contractor agrees to defend and indemnify the County from all costs and expenses, including reasonable attorney’s fees, in action or liability arising under the Public Records Act.

8.37 PUBLICITY

8.37.1 The Contractor shall not disclose any details in connection with this Contract to any person or entity except as may be otherwise provided hereunder or required by law. However, in recognizing the Contractor’s need to identify its services and related clients to sustain itself, the County shall not inhibit the Contractor from publishing its role under this Contract within the following conditions:

- The Contractor shall develop all publicity material in a professional manner; and
- During the Contract Term, the Contractor shall not, and shall not authorize another to, publish or disseminate any commercial advertisements, press releases, feature articles, or other materials using the name of the County without the prior written consent of the County’s Project Director. The County shall not unreasonable withhold written consent.

8.37.2 The Contractor may, without the prior written consent of County, indicate in its proposals and sales materials that it has been awarded this Contract with the County, provided that the requirements of this Subparagraph 8.37, Publicity, of this Contract, shall apply.

8.38 RECORD RETENTION AND INSPECTION/AUDIT SETTLEMENT

8.38.1 The Contractor shall maintain accurate and complete financial records of its activities and operations relating to this Contract in accordance with generally accepted accounting principles. The Contractor shall also maintain accurate and complete employment and other records relating to its performance of this Contract. The Contractor agrees that the County, or its authorized representatives, shall have access to and the right to examine, audit, excerpt, copy, or transcribe any pertinent transaction, activity, or record relating to this Contract. All such material, including, but not limited to, all financial records, bank statements, cancelled checks or other proof of payment, timecards, sign-in/sign-out sheets and other time and employment records, and proprietary Data and Information shall be kept and maintained by the Contractor and shall be made available to the County during

the Contract Term and for a period of one year thereafter unless the County's written permission is given to dispose of any such material prior to such time. At County's request and option, such materials may be provided electronically.

- 8.38.2** In the event that an audit of the Contractor is conducted specifically regarding this Contract by any federal or State auditor, or by any auditor or accountant employed by the Contractor or otherwise, then the Contractor shall file a copy of such audit report with the County's A-C within 30 days of the Contractor's receipt thereof, unless otherwise provided by applicable federal or State law or under this Contract. Subject to applicable law, the County shall make a reasonable effort to maintain the confidentiality of such audit report(s).
- 8.38.3** Failure on the part of the Contractor to comply with any of the provisions of this Subparagraph 8.38, Record Retention and Inspection/Audit Settlement, of this Contract, shall constitute a material breach of this Contract upon which the County may terminate or suspend this Contract.
- 8.38.4** If, at any time during the Contract Term or within one year after the expiration or termination of this Contract, representatives of the County may conduct an audit of the Contractor regarding the work performed under this Contract, and if such audit finds that the County's dollar liability for any such work is less than payments made by the County to the Contractor, then the difference shall be either: (a) repaid by the Contractor to the County by cash payment upon demand or (b) at the sole option of the County's A-C, deducted from any amounts due to the Contractor from the County, whether under this Contract or otherwise. If such audit finds that the County's dollar liability for such work is more than the payments made by the County to the Contractor, then the difference shall be paid to the Contractor by the County by cash payment, provided that in no event shall the County's maximum obligation for this Contract exceed the funds appropriated by the County for the purpose of this Contract.
- 8.38.5 Financial Statements:** Beginning one year after the Effective Date of this Contract and every year thereafter until the expiration of this Contract, Contractor shall submit to the County a complete set of audited financial statements for the 12-month period. Such statements shall, at a minimum, include a Balance Sheet (Statement of Financial Position) and Income Statement (Statement of Operations). In addition, Contractor shall submit a statement regarding any pending litigation since the Contractor last reported same to the County. The County reserves the right

to request these financial statements on a more frequent basis and will so notify Contractor in writing. All financial statements will be kept confidential, only if stamped or marked as confidential on each page of the financial statement.

8.39 RECYCLED BOND PAPER

Consistent with the Board's policy to reduce the amount of solid waste deposited at the County landfills, the Contractor agrees to use recycled-content paper to the maximum extent possible on this Contract.

8.40 SUBCONTRACTING

8.40.1 If the Contractor desires to subcontract to a subcontractor performing services specifically to County, the work requirements of this Contract may not be subcontracted by the Contractor **without the advance written approval of the Treasurer and Tax Collector or designee in conjunction with the approval of County's Chief Information Security Officer and/or Chief Privacy Officer.** Any attempt by the Contractor to subcontract not in compliance with this Subparagraph 8.40 without the prior consent of the above parties may be deemed a material breach of this Contract.

8.40.2 Following written approval by the Treasurer and Tax Collector or designee in conjunction with the County's Chief Information Security Officer and/or Chief Privacy Officer, the County's Project Director is authorized to act for and on behalf of the County with respect to approval of any subcontract and Subcontractor employees. After approval of the subcontract by County, Contractor shall forward a fully executed subcontract to TTC for its files.

8.40.3 After the Contractor has engaged an approved Subcontractor, the Contractor shall provide the following information promptly at the County's request and prior to any work being performed by the Subcontractor:

- A description of the work to be performed by the Subcontractor;
- A draft copy of the proposed subcontract; and
- Written agreement from each Subcontractor and/or third party, certifying it shall comply with and be bound by the applicable terms of Attachment 7 of the SOW; and

- Other pertinent information and/or certifications requested by County.

8.40.4 The Contractor shall indemnify and hold the County harmless with respect to the activities of each and every Subcontractor in the same manner and to the same degree as if such Subcontractor(s) were Contractor employees.

8.40.5 The Contractor shall remain fully responsible for all performances required of it under this Contract, including those that the Contractor has determined to subcontract, notwithstanding the County's approval of the Contractor's proposed subcontract.

8.40.6 The County's consent to subcontract shall not waive the County's right to prior and continuing approval of any and all personnel, including Subcontractor employees, providing services under this Contract. The Contractor is responsible to notify its Subcontractors of this County right.

8.40.7 The Contractor shall be solely liable and responsible for all payments or other compensation to all Subcontractors and their officers, employees, agents, and successors in interest arising through services performed hereunder, notwithstanding the County's consent to subcontract.

8.40.8 The Contractor shall obtain COIs, which establish that the Subcontractor maintains all the programs of insurance required by the County from each approved Subcontractor. Before any Subcontractor employee may perform any work hereunder, the Contractor shall ensure delivery of all such documents to:

County of Los Angeles
Department of Treasurer and Tax Collector
Contracts Section
500 West Temple Street, Room 464
Los Angeles, California 90012

8.41 TERMINATION FOR BREACH OF WARRANTY TO MAINTAIN COMPLIANCE WITH COUNTY'S CHILD SUPPORT COMPLIANCE PROGRAM

Failure of the Contractor to maintain compliance with the requirements set forth in Subparagraph 8.14, Contractor's Warranty of Adherence to County's Child Support Compliance Program, of this Contract, shall constitute default under this Contract. Without limiting the rights and remedies available to the County under any other provision of this Contract, failure of the Contractor to cure such default within 90 calendar days of

written notice shall be grounds upon which the County may terminate this Contract pursuant to Subparagraph 8.43, Termination for Default, of this Contract, and pursue debarment of the Contractor, pursuant to [County Code Chapter 2.202](#).

8.42 TERMINATION FOR CONVENIENCE

8.42.1 This Contract may be terminated, in whole or in part, from time to time, when such action is deemed by the County, in its sole discretion, to be in its best interest. Termination of work hereunder shall be effected by a Notice of Termination to the Contractor specifying the extent to which performance of work is terminated and the date upon which such termination becomes effective. The date upon which such termination becomes effective shall be no less than ten calendar days after the notice is sent. In no event shall County's termination of this Contract pursuant to this Subparagraph 8.42, Termination for Convenience, of this Contract, be deemed a waiver of County's right to make a claim against the Contractor for damages resulting from any default by the Contractor or its Agents which occurred prior to the effective termination date.

8.42.2 After receipt of a Notice of Termination and except as otherwise directed by the County, the Contractor shall:

- Stop work under this Contract on the date and to the extent specified in such notice, and
- Complete performance of such part of the work as shall not have been terminated by such notice.

8.42.3 All material including books, records, documents, or other evidence bearing on the costs and expenses of the Contractor under this Contract shall be maintained by the Contractor in accordance with Subparagraph 8.38, Record Retention and Inspection/Audit Settlement, of this Contract.

8.43 TERMINATION FOR DEFAULT

8.43.1 The County may, by written notice to the Contractor, terminate the whole or any part of this Contract, if, in the judgment of the County's Project Director:

- The Contractor or any of its Agents materially breached this Contract; or
- The Contractor or any of its Agents fails to timely provide and/or satisfactorily perform any task, deliverable, service, or other

work required either under this Contract and fails to cure such default after ten days' written notice from County; or

- The Contractor fails to demonstrate a high probability of timely fulfillment of performance requirements under this Contract and fails to cure such default after ten days' written notice from County, or of any obligations of this Contract and in either case, fails to demonstrate convincing progress toward a cure within ten working days (or such longer period as the County may authorize in writing) after receipt of written notice from the County specifying such failure; or
- Contractor or any of its Agents materially breaches any of the warranties, representations and covenants made in Subparagraph 8.3, Warranties, of this Contract, so as to adversely affect the County; and fails to cure such default after 15 days' written notice from County or
- Without prior notice or cure if the Contractor is subject to criminal investigation, indictment or conviction, or is found civilly or criminally liable by a trial court, judge or administrative panel in connection with any matter involving breach of trust or fiduciary duty, fraud, theft, or moral turpitude; or
- Without prior notice or cure if the Contractor attempts or purports to assign this Contract, or any portion thereof, or any of its rights or obligations hereunder, without the prior written consent of County, except as provided in Subparagraph 8.2, Assignment and Delegation/Mergers or Acquisitions, of this Contract.

8.43.2 If after the County has given notice of termination under the provisions of this Subparagraph 8.43, Termination for Default, of this Contract, it is determined by the County that the Contractor was not in default under the provisions of this Subparagraph 8.43, Termination for Default, of this Contract, or that the default was excusable under the provisions of Subparagraph 8.43.3, of this Contract, the rights and obligations of the parties shall be the same as if the notice of termination had been issued pursuant to Subparagraph 8.42, Termination for Convenience, of this Contract.

8.43.3 The rights and remedies of County provided in Subparagraph 8.43, Termination for Default, of this Contract, shall not be exclusive and are in addition to any other rights and remedies provided by law or under this Contract.

- 8.43.4** Contractor may terminate this Contract if County breaches the Contract and fails to cure the breach after 30 days' written notice from Contractor.

8.44 TERMINATION FOR IMPROPER CONSIDERATION

- 8.44.1** The County may, by written notice to the Contractor, immediately terminate the right of the Contractor to proceed under this Contract if it is found that consideration, in any form, was offered or given by the Contractor, either directly or through an intermediary, to any County officer, employee, or agent with the intent of securing this Contract or securing favorable treatment with respect to the award, amendment, or extension of this Contract or the making of any determinations with respect to the Contractor's performance pursuant to this Contract. In the event of such termination, the County shall be entitled to pursue the same remedies against the Contractor as it could pursue in the event of default by the Contractor.
- 8.44.2** The Contractor shall immediately report any attempt by a County officer or employee to solicit such improper consideration. The report shall be made either to the County manager charged with the supervision of the employee or to the County A-C's Employee Fraud Hotline at (800) 544-6861.
- 8.44.3** Among other items, such improper consideration may take the form of cash, discounts, services, the provision of travel or entertainment, or tangible gifts.

8.45 TERMINATION FOR INSOLVENCY

- 8.45.1** Either party may terminate this Contract forthwith in the event of the occurrence of any of the following:
- Insolvency of the other party. A party shall be deemed to be insolvent if it has ceased to pay its debts for at least 60 days in the ordinary course of business or cannot pay its debts as they become due, whether or not a petition has been filed under the Federal Bankruptcy Code and whether or not such party is insolvent within the meaning of the Federal Bankruptcy Code;
 - The filing of a voluntary or involuntary petition regarding the other party under the Federal Bankruptcy Code;
 - The appointment of a Receiver or Trustee for the other party; or
 - The execution by the other party of a general assignment for

the benefit of creditors.

8.45.2 The rights and remedies of the parties provided in this Subparagraph 8.45, Termination for Insolvency, of this Contract, shall not be exclusive and are in addition to any other rights and remedies provided by law or under this Contract.

8.46 TERMINATION FOR NON-ADHERENCE OF COUNTY LOBBYIST ORDINANCE

The Contractor, and each County Lobbyist or County Lobbying firm as defined in the [County Code Section 2.160.010](#) retained by the Contractor, shall fully comply with the County's Lobbyist Ordinance, [County Code Chapter 2.160](#). Failure on the part of the Contractor or any County Lobbyist or County Lobbying firm retained by the Contractor to fully comply with the County's Lobbyist Ordinance shall constitute a material breach of this Contract, upon which the County may in its sole discretion, immediately terminate or suspend this Contract.

8.47 TERMINATION FOR NON-APPROPRIATION OF FUNDS

Notwithstanding any other provision of this Contract, the County shall not be obligated for the Contractor's performance hereunder or by any provision of this Contract during any of the County's future Fiscal Years unless and until the County's Board appropriates funds for this Contract in the County's Budget for each such future Fiscal Year. In the event that funds are not appropriated for this Contract, then this Contract shall terminate as of June 30 of the last Fiscal Year for which funds were appropriated. The County shall notify the Contractor in writing of any such non-allocation of funds at the earliest possible date.

8.48 EFFECT OF TERMINATION

8.48.1 In the event County terminates this Contract in whole or in part as provided hereunder or upon the expiration of the Contract, as applicable, then, unless otherwise specified by County in writing: (a) Contractor shall continue the performance of this Contract to the extent not terminated; (b) Contractor shall cease to perform the Services being terminated on the date and to the extent specified in such notice and provide to the County all completed Services and Services in progress, in a media reasonably requested by the County; (c) County will pay to the Contractor all sums due and payable to Contractor for Services properly performed through the effective date of such expiration or termination (prorated as appropriate); (d) Contractor shall return to the County all monies paid by the County, yet unearned by the Contractor, including any prepaid fees if applicable; (e) Contractor shall promptly return to

the County any and all of the County's Confidential Information that relates to the portion of the Contract or Services terminated by the County, including all County Data, in a media reasonably requested by the County.

8.48.2 Expiration or termination of this Contract for any reason will not release either party from any liabilities or obligations set forth in this Contract which (i) the parties have expressly agreed in writing will survive any such expiration or termination, or (ii) remain to be performed or by their nature would be intended to be applicable following any such expiration or termination.

8.48.3 Contractor understands and agrees that County has obligations that it cannot satisfy without use of the System provided to the County hereunder or an equivalent system, and that a failure to satisfy such obligations could result in irreparable damage to the County and the entities it serves. Therefore, Contractor agrees that in the event of any expiration or termination of this Contract, Contractor shall reasonably cooperate with the County in the transition of the County to a new system, toward the end that there be no interruption of County's day-to-day operations due to the unavailability of the System during such transition.

8.48.4 For 90 days prior to the expiration date of this Contract, or upon notice of termination of this Contract (Transition Period), Contractor shall assist the County in extracting and/or transitioning all County Data in an industry standard non-proprietary format determined by the County. The Transition Period may be modified as agreed upon in writing by the parties in a Change Notice. In addition, upon the expiration or termination of this Contract, County may require Contractor to provide services in the form of Additional Work to assist County to transition System operations from Contractor to County or County's designated third party (Transition Services). Upon County's request for Transition Services, County and Contractor agree to negotiate in good faith the scope of work and the price for such Transition Services. Contractor agrees that in the event that County terminates the Contract for any material breach by the Contractor, Contractor shall perform Transition Services at no cost to the County. Contractor shall provide the County with all of the Transition Services as provided in this Subparagraph 8.48.4. The duty of Contractor to provide such Transition Services shall be conditioned on the County continuing to comply with its obligations under the Contract, including payment of all applicable fees. Contractor shall have no right to withhold or limit its performance or any of such Transition Services on the basis of any alleged breach of this Contract by the County, other than a failure by the County to

timely pay the amounts due and payable hereunder. County shall have the right to seek specific performance of this Subparagraph 8.48.4 in any court of competent jurisdiction and Contractor hereby waives any defense that damages are an adequate remedy. Compliance with this Subparagraph 8.48.4 by either party shall not constitute a waiver or estoppel with regard to any rights or remedies available to the parties.

8.48.5 Contractor shall promptly return to the County any and all County Confidential Information, including County Data that relate to that portion of the Contract and Services terminated by the County.

8.49 VALIDITY

If any provision of this Contract or the application thereof to any person or circumstance is held invalid, the remainder of this Contract and the application of such provision to other persons or circumstances shall not be affected thereby.

8.50 USE OF COUNTY SEAL AND/OR TTC LOGOS

The County claims right, title and interest in and to certain intellectual property, including, but not limited to, the current and former County Seals and TTC logos (collectively, County Seals). Except as expressly authorized herein, the Contractor shall not reproduce, copy, distribute, republish, download, display, post, transmit or make any other use of any kind whatsoever of the County Seals, in any format or by any means whatsoever. At no time shall the Contractor in any manner (i) modify the County Seals or (ii) create derivative works of the County Seals. The Contractor shall not in any manner sublicense, transfer or assign its rights, or delegate its duties, with respect to use of the County Seals, whether in whole or in part, without the prior written consent of the County, in its discretion, and any attempted sublicense, transfer, assignment or delegation without such consent shall be null and void.

8.51 WAIVER

No waiver by the County of any breach of any provision of this Contract shall constitute a waiver of any other breach or of such provision. Failure of the County to enforce at any time, or from time to time, any provision of this Contract shall not be construed as a waiver thereof. The rights and remedies set forth in this Subparagraph shall not be exclusive and are in addition to any other rights and remedies provided by law or under this Contract.

8.52 WARRANTY AGAINST CONTINGENT FEES

8.52.1 The Contractor warrants that no person or selling agency has been employed or retained to solicit or secure this Contract upon any Contract or understanding for a commission, percentage, brokerage, or contingent fee, excepting bona fide employees or bona fide established commercial or selling agencies maintained by the Contractor for the purpose of securing business.

8.52.2 For breach of this warranty, the County shall have the right to terminate this Contract and, at its sole discretion, deduct from the Contract price or consideration, or otherwise recover, the full amount of such commission, percentage, brokerage, or contingent fee.

8.53 WARRANTY OF COMPLIANCE WITH COUNTY'S DEFAULTED PROPERTY TAX REDUCTION PROGRAM

The Contractor acknowledges that the County has established a goal of ensuring that all individuals and businesses that benefit financially from County through Contract are current in paying their property tax obligations (secured and unsecured roll) in order to mitigate the economic burden otherwise imposed upon the County and its taxpayers.

Unless the Contractor qualifies for an exemption or exclusion, the Contractor warrants and certifies that to the best of its knowledge it is now in compliance, and during the Contract Term will maintain compliance, with the [County Code Chapter 2.206](#).

8.54 TERMINATION FOR BREACH OF WARRANTY TO MAINTAIN COMPLIANCE WITH COUNTY'S DEFAULTED PROPERTY TAX REDUCTION PROGRAM

Failure of the Contractor to maintain compliance with the requirements set forth in Subparagraph 8.53, Warranty of Compliance with County's Defaulted Property Tax Reduction Program, of this Contract, shall constitute default under this Contract. Without limiting the rights and remedies available to the County under any other provision of this Contract, failure of the Contractor to cure such default within ten days of notice shall be grounds upon which the County may terminate this Contract and/or pursue debarment of the Contractor, pursuant to [County Code Chapter 2.206](#).

8.55 TIME OFF FOR VOTING

The Contractor shall notify its employees, and shall require each Subcontractor to notify and provide to its employees, information

regarding the time off for voting law ([Elections Code Section 14000](#)). Not less than ten days before every statewide election, every Contractor and Subcontractors shall keep posted conspicuously at the place of work, if practicable, or elsewhere where it can be seen as employees come or go to their place of work, a notice setting forth the provisions of Section 14000.

8.56 TRANSITION SERVICES

In the event of expiration or termination of this Contract for any reason, Contractor shall provide transition services to the County at no additional cost to the County. Such transition services include reasonably cooperating and taking all steps required or reasonably requested to make an orderly transition of the Services and County Information from Contractor to another system or provider. Contractor shall provide all County Information and data back to the County in both the Contractor's data format and a platform agnostic standard format, unless a different format is reasonably agreed to between the parties at the time of transition.

Contractor understands and agrees that County has obligations that it cannot satisfy without use of the Services or an equivalent, and that a failure to satisfy such transition service obligations could result in irreparable damage to County and the entities it serves. Therefore, Contractor agrees that in the event of such termination of this Contract, Contractor shall reasonably cooperate with County in the transition of County to a new system, toward the end that there be no interruption of County's day-to-day operations due to the unavailability of the System during such transition.

8.57 ACCEPTANCE

8.57.1 The System, the System Software, Services, Deliverables, and milestones (if applicable) shall be subject to acceptance testing as and when described in Attachment 8, Implementation and Training Plan, to the SOW.

8.58 INTENTIONALLY OMITTED

8.59 COMMUNICATION SYSTEMS AND ACCESS TO INFORMATION

During the Contract Term, Contractor may receive access to the County's software, computers, equipment, and electronic communications systems (in this Subparagraph 8.59, County systems) including, but not limited to, voicemail, e-mail, customer databases, and internet and intranet systems. Such County systems are intended for legitimate business use related to

County's business. Contractor acknowledges that Contractor does not have any expectation of privacy as between Contractor and County in the use of or access to County systems and that all communications made with such County systems or equipment by or on behalf of the Contractor are subject to County's scrutiny, use, and disclosure, in County's discretion. County reserves the right, for business purposes and activities, to monitor, review, audit, intercept, access, archive, and/or disclose materials sent over, received by or from, or stored in any of its electronic County systems. This includes, without limitation, e-mail communications sent by users across the internet and intranet from and to any domain name owned or operated by County. This also includes, without limitation, any electronic communication system that has been used to access any of the County systems. Contractor further agrees that Contractor will use all appropriate security, such as, for example, encryption and passwords (Contractor must provide passwords and keys to the County), to protect County Confidential Information from unauthorized disclosure (internally or externally) and that the use of such security does not give rise to any privacy rights in the communication as between the Contractor and County. County reserves the right to override any security passwords to obtain access to voicemail, e-mail, computer (and software or other applications) and/or computer disks on County systems. Contractor also acknowledges that County reserves the right, for any business purposes and activities, to search all work areas (e.g., offices, cubicles, desks, drawers, cabinets, computers, computer disks, and files) and all personal items brought onto County property or used to access County Confidential Information or County systems.

8.60 INTENTIONALLY OMITTED

8.61 NO OFFSHORE WORK

All Services shall be performed and rendered within the continental United States. In particular, Contractor warrants that it will not transmit or make available any County Confidential Information, County's intellectual property, or any County property to any entity or individual outside the continental United States. Notwithstanding the foregoing, Contractor's employees in India and the United Kingdom may have secure remote access to County Information hosted only on servers in the United States for reconciliation purposes contemplated under the Statement of Work for this Contract or incidentally for necessary development work on the System.

8.62 SEVERABILITY

If any provision of this Contract or the application thereof to any person or circumstance is held invalid, the remainder of this Contract and the

application of such provision to other persons or circumstances shall not be affected thereby.

8.63 CONTRACT DRAFTED BY ALL PARTIES

This Contract is the result of arm's length negotiations between the parties. Consequently, each party has had the opportunity to receive advice from independent counsel of its own choosing. This Contract shall be construed to have been drafted by all parties such that any ambiguities in this Contract shall not be construed against either party.

8.64 NO THIRD-PARTY BENEFICIARIES

Notwithstanding any other provision of this Contract, the Contractor and County do not in any way intend that any person or entity shall acquire any rights as a third party beneficiary of this Contract, except that this provision shall not be construed to diminish the Contractor's indemnification obligations hereunder.

8.65 SURVIVAL

In addition to any provisions of this Contract which specifically state that they will survive the termination or expiration of this Contract and any rights and obligations under this Contract which by their nature should survive, the following Subparagraphs shall survive any termination or expiration of this Contract:

- Subparagraph 5.4 No Payment for Services Provided Following Expiration/Termination of Contract
- Subparagraph 7.8 Confidentiality
- Subparagraph 8.6 Compliance with Applicable Law
- Subparagraph 8.21 Governing Law, Jurisdiction, and Venue
- Subparagraph 8.23 Indemnification
- Subparagraph 8.24 General Provisions for All Insurance Coverage
- Subparagraph 8.25 Insurance Coverage
- Subparagraph 8.31 Dispute Resolution Procedure
- Subparagraph 8.38 Record Retention and Inspection/Audit Settlement
- Subparagraph 8.48 Effect of Termination
- Subparagraph 8.56 Transition Services
- Subparagraph 8.64 No Third-Party Beneficiaries
- Subparagraph 8.65 Survival
- Subparagraph 9.2 Patent, Copyright and Trade Secret Indemnification
- Subparagraph 9.3 Limitation of Liabilities; Additional Remedies

8.66 GREEN INITIATIVES

The Contractor shall use reasonable efforts to initiate “green” practices for environmental and energy conservation benefits. The Contractor shall notify County’s Project Manager of Contractor’s new green initiatives prior to the Contract's commencement.

8.67 COMPLIANCE WITH COUNTY’S ZERO TOLERANCE POLICY ON HUMAN TRAFFICKING

The Contractor acknowledges that the County has established a Zero Tolerance Policy on Human Trafficking prohibiting Contractors from engaging in human trafficking.

If the Contractor or member of the Contractor’s staff is convicted of a human trafficking offense, the County shall require that the Contractor or member of the Contractor’s staff be removed immediately from performing services under the Contract. The County will not be under any obligation to disclose confidential information regarding the offenses other than those required by law.

Disqualification of any member of the Contractor’s staff pursuant to this Subparagraph shall not relieve the Contractor of its obligation to complete all work in accordance with the terms and conditions of this Contract.

8.68 COMPLIANCE WITH FAIR CHANCE EMPLOYMENT PRACTICES

The Contractor shall comply with fair chance employment hiring practices set forth in [California Government Code Section 12952](#), Employment Discrimination: Conviction History. The Contractor’s violation of this Subparagraph of the Contract may constitute a material breach of the Contract. In the event of such material breach, the County may, in its sole discretion, terminate the Contract.

8.69 COMPLIANCE WITH THE COUNTY POLICY OF EQUITY

The Contractor acknowledges that the County takes its commitment to preserving the dignity and professionalism of the workplace very seriously, as set forth in the County Policy of Equity (CPOE) (<https://ceop.lacounty.gov/>). The Contractor further acknowledges that the County strives to provide a workplace free from discrimination, harassment, retaliation and inappropriate conduct based on a protected characteristic, and which may violate the CPOE. The Contractor, its employees and Subcontractors acknowledge and certify receipt and understanding of the CPOE. Failure of the Contractor, its employees or its Subcontractors to uphold the County's expectations of a workplace free from harassment and discrimination, including inappropriate conduct

based on a protected characteristic, may subject the Contractor to termination of contractual agreements as well as civil liability.

8.70 LICENSES, PERMITS, REGISTRATIONS, AND PROFESSIONAL CERTIFICATIONS

The Contractor shall maintain all licenses, permits, registrations, and/or professional certifications required by law, applicable to its legal business structure, and necessary to perform services under the Contract. The Contractor shall ensure the same of all of its officers, employees, and agents who perform services under this Contract and shall maintain all such licenses, permits, registrations, and professional certifications throughout the Contract Term and any term extensions and/or option periods exercised by the County. The Contractor shall provide evidence of such to the County within five calendar days of written request.

8.71 PROHIBITION FROM PARTICIPATION IN FUTURE SOLICITATION(S)

A Proposer, or a Contractor or its subsidiary or Subcontractor ("Proposer/Contractor"), is prohibited from submitting a bid or proposal in a County solicitation if the Proposer/Contractor has provided advice or consultation for the solicitation. A Proposer/Contractor is also prohibited from submitting a bid or proposal in a County solicitation if the Proposer/Contractor has developed or prepared any of the solicitation materials on behalf of the County. A violation of this provision shall result in the disqualification of the Contractor/Proposer from participation in the County solicitation or the termination or cancellation of any resultant County contract. This provision shall survive the expiration, or other termination of this Contract.

9.0 UNIQUE TERMS AND CONDITIONS

9.1 CONTRACTOR BUSINESS REQUIREMENTS

The Contractor must be qualified to do business in the State of California.

9.2 PATENT, COPYRIGHT AND TRADE SECRET INDEMNIFICATION

9.2.1 The Contractor shall indemnify, hold harmless and defend County from and against any and all liability, damages, costs, and expenses, including, but not limited to, defense costs and attorneys' fees, for or by reason of any actual or alleged infringement of any third-party's patent or copyright, or any actual or alleged unauthorized trade secret disclosure, arising from or related to the operation and utilization of the Contractor's System (System) and/or Services under this Contract under this Contract.

The County shall inform the Contractor as soon as practicable of any claim or action alleging such infringement or unauthorized disclosure and shall support the Contractor's defense and settlement thereof.

9.2.2 In the event any equipment, part thereof, or software product becomes the subject of any complaint, claim, or proceeding alleging infringement or unauthorized disclosure, such that County's continued use of such item is formally restrained, enjoined, or subjected to a risk of damages, the Contractor, at its sole expense, and providing that County's continued use of the system is not materially impeded, shall either:

- Procure for County all rights to continued use of the questioned equipment, part, or software product; or
- Replace the questioned equipment, part, or software product with non-questioned item; or
- Modify the questioned equipment, part, or software so that it is free of claims; or
- Or if not commercially reasonable, terminate the Contract.

9.2.3 The Contractor shall have no liability if the alleged infringement or unauthorized disclosure is based upon a use of the questioned product, either alone or in combination with other items not supplied by the Contractor, in a manner for which the questioned product was not designed nor intended.

9.3 LIMITATION OF LIABILITY; ADDITIONAL REMEDIES

9.3.1 Types of Recoverable Damages. EXCEPT AS PROVIDED IN SUBPARAGRAPH 9.3.3 AND IRRESPECTIVE OF THE NATURE OF THE UNDERLYING CLAIM (WHETHER BASED ON BREACH OF CONTRACT, TORT, OR OTHERWISE), NEITHER PARTY BE LIABLE TO THE OTHER PARTY FOR ANY CONSEQUENTIAL, INCIDENTAL, INDIRECT, SPECIAL, EXEMPLARY, OR PUNITIVE DAMAGES ARISING OUT OF OR RELATING TO THE AGREEMENT.

9.3.2 Cap on Damages. EXCEPT AS PROVIDED IN SUBPARAGRAPH 9.3.3, AND IRRESPECTIVE OF THE NATURE OF THE UNDERLYING CLAIM (WHETHER BASED ON BREACH OF CONTRACT, TORT, OR OTHERWISE), EACH

PARTY'S AGGREGATE LIABILITY TO THE OTHER PARTY (OR TO ANY PERSON OR ENTITY CLAIMING BY OR THROUGH SUCH PARTY) FOR ALL CLAIMS ARISING OUT OF OR RELATING TO THE CONTRACT SHALL NOT EXCEED 200% OF THE FEES PAID OR TO BE PAID UNDER THE CONTRACT BY COUNTY TO CONTRACTOR FOR THE SYSTEM IN THE 12 MONTHS PRECEDING THE DATE OF THE INCIDENT GIVING RISE TO THE LIABILITY.

- 9.3.3** Exceptions. The terms of Subparagraphs 9.3.1 and 9.3.2 shall not apply to any of: (a) personal injury, including death, to the extent caused by a party or its staff; (b) damage to real or tangible personal property to the extent caused by a party or its Personnel; (c) either party's indemnification duties, responsibilities, and obligations (or a breach of such obligations) except Contractor's indemnification obligations under Subparagraphs 7.8.6 and 8.6.2; or (d) either party's gross negligence, willful misconduct, or fraud.
- 9.3.4** Additional Remedies. Should Contractor wrongly deny a request for defense, indemnity, or fail to provide an adequate defense under Subparagraphs 7.8.6 and 7.8.7 (Confidentiality), 8.6.2 (Compliance with Applicable Law), or 8.23 (Indemnity) in addition to all rights and remedies available at law or equity, the County shall also be entitled to an award of attorney's fees against Contractor.

9.4 ACCESS AND USE

- 9.4.1** Use Restrictions. County shall not use the System in any manner or for any purpose other than expressly permitted by this Contract. County shall not: (i) use the System in any manner that could compete with the business of Contractor in providing investment accounting and reporting software for third parties; (ii) create derivative works based upon the System other than derivative works contemplated by this Contract (e.g., client reports); (iii) copy, disassemble, or reverse engineer the System; or (iv) use the System for any unlawful purpose.
- 9.4.2** Updates. Contractor shall be responsible for installing all Updates for the System and for ensuring that such Updates do not degrade the performance, functionality, or operation of the System. County will not be subject to any additional charges arising out of the application of any Update unless: (i) the Update introduces functionality to the System that Contractor generally makes available to its customers for an additional charge; and (ii)

the Update does not serve the same purpose as legacy functionality that ceases or has ceased to be available because of any Update.

- 9.4.3** Provision of County Information. Contractor shall have the right to use any County Information and other County Confidential Information solely to provide the System under this Contract. County shall only provide Contractor with County Information that County: either (1) owns; or (2) is licensed or authorized to make available to Contractor for Contractor to carry out its obligations under these Master Terms and/or any Order Form

9.5 INFORMATION SECURITY AND PRIVACY REQUIREMENTS

Contractor shall comply with SOW Attachment 7, Information Security and Privacy Requirements. The Information Security and Privacy Requirements applies to both Contractors and their Subcontractors. Contractor shall be required to certify that they are in full compliance with the provisions of the Information Security and Privacy Requirements and shall maintain compliance during the term of this contract. Failure to maintain compliance, or to timely cure defects, may be cause for termination of a contract or initiation of debarment proceedings against the non-compliant Contractor (Los Angeles County Code, Chapter 2.202).

[illegible]

IN WITNESS WHEREOF, Contractor has executed this Contract, or caused it to be duly executed and the County of Los Angeles, by order of its Board has caused this Contract to be executed on its behalf by the Chair of said Board and attested by the Executive Officer-Clerk of the Board thereof, the day and year first above written.

CONTRACTOR: Clearwater Analytics, LLC

By _____
Name

Title

COUNTY OF LOS ANGELES

By _____
Chair, Board of Supervisors

ATTEST:

CELIA ZAVALA
Executive Officer
of the Board of Supervisors

By _____

APPROVED AS TO FORM:

RODRIGO A. CASTRO-SILVA
County Counsel

By _____
Deputy County Counsel

EXHIBIT A

STATEMENT OF WORK

TREASURY MANAGEMENT INVESTMENT ACCOUNTING SYSTEM

**STATEMENT OF WORK
TREASURY MANAGEMENT
INVESTMENT ACCOUNTING SYSTEM**

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**STATEMENT OF WORK
TREASURY MANAGEMENT
INVESTMENT ACCOUNTING SYSTEM
EXHIBIT A1: ATTACHMENTS**

STATEMENT OF WORK ATTACHMENTS

Attachment 1	Investment Workflow
Attachment 2	Portfolio Structure
Attachment 3	Reports
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Attachment 4	Instrument Table
Attachment 5	System Training
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STATEMENT OF WORK EXHIBITS

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Exhibit	1	Accrual Summary	Exhibit	22	Investment Report
Exhibit	2	Accrued Interest Purchased	Exhibit	23	Issuer Report
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Exhibit	4	Calls or Sales Detail	Exhibit	25	Market Pricing
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Exhibit	9	Counterparty Limits	Exhibit	30-1	Month End Amort Before
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Exhibit	11	Daily Amortization	Exhibit	31	Next Interest Rate Change
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Exhibit A – Statement of Work

1.0 INTRODUCTION

The County of Los Angeles (County) Department of Treasurer and Tax Collector (TTC) is statutorily responsible for overseeing the investment of public funds in the County Treasury (Treasury), as well as accounting for and monitoring those investments. As part of this responsibility, the TTC annually develops, and the County Board of Supervisors (Board) adopts, an Investment Policy that further defines and restricts the limits within which the TTC may invest.

On a daily basis, various offices within the TTC perform the following associated functions: the Investment Office executes investment transactions compliant with the Investment Policy; the Internal Controls Branch (ICB) separately reviews and accounts for the investment transactions and reconciles cash and investments to fund balances; and the Cash Management Division wires cash in and out of the Treasury to meet the County's cash flow needs. Additionally, ICB periodically completes and coordinates reports on the Treasury, including a monthly Report of Investments to the Board, a quarterly review of the Treasurer's Statements of Net Position, and an annual audit of the Treasurer's Financial Statements. A copy of these reports, along with the Investment Policy, can be accessed on the TTC's website at <https://ttc.lacounty.gov/investor-information/>, under the Investments Section.

2.0 DEFINITIONS

The headings herein contained are for convenience and reference only and are not intended to define the scope of any provision thereof. The following words as used herein shall be construed to have the following meaning, unless otherwise apparent from the context in which they are used. Words with initial capitalization not defined here have the meaning ascribed to them in the Contract.

- 2.1 Contract Discrepancy Report:** A document utilized by the TTC to document discrepancies or problems with Contractor's performance and record explanations of unsatisfactory performance.
- 2.2 Custodial Bank:** Bank with fiduciary responsibility to custody, settle, and safekeep the investment securities for the TTC.
- 2.3 Trade Ticket System:** The County's internal application which interfaces with the current treasury management information system to streamline the daily trade ticket entry process, communicate the surplus cash available for investment, and identify the total investment purchase amount to transfer funds to the custodial bank.

3.0 SCOPE OF WORK

3.1 General

- 3.1.1** The Contractor must provide a hosted System that accommodates, at minimum, 20 named users with the capacity for at least eight concurrent active sessions, with the ability to add and remove user accounts as necessary during the term of the Contract.
- 3.1.2** The TTC prefers a System that does not have a limit on the number of portfolios it can maintain; however, if the proposed System has a limit, it must accommodate, at minimum, five portfolios.
- 3.1.3** The Contractor shall provide professional services as needed, such as but not limited to, configuration changes or improvements due to the County's various systems/process enhancements and special reporting needs. In accordance with Attachment 6, Maintenance and Support, Contractor shall provide support for troubleshooting during business hours, from 6:00 a.m. to 5:00 p.m. Pacific Time (PT), Monday through Friday, on weekends, and County Observed Holidays, as needed.

3.2 Investment Processing

- 3.2.1** Ability to import daily data files from the Custodial Bank according to flexible user-defined scheduling, including, but not limited to:
 - 3.2.1.1** Bank holdings.
 - 3.2.1.2** Maturity proceeds/interest payments (maturities, calls, partial calls, sales, partial sales, and coupon payments).
- 3.2.2** Ability to automate the daily reconciliation of Custodial Bank records with System records (i.e., position, maturity proceeds, calls, partial calls, sales, partial sales, and coupon payments) and provide an exception report indicating all discrepancies.
- 3.2.3** An approval process for all investment transactions, including input/processor and approval levels. The System's approval levels must ensure sufficient separation of duties.
- 3.2.4** A process for assigning an identification number for each investment holding.
- 3.2.5** Workflow functionality that tracks and reports the processing status of each transaction. At a minimum, the workflow shall identify the

date and time each function was performed, the user who performed the function, and if the entire transaction cycle was completed.

3.2.5.1 Workflow should allow for electronic approval and digital signature records, as needed.

3.2.6 Ability to import and record investment transactions by portfolio accounts and summarize information by portfolio group as defined in Attachment 2, Portfolio Structure.

3.2.7 Ability to perform investment calculations to generate reports including, but not limited to, the reports listed in Attachment 3, Reports. At minimum, perform the following calculations:

3.2.7.1 Investment yield;

3.2.7.2 Interest receivable;

3.2.7.3 Interest earnings using applicable interest methods (i.e., 30/360, actual/360 etc.);

3.2.7.4 Interest rate changes;

3.2.7.5 Maturity distribution;

3.2.7.6 Daily maturity projections (both principal and interest) 1-5 days subsequent to processing day;

3.2.7.7 Monthly maturity projections (both principal and interest) 1-6 months subsequent to processing month;

3.2.7.8 Historical cost;

3.2.7.9 Accounting of maturity proceeds, identifying historical cost and interest earnings received;

3.2.7.10 Market value;

3.2.7.11 Amortized cost;

3.2.7.12 Total earnings including amortization/accretion and realized gains and losses;

3.2.7.13 Weighted average days to maturity;

3.2.7.14 Realized and unrealized gains and losses.

3.2.7.15 Amortization and accretion with the ability to adjust these amounts as investments are called or sold;

3.2.7.16 Accrued interest purchased; and

3.2.7.17 Allocation of interest earned and received (i.e., interest allocation report).

3.2.8 Ability to automate accounting of various investment instruments including, but not limited to, the instruments listed in Attachment 4, Instrument Table.

3.2.9 Ability to import market pricing data provided by the Custodial Bank(s), calculate the market value of securities, then generate a report showing each portfolio's market valuation, at minimum, one time per month.

3.2.10 Ability to automate the amortization of securities.

3.2.11 Ability to import and track credit ratings from Nationally Recognized Statistical Rating Organizations (NRSRO), including, but not limited to, Moody's Analytics, Fitch Ratings, and S&P Global.

3.2.12 Ability to calculate portfolio percentages by investment type and NRSRO credit ratings.

3.2.13 Ability to calculate investment limits per issuer based on their NRSRO credit ratings.

3.2.14 Ability to export a daily maturity projection file.

3.3 Investment Compliance and Auditing

3.3.1 Ability to generate reports to monitor the compliance of the investment transactions with the current Investment Policy (<https://ttc.lacounty.gov/wp-content/uploads/2020/04/Investment-Policy.pdf>), which is updated and adopted on an annual basis, and generate an exception report for all discrepancies (see Attachment 3, Reports).

3.3.2 Ability to generate necessary reports for financial statement preparation, including footnote disclosures (see Attachment 3, Reports).

3.3.3 Ability to generate reports to satisfy Government Accounting Standards Board (GASB) pronouncements and Generally Accepted Accounting Principles (GAAP). Specific GASB pronouncements should include, but are not limited to, GASB Standard 31, GASB Standard 40, and GASB Standard 72.

3.4 Interfaces

3.4.1 Input

3.4.1.1 The System must be able to intake Custodial Bank files referenced in Subparagraphs 3.2.1.1, 3.2.1.2, and 3.2.9 in a .xls file format.

3.4.1.2 The System must be able to intake investment transaction files referenced in Subparagraph 3.2.6 from the County's Trade Ticket System in a .txt file format according to flexible user-defined scheduling, at the latest by 11:00 a.m.

3.4.1.3 The System must be able to intake credit rating files referenced in Subparagraphs 3.2.11, 3.2.12, and 3.2.13 in a County agreed upon file format.

3.4.2 Output

3.4.2.1 The System must be able to output daily maturity projection files referenced in Subparagraph 3.2.14 in a .txt file format.

4.0 REPORTS

4.1 Produce standard reports that meet specified purposes, as defined in Attachment 3, Reports.

4.2 Allow flexible and customized ad-hoc reporting. Users should be able to create, save, rename, export, and store reports as needed.

4.2.1 Report data should export as data in an Excel-readable file (.xls, .csv) that allows the user to easily apply manual calculations, as well as to PDF.

4.3 Provide graphing capability of historical data.

4.4 At County's request, Contractor will provide audit logs and reports by user, by transaction type, by date, and by processing status.

5.0 IMPLEMENTATION PLAN AND SYSTEM DELIVERY

5.1 Implementation Plan

Contractor's Implementation Plan is detailed in Attachment 8, Implementation and Training Plan.

The Contractor shall provide TTC an Application Configuration Document (ACD) and a Final Detail Design Document (FDDD).

The FDDD describes all the TTC requirements to be implemented into the System. The FDDD shall provide the basis for the development and

implementation of the System. The FDDD shall include, but not be limited to, the following components:

- A. Overall System design
- B. System navigation diagrams
- C. User interface screens
- D. System interfaces
- E. Help functions, including deficiency reporting and tracking

5.2 Deliver System

The Contractor shall configure and deliver the System for testing in accordance with this SOW and the Contract. The Contractor shall deliver a System that has been certified by the Contractor as meeting the TTC's requirements and which must subsequently pass the TTC's User Acceptance Test(s) described in Attachment 8, Implementation and Training Plan.

6.0 DATA CONVERSION AND MIGRATION

6.1 Data Conversion and Migration Plan

Contractor's Data Conversion and Migration Plan is detailed in Attachment 8, Implementation and Training Plan.

6.1.1 Perform Data Conversion

Contractor shall perform data conversion and migration pursuant to Attachment 8, Implementation and Training Plan.

6.2 Converted Data

Contractor shall perform data conversion and certify in writing that the Contractor has successfully performed all data conversion and migration in accordance with Attachment 8, Implementation and Training Plan.

7.0 USER ACCEPTANCE TEST

7.1 User Acceptance Test Plan

Contractor's User Acceptance Test Plan is detailed in Attachment 8, Implementation and Training Plan.

7.1.1 Conduct User Acceptance Test

County and Contractor will jointly perform the User Acceptance Test pursuant to Attachment 8, Implementation and Training Plan.

8.0 SYSTEM TRAINING AND DOCUMENTATION

8.1 Train County Staff

Contractor's Training Program is outlined in Attachment 8, Implementation and Training Plan. The training program shall include training courses addressing Technical Training, User Training, and Train-The-Trainers for County's technical staff, users, and trainers respectively, as further described in Attachment 5, System Training.

8.2 Prepare and Provide User Documentation

Contractor shall prepare Documentation for the System. Contractor shall make user reference Documentation available in an electronic format. Contractor shall update this Documentation when System changes or enhancements are implemented.

8.3 System Documentation

The Contractor shall provide to the County comprehensive Documentation of System functionality and data definitions. Contractor shall deliver this Documentation to the County in an electronic format. Contractor shall also deliver electronic links to any on-line help and Documentation files for the System.

9.0 SYSTEM IMPLEMENTATION

9.1 System Environments

The Contractor shall provide a Production environment consistent with Attachment 8, Implementation and Training Plan.

9.2 Technical Configuration and System Installation Plan

Contractor's System Installation Plan is detailed in Attachment 8, Implementation and Training Plan. The plan shall be approved by the County prior to implementation. As part of this Subparagraph 9.2, Contractor shall:

- A. Identify any environmental modifications (i.e., Firewall Rules, Allowed List, etc.);
- B. Identify OS/Browser setting requirements needed for the System:
 - i. Must run on modern Web Browsers (i.e., Latest versions of Chrome or Edge)
- C. Other hardware configuration (i.e., Printers); and
- D. Other software configuration (i.e., Microsoft Office).

9.3 System Cutover Plan

Contractor's System Cutover Plan is detailed in Attachment 8, Implementation and Training Plan.

9.3.1 Perform System Cutover-to-Production Use

Contractor shall prepare the System for Production Use pursuant to Attachment 8, Implementation and Training Plan.

10.0 PERFORMANCE BENCHMARK VERIFICATION

Contractor shall deliver the System consistent with the Service Level Agreements.

11.0 PROVIDE MAINTENANCE AND SUPPORT

The Contractor shall provide Maintenance and Support services in accordance with the requirements of this Contract, including as defined in Attachment 6, Maintenance and Support Services, and all Schedules thereto (collectively, Maintenance and Support Services). Maintenance and Support Services include Maintenance Services consisting of Updates, as well as operational System Support, which includes, but is not limited to, Help Desk support during Support Hours, as requested by the County.

The Support Services shall commence after Final Acceptance of the System and shall continue during the Contract Term, if elected by the County.

The Support Services shall include:

- A. Support for System issues/problems, including monitoring and alerting capabilities for platform service disruptions or failures;

- B. Support for System upgrades, updates, new releases, etc.;
- C. Support for System fixes, patches, etc.; and
- D. Access to knowledgeable Contractor personnel (i.e., Help Desk) who can answer questions on the use of the System or provide analysis on solutions to operational problems the County may encounter during the Support Hours and at such other times as the County may reasonably require.

12.0 OTHER SERVICES

The County may request additional services, enhancements, customizations, and similar changes in scope, and in the event of such a request the parties agree to meet and confer in good faith on the feasibility of said request, and if feasible to negotiate in good faith on an amendment pursuant to Contract, Subparagraph 8.1, Change Notices and Amendments, to address said request.

13.0 INTENTIONALLY OMITTED

14.0 INFORMATION SECURITY AND PRIVACY REQUIREMENTS

The Contractor shall adhere to physical and/or computer security safeguards as identified in Attachment 7, Information Security and Privacy Requirements.

15.0 QUALITY CONTROL PLAN

Contractor shall establish and maintain a comprehensive Quality Control Plan (QCP) to ensure the Contractor meets the requirements of the Contract and provides a consistently high level of service throughout the Contract Term. The QCP shall be submitted to the County's Contract Administrator within ten business days following the start date of this Contract and as changes occur during the Contract Term, or upon request. Contractor shall review its QCP annually and update as changes occur.

At a minimum, the QCP shall include the following:

- 15.1** The method of monitoring to ensure that all Contract requirements are being met. It must specify the activities the Contractor will monitor, including activities monitored on either a scheduled or an unscheduled basis; how often the monitoring will be performed; and, the title of the individual(s) who will perform the monitoring;
- 15.2** The methods used by the Contractor to identify and prevent deficiencies in the quality of service performed before the level of performance becomes unacceptable and not in compliance with this Contract;

15.3 A record of all inspections conducted by the Contractor, any corrective action taken, the date a problem was first identified, a clear description of the problem, and the time elapsed between identification and completed corrective action, which shall be provided to the TTC upon request;

15.4 The method for ensuring Contractor maintains confidentiality.

16.0 BUSINESS CONTINUITY PLAN

The Contractor shall provide a written Business Continuity Plan (BCP) for providing continuing services to the County in the event of an emergency that disrupts the Contractor's operations. The Contractor must provide an updated copy of its BCP to the County's Contract Administrator within ten business days of this Contract start date and within ten business days when changes occur during the Contract Term. The BCP shall include, at a minimum, the following components:

16.1 The process for notifying the TTC immediately of any emergency that disrupts service (i.e., power outages, natural disaster, fire, cyber terrorism, etc.);

16.2 Timeline for operationalizing the BCP;

16.3 Description of the Contractor's disaster recovery plans and solutions;

16.4 Address, phone number, and fax number of any alternate site(s) where Contractor will perform services;

16.5 Description of the production capabilities at any alternate site(s);

16.6 Description of the Contractor's Information Technology (IT) plans and features to ensure the County's information remains accessible and secure;

16.7 Description of how Contractor would implement the BCP;

16.8 Description of how Contractor will test the BCP on an annual basis and update it accordingly; and

16.9 Provide the County a copy of executive summaries of annual BCP test results.

17.0 PERFORMANCE REQUIREMENTS SUMMARY

The Performance Requirements Summary (PRS) chart lists the required services

monitored by the County during the Contract Term:

- Refer to the applicable section of this Contract;
- List the required services to be provided;
- Indicate the method of monitoring the services; and
- Indicate the deductions/fees to be assessed for each service that is not satisfactorily performed.

17.1 All listings of services used in the PRS Chart are intended to be completely consistent with this Contract and are not meant in any case to create, extend, revise, or expand any obligation of the Contractor beyond that defined in this Contract. In any case of apparent inconsistency between services as stated in this Contract, the meaning apparent in this Contract will prevail. If any service or deliverable seems to be created in the PRS, which is not clearly and forthrightly set forth in this Contract, that apparent service will be null and void and shall place no requirement on the Contractor.

17.2 Subject to the Subparagraph 8.26.2 of the Contract, at the County's sole discretion, when the Contractor's performance does not conform to the requirements of this Contract, the County will have the option to apply nonperformance remedies that may include, but are not limited to, the following:

- Require the Contractor to implement a Corrective Action Plan (CAP), subject to approval by the County. In the CAP, the Contractor shall include reasons for the unacceptable performance, specific steps to return performance to an acceptable level, and monitoring methods to prevent recurrence.
- If Contractor fails to remedy any breach identified in the PRS after 15 days' notice from the County, provided such notice is given by the County within 30 days of the breach, reduce payment to the Contractor based on the assessment indicated in the PRS Chart or as otherwise provided in Sample Contract, Subparagraph 8.26, Liquidated Damages.
- Reduce, suspend, or cancel this Contract for systematic, deliberate misrepresentations or unacceptable levels of performance.

17.3 Nothing within this section precludes the County's right to terminate this Contract upon ten days' written notice with or without cause as provided in this Contract.

18.0 QUALITY ASSURANCE PLAN

The County will evaluate the Contractor's performance under this Contract using the quality assurance procedures as defined in this Contract.

18.1 Meetings

The Contractor is required to attend any scheduled meeting as agreed upon by the County and the Contractor. Failure to attend may result in an assessment as defined in the PRS. The County will notify the Contractor in writing of the assessment and will deduct the assessment from payment to the Contractor.

18.2 Contract Discrepancy Report

The County will determine whether a formal Contract Discrepancy Report (CDR) is issued to the Contractor. Upon receipt of this document, the Contractor shall respond in writing to the County within five business days, acknowledging the reported discrepancies or presenting contrary evidence. The County will evaluate the evidence presented and determine whether the discrepancy is valid. The Contractor shall submit a plan for correction of all deficiencies identified in the CDR to the County within ten business days and resolve discrepancy within a time period mutually agreed upon by the County and the Contractor.

18.3 Contractor Complaint Log

The Contractor shall maintain a log of all complaints received from the County. The Contractor shall immediately investigate all complaints and provide a written report to the County regarding the disposition of each complaint within five business days of receiving the complaint. Each Report shall include a summary of the complaint, name of the Contractor's employee(s) involved, results of the Contractor's investigation, and a statement regarding the corrective action taken to avoid or mitigate the recurrence of such a complaint.

The County retains the right to terminate this Contract if the Contractor does not take any action to said complaint(s).

19.0 GENERAL CRITERIA FOR SATISFACTORY AND UNSATISFACTORY PERFORMANCE

Performance of a listed service is considered satisfactory when no discrepancies are found by the TTC through Contract monitoring or other means. When performance is unsatisfactory, the TTC may complete a CDR and send this to

the Contractor. The Contractor shall then be required to respond to the CDR in writing within ten business days explaining why performance was unsatisfactory, how performance will be returned to satisfactory levels, and how a reoccurrence will be prevented. If the County proposes to withhold some or all of the amounts due under this Section, the County will provide written notice to Contractor identifying the alleged non-compliance and supporting documentation. Contractor shall have 30 days to (i) remedy the alleged non-compliance and provide evidence of such remediation; or (ii) object in good faith to such notice and provide evidence supporting such objection. If Contractor objects to the notice, County and Contractor shall meet and confer in good faith and determine in writing the appropriate steps to be taken, if any. If Contractor fails to timely object to or remedy the alleged non-compliance, then the County may withhold the entire monthly payment or deduct pro rata from the Contractor's invoice for work not performed, or determine if the Contract termination process is applicable. If, in any 12-month period, the County imposes liquidated damages under this Contract or withholds fees pursuant to this Paragraph 19 in aggregate amount equal to two times the rolling 12-month average of fees paid under the Contract, Contractor may immediately terminate this Contract.

20.0 SYSTEM AVAILABILITY

The System shall be available and subject to Service Level Credits in accordance with Attachment 9, Service Level Agreements.

EXHIBIT A1

STATEMENT OF WORK ATTACHMENTS AND EXHIBITS

FOR

TREASURY MANAGEMENT INFORMATION ACCOUNTING SYSTEM

EXHIBIT A1

STATEMENT OF WORK ATTACHMENTS AND EXHIBITS

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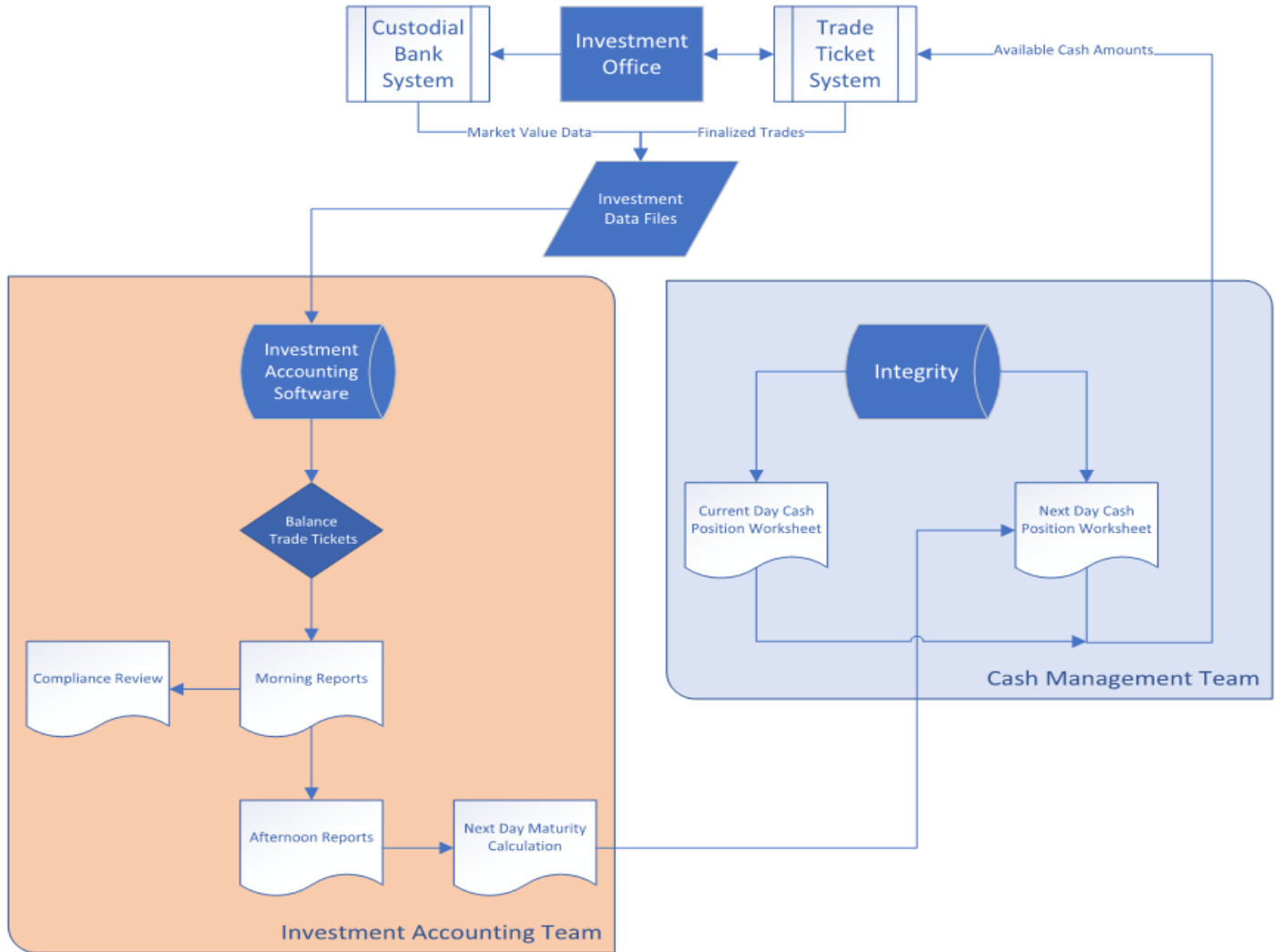
STATEMENT OF WORK ATTACHMENTS

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Attachment 2	Portfolio Structure
Attachment 3	Reports
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Attachment 4	Instrument Table
Attachment 5	System Training
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Attachment 7	Information Security and Privacy Requirements
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STATEMENT OF WORK EXHIBITS

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ATTACHMENT 1 – INVESTMENT WORKFLOW



ATTACHMENT 2 - PORTFOLIO STRUCTURE

Portfolio Grouping	Portfolio Code	Account Name
Pooled Surplus Investments (PSI)	NTRD	PSI Non-Trading
	TRADE	PSI Trading
Specific Purpose Investments (SPI)	AVCCD	Antelope Valley Community College District
	ESUSD	El Segundo Unified School District
	PHHPA	Puente Hills Habitat Preservation Authority
	SCAQM	South Coast Air Quality Management District
	SLIM	Schools Linked Insurance Management
	WASIA	Whittier Area Schools
	GF	General Fund
	SCP6D	SCAQMD - Air Quality Assistance Fund
	SCP61	SCAQMD - General Fund
	SCP6F	SCAQMD - Mobile Air
	SCP6G	SCAQMD - Investment
	SCU5F	SCAQMD - Clean Fuels Program
Special Safekeeping	SAFE	Special Safekeeping
Special Programs	BOW	Bank of the West Money Market Plus
	JPMC	JP Morgan Chase Bank Money Market Account

ATTACHMENT 3 – REPORTS

Report Name	Daily	Monthly	External Reporting	Audit	As Needed	Purpose	Exhibit
Accrual Summary				X		Information for interest received, interest earned, ending accrued interest and gain/loss	1
Accrued Interest Purchased	X			X		Amount of accrued interest, if any, purchased with an investment	2
Average Daily Balance		X				Portfolio cost and effective yield per day, summarized by Fund Group	3
Calls/Sales/Withdrawal Detail	X	X				Details of securities called or sold	4
Cash Flow Projection		X	X			Projections of monthly maturity amounts	5
Changes in Fair Market Value				X		Report showing the calculation of the changes in fair market value including the beginning market value of investment balance, ending market value balance and total investment purchases, total sales, calls, and maturities.	6
Chronological Detail		X		X		Details of all transactions that happen within a given timeframe to determine net cash flow	7
Compliance Report	X					Compliance with the Investment Policy, including any reconciling items	8
Counter Party (Issuer) Limits	X					Amounts of securities held from each allowable issuer and amounts remaining in the County's threshold for each issuer	9
Custom Position	X	X				Investment positions for all portfolios held as of a certain date	10
Daily Amortization	X					Amortization on next day's income securities by investment type group	11
Daily Balance Sheet	X					Beginning and ending position holdings and summary transactions for each day by fund group and investment type	12

ATTACHMENT 3 – REPORTS

Report Name	Daily	Monthly	External Reporting	Audit	As Needed	Purpose	Exhibit
Duration and Convexity		X				Position duration and convexity	13
Earnings		X	X	X		Earnings and ending balances by investment type	14
Earnings with Accruals		X				Earnings and period end accruals by investment type	15
Floating Rate Securities	X					Floating rate securities by investment type	16
Fund Grouping Summary	X					Subtotals, days to maturity, and percentage of holdings by fund and investment type	17
Future Purchase Settlement	X	X	X	X		Details of securities purchased that settle on a future date	18
Interest Rate Range				X		Investment positions with market value and amortized cost, sorted by interest rate range	19
Investment Ledger					X	Individual security details, including transaction history, rate changes, and log of user edits	20
Investment Maturity Distribution	X	X				Duration of investment positions by fund group account	21
Investment Report	X	X				Investment positions by investment type with purchase date	22
Issuer Report	X					Detailed investment positions sorted by issuer used for investment purposes	23
Issuers with 5% or greater of Portfolio				X		Investment positions by issuer	24
Market Pricing		X				Market Price for all securities in position at the end of the month by investment type	25
Market Pricing Exceptions		X				Exception items for the Investment Office to assist with pricing	26

ATTACHMENT 3 – REPORTS

Report Name	Daily	Monthly	External Reporting	Audit	As Needed	Purpose	Exhibit
Maturities/Calls/Withdrawals/Sales Detail	X	X				Detail of securities maturing, calls, withdrawals, and sales.	27
Maturity Date Range				X		Investment positions with market value and amortized cost, sorted by maturity date range	28
Maturity Distribution PSI Par	X					Distribution of PSI holding amounts by maturity and security type	29
Month-End Amortization (Before and After Posting)		X				Amortization on all investments by Investment Group type & Investment ID number	30
Next Interest Rate Change		X				All upcoming rate changes, to ensure users input the new rates correctly	31
Position by Issuer	X	X				Detailed investment positions sorted by issuer, for compliance purposes	32
PSI Summary	X					Subtotals, days to maturity, and percentage of PSI holdings by trading/non-trading and security type	33
Purchase Detail	X	X				Details of all purchases within a given timeframe (daily, monthly)	34
Purchase Detail Settlement	X					Report of daily transactions (purchases and additional buys)	35
Purchase, withdrawal, additions, call, and sale Confirmations	X					Individual transaction information including investment type and full CUSIP number	36
RC Book Data	X					Details of maturing investments and interest earned each day for journal entry purposes, including historical cost, par value, accrued interest earned, and accrued interest purchases	37
Receipts by Bank	X					Anticipated daily cash receipts by the custodial bank as result of investments maturities, sales, withdrawals, interest and/or calls	38
Reconciliation	X					Reconciliation of custodial bank records and system records	39

ATTACHMENT 3 – REPORTS

Report Name	Daily	Monthly	External Reporting	Audit	As Needed	Purpose	Exhibit
Weighted Average Days to Maturity	X	X		X		Weighted average days to maturity by fund group and listed by Investment ID number	40



Accrual Summary

EXHIBIT 1

From Date: 12/2/2020 To Date: 12/2/2020

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LA County

Inv No	Description	CUSIP	Int Rate	Maturity Date	Current Period Ending Par	Prior Period Stored Accrual	Prior Period Calc. Adj. & Posted Accrual Adj	Posted Receipts	Scheduled Accruals	Ending Period Accrued	Gain/Loss/Sale / Writedown
Fund Grp: 1000 PSI-POOLED SURPLUS INVSTMNTS											
113251	FFCB D-N	313313AQ1	.34000	01/15/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113252	FFCB D-N	313313AQ1	.34000	01/15/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113253	FFCB D-N	313313AQ1	.34000	01/15/2021	16,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
Inv Type: 1000 FFCB DISC-A/360					116,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
103222	FFCB 2.01	3133EGT47	2.01000	12/08/2021	50,000,000.00	485,750.00	0.00	0.00	2,791.67	488,541.67	0.00
107431	FFCB 2.625	3133EJMJ2	2.62500	04/04/2022	34,000,000.00	143,791.67	0.00	0.00	2,479.16	146,270.83	0.00
110153	FFCB 2.55	3133EKCS3	2.55000	03/11/2021	25,000,000.00	143,437.50	0.00	0.00	1,770.83	145,208.33	0.00
110731	FFCB 2.31	3133EKLBO	2.31000	05/13/2024	50,000,000.00	60,958.33	0.00	0.00	3,208.34	64,166.67	0.00
110757	FFCB 2.25	3133EKLRS	2.25000	05/16/2022	50,000,000.00	50,000.00	0.00	0.00	3,125.00	53,125.00	0.00
110795	FFCB 2.30	3133EKLA2	2.30000	05/15/2023	50,000,000.00	54,305.56	0.00	0.00	3,194.44	57,500.00	0.00
110827	FFCB 2.20	3133EKMVS	2.20000	11/23/2022	24,700,000.00	13,585.00	0.00	0.00	1,509.44	15,094.44	0.00
110881	FFCB 2.32	3133EKNH5	2.32000	08/28/2024	50,000,000.00	302,888.89	0.00	0.00	3,222.22	306,111.11	0.00
110882	FFCB 2.32	3133EKNH5	2.32000	08/28/2024	18,000,000.00	109,040.00	0.00	0.00	1,160.00	110,200.00	0.00
110997	FFCB 2.22 (CAL	3133EKRPS	2.22000	06/21/2024	23,500,000.00	233,315.83	0.00	0.00	1,449.17	234,765.00	0.00
110998	FFCB 2.22 (CAL	3133EKRPS	2.22000	06/21/2024	25,000,000.00	248,208.33	0.00	0.00	1,541.67	249,750.00	0.00
111012	FFCB 2.22 (CAL	3133EKRPS	2.22000	06/21/2024	13,000,000.00	129,068.33	0.00	0.00	801.67	129,870.00	0.00
111013	FFCB 2.22 (CAL	3133EKRPS	2.22000	06/21/2024	25,000,000.00	248,208.33	0.00	0.00	1,541.67	249,750.00	0.00
112249	FFCB 1.625	3133ELCP7	1.62500	12/03/2024	50,000,000.00	403,993.06	0.00	0.00	2,256.94	406,250.00	0.00
112270	FFCB 1.95 (CAL	3133ELBW3	1.95000	12/02/2025	25,000,000.00	243,750.00	0.00	243,750.00	1,354.17	1,354.17	0.00
112377	FFCB 2.13 (CAL	3133ELCV4	2.13000	12/09/2026	50,000,000.00	511,791.67	0.00	0.00	2,958.33	514,750.00	0.00
112378	FFCB 2.13 (CAL	3133ELCV4	2.13000	12/09/2026	23,300,000.00	238,494.92	0.00	0.00	1,378.58	239,873.50	0.00
112418	FFCB 1.97 (CAL	3133ELDZ4	1.97000	12/17/2025	50,000,000.00	451,458.33	0.00	0.00	2,736.11	454,194.44	0.00
112419	FFCB 1.97 (CAL	3133ELDZ4	1.97000	12/17/2025	50,000,000.00	451,458.33	0.00	0.00	2,736.11	454,194.44	0.00
112538	FFCB 1.66	3133ELFS8	1.66000	12/27/2022	50,000,000.00	357,361.11	0.00	0.00	2,305.56	359,666.67	0.00
112539	FFCB 1.625	3133ELFR0	1.62500	12/27/2021	50,000,000.00	349,826.39	0.00	0.00	2,256.94	352,083.33	0.00
112558	FFCB 1.82	3133ELED2	1.82000	12/18/2025	36,274,000.00	300,751.76	0.00	0.00	1,833.86	302,585.62	0.00
112577	FFCB 2.10 (CAL	3133ELFA7	2.10000	12/30/2025	50,000,000.00	443,333.33	0.00	0.00	2,916.67	446,250.00	0.00
112596	FFCB 2.10 (CAL	3133ELFA7	2.10000	12/30/2025	50,000,000.00	443,333.33	0.00	0.00	2,916.67	446,250.00	0.00
112597	FFCB 2.10 (CAL	3133ELFA7	2.10000	12/30/2025	6,000,000.00	53,200.00	0.00	0.00	350.00	53,550.00	0.00



Accrual Summary

EXHIBIT 1

From Date: 12/2/2020 To Date: 12/2/2020

Run: 12/02/2020 01:05:31 PM

LA County

Inv No	Description	CUSIP	Int Rate	Maturity Date	Current Period Ending Par	Prior Period Stored Accrual	Prior Period Calc. Adj. & Posted Accrual Adj	Posted Receipts	Scheduled Accruals	Ending Period Accrued	Gain/Loss/Sale / Writedown
112604	FFCB 2.10 (CAL	3133ELFA7	2.10000	12/30/2025	40,000,000.00	354,666.67	0.00	0.00	2,333.33	357,000.00	0.00
112606	FFCB 2.07 (CAL	3133ELGE8	2.07000	01/13/2026	50,000,000.00	399,625.00	0.00	0.00	2,875.00	402,500.00	0.00
112607	FFCB 2.07 (CAL	3133ELGE8	2.07000	01/13/2026	50,000,000.00	399,625.00	0.00	0.00	2,875.00	402,500.00	0.00
112608	FFCB 2.07 (CAL	3133ELGE8	2.07000	01/13/2026	50,000,000.00	399,625.00	0.00	0.00	2,875.00	402,500.00	0.00
112609	FFCB 2.07 (CAL	3133ELGE8	2.07000	01/13/2026	50,000,000.00	399,625.00	0.00	0.00	2,875.00	402,500.00	0.00
112692	FFCB 2.03 (CAL	3133ELJG0	2.03000	10/21/2025	31,685,000.00	73,253.96	0.00	0.00	1,786.68	75,040.64	0.00
112734	FFCB 1.98 (CAL	3133ELJU9	1.98000	01/27/2026	50,000,000.00	343,750.00	0.00	0.00	2,750.00	346,500.00	0.00
112748	FFCB 2.02 (CAL	3133ELJZ8	2.02000	01/28/2026	50,000,000.00	347,888.89	0.00	0.00	2,805.55	350,694.44	0.00
112749	FFCB 2.02 (CAL	3133ELJZ8	2.02000	01/28/2026	50,000,000.00	347,888.89	0.00	0.00	2,805.55	350,694.44	0.00
112750	FFCB 2.02 (CAL	3133ELJZ8	2.02000	01/28/2026	50,000,000.00	347,888.89	0.00	0.00	2,805.55	350,694.44	0.00
112780	FFCB 1.98 (CAL	3133ELJU9	1.98000	01/27/2026	30,000,000.00	206,250.00	0.00	0.00	1,650.00	207,900.00	0.00
112781	FFCB 1.98 (CAL	3133ELJU9	1.98000	01/27/2026	30,000,000.00	206,250.00	0.00	0.00	1,650.00	207,900.00	0.00
112797	FFCB 2.04 (CAL	3133ELLG7	2.04000	02/03/2027	25,000,000.00	168,583.33	0.00	0.00	1,416.67	170,000.00	0.00
112798	FFCB 2.00 (CAL	3133ELLM4	2.00000	02/04/2026	25,000,000.00	163,888.89	0.00	0.00	1,388.89	165,277.78	0.00
112799	FFCB 2.00 (CAL	3133ELLM4	2.00000	02/04/2026	25,000,000.00	163,888.89	0.00	0.00	1,388.89	165,277.78	0.00
112813	FFCB 2.00 (CAL	3133ELLM4	2.00000	02/04/2026	25,000,000.00	163,888.89	0.00	0.00	1,388.89	165,277.78	0.00
113010	FFCB 1.82 (CAL	3133ELRF3	1.82000	09/04/2026	50,000,000.00	222,444.44	0.00	0.00	2,527.78	224,972.22	0.00
113032	FFCB 1.50 (CAL	3133ELRN6	1.50000	03/05/2025	50,000,000.00	181,250.00	0.00	0.00	2,083.33	183,333.33	0.00
113033	FFCB 1.50 (CAL	3133ELRN6	1.50000	03/05/2025	28,900,000.00	104,762.50	0.00	0.00	1,204.17	105,966.67	0.00
113034	FFCB 1.50 (CAL	3133ELRN6	1.50000	03/05/2025	25,000,000.00	90,625.00	0.00	0.00	1,041.67	91,666.67	0.00
113042	FFCB 1.24 (CAL	3133ELRZ9	1.24000	03/10/2023	50,000,000.00	141,222.22	0.00	0.00	1,722.22	142,944.44	0.00
113056	FFCB 1.48 (CAL	3133ELSC9	1.48000	03/10/2026	25,000,000.00	84,277.78	0.00	0.00	1,027.78	85,305.56	0.00
113057	FFCB 1.48 (CAL	3133ELSC9	1.48000	03/10/2026	25,000,000.00	84,277.78	0.00	0.00	1,027.78	85,305.56	0.00
113058	FFCB 1.48 (CAL	3133ELSC9	1.48000	03/10/2026	25,000,000.00	84,277.78	0.00	0.00	1,027.78	85,305.56	0.00
113087	FFCB 1.125 (CA	3133ELTC8	1.12500	03/17/2025	50,000,000.00	117,187.50	0.00	0.00	1,562.50	118,750.00	0.00
113088	FFCB 1.125 (CA	3133ELTC8	1.12500	03/17/2025	50,000,000.00	117,187.50	0.00	0.00	1,562.50	118,750.00	0.00
113089	FFCB 1.125 (CA	3133ELTC8	1.12500	03/17/2025	18,145,000.00	42,527.34	0.00	0.00	567.04	43,094.38	0.00
113114	FFCB 1.64 (CAL	3133ELQE7	1.64000	03/03/2025	50,000,000.00	202,722.22	0.00	0.00	2,277.78	205,000.00	0.00
113115	FFCB 1.64 (CAL	3133ELQE7	1.64000	03/03/2025	2,240,000.00	9,081.96	0.00	0.00	102.04	9,184.00	0.00
113125	FFCB 1.05 (CAL	3133ELSL9	1.05000	03/12/2024	20,800,000.00	48,533.33	0.00	0.00	606.67	49,140.00	0.00
113137	FFCB 1.00 (CAL	3133ELTS3	1.00000	03/17/2027	50,000,000.00	104,166.67	0.00	0.00	1,388.89	105,555.56	0.00
113156	FFCB 0.92 NOTE	3133ELTU8	.92000	03/18/2024	50,000,000.00	94,555.56	0.00	0.00	1,277.77	95,833.33	0.00



Accrual Summary

EXHIBIT 1

From Date: 12/2/2020 To Date: 12/2/2020

Run: 12/02/2020 01:05:31 PM

LA County

Inv No	Description	CUSIP	Int Rate	Maturity Date	Current Period Ending Par	Prior Period Stored Accrual	Prior Period Calc. Adj. & Posted Accrual Adj	Posted Receipts	Scheduled Accruals	Ending Period Accrued	Gain/Loss/Sale / Writedown
113242	FFCB 1.30 CALL	3133ELUT9	1.30000	03/26/2025	50,000,000.00	119,166.67	0.00	0.00	1,805.55	120,972.22	0.00
113264	FFCB 0.80	3133ELVM3	.80000	03/30/2023	50,000,000.00	68,888.89	0.00	0.00	1,111.11	70,000.00	0.00
113265	FFCB 0.80	3133ELVM3	.80000	03/30/2023	50,000,000.00	68,888.89	0.00	0.00	1,111.11	70,000.00	0.00
113292	FFCB 1.53 (CAL	3133ELMC5	1.53000	02/10/2022	50,000,000.00	238,000.00	0.00	0.00	2,125.00	240,125.00	0.00
113293	FFCB 1.53 (CAL	3133ELMC5	1.53000	02/10/2022	50,000,000.00	238,000.00	0.00	0.00	2,125.00	240,125.00	0.00
113328	FFCB 1.46 (CAL	3133ELQX5	1.46000	03/03/2023	50,000,000.00	180,472.22	0.00	0.00	2,027.78	182,500.00	0.00
113329	FFCB 1.46 (CAL	3133ELQX5	1.46000	03/03/2023	50,000,000.00	180,472.22	0.00	0.00	2,027.78	182,500.00	0.00
113338	FFCB 1.00 (CAL	3133ELUX0	1.00000	03/30/2022	50,000,000.00	86,111.11	0.00	0.00	1,388.89	87,500.00	0.00
113350	FFCB 0.875 (CA	3133ELVX9	.87500	04/08/2024	50,000,000.00	65,625.00	0.00	0.00	1,215.28	66,840.28	0.00
113487	FFCB 1.33 (CAL	3133ELWW0	1.33000	04/21/2027	25,000,000.00	37,868.06	0.00	0.00	923.61	38,791.67	0.00
113488	FFCB 1.33 (CAL	3133ELWW0	1.33000	04/21/2027	25,000,000.00	37,868.06	0.00	0.00	923.61	38,791.67	0.00
113557	FFCB 1.02	3133ELXZ2	1.02000	04/27/2027	50,000,000.00	49,583.33	0.00	0.00	1,416.67	51,000.00	0.00
113558	FFCB 1.02	3133ELXZ2	1.02000	04/27/2027	25,000,000.00	24,791.67	0.00	0.00	708.33	25,500.00	0.00
113599	FFCB 1.02	3133ELXZ2	1.02000	04/27/2027	35,000,000.00	34,708.33	0.00	0.00	991.67	35,700.00	0.00
113656	FFCB 0.68 (CAL	3133ELYK4	.68000	05/06/2024	50,000,000.00	24,555.56	0.00	0.00	944.44	25,500.00	0.00
113687	FFCB 1.02	3133ELXZ2	1.02000	04/27/2027	20,925,000.00	20,750.63	0.00	0.00	592.87	21,343.50	0.00
113738	FFCB 1.02	3133ELXZ2	1.02000	04/27/2027	50,000,000.00	49,583.33	0.00	0.00	1,416.67	51,000.00	0.00
113739	FFCB 1.02	3133ELXZ2	1.02000	04/27/2027	5,000,000.00	4,958.33	0.00	0.00	141.67	5,100.00	0.00
113831	FFCB 0.73 (CAL	3133ELC28	.73000	05/27/2025	50,000,000.00	5,069.44	0.00	0.00	1,013.89	6,083.33	0.00
113843	FFCB 0.82 (CAL	3133ELC85	.82000	05/27/2026	25,000,000.00	2,847.22	0.00	0.00	569.45	3,416.67	0.00
113844	FFCB 0.82 (CAL	3133ELC85	.82000	05/27/2026	25,000,000.00	2,847.22	0.00	0.00	569.45	3,416.67	0.00
113897	FFCB 1.04 (CAL	3133ELC77	1.04000	05/27/2027	35,500,000.00	5,127.78	0.00	0.00	1,025.55	6,153.33	0.00
113991	FFCB 0.875 (CA	3133ELN34	.87500	06/22/2027	25,000,000.00	97,222.22	0.00	0.00	607.64	97,829.86	0.00
114304	FFCB 1.12 (CAL	3133EL2K9	1.12000	07/30/2029	25,000,000.00	94,888.89	0.00	0.00	777.78	95,666.67	0.00
114305	FFCB 1.12 (CAL	3133EL2K9	1.12000	07/30/2029	20,000,000.00	75,911.11	0.00	0.00	622.22	76,533.33	0.00
114404	FFCB 1.14 (CAL	3133EL4P6	1.14000	08/20/2029	25,000,000.00	80,750.00	0.00	0.00	791.67	81,541.67	0.00
114435	FFCB 1.14 (CAL	3133EL4P6	1.14000	08/20/2029	45,200,000.00	145,996.00	0.00	0.00	1,431.33	147,427.33	0.00
114455	FFCB 1.03 (CAL	3133EL5F7	1.03000	12/01/2028	25,000,000.00	715.28	0.00	0.00	715.28	1,430.56	0.00
114456	FFCB 1.03 (CAL	3133EL5F7	1.03000	12/01/2028	25,000,000.00	715.28	0.00	0.00	715.28	1,430.56	0.00
114480	FFCB 1.14 (CAL	3133EL4P6	1.14000	08/20/2029	25,000,000.00	80,750.00	0.00	0.00	791.67	81,541.67	0.00
114505	FFCB 1.12 (CAL	3133EL5U4	1.12000	09/01/2028	25,000,000.00	70,777.78	0.00	0.00	777.78	71,555.56	0.00



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114538	FFCB 1.24 (CAL	3133EL5K6	1.24000	09/03/2030	50,000,000.00	153,277.78	0.00	0.00	1,722.22	155,000.00	0.00
114539	FFCB 1.24 (CAL	3133EL5K6	1.24000	09/03/2030	50,000,000.00	153,277.78	0.00	0.00	1,722.22	155,000.00	0.00
114549	FFCB 1.25 (CAL	3133EL5L4	1.25000	06/03/2030	50,000,000.00	154,513.89	0.00	0.00	1,736.11	156,250.00	0.00
114550	FFCB 1.25 (CAL	3133EL5L4	1.25000	06/03/2030	50,000,000.00	154,513.89	0.00	0.00	1,736.11	156,250.00	0.00
114551	FFCB 1.24 (CAL	3133EL5K6	1.24000	09/03/2030	50,000,000.00	153,277.78	0.00	0.00	1,722.22	155,000.00	0.00
114554	FFCB 1.32 (CAL	3133EL6L3	1.32000	09/09/2030	50,000,000.00	152,166.67	0.00	0.00	1,833.33	154,000.00	0.00
114569	FFCB 1.14 (CAL	3133EL4P6	1.14000	08/20/2029	43,338,000.00	139,981.74	0.00	0.00	1,372.37	141,354.11	0.00
114570	FFCB 1.03 (CAL	3133EL5F7	1.03000	12/01/2028	40,000,000.00	1,144.44	0.00	0.00	1,144.45	2,288.89	0.00
114604	FFCB 1.32 (CAL	3133EL6L3	1.32000	09/09/2030	32,190,000.00	97,964.90	0.00	0.00	1,180.30	99,145.20	0.00
114606	FFCB 0.95	3133EL7A6	.95000	09/10/2030	25,000,000.00	54,097.22	0.00	0.00	659.72	54,756.94	0.00
114607	FFCB 1.23 (CAL	3133EL6D1	1.23000	09/10/2029	25,000,000.00	70,041.67	0.00	0.00	854.16	70,895.83	0.00
114608	FFCB 1.00 (CAL	3133EL6W9	1.00000	09/14/2028	20,000,000.00	43,333.33	0.00	0.00	555.56	43,888.89	0.00
114719	FFCB 1.15 (CAL	3133EL3J1	1.15000	08/12/2030	50,000,000.00	175,694.44	0.00	0.00	1,597.22	177,291.66	0.00
114720	FFCB 1.15 (CAL	3133EL3J1	1.15000	08/12/2030	10,551,000.00	37,075.04	0.00	0.00	337.05	37,412.09	0.00
114914	FFCB NOTE 0.99	3133EMDV1	.99000	10/21/2030	50,000,000.00	56,375.00	0.00	0.00	1,375.00	57,750.00	0.00
114999	FFCB 1.30 (CAL	3133EMFH0	1.30000	11/04/2030	50,000,000.00	50,555.56	0.00	0.00	1,805.55	52,361.11	0.00
115019	FFCB 1.24	3133EMFU1	1.24000	11/03/2032	18,330,000.00	18,309.63	0.00	0.00	631.37	18,941.00	0.00
115020	FFCB 1.24	3133EMFU1	1.24000	11/03/2032	18,330,000.00	18,309.63	0.00	0.00	631.37	18,941.00	0.00
115021	FFCB 1.24	3133EMFU1	1.24000	11/03/2032	18,340,000.00	18,319.62	0.00	0.00	631.71	18,951.33	0.00
115022	FFCB 1.30 (CAL	3133EMFH0	1.30000	11/04/2030	50,000,000.00	50,555.56	0.00	0.00	1,805.56	52,361.12	0.00
115023	FFCB 0.90 (CAL	3133EMDT6	.90000	01/21/2028	50,000,000.00	51,250.00	0.00	0.00	1,250.00	52,500.00	0.00
115024	FFCB 0.90 (CAL	3133EMDT6	.90000	01/21/2028	17,300,000.00	17,732.50	0.00	0.00	432.50	18,165.00	0.00
115092	FFCB 1.37 (CAL	3133EMFG2	1.37000	11/04/2030	50,000,000.00	53,277.78	0.00	0.00	1,902.78	55,180.56	0.00
115093	FFCB 1.37 (CAL	3133EMFG2	1.37000	11/04/2030	6,000,000.00	6,393.33	0.00	0.00	228.34	6,621.67	0.00
115100	FFCB NOTE 1.03	3133EMGK2	1.03000	11/12/2030	25,000,000.00	14,305.56	0.00	0.00	715.27	15,020.83	0.00
115101	FFCB NOTE 1.03	3133EMGK2	1.03000	11/12/2030	25,000,000.00	14,305.56	0.00	0.00	715.27	15,020.83	0.00
115172	FFCB 1.34 (CAL	3133EMGT3	1.34000	11/19/2030	50,000,000.00	24,194.44	0.00	0.00	1,861.12	26,055.56	0.00
115173	FFCB 1.34 (CAL	3133EMGT3	1.34000	11/19/2030	25,000,000.00	12,097.22	0.00	0.00	930.56	13,027.78	0.00
115174	FFCB 1.34 (CAL	3133EMGT3	1.34000	11/19/2030	25,000,000.00	12,097.22	0.00	0.00	930.56	13,027.78	0.00
115202	FFCB 1.34 (CAL	3133EMGT3	1.34000	11/19/2030	50,000,000.00	24,194.44	0.00	0.00	1,861.12	26,055.56	0.00
115203	FFCB 1.34 (CAL	3133EMGT3	1.34000	11/19/2030	6,525,000.00	3,157.38	0.00	0.00	242.87	3,400.25	0.00
115222	FFCB NOTE 1.03	3133EMGK2	1.03000	11/12/2030	20,000,000.00	11,444.45	0.00	0.00	572.22	12,016.67	0.00



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Inv Type: 1040 FFCB Fxd-(S) 30/360					4,343,073,000.00	16,878,142.85	0.00	243,750.00	180,575.16	16,814,968.01	0.00
103223	FHLB 1.875	3130AABG2	1.87500	11/29/2021	50,000,000.00	7,812.50	0.00	0.00	2,604.17	10,416.67	0.00
103224	FHLB 1.875	3130AABG2	1.87500	11/29/2021	50,000,000.00	7,812.50	0.00	0.00	2,604.17	10,416.67	0.00
103225	FHLB 1.875	3130AABG2	1.87500	11/29/2021	25,000,000.00	3,906.25	0.00	0.00	1,302.08	5,208.33	0.00
103226	FHLB 1.875	3130AABG2	1.87500	11/29/2021	50,000,000.00	7,812.50	0.00	0.00	2,604.17	10,416.67	0.00
103227	FHLB 1.875	3130AABG2	1.87500	11/29/2021	50,000,000.00	7,812.50	0.00	0.00	2,604.17	10,416.67	0.00
109833	FHLB 2.94 (CAL	3130AFSJ7	2.94000	01/29/2024	10,000,000.00	100,450.00	0.00	0.00	816.67	101,266.67	0.00
109859	FHLB 2.94 (CAL	3130AFSJ7	2.94000	01/29/2024	15,000,000.00	150,675.00	0.00	0.00	1,225.00	151,900.00	0.00
110175	FHLB 2.375	3130A0XD7	2.37500	03/12/2021	25,000,000.00	131,944.44	0.00	0.00	1,649.31	133,593.75	0.00
110690	FHLB 2.375	3130A0XD7	2.37500	03/12/2021	50,000,000.00	263,888.89	0.00	0.00	3,298.61	267,187.50	0.00
110849	FHLB 2.25	3130A1W95	2.25000	06/11/2021	45,000,000.00	480,937.50	0.00	0.00	2,812.50	483,750.00	0.00
112128	FHLB 2.08 (CAL	3130AHL76	2.08000	11/25/2026	50,000,000.00	20,222.22	0.00	0.00	2,888.89	23,111.11	0.00
112145	FHLB 2.08 (CAL	3130AHL76	2.08000	11/25/2026	40,950,000.00	16,562.00	0.00	0.00	2,366.00	18,928.00	0.00
112225	FHLB 2.08 (CAL	3130AHMF7	2.08000	12/09/2025	50,000,000.00	499,777.78	0.00	0.00	2,888.89	502,666.67	0.00
112226	FHLB 2.08 (CAL	3130AHMF7	2.08000	12/09/2025	25,000,000.00	249,888.89	0.00	0.00	1,444.44	251,333.33	0.00
112332	FHLB 2.02 (CAL	3130AHNR0	2.02000	12/16/2026	50,000,000.00	465,722.22	0.00	0.00	2,805.56	468,527.78	0.00
112333	FHLB 2.14 (CAL	3130AHND1	2.14000	12/17/2026	50,000,000.00	490,416.67	0.00	0.00	2,972.22	493,388.89	0.00
112334	FHLB 2.14 (CAL	3130AHND1	2.14000	12/17/2026	26,265,000.00	257,615.88	0.00	0.00	1,561.30	259,177.18	0.00
112400	FHLB 2.20 (CAL	3130AHQ89	2.20000	12/18/2026	25,000,000.00	250,555.56	0.00	0.00	1,527.77	252,083.33	0.00
112486	FHLB 2.09 (CAL	3130AHSJ3	2.09000	12/23/2026	40,000,000.00	369,233.33	0.00	0.00	2,322.23	371,555.56	0.00
112510	FHLB 2.20 (CAL	3130AHS53	2.20000	12/23/2026	50,000,000.00	485,833.33	0.00	0.00	3,055.56	488,888.89	0.00
112637	FHLB 1.875	313381BR5	1.87500	12/09/2022	50,000,000.00	450,520.83	0.00	0.00	2,604.17	453,125.00	0.00
112712	FHLB 1.92 (CAL	3130AHXD0	1.92000	01/22/2025	47,000,000.00	325,866.67	0.00	0.00	2,506.66	328,373.33	0.00
112735	FHLB 1.94 (CAL	3130AHLX2	1.94000	01/28/2025	50,000,000.00	334,111.11	0.00	0.00	2,694.45	336,805.56	0.00
112751	FHLB 1.76 (CAL	3130AHXS7	1.76000	01/29/2024	50,000,000.00	300,666.67	0.00	0.00	2,444.44	303,111.11	0.00
112752	FHLB 1.76 (CAL	3130AHXS7	1.76000	01/29/2024	5,000,000.00	30,066.67	0.00	0.00	244.44	30,311.11	0.00
112753	FHLB 2.10 (CAL	3130AHY23	2.10000	01/29/2027	50,000,000.00	358,750.00	0.00	0.00	2,916.67	361,666.67	0.00
112754	FHLB 2.10 (CAL	3130AHY23	2.10000	01/29/2027	15,000,000.00	107,625.00	0.00	0.00	875.00	108,500.00	0.00
113541	FHLB 1.20 (CAL	3130AJJQ3	1.20000	04/27/2027	50,000,000.00	58,333.33	0.00	0.00	1,666.67	60,000.00	0.00
113600	FHLB 1.20 (CAL	3130AJK40	1.20000	05/04/2027	50,000,000.00	46,666.67	0.00	0.00	1,666.66	48,333.33	0.00
114029	FHLB 1.00 (CAL	3130AJRQ4	1.00000	06/25/2027	50,000,000.00	218,055.56	0.00	0.00	1,388.89	219,444.45	0.00



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114118	FHLB 1.02 (CAL	3130AJSQ3	1.02000	07/06/2027	24,185,000.00	100,045.29	0.00	0.00	685.24	100,730.53	0.00
114223	FHLB 0.77 (CAL	3130AJV48	.77000	07/28/2027	50,000,000.00	132,611.11	0.00	0.00	1,069.44	133,680.55	0.00
114337	FHLB 1.02 (CAL	3130AJWG0	1.02000	08/10/2028	32,995,000.00	104,704.14	0.00	0.00	934.86	105,639.00	0.00
114617	FHLB 1.30 (CAL	3130AK3V6	1.30000	09/30/2030	39,950,000.00	89,443.61	0.00	0.00	1,442.64	90,886.25	0.00
114722	FHLB 1.25 (CAL	3130AKA71	1.25000	10/08/2030	50,000,000.00	93,750.00	0.00	0.00	1,736.11	95,486.11	0.00
114733	FHLB 1.21 (CAL	3130AKAQ9	1.21000	10/07/2030	50,000,000.00	92,430.56	0.00	0.00	1,680.55	94,111.11	0.00
114743	FHLB 1.21 (CAL	3130AKAQ9	1.21000	10/07/2030	38,200,000.00	70,616.95	0.00	0.00	1,283.94	71,900.89	0.00
114771	FHLB 1.08 (CAL	3130AKB96	1.08000	10/02/2030	50,000,000.00	90,000.00	0.00	0.00	1,500.00	91,500.00	0.00
Inv Type: 1250 FHLB Fxd-(S) 30/360					1,529,545,000.00	7,273,144.13	0.00	0.00	74,694.54	7,347,838.67	0.00
113226	FHLB D-N	313384U23	.35000	12/21/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113227	FHLB D-N	313384U23	.35000	12/21/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113228	FHLB D-N	313384T74	.35000	12/18/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113229	FHLB D-N	313384T74	.35000	12/18/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113230	FHLB D-N	313385BY1	.38000	02/16/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113231	FHLB D-N	313385BY1	.38000	02/16/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113232	FHLB D-N	313384U98	.35000	12/28/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113233	FHLB D-N	313384U98	.35000	12/28/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113234	FHLB D-N	313385CB0	.39000	02/19/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113235	FHLB D-N	313385CB0	.39000	02/19/2021	37,073,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113243	FHLB D-N	313385BA3	.37000	01/25/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113244	FHLB D-N	313385BA3	.37000	01/25/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113247	FHLB D-N	313385CB0	.39000	02/19/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113248	FHLB D-N	313385CB0	.39000	02/19/2021	35,890,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113254	FHLB D-N	313385CB0	.39000	02/19/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113255	FHLB D-N	313385CB0	.39000	02/19/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113256	FHLB D-N	313385AV8	.37000	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113257	FHLB D-N	313385AV8	.37000	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113258	FHLB D-N	313384V30	.34000	12/30/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113259	FHLB D-N	313384V30	.34000	12/30/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113260	FHLB D-N	313385CH7	.39000	02/25/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113261	FHLB D-N	313385CH7	.39000	02/25/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00



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113311	FHLB D-N	313385AD8	.11000	01/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113312	FHLB D-N	313385AD8	.11000	01/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113313	FHLB D-N	313385AD8	.11000	01/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113314	FHLB D-N	313385AD8	.11000	01/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113315	FHLB D-N	313385AH9	.11000	01/08/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113316	FHLB D-N	313385AH9	.11000	01/08/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113317	FHLB D-N	313385AH9	.11000	01/08/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113318	FHLB D-N	313385AH9	.11000	01/08/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113330	FHLB D-N	313385BJ4	.22000	02/02/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113331	FHLB D-N	313385BJ4	.22000	02/02/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113332	FHLB D-N	313385CN4	.24000	03/02/2021	49,979,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113335	FHLB D-N	313385BH8	.22000	02/01/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113336	FHLB D-N	313385BH8	.22000	02/01/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113339	FHLB D-N	313385CM6	.24000	03/01/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113340	FHLB D-N	313385CM6	.24000	03/01/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113495	FHLB D-N	313385AV8	.19000	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113496	FHLB D-N	313385AV8	.19000	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113497	FHLB D-N	313385AL0	.19000	01/11/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113498	FHLB D-N	313385AL0	.19000	01/11/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113607	FHLB D-N	313385EW2	.20000	04/27/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113608	FHLB D-N	313385EW2	.20000	04/27/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113669	FHLB D-N	313385DF0	.44000	03/19/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113670	FHLB D-N	313385DF0	.44000	03/19/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114689	FHLB D-N	313384T74	.09200	12/18/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114690	FHLB D-N	313384T74	.09200	12/18/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114715	FHLB D-N	313384T74	.09000	12/18/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114721	FHLB D-N	313384T74	.09000	12/18/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114740	FHLB D-N	313384U49	.09000	12/23/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114741	FHLB D-N	313384U49	.09000	12/23/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114776	FHLB D-N	313384U49	.09000	12/23/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114777	FHLB D-N	313384U49	.09000	12/23/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114778	FHLB D-N	313384U49	.09000	12/23/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00



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114779	FHLB D-N	313384U49	.09000	12/23/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114808	FHLB D-N	313385AD8	.09200	01/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114809	FHLB D-N	313385AD8	.09000	01/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114839	FHLB D-N	313385AF3	.09500	01/06/2021	38,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114855	FHLB D-N	313385AF3	.09500	01/06/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114856	FHLB D-N	313385AF3	.09500	01/06/2021	26,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114857	FHLB D-N	313384T74	.09000	12/18/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114858	FHLB D-N	313384T74	.09000	12/18/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114859	FHLB D-N	313385AE6	.09000	01/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114860	FHLB D-N	313385AE6	.09000	01/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114873	FHLB D-N	313385AE6	.09000	01/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114893	FHLB D-N	313385AE6	.09500	01/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114906	FHLB D-N	313385AV8	.10000	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114907	FHLB D-N	313384V48	.09500	12/31/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114915	FHLB D-N	313384V48	.09500	12/31/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114916	FHLB D-N	313384V48	.09500	12/31/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114924	FHLB D-N	313385AV8	.10000	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114925	FHLB D-N	313385AV8	.10000	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114928	FHLB D-N	313384V48	.09000	12/31/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114929	FHLB D-N	313384V48	.09000	12/31/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114941	FHLB D-N	313385AG1	.09500	01/07/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114942	FHLB D-N	313385GD2	.10500	05/28/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114943	FHLB D-N	313385GD2	.10500	05/28/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114949	FHLB D-N	313385EZ5	.10000	04/30/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114950	FHLB D-N	313385EZ5	.10000	04/30/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114951	FHLB D-N	313385GH3	.10000	06/01/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114952	FHLB D-N	313385GH3	.10000	06/01/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114953	FHLB D-N	313384U23	.08500	12/21/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114954	FHLB D-N	313384U23	.08500	12/21/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114960	FHLB D-N	313385AM8	.09000	01/12/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114961	FHLB D-N	313385AM8	.09000	01/12/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114975	FHLB D-N	313385AX4	.09000	01/22/2021	43,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00



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114987	FHLB D-N	313385BB1	.09000	01/26/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114988	FHLB D-N	313385BB1	.09000	01/26/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114992	FHLB D-N	313385BA3	.09000	01/25/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114993	FHLB D-N	313385BA3	.09000	01/25/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115002	FHLB D-N	313385BH8	.09000	02/01/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115003	FHLB D-N	313385BH8	.09000	02/01/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115004	FHLB D-N	313385BJ4	.09000	02/02/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115005	FHLB D-N	313385BJ4	.09000	02/02/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115006	FHLB D-N	313385EP7	.10000	04/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115007	FHLB D-N	313385EP7	.10000	04/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115008	FHLB D-N	313385EP7	.10000	04/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115015	FHLB D-N	313385BK1	.09000	02/03/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115016	FHLB D-N	313385BK1	.09000	02/03/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115017	FHLB D-N	313385BK1	.09000	02/03/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115018	FHLB D-N	313385BK1	.09000	02/03/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115025	FHLB D-N	313385BL9	.09000	02/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115026	FHLB D-N	313385BL9	.09000	02/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115027	FHLB D-N	313385BM7	.09000	02/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115028	FHLB D-N	313385BM7	.09000	02/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115029	FHLB D-N	313385BM7	.09000	02/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115030	FHLB D-N	313385BE5	.07000	01/29/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115031	FHLB D-N	313385BE5	.07000	01/29/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115047	FHLB D-N	313385CR5	.09000	03/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115048	FHLB D-N	313385CR5	.09000	03/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115049	FHLB D-N	313385CM6	.09000	03/01/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115050	FHLB D-N	313384T58	.08000	12/16/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115051	FHLB D-N	313384T58	.08000	12/16/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115052	FHLB D-N	313384S75	.07500	12/10/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115053	FHLB D-N	313384S75	.07500	12/10/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115067	FHLB D-N	313384V30	.09000	12/30/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115068	FHLB D-N	313384V30	.09000	12/30/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115069	FHLB D-N	313385BJ4	.09000	02/02/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00



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115070	FHLB D-N	313385BM7	.09000	02/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115079	FHLB D-N	313385AE6	.08000	01/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115080	FHLB D-N	313385CB0	.09000	02/19/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115115	FHLB D-N	313385AF3	.08500	01/06/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115116	FHLB D-N	313385AF3	.08500	01/06/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115122	FHLB D-N	313385AE6	.08500	01/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115123	FHLB D-N	313385AE6	.08500	01/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115129	FHLB D-N	313384T41	.08000	12/15/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115130	FHLB D-N	313384T41	.08000	12/15/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115131	FHLB D-N	313385AH9	.08500	01/08/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115132	FHLB D-N	313385AH9	.08500	01/08/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115133	FHLB D-N	313385AP1	.08500	01/14/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115134	FHLB D-N	313385AP1	.08500	01/14/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115135	FHLB D-N	313385AP1	.08500	01/14/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115136	FHLB D-N	313385AP1	.08500	01/14/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115169	FHLB D-N	313385AF3	.08000	01/06/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115170	FHLB D-N	313385AN6	.08500	01/13/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115175	FHLB D-N	313384V30	.08000	12/30/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115176	FHLB D-N	313384V30	.08000	12/30/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115261	FHLB D-N	313385AX4	.06500	01/22/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115262	FHLB D-N	313385AX4	.06500	01/22/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115263	FHLB D-N	313385BA3	.06500	01/25/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115264	FHLB D-N	313385BA3	.06500	01/25/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115278	FHLB D-N	313385AV8	.07500	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115279	FHLB D-N	313385AV8	.07500	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115288	FHLB D-N	313385AV8	.07000	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115289	FHLB D-N	313385CG9	.08500	02/24/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115290	FHLB D-N	313385CG9	.08500	02/24/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115317	FHLB D-N	313385BM7	.08000	02/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115318	FHLB D-N	313385BM7	.08000	02/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115319	FHLB D-N	313385BQ8	.08000	02/08/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115320	FHLB D-N	313385BQ8	.08000	02/08/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00



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Inv No	Description	CUSIP	Int Rate	Maturity Date	Current Period Ending Par	Prior Period Stored Accrual	Prior Period Calc. Adj. & Posted Accrual Adj	Posted Receipts	Scheduled Accruals	Ending Period Accrued	Gain/Loss/Sale / Writedown
115332	FHLB D-N	313385CP9	.08400	03/03/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115333	FHLB D-N	313385CP9	.08400	03/03/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115334	FHLB D-N	313385BC9	.07500	01/27/2021	36,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115345	FHLB D-N	313385AU0	.07000	01/19/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115346	FHLB D-N	313385AU0	.07000	01/19/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
Inv Type: 1270 FHLB DISC-A/360					7,665,942,000.00	0.00	0.00	0.00	0.00	0.00	0.00
110594	FHLMC 2.60 (CA	3134GTKG7	2.60000	05/03/2024	50,000,000.00	104,722.22	0.00	0.00	3,611.11	108,333.33	0.00
110796	FHLMC 2.44 (CA	3134GTPG2	2.44000	05/28/2024	50,000,000.00	13,555.56	0.00	0.00	3,388.88	16,944.44	0.00
110837	FHLMC 2.45 (CA	3134GTQM8	2.45000	05/28/2024	25,000,000.00	6,805.56	0.00	0.00	1,701.38	8,506.94	0.00
111256	FHLMC 2.20 (CA	3134GTL68	2.20000	07/29/2025	50,000,000.00	375,833.33	0.00	0.00	3,055.56	378,888.89	0.00
112365	FHLMC 2.08 (CA	3134GUY9P	2.08000	12/30/2026	50,000,000.00	439,111.11	0.00	0.00	2,888.89	442,000.00	0.00
112420	FHLMC 2.00 (CA	3134GUA26	2.00000	12/23/2025	50,000,000.00	441,666.67	0.00	0.00	2,777.77	444,444.44	0.00
112421	FHLMC 2.00 (CA	3134GUA26	2.00000	12/23/2025	50,000,000.00	441,666.67	0.00	0.00	2,777.77	444,444.44	0.00
112422	FHLMC 2.01 (CA	3134GUB25	2.01000	12/23/2026	50,000,000.00	443,875.00	0.00	0.00	2,791.67	446,666.67	0.00
112423	FHLMC 2.01 (CA	3134GUB25	2.01000	12/23/2026	50,000,000.00	443,875.00	0.00	0.00	2,791.67	446,666.67	0.00
112439	FHLMC 2.01 (CA	3134GUB58	2.01000	12/23/2026	50,000,000.00	443,875.00	0.00	0.00	2,791.67	446,666.67	0.00
112500	FHLMC 2.15 (CA	3134GUF88	2.15000	12/23/2026	50,000,000.00	474,791.67	0.00	0.00	2,986.11	477,777.78	0.00
112501	FHLMC 2.16 (CA	3134GUG95	2.16000	12/23/2026	50,000,000.00	477,000.00	0.00	0.00	3,000.00	480,000.00	0.00
112522	FHLMC 2.01 (CA	3134GUK41	2.01000	12/24/2024	50,000,000.00	441,083.33	0.00	0.00	2,791.67	443,875.00	0.00
112648	FHLMC 2.00 (CA	3134GU2K5	2.00000	01/21/2025	50,000,000.00	363,888.89	0.00	0.00	2,777.78	366,666.67	0.00
112649	FHLMC 2.00 (CA	3134GU2K5	2.00000	01/21/2025	50,000,000.00	363,888.89	0.00	0.00	2,777.78	366,666.67	0.00
112650	FHLMC 2.00 (CA	3134GU2K5	2.00000	01/21/2025	50,000,000.00	363,888.89	0.00	0.00	2,777.78	366,666.67	0.00
112901	FHLMC 1.50	3137EAP0	1.50000	02/12/2025	25,000,000.00	114,583.33	0.00	0.00	1,041.67	115,625.00	0.00
113109	FHLMC 0.95 (CA	3134GVGN2	.95000	03/12/2025	50,000,000.00	105,555.56	0.00	0.00	1,319.44	106,875.00	0.00
113117	FHLMC 1.00 (CA	3134GVGM4	1.00000	03/17/2026	50,000,000.00	104,166.67	0.00	0.00	1,388.89	105,555.56	0.00
113157	FHLMC 1.00 (CA	3134GVGX0	1.00000	03/18/2025	50,000,000.00	102,777.78	0.00	0.00	1,388.89	104,166.67	0.00
113530	FHLMC 1.00 (CA	3134GVMU9	1.00000	04/28/2026	50,000,000.00	47,222.22	0.00	0.00	1,388.89	48,611.11	0.00
113531	FHLMC 0.95 (CA	3134GVMV7	.95000	04/28/2025	50,000,000.00	44,861.11	0.00	0.00	1,319.45	46,180.56	0.00
113544	FHLMC 1.00 (CA	3134GVNK0	1.00000	10/28/2025	50,000,000.00	47,222.22	0.00	0.00	1,388.89	48,611.11	0.00
113668	FHLMC 1.05 (CA	3134GVQR2	1.05000	05/04/2027	50,000,000.00	40,833.33	0.00	0.00	1,458.34	42,291.67	0.00
113728	FHLMC 0.75 (CA	3134GVRV2	.75000	05/27/2025	50,000,000.00	5,208.33	0.00	0.00	1,041.67	6,250.00	0.00



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113729	FHLMC 0.75 (CA	3134GVRW0	.75000	05/27/2025	50,000,000.00	5,208.33	0.00	0.00	1,041.67	6,250.00	0.00
113740	FHLMC 0.77 (CA	3134GVSG4	.77000	05/27/2025	50,000,000.00	5,347.22	0.00	0.00	1,069.45	6,416.67	0.00
113750	FHLMC 0.77 (CA	3134GVSP4	.77000	05/27/2025	50,000,000.00	5,347.22	0.00	0.00	1,069.45	6,416.67	0.00
113767	FHLMC 1.05 (CA	3134GVTY4	1.05000	05/27/2027	50,000,000.00	7,291.67	0.00	0.00	1,458.33	8,750.00	0.00
113774	FHLMC 1.07 (CA	3134GVUQ9	1.07000	05/27/2027	50,000,000.00	7,430.56	0.00	0.00	1,486.11	8,916.67	0.00
113793	FHLMC 0.73 (CA	3134GVVJ4	.73000	05/27/2025	50,000,000.00	5,069.44	0.00	0.00	1,013.89	6,083.33	0.00
113992	FHLMC 1.00 (CA	3134GV5S8	1.00000	06/23/2027	25,000,000.00	110,416.67	0.00	0.00	694.44	111,111.11	0.00
114019	FHLMC 1.00 (CA	3134GVX78	1.00000	06/28/2027	25,000,000.00	108,333.33	0.00	0.00	694.45	109,027.78	0.00
114045	FHLMC 0.71 (CA	3134GV2C1	.71000	06/23/2025	50,000,000.00	153,833.33	0.00	0.00	986.11	154,819.44	0.00
114099	FHLMC 0.75 (CA	3134GV4Y1	.75000	07/08/2025	50,000,000.00	150,000.00	0.00	0.00	1,041.66	151,041.66	0.00
114120	FHLMC 0.74 (CA	3134GV5S3	.74000	07/15/2025	50,000,000.00	140,805.56	0.00	0.00	1,027.77	141,833.33	0.00
114133	FHLMC 0.75 (CA	3134GV4Y1	.75000	07/08/2025	50,000,000.00	150,000.00	0.00	0.00	1,041.66	151,041.66	0.00
114134	FHLMC 0.75 (CA	3134GV4Y1	.75000	07/08/2025	17,800,000.00	53,400.00	0.00	0.00	370.84	53,770.84	0.00
114146	FHLMC 0.77 (CA	3134GV6S2	.77000	07/15/2025	50,000,000.00	146,513.89	0.00	0.00	1,069.44	147,583.33	0.00
114161	FHLMC 0.83 (CA	3134GWAJ5	.83000	07/22/2026	25,000,000.00	74,930.56	0.00	0.00	576.38	75,506.94	0.00
114217	FHLMC 1.00 (CA	3134GWDA1	1.00000	07/29/2027	50,000,000.00	170,833.33	0.00	0.00	1,388.89	172,222.22	0.00
114224	FHLMC 0.83 (CA	3134GWDM5	.83000	07/29/2027	50,000,000.00	141,791.67	0.00	0.00	1,152.77	142,944.44	0.00
114258	FHLMC 0.75 (CA	3134GWEW2	.75000	07/29/2025	50,000,000.00	128,125.00	0.00	0.00	1,041.67	129,166.67	0.00
114286	FHLMC 0.75 (CA	3134GWGY6	.75000	08/04/2025	25,000,000.00	61,458.33	0.00	0.00	520.84	61,979.17	0.00
114308	FHLMC 1.10 (CA	3134GWJA5	1.10000	02/12/2029	25,000,000.00	84,027.78	0.00	0.00	763.89	84,791.67	0.00
114371	FHLMC 1.10 (CA	3134GWQA7	1.10000	08/20/2029	25,000,000.00	77,916.67	0.00	0.00	763.89	78,680.56	0.00
114378	FHLMC 1.15 (CA	3134GWQS8	1.15000	08/24/2029	25,000,000.00	78,263.89	0.00	0.00	798.61	79,062.50	0.00
114390	FHLMC 1.07 (CA	3134GWQY5	1.07000	08/25/2028	25,000,000.00	72,076.39	0.00	0.00	743.05	72,819.44	0.00
114391	FHLMC 1.25 (CA	3134GWRH1	1.25000	08/26/2030	25,000,000.00	83,333.33	0.00	0.00	868.06	84,201.39	0.00
114393	FHLMC 1.26 (CA	3134GWRG3	1.26000	09/03/2030	25,000,000.00	77,875.00	0.00	0.00	875.00	78,750.00	0.00
114454	FHLMC 1.20 (CA	3134GW2S4	1.20000	08/27/2030	25,000,000.00	78,333.33	0.00	0.00	833.34	79,166.67	0.00
114465	FHLMC 1.20 (CA	3134GW3A2	1.20000	09/09/2030	25,000,000.00	69,166.67	0.00	0.00	833.33	70,000.00	0.00
114490	FHLMC 1.25 (CA	3134GWB96	1.25000	09/09/2030	25,000,000.00	72,048.61	0.00	0.00	868.06	72,916.67	0.00



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114491	FHLMC 1.28 (CA	3134GWC79	1.28000	09/17/2030	25,000,000.00	66,666.67	0.00	0.00	888.89	67,555.56	0.00
114506	FHLMC 1.25 (CA	3134GWD45	1.25000	09/16/2030	25,000,000.00	65,972.22	0.00	0.00	868.06	66,840.28	0.00
114526	FHLMC 1.32 (CA	3134GWF68	1.32000	09/17/2030	25,000,000.00	68,750.00	0.00	0.00	916.67	69,666.67	0.00
114623	FHLMC 1.00 (CA	3134GWQ3 3	1.00000	09/28/2028	50,000,000.00	88,888.89	0.00	0.00	1,388.89	90,277.78	0.00
114624	FHLMC 1.33 (CA	3134GWQ7 4	1.33000	09/26/2030	50,000,000.00	118,222.22	0.00	0.00	1,847.22	120,069.44	0.00
114640	FHLMC 1.25 (CA	3134GWSX5	1.25000	09/23/2030	50,000,000.00	121,527.78	0.00	0.00	1,736.11	123,263.89	0.00
114641	FHLMC 1.25 (CA	3134GWSX5	1.25000	09/23/2030	50,000,000.00	121,527.78	0.00	0.00	1,736.11	123,263.89	0.00
114642	FHLMC 1.00 (CA	3134GWSZ0	1.00000	09/28/2028	50,000,000.00	88,888.89	0.00	0.00	1,388.89	90,277.78	0.00
114643	FHLMC 1.00 (CA	3134GWSZ0	1.00000	09/28/2028	50,000,000.00	88,888.89	0.00	0.00	1,388.89	90,277.78	0.00
114660	FHLMC 1.25 (CA	3134GWTM 8	1.25000	09/30/2030	50,000,000.00	111,111.11	0.00	0.00	1,736.11	112,847.22	0.00
114675	FHLMC 1.25 (CA	3134GWUA 2	1.25000	09/30/2030	50,000,000.00	111,111.11	0.00	0.00	1,736.11	112,847.22	0.00
114702	FHLMC 1.24 (CA	3134GWUN 4	1.24000	09/30/2030	50,000,000.00	110,222.22	0.00	0.00	1,722.22	111,944.44	0.00
114744	FHLMC 1.24 (CA	3134GWW5 1	1.24000	10/08/2030	50,000,000.00	91,277.78	0.00	0.00	1,722.22	93,000.00	0.00
114792	FHLMC 1.25 (CA	3134GWXP6	1.25000	10/15/2030	50,000,000.00	81,597.22	0.00	0.00	1,736.11	83,333.33	0.00
114793	FHLMC 1.25 (CA	3134GWXQ 4	1.25000	10/22/2030	50,000,000.00	69,444.44	0.00	0.00	1,736.12	71,180.56	0.00
114819	FHLMC 1.26 (CA	3134GWYT7	1.26000	10/15/2030	50,000,000.00	82,250.00	0.00	0.00	1,750.00	84,000.00	0.00
114829	FHLMC 1.26 (CA	3134GWYY6	1.26000	10/22/2030	50,000,000.00	70,000.00	0.00	0.00	1,750.00	71,750.00	0.00
114830	FHLMC 1.26 (CA	3134GWYY6	1.26000	10/22/2030	25,000,000.00	35,000.00	0.00	0.00	875.00	35,875.00	0.00
114831	FHLMC 1.27 (CA	3134GWZ66	1.27000	10/22/2030	50,000,000.00	70,555.56	0.00	0.00	1,763.88	72,319.44	0.00
114841	FHLMC 1.27 (CA	3134GWZ74	1.27000	10/21/2030	50,000,000.00	72,319.44	0.00	0.00	1,763.89	74,083.33	0.00
114842	FHLMC 1.29 (CA	3134GWZF6	1.29000	10/21/2030	50,000,000.00	73,458.33	0.00	0.00	1,791.67	75,250.00	0.00
114843	FHLMC 1.30 (CA	3134GWZH2	1.30000	10/28/2030	50,000,000.00	61,388.89	0.00	0.00	1,805.55	63,194.44	0.00
114844	FHLMC 1.30 (CA	3134GWZN9	1.30000	10/28/2030	50,000,000.00	61,388.89	0.00	0.00	1,805.55	63,194.44	0.00
114854	FHLMC 1.30 (CA	3134GWZZ2	1.30000	10/28/2030	50,000,000.00	61,388.89	0.00	0.00	1,805.55	63,194.44	0.00
114875	FHLMC 1.30 (CA	3134GW3N4	1.30000	10/28/2030	50,000,000.00	61,388.89	0.00	0.00	1,805.55	63,194.44	0.00
114876	FHLMC 1.31 (CA	3134GW4D5	1.31000	10/28/2030	50,000,000.00	61,861.11	0.00	0.00	1,819.45	63,680.56	0.00
114884	FHLMC 1.31 (CA	3134GW4K9	1.31000	10/28/2030	50,000,000.00	61,861.11	0.00	0.00	1,819.45	63,680.56	0.00
114892	FHLMC 1.30 (CA	3134GW4S2	1.30000	10/28/2030	50,000,000.00	61,388.89	0.00	0.00	1,805.55	63,194.44	0.00



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114970	FHLMC 1.50 (CA	3134GW6M3	1.50000	11/04/2032	50,000,000.00	58,333.33	0.00	0.00	2,083.34	60,416.67	0.00
114971	FHLMC 1.50 (CA	3134GW6R2	1.50000	11/05/2032	50,000,000.00	56,250.00	0.00	0.00	2,083.33	58,333.33	0.00
114972	FHLMC 1.31 (CA	3134GW6Q4	1.31000	11/12/2030	50,000,000.00	36,388.89	0.00	0.00	1,819.44	38,208.33	0.00
114973	FHLMC 1.31 (CA	3134GW6Q4	1.31000	11/12/2030	25,000,000.00	18,194.44	0.00	0.00	909.73	19,104.17	0.00
115000	FHLMC 1.41 (CA	3134GW6Y7	1.41000	11/17/2031	50,000,000.00	29,375.00	0.00	0.00	1,958.33	31,333.33	0.00
115065	FHLMC 1.50 (CA	3134GXAK0	1.50000	08/09/2032	50,000,000.00	47,916.67	0.00	0.00	2,083.33	50,000.00	0.00
115087	FHLMC 1.50 (CA	3134GXAQ7	1.50000	11/23/2032	50,000,000.00	16,666.67	0.00	0.00	2,083.33	18,750.00	0.00
115094	FHLMC 1.36 (CA	3134GXAT1	1.36000	11/26/2030	50,000,000.00	15,111.11	0.00	0.00	1,888.89	17,000.00	0.00
115223	FHLMC 1.32 (CA	3134GXEC4	1.32000	11/25/2031	50,000,000.00	12,833.33	0.00	0.00	1,833.34	14,666.67	0.00
115224	FHLMC 1.42 (CA	3134GXEB6	1.42000	11/23/2032	50,000,000.00	13,805.56	0.00	0.00	1,972.22	15,777.78	0.00
115242	FHLMC 1.32 (CA	3134GXEK6	1.32000	11/25/2031	50,000,000.00	12,833.33	0.00	0.00	1,833.34	14,666.67	0.00
115243	FHLMC 1.42 (CA	3134GXEN0	1.42000	11/23/2032	50,000,000.00	13,805.56	0.00	0.00	1,972.22	15,777.78	0.00
115244	FHLMC 1.49 (CA	3134GXEQ3	1.49000	11/26/2032	50,000,000.00	14,486.11	0.00	0.00	2,069.45	16,555.56	0.00
115284	FHLMC 1.40 (CA	3134GXFD1	1.40000	12/02/2031	50,000,000.00	0.00	0.00	0.00	1,944.44	1,944.44	0.00
Inv Type: 1500 FHLMC Fxd-(S) 30/360					4,217,800,000.00	11,155,483.34	0.00	0.00	154,961.11	11,310,444.45	0.00
113171	FHLMC 1.05 (CA	3134GVGZ5	1.05000	03/18/2025	25,000,000.00	53,958.33	0.00	0.00	729.17	54,687.50	0.00
114030	FHLMC 0.75 (CA	3134GVZ50	.75000	12/26/2025	50,000,000.00	68,750.00	0.00	0.00	1,041.67	69,791.67	0.00
114100	FHLMC 0.73 (CA	3134GV5B0	.73000	07/09/2025	50,000,000.00	53,736.11	0.00	0.00	1,013.89	54,750.00	0.00
Inv Type: 1510 FHLMC Fxd-(Q) 30/360					125,000,000.00	176,444.44	0.00	0.00	2,784.73	179,229.17	0.00
103255	FNMA 1.375	3135G0J20	1.37500	02/26/2021	50,000,000.00	183,333.33	0.00	0.00	1,909.73	185,243.06	0.00
113832	FNMA 0.75 (CAL	3136G4VU4	.75000	05/27/2025	50,000,000.00	5,208.33	0.00	0.00	1,041.67	6,250.00	0.00
114028	FNMA 0.50	3135G04Z3	.50000	06/17/2025	25,000,000.00	56,597.23	0.00	0.00	347.22	56,944.45	0.00
114101	FNMA 0.71 (CAL	3136G4YQ0	.71000	07/09/2025	50,000,000.00	141,013.89	0.00	0.00	986.11	142,000.00	0.00
114155	FNMA 0.82 (CAL	3136G4YZ0	.82000	07/09/2026	50,000,000.00	161,722.22	0.00	0.00	1,138.89	162,861.11	0.00
114160	FNMA 0.95 (CAL	3136G4YY3	.95000	07/15/2027	50,000,000.00	180,763.89	0.00	0.00	1,319.44	182,083.33	0.00
114179	FNMA 0.75 (CAL	3135G05C3	.75000	06/30/2025	21,000,000.00	66,500.00	0.00	0.00	437.50	66,937.50	0.00
114285	FNMA 0.875 (CA	3136G4E33	.87500	07/30/2027	25,000,000.00	74,131.94	0.00	0.00	607.64	74,739.58	0.00
114392	FNMA 1.18 (CAL	3136G4R88	1.18000	08/26/2030	50,000,000.00	154,055.56	0.00	0.00	1,638.88	155,694.44	0.00
114417	FNMA 1.25 (CAL	3136G4U68	1.25000	08/27/2030	25,000,000.00	82,465.28	0.00	0.00	868.05	83,333.33	0.00



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114503	FNMA 1.18 (CAL	3136G4R88	1.18000	08/26/2030	25,000,000.00	77,027.78	0.00	0.00	819.44	77,847.22	0.00
114525	FNMA 1.12 (CAL	3136G42S1	1.12000	09/11/2030	25,000,000.00	63,000.00	0.00	0.00	777.78	63,777.78	0.00
114631	FNMA 1.20 (CAL	3136G43U5	1.20000	09/27/2030	50,000,000.00	106,666.67	0.00	0.00	1,666.66	108,333.33	0.00
114632	FNMA 1.25 (CAL	3136G43V3	1.25000	09/27/2030	50,000,000.00	111,111.11	0.00	0.00	1,736.11	112,847.22	0.00
114901	FNMA NOTE 0.87	3135G05Q2	.87500	08/05/2030	50,000,000.00	142,187.50	0.00	0.00	1,215.27	143,402.77	0.00
114940	FNMA 1.20 (CAL	3136G45T6	1.20000	10/28/2030	50,000,000.00	56,666.67	0.00	0.00	1,666.66	58,333.33	0.00
114983	FNMA 1.45 (CAL	3136G47J6	1.45000	10/28/2032	50,000,000.00	68,472.22	0.00	0.00	2,013.89	70,486.11	0.00
114984	FNMA 1.365 (CA	3136G47K3	1.36500	10/28/2031	50,000,000.00	64,458.33	0.00	0.00	1,895.84	66,354.17	0.00
114985	FNMA 1.45 (CAL	3135GA2C4	1.45000	11/18/2032	50,000,000.00	28,194.44	0.00	0.00	2,013.89	30,208.33	0.00
114986	FNMA 1.26 (CAL	3135GA2D2	1.26000	10/28/2030	50,000,000.00	59,500.00	0.00	0.00	1,750.00	61,250.00	0.00
115001	FNMA 1.46 (CAL	3135GA2E0	1.46000	11/17/2032	50,000,000.00	30,416.67	0.00	0.00	2,027.77	32,444.44	0.00
115058	FNMA 1.22 (CAL	3136G42K8	1.22000	08/27/2032	50,000,000.00	160,972.22	0.00	0.00	1,694.45	162,666.67	0.00
115059	FNMA 1.22 (CAL	3136G42K8	1.22000	08/27/2032	49,250,000.00	158,557.64	0.00	0.00	1,669.03	160,226.67	0.00
115066	FNMA 1.27 (CAL	3135GA2V2	1.27000	11/18/2030	50,000,000.00	24,694.44	0.00	0.00	1,763.89	26,458.33	0.00
115109	FNMA 1.24 (CAL	3135GA3T6	1.24000	11/25/2030	50,000,000.00	13,777.78	0.00	0.00	1,722.22	15,500.00	0.00
115126	FNMA 1.50 (CAL	3135GA4A6	1.50000	11/16/2032	50,000,000.00	33,333.33	0.00	0.00	2,083.34	35,416.67	0.00
115127	FNMA 1.32 (CAL	3135GA4C2	1.32000	11/18/2030	50,000,000.00	25,666.67	0.00	0.00	1,833.33	27,500.00	0.00
115128	FNMA 1.50 (CAL	3135GA4B4	1.50000	11/23/2032	50,000,000.00	16,666.67	0.00	0.00	2,083.33	18,750.00	0.00
115254	FNMA NOTE 0.87	3135G05Q2	.87500	08/05/2030	50,000,000.00	142,187.50	0.00	0.00	1,215.28	143,402.78	0.00
115257	FNMA NOTE 0.87	3135G05Q2	.87500	08/05/2030	50,000,000.00	142,187.50	0.00	0.00	1,215.28	143,402.78	0.00
Inv Type: 2030 FNMA Fxd-(S) 30/360					1,345,250,000.00	2,631,536.81	0.00	0.00	43,158.59	2,674,695.40	0.00
113270	FNMA D-N	313589BU6	.20000	02/12/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113271	FNMA D-N	313589BU6	.20000	02/12/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113281	FNMA D-N	313589CM3	.10000	03/01/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113282	FNMA D-N	313589CM3	.10000	03/01/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113283	FNMA D-N	313589CM3	.10000	03/01/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113284	FNMA D-N	313589CM3	.10000	03/01/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113346	FNMA D-N	313589BU6	.20000	02/12/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113347	FNMA D-N	313589BU6	.20000	02/12/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
Inv Type: 2050 FNMA DISC-A/360					400,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113929	FHLMC 1.75 (CA	3134GVG44	1.50000	12/09/2025	50,000,000.00	172,916.67	0.00	0.00	2,083.33	175,000.00	0.00



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113982	FHLMC 3.50 (CA	3134GUWM8	2.00000	12/04/2024	50,000,000.00	244,444.44	0.00	0.00	2,777.78	247,222.22	0.00
Inv Type: 3060 MULTI CPN-FR-(Q) 30/360					100,000,000.00	417,361.11	0.00	0.00	4,861.11	422,222.22	0.00
110758	FHLMC 2.75 (CA	3134GTPB3	2.50000	05/28/2024	50,000,000.00	13,888.89	0.00	0.00	3,472.22	17,361.11	0.00
110785	FHLMC 3.00 (CA	3134GTPC1	2.37500	05/28/2024	25,000,000.00	6,597.22	0.00	0.00	1,649.31	8,246.53	0.00
Inv Type: 3070 MULTI CPN FR-(S) 30/360					75,000,000.00	20,486.11	0.00	0.00	5,121.53	25,607.64	0.00
114601	SHEFFIELD RECE	82124LM41	.17000	12/04/2020	44,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114633	MONT BLANC CAP	6117P4ME7	.18000	12/14/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114661	CANCARA ASSET	13738JMG2	.18000	12/16/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114662	CANCARA ASSET	13738JMG2	.18000	12/16/2020	8,750,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114676	CANCARA ASSET	13738JMJ6	.17000	12/18/2020	45,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114679	CANCARA ASSET	13738JMH0	.18000	12/17/2020	40,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114691	CANCARA ASSET	13738JMJ6	.17000	12/18/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114692	CANCARA ASSET	13738JMJ6	.17000	12/18/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114693	CANCARA ASSET	13738JMJ6	.17000	12/18/2020	2,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114697	CANADIAN IMP B	13608AMJ2	.14000	12/18/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114700	CANCARA ASSET	13738JMM9	.17000	12/21/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114701	CANCARA ASSET	13738JMM9	.17000	12/21/2020	22,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114704	CANCARA ASSET	13738JNB2	.19000	01/11/2021	43,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114705	TOYOTA MOTOR C	89233GMJ2	.14000	12/18/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114706	TOYOTA MOTOR C	89233GMJ2	.14000	12/18/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114726	CANADIAN IMP B	13608AMM5	.14000	12/21/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114728	TOYOTA MOTOR C	89233GMM5	.15000	12/21/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114729	TOYOTA MOTOR C	89233GMM5	.15000	12/21/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114731	THUNDER BAY FU	88602TMG5	.14000	12/16/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114739	MONT BLANC CAP	6117P4ND8	.20000	01/13/2021	34,156,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114748	CAFCO LLC CP	1247P2QB3	.19000	03/11/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114751	TOYOTA MOTOR C	89233GMG8	.15000	12/16/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114752	TORONTO DOMINI	89119AM21	.12500	12/02/2020	0.00	0.00	0.00	0.00	0.00	0.00	0.00
114753	CIESCO LLC CP	17177LQB3	.19000	03/11/2021	43,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114766	OLD LINE FUNDI	67983TNS1	.16000	01/26/2021	40,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00



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114785	CANCARA ASSET	13738JNV8	.18000	01/29/2021	25,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114786	MONT BLANC CAP	6117P4NL0	.18000	01/20/2021	40,848,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114788	ATLANTIC ASSET	04821TM77	.15000	12/07/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114791	LA FAYETTE ASS	50286LM75	.16000	12/07/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114794	LA FAYETTE ASS	50286LM42	.16000	12/04/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114801	JUPITER SEC CO	4820P2M28	.13000	12/02/2020	0.00	0.00	0.00	0.00	0.00	0.00	0.00
114802	OLD LINE FUNDI	67983TM29	.11000	12/02/2020	0.00	0.00	0.00	0.00	0.00	0.00	0.00
114803	CANCARA ASSET	13738JND8	.18000	01/13/2021	39,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114804	MONT BLANC CAP	6117P4N89	.17000	01/08/2021	19,901,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114810	CRC FUNDING LL	12619TN83	.15000	01/08/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114812	CRC FUNDING LL	12619TNC4	.16000	01/12/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114813	CAFCO LLC CP	1247P2N83	.15000	01/08/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114814	NATIXIS NY BRA	63873JM23	.11000	12/02/2020	0.00	0.00	0.00	0.00	0.00	0.00	0.00
114820	AUTOBAHN FUNDI	0527M0M46	.12000	12/04/2020	35,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114821	SHEFFIELD RECE	82124LM41	.16000	12/04/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114822	MONT BLANC CAP	6117P4P12	.20000	02/01/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114823	CHARIOT FUNDIN	15963TM71	.13000	12/07/2020	25,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114824	SHEFFIELD RECE	82124LM74	.15000	12/07/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114825	TORONTO DOMINI	89119AM39	.14000	12/03/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114827	CRC FUNDING LL	12619TNC4	.16000	01/12/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114828	LA FAYETTE ASS	50286LN58	.16000	01/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114832	OLD LINE FUNDI	67983TM78	.12000	12/07/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114833	TOYOTA MOTOR C	89233GN44	.16000	01/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114834	JUPITER SEC CO	4820P2M77	.13500	12/07/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114835	JUPITER SEC CO	4820P2M77	.13500	12/07/2020	19,800,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114836	CAFCO LLC CP	1247P2NE0	.15000	01/14/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114837	SHEFFIELD RECE	82124LM82	.13000	12/08/2020	40,379,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114840	MONT BLANC CAP	6117P4P53	.20000	02/05/2021	43,184,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114845	OLD LINE FUNDI	67983TM94	.11000	12/09/2020	47,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114846	CHARIOT FUNDIN	15963TM89	.14000	12/08/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114847	TORONTO DOMINI	89119AMA3	.14000	12/10/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114853	OLD LINE FUNDI	67983TN77	.15000	01/07/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00



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114861	CAFCO LLC CP	1247P2N59	.14000	01/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114862	CHARIOT FUNDIN	15963TM97	.13000	12/09/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114863	CAFCO LLC CP	1247P2N59	.12000	01/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114864	JUPITER SEC CO	4820P2M85	.14000	12/08/2020	40,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114865	OLD LINE FUNDI	67983TMH6	.12000	12/17/2020	25,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114874	CAFCO LLC CP	1247P2N42	.16000	01/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114877	MONT BLANC CAP	6117P4PA2	.19000	02/10/2021	25,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114878	JUPITER SEC CO	4820P2M93	.13000	12/09/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114879	SHEFFIELD RECE	82124LMA7	.14000	12/10/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114882	OLD LINE FUNDI	67983TMF0	.12000	12/15/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114883	CIESCO LLC CP	17177LN42	.14000	01/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114885	CRC FUNDING LL	12619TNL4	.16500	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114886	CHARIOT FUNDIN	15963TMB2	.14000	12/11/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114887	CHARIOT FUNDIN	15963TMB2	.14000	12/11/2020	20,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114888	MONT BLANC CAP	6117P4PA2	.19000	02/10/2021	40,965,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114889	OLD LINE FUNDI	67983TME3	.12000	12/14/2020	37,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114891	THUNDER BAY FU	88602TMF7	.12000	12/15/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114894	AUTOBAHN FUNDI	0527M0ME4	.13000	12/14/2020	25,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114895	CAFCO LLC CP	1247P2NC4	.16000	01/12/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114896	LA FAYETTE ASS	50286LPC1	.18000	02/12/2021	25,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114897	TORONTO DOMINI	89119AMB1	.12500	12/11/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114900	CRC FUNDING LL	12619TNM2	.16000	01/21/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114902	THUNDER BAY FU	88602TMF7	.13000	12/15/2020	30,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114903	AUTOBAHN FUNDI	0527M0ME4	.14000	12/14/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114904	AUTOBAHN FUNDI	0527M0ME4	.14000	12/14/2020	5,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114905	CHARIOT FUNDIN	15963TMF3	.14000	12/15/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114912	AUTOBAHN FUNDI	0527M0MF1	.15000	12/15/2020	35,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114917	JUPITER SEC CO	4820P2MF9	.13000	12/15/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114930	CAFCO LLC CP	1247P2NM2	.15000	01/21/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114934	CRC FUNDING LL	12619TNL4	.16000	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114936	CANADIAN IMP B	13608AMG8	.12000	12/16/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114937	SHEFFIELD RECE	82124LMB5	.14000	12/11/2020	39,300,000.00	0.00	0.00	0.00	0.00	0.00	0.00



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114938	CAFCO LLC CP	1247P2NM2	.16000	01/21/2021	19,361,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114955	CHARIOT FUNDIN	15963TMH9	.13000	12/17/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114956	CANADIAN IMP B	13608AM37	.11000	12/03/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114957	CAFCO LLC CP	1247P2NM2	.15000	01/21/2021	13,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114962	CRC FUNDING LL	12619TNN0	.17000	01/22/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114963	CIESCO LLC CP	17177LNM2	.15000	01/21/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114964	CIESCO LLC CP	17177LNM2	.15000	01/21/2021	5,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114965	CREDIT AGRICOL	22533TMX1	.11000	12/31/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114966	CAFCO LLC CP	1247P2NS9	.16000	01/26/2021	35,351,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114976	CREDIT AGRICOL	22533TMQ6	.12000	12/24/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114977	CHARIOT FUNDIN	15963TMH9	.13000	12/17/2020	24,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114978	NATIXIS NY BRA	63873JMX5	.14000	12/31/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114979	CREDIT AGRICOL	22533TMF0	.13000	12/15/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114980	CAFCO LLC CP	1247P2NR1	.15000	01/25/2021	36,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114982	OLD LINE FUNDI	67983TMU7	.13000	12/28/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114989	CRC FUNDING LL	12619TNS9	.16000	01/26/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114991	LA FAYETTE ASS	50286LM34	.14000	12/03/2020	30,852,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114994	OLD LINE FUNDI	67983TNE2	.15000	01/14/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114995	CREDIT AGRICOL	22533TMG8	.11500	12/16/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114996	LA FAYETTE ASS	50286LPN7	.21000	02/22/2021	32,214,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114998	ATLANTIC ASSET	04821TM44	.13000	12/04/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115009	OLD LINE FUNDI	67983TND4	.15000	01/13/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115010	LA FAYETTE ASS	50286LM42	.13000	12/04/2020	30,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115012	CREDIT AGRICOL	22533TMU7	.12000	12/28/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115032	TOYOTA MOTOR C	89233GNL6	.13000	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115033	TOYOTA MOTOR C	89233GNL6	.13000	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115034	NATIXIS NY BRA	63873JN48	.14000	01/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115035	NATIXIS NY BRA	63873JN48	.14000	01/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115036	LA FAYETTE ASS	50286LME0	.15000	12/14/2020	21,370,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115046	LA FAYETTE ASS	50286LMF7	.14000	12/15/2020	41,971,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115054	JUPITER SEC CO	4820P2M36	.12000	12/03/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115055	ATLANTIC ASSET	04821TM44	.13000	12/04/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00



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115060	THUNDER BAY FU	88602TM34	.11000	12/03/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115061	SHEFFIELD RECE	82124LMJ8	.15000	12/18/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115062	CREDIT AGRICOL	22533TMJ2	.12000	12/18/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115063	OLD LINE FUNDI	67983TNE2	.14000	01/14/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115071	OLD LINE FUNDI	67983TNL6	.15000	01/20/2021	25,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115072	AUTOBAHN FUNDI	0527MOMB0	.12000	12/11/2020	40,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115073	CRC FUNDING LL	12619TP57	.16000	02/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115074	CRC FUNDING LL	12619TP81	.17000	02/08/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115075	PFIZER INC CP	71708EM36	.12000	12/03/2020	33,359,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115081	AUTOBAHN FUNDI	0527MOM46	.13000	12/04/2020	33,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115084	CANADIAN IMP B	13608AM45	.11000	12/04/2020	36,811,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115088	CIESCO LLC CP	17177LP57	.16000	02/05/2021	30,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115089	AUTOBAHN FUNDI	0527MOME4	.13000	12/14/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115090	MONT BLANC CAP	6117P4Q11	.20000	03/01/2021	28,192,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115095	MONT BLANC CAP	6117P4N71	.18000	01/07/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115096	LA FAYETTE ASS	50286LMJ9	.13000	12/18/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115097	NATIXIS NY BRA	63873JN63	.14000	01/06/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115098	NATIXIS NY BRA	63873JN63	.14000	01/06/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115102	OLD LINE FUNDI	67983TNK8	.14000	01/19/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115103	LA FAYETTE ASS	50286LMG5	.12000	12/16/2020	26,001,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115104	AUTOBAHN FUNDI	0527MOMJ3	.13000	12/18/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115105	AUTOBAHN FUNDI	0527MOMJ3	.13000	12/18/2020	5,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115108	LA FAYETTE ASS	50286LMG5	.12000	12/16/2020	24,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115110	JUPITER SEC CO	4820P2N84	.15000	01/08/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115111	THUNDER BAY FU	88602TN58	.13000	01/05/2021	40,012,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115112	AUTOBAHN FUNDI	0527MOMJ3	.12000	12/18/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115113	AUTOBAHN FUNDI	0527MOMJ3	.12000	12/18/2020	5,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115114	SHEFFIELD RECE	82124LMX7	.14000	12/31/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115118	TOYOTA MOTOR C	89233GP59	.12000	02/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115119	TOYOTA MOTOR C	89233GP59	.12000	02/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115120	CHARIOT FUNDIN	15963TN88	.16000	01/08/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115121	CHARIOT FUNDIN	15963TN88	.16000	01/08/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00



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115137	CAFCO LLC CP	1247P2PB4	.17000	02/11/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115138	CIESCO LLC CP	17177LPC2	.17000	02/12/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115139	CIESCO LLC CP	17177LPC2	.17000	02/12/2021	30,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115140	JUPITER SEC CO	4820P2NB7	.16000	01/11/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115141	AUTOBAHN FUNDI	0527M0ME4	.13000	12/14/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115142	CAFCO LLC CP	1247P2PA6	.17000	02/10/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115143	CAFCO LLC CP	1247P2PA6	.17000	02/10/2021	2,392,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115154	AUTOBAHN FUNDI	0527M0MP9	.13000	12/23/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115155	AUTOBAHN FUNDI	0527M0MP9	.13000	12/23/2020	20,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115156	NATIXIS NY BRA	63873JND8	.14000	01/13/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115157	OLD LINE FUNDI	67983TNL6	.14000	01/20/2021	48,800,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115159	THUNDER BAY FU	88602TNB5	.13000	01/11/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115160	THUNDER BAY FU	88602TNB5	.13000	01/11/2021	12,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115161	JUPITER SEC CO	4820P2N68	.19000	01/06/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115162	CHARIOT FUNDIN	15963TNC9	.18000	01/12/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115163	MONT BLANC CAP	6117P4PH7	.20000	02/17/2021	41,080,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115164	THUNDER BAY FU	88602TND1	.13000	01/13/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115165	AUTOBAHN FUNDI	0527M0ND5	.14000	01/13/2021	25,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115166	NATIXIS NY BRA	63873JN71	.12000	01/07/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115167	NATIXIS NY BRA	63873JN71	.12000	01/07/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115168	CIESCO LLC CP	17177LPB4	.17000	02/11/2021	19,874,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115177	SHEFFIELD RECE	82124LMX7	.15000	12/31/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115178	REGENCY MARKET	7588R0MG9	.15000	12/16/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115179	CHARIOT FUNDIN	15963TND7	.18000	01/13/2021	47,050,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115180	ATLANTIC ASSET	04821TNB7	.16000	01/11/2021	25,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115181	CHARIOT FUNDIN	15963TMJ5	.17000	12/18/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115182	CIESCO LLC CP	17177LPB4	.16000	02/11/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115183	OLD LINE FUNDI	67983TP34	.17000	02/03/2021	48,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115186	MONT BLANC CAP	6117P4ND8	.20000	01/13/2021	41,439,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115188	MONT BLANC CAP	6117P4PA2	.20000	02/10/2021	41,591,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115189	TOYOTA MOTOR C	89233GNN2	.12000	01/22/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115190	NATIXIS NY BRA	63873JNL0	.14000	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00



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115191	TORONTO DOMINI	89119AN46	.13000	01/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115192	ATLANTIC ASSET	04821TN43	.13000	01/04/2021	25,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115193	SHEFFIELD RECE	82124LN40	.14000	01/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115194	CHARIOT FUNDIN	15963TMJ5	.16000	12/18/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115204	OLD LINE FUNDI	67983TNL6	.16000	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115205	OLD LINE FUNDI	67983TNL6	.16000	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115206	OLD LINE FUNDI	67983TNL6	.16000	01/20/2021	25,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115207	SHEFFIELD RECE	82124LN57	.15000	01/05/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115208	SHEFFIELD RECE	82124LNK4	.16000	01/19/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115209	TORONTO DOMINI	89119ANK0	.16000	01/19/2021	31,569,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115211	CHARIOT FUNDIN	15963TNL9	.18000	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115212	REGENCY MARKET	7588R0MM6	.16000	12/21/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115213	SHEFFIELD RECE	82124LN73	.16000	01/07/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115214	AUTOBAHN FUNDI	0527M0NL7	.15000	01/20/2021	30,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115215	CANADIAN IMP B	13608AMQ6	.13000	12/24/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115216	ATLANTIC ASSET	04821TNL5	.15000	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115217	ATLANTIC ASSET	04821TNM3	.15000	01/21/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115218	CIESCO LLC CP	17177LPB4	.15000	02/11/2021	29,626,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115219	SHEFFIELD RECE	82124LNF5	.14000	01/15/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115220	MONT BLANC CAP	6117P4QA1	.22000	03/10/2021	23,785,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115225	MONT BLANC CAP	6117P4NB2	.18000	01/11/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115226	MONT BLANC CAP	6117P4P46	.19000	02/04/2021	40,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115227	JUPITER SEC CO	4820P2NK7	.20000	01/19/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115228	JUPITER SEC CO	4820P2NK7	.20000	01/19/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115229	SHEFFIELD RECE	82124LNF5	.15000	01/15/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115230	OLD LINE FUNDI	67983TPB6	.17000	02/11/2021	40,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115231	CANADIAN IMP B	13608AMW3	.13000	12/30/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115232	TORONTO DOMINI	89119ANL8	.17000	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115233	TORONTO DOMINI	89119ANL8	.17000	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115240	CHARIOT FUNDIN	15963TMM8	.16000	12/21/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115241	CHARIOT FUNDIN	15963TMM8	.16000	12/21/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115245	THUNDER BAY FU	88602TP15	.16000	02/01/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00



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115247	THUNDER BAY FU	88602TMH3	.13000	12/17/2020	30,007,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115248	AUTOBAHN FUNDI	0527M0NL7	.15000	01/20/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115249	MONT BLANC CAP	6117P4NB2	.18000	01/11/2021	20,511,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115250	CHARIOT FUNDIN	15963TNU9	.20000	01/28/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115251	CHARIOT FUNDIN	15963TNU9	.20000	01/28/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115252	JUPITER SEC CO	4820P2NN1	.19000	01/22/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115253	JUPITER SEC CO	4820P2NN1	.19000	01/22/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115255	SHEFFIELD RECE	82124LP30	.21000	02/03/2021	41,900,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115265	AUTOBAHN FUNDI	0527M0NR4	.15000	01/25/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115266	CHARIOT FUNDIN	15963TNS4	.20000	01/26/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115267	CHARIOT FUNDIN	15963TNS4	.20000	01/26/2021	15,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115268	CHARIOT FUNDIN	15963TNN5	.20000	01/22/2021	21,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115269	ATLANTIC ASSET	04821TMP7	.13000	12/23/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115270	ATLANTIC ASSET	04821TN43	.13000	01/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115271	ATLANTIC ASSET	04821TN43	.13000	01/04/2021	27,758,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115272	MONT BLANC CAP	6117P4QA1	.22000	03/10/2021	34,730,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115273	ATLANTIC ASSET	04821TNM3	.15000	01/21/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115274	TORONTO DOMINI	89119ANU8	.17000	01/28/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115280	CHARIOT FUNDIN	15963TNT2	.20000	01/27/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115281	CHARIOT FUNDIN	15963TNT2	.20000	01/27/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115291	JUPITER SEC CO	4820P2NV3	.20000	01/29/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115292	JUPITER SEC CO	4820P2NV3	.20000	01/29/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115293	AUTOBAHN FUNDI	0527M0NK9	.15000	01/19/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115294	AUTOBAHN FUNDI	0527M0NF0	.15000	01/15/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115295	ATLANTIC ASSET	04821TMG7	.12000	12/16/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115296	CREDIT AGRICOL	22533TMX1	.08000	12/31/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115306	OLD LINE FUNDI	67983TNS1	.16000	01/26/2021	41,014,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115307	THUNDER BAY FU	88602TNL3	.16000	01/20/2021	40,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115308	JUPITER SEC CO	4820P2NK7	.17000	01/19/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115309	OLD LINE FUNDI	67983TPA8	.17000	02/10/2021	30,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115310	CANADIAN IMP B	13608AMH6	.10000	12/17/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115311	CANADIAN IMP B	13608AMJ2	.10000	12/18/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00



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115312	LA FAYETTE ASS	50286LN41	.15000	01/04/2021	30,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115313	LA FAYETTE ASS	50286LN41	.15000	01/04/2021	21,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115314	MONT BLANC CAP	6117P4QK9	.21000	03/19/2021	20,809,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115321	JUPITER SEC CO	4820P2NM3	.17000	01/21/2021	40,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115322	JUPITER SEC CO	4820P2NF8	.17000	01/15/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115323	AUTOBAHN FUNDI	0527M0N52	.13000	01/05/2021	30,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115324	OLD LINE FUNDI	67983TNV4	.17000	01/29/2021	25,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115325	OLD LINE FUNDI	67983TNU6	.16000	01/28/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115326	TORONTO DOMINI	89119ANF1	.11000	01/15/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115327	ATLANTIC ASSET	04821TMW2	.11000	12/30/2020	31,633,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115347	SHEFFIELD RECE	82124LNF5	.16000	01/15/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115348	REGENCY MARKET	7588R0N86	.17000	01/08/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115349	TOYOTA MOTOR C	89233GP18	.12000	02/01/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115350	ATLANTIC ASSET	04821TMW2	.12000	12/30/2020	21,055,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115351	LA FAYETTE ASS	50286LMW0	.13000	12/30/2020	22,843,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115352	REGENCY MARKET	7588R0N86	.17500	01/08/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115353	NATIXIS NY BRA	63873JQ37	.19000	03/03/2021	27,448,000.00	0.00	0.00	0.00	0.00	0.00	0.00
Inv Type: 4200 CP-DISC-A/360					11,141,023,000.00	0.00	0.00	0.00	0.00	0.00	0.00
109674	TOYOTA MOTOR C	89236TFQ3	3.05000	01/08/2021	10,000,000.00	122,000.00	0.00	0.00	847.22	122,847.22	0.00
110109	JOHNSON & JOHN	478160CD4	2.25000	03/03/2022	22,500,000.00	125,156.25	0.00	0.00	1,406.25	126,562.50	0.00
Inv Type: 5090 CORP NT-Fxd-(S) 30/360					32,500,000.00	247,156.25	0.00	0.00	2,253.47	249,409.72	0.00
112997	JPM CHASE BK C	46632FRJ6	1.50000	02/28/2023	50,000,000.00	195,833.33	0.00	0.00	2,083.34	197,916.67	0.00
Inv Type: 5160 CORP BK NT-STEP %-(S) 30/360					50,000,000.00	195,833.33	0.00	0.00	2,083.34	197,916.67	0.00
112380	USTN 1.625	912828TY6	1.62500	11/15/2022	50,000,000.00	38,156.08	0.00	0.00	2,244.47	40,400.55	0.00
115286	USTN 0.875	91282CAV3	.87500	11/15/2030	50,000,000.00	20,545.58	0.00	0.00	1,208.57	21,754.15	0.00
115287	USTN 0.875	91282CAV3	.87500	11/15/2030	50,000,000.00	20,545.58	0.00	0.00	1,208.57	21,754.15	0.00
Inv Type: 5820 US TREASURY NTS-(S) A/A					150,000,000.00	79,247.24	0.00	0.00	4,661.61	83,908.85	0.00
113297	UST BILL	9127962F5	.11250	03/25/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113298	UST BILL	9127962F5	.11250	03/25/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00



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113299	UST BILL	9127962F5	.11250	03/25/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113300	UST BILL	9127962F5	.11250	03/25/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114583	UST BILL	9127964B2	.11500	08/12/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114584	UST BILL	9127964B2	.11500	08/12/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114585	UST BILL	9127964B2	.11500	08/12/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114586	UST BILL	9127964B2	.11500	08/12/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114587	UST BILL	9127964B2	.11500	08/12/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114588	UST BILL	9127964F3	.11000	03/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114589	UST BILL	9127964F3	.11000	03/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114590	UST BILL	9127964F3	.11000	03/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114591	UST BILL	9127964F3	.11000	03/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114592	UST BILL	9127964F3	.11000	03/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114866	UST BILL	9127964V8	.12000	10/07/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114867	UST BILL	9127964V8	.12000	10/07/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114868	UST BILL	9127964V8	.12000	10/07/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114869	UST BILL	9127964V8	.12000	10/07/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114870	UST BILL	9127964V8	.12000	10/07/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114945	UST BILL	9127964V8	.11500	10/07/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114946	UST BILL	9127964V8	.11500	10/07/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114947	UST BILL	9127964V8	.11500	10/07/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
114948	UST BILL	9127964V8	.11500	10/07/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115038	UST BILL	9127964V8	.11500	10/07/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115039	UST BILL	9127964V8	.11500	10/07/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115040	UST BILL	9127964V8	.11500	10/07/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115041	UST BILL	9127964V8	.11500	10/07/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115042	UST BILL	9127964V8	.11500	10/07/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115043	UST BILL	9127964V8	.11500	10/07/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115144	UST BILL	9127964W6	.11750	11/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115145	UST BILL	9127964W6	.11750	11/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115146	UST BILL	9127964W6	.11750	11/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115147	UST BILL	9127964W6	.11750	11/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115148	UST BILL	9127964W6	.11750	11/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00



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115149	UST BILL	9127964W6	.11750	11/04/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115195	UST BILL	9127963L1	.08250	12/24/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115196	UST BILL	9127963L1	.08250	12/24/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115197	UST BILL	912796TY5	.08000	12/31/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115198	UST BILL	912796TY5	.08000	12/31/2020	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115258	UST BILL	9127964D8	.06500	02/18/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115259	UST BILL	9127964D8	.06500	02/18/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115275	UST BILL	912796C72	.08500	03/09/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
115276	UST BILL	912796C72	.08500	03/09/2021	50,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
Inv Type: 5850 US TBILLS-DISC - A/360					2,150,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00
113999	LACCAL BANS		.65900	06/30/2022	5,000,000.00	13,820.69	0.00	0.00	91.53	13,912.22	0.00
Inv Type: 6000 LACCAL BANS-FR-(S) 30/360					5,000,000.00	13,820.69	0.00	0.00	91.53	13,912.22	0.00
113129	SAN JOSE CA RE	798170AG1	2.95800	08/01/2024	23,000,000.00	228,669.83	0.00	0.00	1,889.84	230,559.67	0.00
Inv Type: 6090 CA MUNI BDS-Fxd-(S) 30/360					23,000,000.00	228,669.83	0.00	0.00	1,889.84	230,559.67	0.00
114967	MUFG UNION BAN	62478U7A8	.11000	12/18/2020	50,000,000.00	6,263.89	0.00	0.00	152.78	6,416.67	0.00
114968	MUFG UNION BAN	62478U7A8	.11000	12/18/2020	50,000,000.00	6,263.89	0.00	0.00	152.78	6,416.67	0.00
115106	MUFG UNION BAN	62478U7C4	.12000	01/04/2021	50,000,000.00	4,333.33	0.00	0.00	166.67	4,500.00	0.00
115199	MUFG UNION BAN	62478U7G5	.12000	01/04/2021	50,000,000.00	2,500.00	0.00	0.00	166.67	2,666.67	0.00
Inv Type: 6380 NEG CDS <=1YR-Fxd-(Mat) A/360					200,000,000.00	19,361.11	0.00	0.00	638.90	20,000.01	0.00
112946	UBS AG STAMFOR	90275DKB5	1.62000	02/12/2021	50,000,000.00	643,500.00	0.00	0.00	2,250.00	645,750.00	0.00
114622	BANK OF MONTRE	06367BUD9	.17000	12/07/2020	50,000,000.00	19,361.11	0.00	0.00	236.11	19,597.22	0.00
114657	NORDEA BANK AB	65558TM77	.15000	12/15/2020	50,000,000.00	16,250.00	0.00	0.00	208.33	16,458.33	0.00
114668	BANK OF MONTRE	06367BUY3	.17000	12/18/2020	50,000,000.00	18,180.56	0.00	0.00	236.11	18,416.67	0.00
114669	BANK OF MONTRE	06367BUY3	.17000	12/18/2020	50,000,000.00	18,180.56	0.00	0.00	236.11	18,416.67	0.00
114698	BANK OF MONTRE	06367BVG1	.17000	12/21/2020	50,000,000.00	17,708.33	0.00	0.00	236.11	17,944.44	0.00
114711	SVENSKA HANDEL	86959RKJ8	.14000	12/18/2020	50,000,000.00	14,000.00	0.00	0.00	194.44	14,194.44	0.00
114730	CANADIAN IMP.	13606CGR9	.15000	12/18/2020	50,000,000.00	14,583.33	0.00	0.00	208.34	14,791.67	0.00
114817	CREDIT AGRICOL	22535CSW2	.11000	12/02/2020	0.00	9,319.44	0.00	9,319.44	0.00	0.00	0.00
114850	CANADIAN IMP.	13606CHM9	.12000	12/04/2020	50,000,000.00	9,333.33	0.00	0.00	166.67	9,500.00	0.00



Accrual Summary

EXHIBIT 1

From Date: 12/2/2020 To Date: 12/2/2020

Run: 12/02/2020 01:05:31 PM

LA County

Inv No	Description	CUSIP	Int Rate	Maturity Date	Current Period Ending Par	Prior Period Stored Accrual	Prior Period Calc. Adj. & Posted Accrual Adj	Posted Receipts	Scheduled Accruals	Ending Period Accrued	Gain/Loss/Sale / Writedown
114851	BANK OF MONTRE	06367BXT1	.18000	01/12/2021	50,000,000.00	14,000.00	0.00	0.00	250.00	14,250.00	0.00
114871	DNB BANK ASA N	23341VW72	.10000	12/08/2020	50,000,000.00	7,638.89	0.00	0.00	138.89	7,777.78	0.00
114880	SVENSKA HANDEL	86959RKQ2	.15000	01/04/2021	50,000,000.00	11,250.00	0.00	0.00	208.33	11,458.33	0.00
114908	CREDIT AGRICOL	22535CSY8	.10000	12/15/2020	50,000,000.00	6,666.67	0.00	0.00	138.89	6,805.56	0.00
114923	CREDIT AGRICOL	22535CTA9	.09000	12/18/2020	50,000,000.00	5,875.00	0.00	0.00	125.00	6,000.00	0.00
114939	DNB BANK ASA N	23341VX55	.09000	12/18/2020	50,000,000.00	5,500.00	0.00	0.00	125.00	5,625.00	0.00
114958	DNB BANK ASA N	23341VX71	.09000	12/21/2020	50,000,000.00	5,250.00	0.00	0.00	125.00	5,375.00	0.00
114959	CANADIAN IMP.	13606CJ47	.12000	12/07/2020	50,000,000.00	7,000.00	0.00	0.00	166.67	7,166.67	0.00
114974	CANADIAN IMP.	13606CJ62	.12000	12/15/2020	50,000,000.00	6,833.33	0.00	0.00	166.67	7,000.00	0.00
114990	CANADIAN IMP.	13606CJA3	.12000	12/03/2020	50,000,000.00	6,166.67	0.00	0.00	166.66	6,333.33	0.00
115013	TORONTO DOMINI	89114NUC7	.11000	12/07/2020	50,000,000.00	5,500.00	0.00	0.00	152.78	5,652.78	0.00
115044	SVENSKA HANDEL	86959RKY5	.15000	01/29/2021	50,000,000.00	7,291.67	0.00	0.00	208.33	7,500.00	0.00
115076	NORDEA BANK AB	65558TS22	.15000	02/01/2021	50,000,000.00	6,250.00	0.00	0.00	208.33	6,458.33	0.00
115077	AU & NZ BANKIN	05252WRV7	.15000	03/19/2021	50,000,000.00	6,250.00	0.00	0.00	208.33	6,458.33	0.00
115078	AU & NZ BANKIN	05252WRV7	.15000	03/19/2021	50,000,000.00	6,250.00	0.00	0.00	208.33	6,458.33	0.00
115124	AU & NZ BANKIN	05252WRW5	.15000	03/15/2021	50,000,000.00	4,583.33	0.00	0.00	208.34	4,791.67	0.00
115125	AU & NZ BANKIN	05252WRW5	.15000	03/15/2021	50,000,000.00	4,583.33	0.00	0.00	208.34	4,791.67	0.00
115152	CREDIT SUISSE	22549L2R5	.27000	08/09/2021	50,000,000.00	8,250.00	0.00	0.00	375.00	8,625.00	0.00
115153	CREDIT SUISSE	22549L2R5	.27000	08/09/2021	50,000,000.00	8,250.00	0.00	0.00	375.00	8,625.00	0.00
115171	TORONTO DOMINI	89114NV36	.15000	01/04/2021	50,000,000.00	3,958.33	0.00	0.00	208.34	4,166.67	0.00
115184	TORONTO DOMINI	89114NV69	.13000	12/31/2020	50,000,000.00	2,888.89	0.00	0.00	180.55	3,069.44	0.00
115187	BARCLAYS BANK	06742TVK9	.15000	03/15/2021	50,000,000.00	3,125.00	0.00	0.00	208.33	3,333.33	0.00
115200	CANADIAN IMP.	13606CJX3	.11000	01/04/2021	50,000,000.00	2,291.67	0.00	0.00	152.77	2,444.44	0.00
115210	TORONTO DOMINI	89114NVD4	.17000	01/19/2021	50,000,000.00	3,305.56	0.00	0.00	236.11	3,541.67	0.00
115221	CANADIAN IMP.	13606CK29	.14000	12/28/2020	50,000,000.00	2,527.78	0.00	0.00	194.44	2,722.22	0.00
115234	CREDIT AGRICOL	22535CTT8	.09000	12/28/2020	50,000,000.00	1,500.00	0.00	0.00	125.00	1,625.00	0.00
115235	NORDEA BANK AB	65558TU37	.15000	02/19/2021	50,000,000.00	2,500.00	0.00	0.00	208.33	2,708.33	0.00
115236	SVENSKA HANDEL	86959RLK4	.15000	03/05/2021	50,000,000.00	2,500.00	0.00	0.00	208.33	2,708.33	0.00
115238	BARCLAYS BANK	06742TVN3	.15000	03/15/2021	50,000,000.00	1,875.00	0.00	0.00	208.33	2,083.33	0.00
115239	BARCLAYS BANK	06742TVN3	.15000	03/15/2021	50,000,000.00	1,875.00	0.00	0.00	208.33	2,083.33	0.00
115246	BANK OF NOVA S	06417MLW3	.23000	06/21/2021	50,000,000.00	2,875.00	0.00	0.00	319.44	3,194.44	0.00



Accrual Summary

EXHIBIT 1

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LA County

Inv No	Description	CUSIP	Int Rate	Maturity Date	Current Period Ending Par	Prior Period Stored Accrual	Prior Period Calc. Adj. & Posted Accrual Adj	Posted Receipts	Scheduled Accruals	Ending Period Accrued	Gain/Loss/Sale / Writedown
115297	AU & NZ BANKIN	05252WRY1	.15000	03/05/2021	50,000,000.00	1,458.33	0.00	0.00	208.34	1,666.67	0.00
115298	AU & NZ BANKIN	05252WRY1	.15000	03/05/2021	50,000,000.00	1,458.33	0.00	0.00	208.34	1,666.67	0.00
115299	TORONTO DOMINI	89114NW76	.18000	01/28/2021	50,000,000.00	1,750.00	0.00	0.00	250.00	2,000.00	0.00
115315	NORDEA BANK AB	65558TU78	.15000	03/01/2021	50,000,000.00	416.67	0.00	0.00	208.33	625.00	0.00
115328	NORDEA BANK AB	65558TV28	.15000	03/03/2021	50,000,000.00	208.33	0.00	0.00	208.34	416.67	0.00
115329	TORONTO DOMINI	89114NWC5	.17000	02/04/2021	50,000,000.00	236.11	0.00	0.00	236.11	472.22	0.00
115330	DNB BANK ASA N	23341VZ61	.08000	12/30/2020	50,000,000.00	111.11	0.00	0.00	111.11	222.22	0.00
115354	CREDIT AGRICOL	22535CUB5	.18000	03/08/2021	50,000,000.00	0.00	0.00	0.00	250.00	250.00	0.00
Inv Type: 6430 YANKEE CDS-Fxd-(Mat) A/360					2,400,000,000.00	950,666.66	0.00	9,319.44	11,874.98	953,222.20	0.00
Fund: 1100 NTRD-PSI NON-TRADING					36,069,133,000.00	40,287,353.90	0.00	253,069.44	489,650.44	40,523,934.90	0.00
102351	USTN 1.125	912828S76	1.12500	07/31/2021	50,000,000.00	189,538.04	0.00	0.00	1,528.54	191,066.58	0.00
Inv Type: 5820 US TREASURY NTS-(S) A/A					50,000,000.00	189,538.04	0.00	0.00	1,528.54	191,066.58	0.00
Fund: 1150 TRADE-PSI TRADING					50,000,000.00	189,538.04	0.00	0.00	1,528.54	191,066.58	0.00
Subtotal					36,119,133,000.00	40,476,891.94	0.00	253,069.44	491,178.98	40,715,001.48	0.00

Fund Grp: 2000 SAFE-SPECIAL SAFEKEEPING

115256	UST BILL	912796A33	.09000	05/27/2021	302,000.00	0.00	0.00	0.00	0.00	0.00	0.00
Inv Type: 5850 US TBILLS-DISC - A/360					302,000.00	0.00	0.00	0.00	0.00	0.00	0.00
Fund: 2000 SAFE-SPECIAL SAFEKEEPING					302,000.00	0.00	0.00	0.00	0.00	0.00	0.00
Subtotal					302,000.00	0.00	0.00	0.00	0.00	0.00	0.00

Fund Grp: 4000 SPI-SPECIFIC PURPOSE INVSTMNT

114162	FHLB 2.03 (CAL	3130AJTQ2	2.03000	07/27/2040	25,230,000.00	177,836.46	0.00	0.00	1,422.69	179,259.15	0.00
Inv Type: 1250 FHLB Fxd-(S) 30/360					25,230,000.00	177,836.46	0.00	0.00	1,422.69	179,259.15	0.00
Fund: 4100 AVCCD-ANTELOPE VALLEY CCD					25,230,000.00	177,836.46	0.00	0.00	1,422.69	179,259.15	0.00



Accrual Summary

EXHIBIT 1

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LA County

Inv No	Description	CUSIP	Int Rate	Maturity Date	Current Period Ending Par	Prior Period Stored Accrual	Prior Period Calc. Adj. & Posted Accrual Adj	Posted Receipts	Scheduled Accruals	Ending Period Accrued	Gain/Loss/Sale / Writedown
106613	FFCB 3.27	3133EH5A7	3.27000	12/26/2041	7,000,000.00	99,190.00	0.00	0.00	635.83	99,825.83	0.00
106615	FFCB 3.25	3133EH4Z3	3.25000	12/27/2039	9,000,000.00	125,937.50	0.00	0.00	812.50	126,750.00	0.00
Inv Type: 1040 FFCB Fxd-(S) 30/360					16,000,000.00	225,127.50	0.00	0.00	1,448.33	226,575.83	0.00
Fund: 4170 ESUSD-EL SEGUNDO UNIFIED DIST.					16,000,000.00	225,127.50	0.00	0.00	1,448.33	226,575.83	0.00
35272	RPV TAX ALLOCA		5.00000	12/02/2027	3,200,000.00	87,750.00	0.00	87,750.00	444.44	444.44	0.00
Inv Type: 6030 LONG TERM BDS-Fxd-(S) 30/360					3,200,000.00	87,750.00	0.00	87,750.00	444.44	444.44	0.00
Fund: 4200 GF-GENERAL FUND					3,200,000.00	87,750.00	0.00	87,750.00	444.44	444.44	0.00
113193	FFCB 2.50 (CAL	3133ELUC6	2.50000	03/23/2035	22,500,000.00	107,812.50	0.00	0.00	1,562.50	109,375.00	0.00
Inv Type: 1040 FFCB Fxd-(S) 30/360					22,500,000.00	107,812.50	0.00	0.00	1,562.50	109,375.00	0.00
112863	FHLB 2.90 (CAL	3130AJ4N6	2.90000	02/10/2045	175,000.00	1,578.89	0.00	0.00	14.10	1,592.99	0.00
Inv Type: 1250 FHLB Fxd-(S) 30/360					175,000.00	1,578.89	0.00	0.00	14.10	1,592.99	0.00
114424	FHLMC 2.00 (CA	3134GWS09	2.00000	08/27/2043	9,500,000.00	50,138.89	0.00	0.00	527.78	50,666.67	0.00
Inv Type: 1500 FHLMC Fxd-(S) 30/360					9,500,000.00	50,138.89	0.00	0.00	527.78	50,666.67	0.00
Fund: 4350 PHHPA-PH HABITAT PRESERVATION AU					32,175,000.00	159,530.28	0.00	0.00	2,104.38	161,634.66	0.00
106824	S OF C LAIF		.00000	12/31/2020	39,874,334.31	0.00	0.00	0.00	0.00	0.00	0.00
Inv Type: 7010 COLLATERIZD TDS-Fxd-(Q) A/360					39,874,334.31	0.00	0.00	0.00	0.00	0.00	0.00
Fund: 4500 SCAQM-SOUTH COAST AIR QUALITY MG					39,874,334.31	0.00	0.00	0.00	0.00	0.00	0.00
106825	S OF C LAIF		.00000	12/31/2020	3,415,978.99	0.00	0.00	0.00	0.00	0.00	0.00
Inv Type: 7010 COLLATERIZD TDS-Fxd-(Q) A/360					3,415,978.99	0.00	0.00	0.00	0.00	0.00	0.00
Fund: 4550 SLIM-SCHOOLS LINKED INSURANCE MG					3,415,978.99	0.00	0.00	0.00	0.00	0.00	0.00
106826	S OF C LAIF		.00000	12/31/2020	41,266.63	0.00	0.00	0.00	0.00	0.00	0.00
Inv Type: 7010 COLLATERIZD TDS-Fxd-(Q) A/360					41,266.63	0.00	0.00	0.00	0.00	0.00	0.00



Accrual Summary

EXHIBIT 1

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LA County

Inv No	Description	CUSIP	Int Rate	Maturity Date	Current Period Ending Par	Prior Period Stored Accrual	Prior Period Calc. Adj. & Posted Accrual Adj	Posted Receipts	Scheduled Accruals	Ending Period Accrued	Gain/Loss/Sale / Writedown
Fund: 4600 WASIA-WHITTIER AREA SCHOOLS INS					41,266.63	0.00	0.00	0.00	0.00	0.00	0.00
Subtotal					119,936,579.93	650,244.24	0.00	87,750.00	5,419.84	567,914.08	0.00
Fund Grp: 6000 SPRG-SPECIAL PROGRAMS											
115303	BOW MONEY MARK		.20000	01/04/2021	100,000,000.00	2,732.24	0.00	0.00	546.45	3,278.69	0.00
Inv Type: 6820 BANK DEPOSITS-FR-(M) A/365-6					100,000,000.00	2,732.24	0.00	0.00	546.45	3,278.69	0.00
Fund: 6050 BOW-BK OF THE WEST MONEY MKT PLU					100,000,000.00	2,732.24	0.00	0.00	546.45	3,278.69	0.00
115304	JP MORGAN CHAS		.10000	01/04/2021	100,000,000.00	1,366.12	0.00	0.00	273.22	1,639.34	0.00
115331	JP MORGAN CHAS		.10000	12/02/2020	0.00	546.45	0.00	546.45	0.00	0.00	0.00
Inv Type: 6820 BANK DEPOSITS-FR-(M) A/365-6					100,000,000.00	1,912.57	0.00	546.45	273.22	1,639.34	0.00
Fund: 6100 JPMC-JP MORGAN CHASE BK MMA					100,000,000.00	1,912.57	0.00	546.45	273.22	1,639.34	0.00
Subtotal					200,000,000.00	4,644.81	0.00	546.45	819.67	4,918.03	0.00
Grand Total			Count 841		36,439,371,579.93	41,131,780.99	0.00	341,365.89	497,418.49	41,287,833.59	0.00



Accrued Interest Purchase Inventory Report

EXHIBIT 2

As Of Date: 12/01/2020

Run: 12/01/2020 12:18:27 PM

Reporting Currency: Local

LA County

Inv. No.	Description	CUSIP	Group Fund	Fund	Purchase Settled Date	Maturity Date	Par Value	Book Value	Purchase Accrued Interest
Fund Grp: 1000 PSI-POOLED SURPLUS INVSTMNTS									
114028	FNMA 0.50	3135G04Z3	PSI	NTRD	06/26/2020	06/17/2025	25,000,000.00	24,991,326.08	2,430.56
114029	FHLB 1.00 (CALLABLE)	3130AJRQ4	PSI	NTRD	06/26/2020	06/25/2027	50,000,000.00	50,000,000.00	1,388.89
114099	FHLMC 0.75 (CALLABLE)	3134GV4Y1	PSI	NTRD	07/10/2020	07/08/2025	50,000,000.00	50,000,000.00	2,083.33
114101	FNMA 0.71 (CALLABLE)	3136G4YQ0	PSI	NTRD	07/10/2020	07/09/2025	50,000,000.00	50,000,000.00	986.11
114118	FHLB 1.02 (CALLABLE)	3130AJSQ3	PSI	NTRD	07/10/2020	07/06/2027	24,185,000.00	24,179,294.93	2,740.97
114133	FHLMC 0.75 (CALLABLE)	3134GV4Y1	PSI	NTRD	07/10/2020	07/08/2025	50,000,000.00	50,000,000.00	2,083.33
114134	FHLMC 0.75 (CALLABLE)	3134GV4Y1	PSI	NTRD	07/10/2020	07/08/2025	17,800,000.00	17,800,000.00	741.67
114179	FNMA 0.75 (CALLABLE)	3135G05C3	PSI	NTRD	07/10/2020	06/30/2025	21,000,000.00	21,000,000.00	4,375.00
114223	FHLB 0.77 (CALLABLE)	3130AJV48	PSI	NTRD	07/29/2020	07/28/2027	50,000,000.00	50,000,000.00	1,069.44
114337	FHLB 1.02 (CALLABLE)	3130AJWG0	PSI	NTRD	08/12/2020	08/10/2028	32,995,000.00	32,995,000.00	1,869.72
114435	FFCB 1.14 (CALLABLE)	3133EL4P6	PSI	NTRD	08/24/2020	08/20/2029	45,200,000.00	45,200,000.00	5,725.33
114480	FFCB 1.14 (CALLABLE)	3133EL4P6	PSI	NTRD	08/27/2020	08/20/2029	25,000,000.00	24,975,731.71	5,541.67
114569	FFCB 1.14 (CALLABLE)	3133EL4P6	PSI	NTRD	09/03/2020	08/20/2029	43,338,000.00	43,274,760.68	17,840.81
114719	FFCB 1.15 (CALLABLE)	3133EL3J1	PSI	NTRD	09/28/2020	08/12/2030	50,000,000.00	49,931,242.71	73,472.22
114720	FFCB 1.15 (CALLABLE)	3133EL3J1	PSI	NTRD	09/28/2020	08/12/2030	10,551,000.00	10,536,490.83	15,504.11
114743	FHLB 1.21 (CALLABLE)	3130AKAQ9	PSI	NTRD	10/09/2020	10/07/2030	38,200,000.00	38,200,000.00	2,567.89
114901	FNMA NOTE 0.875	3135G05Q2	PSI	NTRD	10/20/2020	08/05/2030	50,000,000.00	49,368,999.16	91,145.83
115022	FFCB 1.30 (CALLABLE)	3133EMFH0	PSI	NTRD	11/05/2020	11/04/2030	50,000,000.00	50,000,000.00	1,805.56
115023	FFCB 0.90 (CALLABLE)	3133EMDT6	PSI	NTRD	10/28/2020	01/21/2028	50,000,000.00	49,977,789.66	8,750.00
115024	FFCB 0.90 (CALLABLE)	3133EMDT6	PSI	NTRD	10/28/2020	01/21/2028	17,300,000.00	17,292,315.22	3,027.50
115058	FNMA 1.22 (CALLABLE)	3136G42K8	PSI	NTRD	10/30/2020	08/27/2032	50,000,000.00	49,379,630.70	106,750.00
115059	FNMA 1.22 (CALLABLE)	3136G42K8	PSI	NTRD	11/02/2020	08/27/2032	49,250,000.00	48,638,511.50	108,486.81
115092	FFCB 1.37 (CALLABLE)	3133EMFG2	PSI	NTRD	11/10/2020	11/04/2030	50,000,000.00	50,000,000.00	11,416.67
115093	FFCB 1.37 (CALLABLE)	3133EMFG2	PSI	NTRD	11/10/2020	11/04/2030	6,000,000.00	6,000,000.00	1,370.00
115222	FFCB NOTE 1.03	3133EMGK2	PSI	NTRD	11/25/2020	11/12/2030	20,000,000.00	19,868,417.31	7,438.89
115254	FNMA NOTE 0.875	3135G05Q2	PSI	NTRD	11/24/2020	08/05/2030	50,000,000.00	49,060,361.20	132,465.28
115257	FNMA NOTE 0.875	3135G05Q2	PSI	NTRD	11/25/2020	08/05/2030	50,000,000.00	49,086,550.85	133,680.56
115286	USTN 0.875	91282CAV3	PSI	NTRD	11/25/2020	11/15/2030	50,000,000.00	50,000,000.00	12,085.64
115287	USTN 0.875	91282CAV3	PSI	NTRD	11/25/2020	11/15/2030	50,000,000.00	50,000,000.00	12,085.64
Subtotal							1,125,819,000.00	1,121,756,422.54	770,929.43
Grand Total							1,125,819,000.00	1,121,756,422.54	770,929.43

(ADB/ ERNADB)

COUNTY OF LOS ANGELES
OFFICE OF THE TREASURER
A V E R A G E D A I L Y B A L A N C E R E P O R T
11/01/20 THROUGH 11/30/20
SORT KEYS: FUND
ALL FUNDS

PAGE: 1
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FUND	ICC#	PERIOD TO DATE					YEAR TO DATE				
		AVERAGE DAILY BALANCE-BOOK	AVERAGE DAILY BALANCE-PAR	ACCRUAL	AMORTIZATION	YIELD	AVERAGE DAILY BALANCE-BOOK	AVERAGE DAILY BALANCE-PAR	ACCRUAL	AMORTIZATION	YIELD
(Fund) 1100 NTRD-PSI NON-TRADING		34075823443.69	34081889000.00	14,805,820.53	2,377,068.74	.591987	32169353048.83	32174567882.35	75,216,734.41	14,130,388.12	.646562
(Fund) 1150 TRADE-PSI TRADING		49,990,051.90	50,000,000.00	45,855.98	1,101.27	1.142854	49,987,783.15	50,000,000.00	234,369.40	5,616.45	1.145310
(Fund) 2000 SAFE-SPECIAL SAFEKEEPING		301,950.69	302,000.00	.00	39.01	.155032	301,876.97	302,000.00	.00	209.26	.163105
(Fund) 4100 AVCCD-ANTELOPE VALLEY CCD		25,230,000.00	25,230,000.00	42,680.75	.00	2.030000	20,942,549.02	20,942,549.02	176,413.77	.00	2.021688
(Fund) 4170 ESUSD-EL SEGUNDO UNIFIED DIST.		16,000,000.00	16,000,000.00	43,450.00	.00	3.258750	16,000,000.00	16,000,000.00	217,250.00	.00	3.258750
(Fund) 4200 GF-GENERAL FUND		3,510,000.00	3,510,000.00	14,625.00	.00	5.000000	3,510,000.00	3,510,000.00	73,125.00	.00	5.000000
(Fund) 4350 PHHPA-PH HABITAT PRESERVATION AU		32,174,575.28	32,175,000.00	63,131.24	1.44	2.354630	30,071,619.95	30,067,810.46	304,466.16	-85.63	2.429245
(Fund) 4500 SCAQM-SOUTH COAST AIR QUALITY MG		39,874,334.31	39,874,334.31	.00	.00	.000000	39,796,011.67	39,796,011.67	.00	.00	.000000
(Fund) 4550 SLIM-SCHOOLS LINKED INSURANCE MG		3,415,978.99	3,415,978.99	.00	.00	.000000	3,409,269.20	3,409,269.20	.00	.00	.000000
(Fund) 4600 WASIA-WHITTIER AREA SCHOOLS INS		41,266.63	41,266.63	.00	.00	.000000	41,185.57	41,185.57	.00	.00	.000000
(Fund) 6050 BOW-BK OF THE WEST MONEY MKT PLU		170,888,400.00	170,888,400.00	28,307.35	.00	.201539	158,653,091.50	158,653,091.50	221,277.60	.00	.332729
(Fund) 6100 JPMC-JP MORGAN CHASE BK MMA		134,743,933.33	134,743,933.33	11,044.58	.00	.099727	108,526,738.56	108,526,738.56	45,367.73	.00	.099727

(ADB/ ERNADB)

COUNTY OF LOS ANGELES
OFFICE OF THE TREASURER
AVERAGE DAILY BALANCE REPORT
11/01/20 THROUGH 11/30/20
SORT KEYS: FUND
ALL FUNDS

PAGE: 2
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FUND	ICC#	PERIOD TO DATE					YEAR TO DATE				
		AVERAGE DAILY BALANCE-BOOK	AVERAGE DAILY BALANCE-PAR	ACCRUAL	AMORTIZATION	YIELD	AVERAGE DAILY BALANCE-BOOK	AVERAGE DAILY BALANCE-PAR	ACCRUAL	AMORTIZATION	YIELD
GRAND TOTAL		34551993934.82	34558069913.26	15,054,915.43	2,378,210.46	.592561	32600593174.41	32605816538.33	76,489,004.07	14,136,128.20	.647395



Calls/Sales Detail Report

EXHIBIT 4

From Date: 11/27/2020 To Date: 11/27/2020

Date Basis: Settlement

Run: 11/27/2020 11:22:25 AM

Reporting Currency: Local

LA County

Inv.	Fund	TXN	Description	Settle Date	Par Value	Book Value	Interest	(Gain) / Loss	Settlement
Fund Grp: 1000 PSI-POOLED SURPLUS INVSTMNTS									
112222	NTRD	CALL	FFCB 2.14 (CALL	11/27/2020	-25,000,000.00	-25,000,000.00	0.00	0.00	25,000,000.00
112223	NTRD	CALL	FFCB 2.14 (CALL	11/27/2020	-27,160,000.00	-27,160,000.00	0.00	0.00	27,160,000.00
113794	NTRD	CALL	FHLMC 0.82 (CAL	11/27/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
Set Date: 11/27/2020					-102,160,000.00	-102,160,000.00	0.00	0.00	102,160,000.00
					Subtotal	-102,160,000.00	-102,160,000.00	0.00	102,160,000.00
Grand Total					-102,160,000.00	-102,160,000.00	0.00	0.00	102,160,000.00



Calls/Sales Detail Report

EXHIBIT 4

From Date: 11/27/2020 To Date: 11/27/2020

Date Basis: Settlement

Run: 11/27/2020 11:22:25 AM

Reporting Currency: Local

LA County

SUMMARY

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
CALL	1.494	-102,160,000.00	0.00	-102,160,000.00	0.00	0.00	0.00	0.00	102,160,000.00
Totals :	1.494	-102,160,000.00	0.00	-102,160,000.00	0.00	0.00	0.00	0.00	102,160,000.00



Cash Flow

EXHIBIT 5

As Of Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 02:26:50 PM

Reporting Currency: Local

LA County

Active Securities

Inv. No.	Description	CUSIP	Maturity Date	Purchase Date	Coupon Rate	Trading Yield	Book Price	Original Face	Current Par / Shares	Current Book / Shares
Mat Year: 2020										
Mat Month: Dec 2020					.13379	.13386	99.99509	8,476,581,000.00	8,476,581,000.00	8,476,164,562.57
Subtotal					.13379	.13386	99.99509	8,476,581,000.00	8,476,581,000.00	8,476,164,562.57

Mat Year: 2021

Mat Month: Jan 2021					.14939	.14951	99.98260	8,277,102,000.00	8,277,102,000.00	8,275,661,982.00
Mat Month: Feb 2021					.22425	.23110	99.96382	3,133,789,000.00	3,133,789,000.00	3,132,655,340.31
Mat Month: Mar 2021					.26839	.26898	99.97069	2,000,495,000.00	2,000,495,000.00	1,999,908,655.97
Mat Month: Apr 2021					.12857	.12872	99.94810	350,000,000.00	350,000,000.00	349,818,333.31
Mat Month: May 2021					.10500	.10507	99.94808	100,000,000.00	100,000,000.00	99,948,083.34
Mat Month: Jun 2021					.62949	.63293	99.97230	195,000,000.00	195,000,000.00	194,945,988.46
Mat Month: Jul 2021					1.12500	1.15263	99.98223	50,000,000.00	50,000,000.00	49,991,116.46
Mat Month: Aug 2021					.15929	.15938	99.94204	350,000,000.00	350,000,000.00	349,797,152.80
Mat Month: Oct 2021					.11667	.11680	99.89954	750,000,000.00	750,000,000.00	749,246,527.81
Mat Month: Nov 2021					.87071	.90550	99.90424	525,000,000.00	525,000,000.00	524,497,264.83
Mat Month: Dec 2021					1.81750	1.83026	99.98663	100,000,000.00	100,000,000.00	99,986,627.89
Subtotal					.22063	.22348	99.96887	15,831,386,000.00	15,831,386,000.00	15,826,457,073.18



Cash Flow

EXHIBIT 5

As Of Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 02:26:50 PM

Reporting Currency: Local

LA County

Active Securities

Inv. No.	Description	CUSIP	Maturity Date	Purchase Date	Coupon Rate	Trading Yield	Book Price	Original Face	Current Par / Shares	Current Book / Shares
<u>Mat Year: 2022</u>										
Mat Month: Feb 2022					1.53000	1.14257	100.45454	100,000,000.00	100,000,000.00	100,454,539.60
Mat Month: Mar 2022					1.38793	1.52066	99.84146	72,500,000.00	72,500,000.00	72,385,061.38
Mat Month: Apr 2022					2.62500	2.62500	100.00000	34,000,000.00	34,000,000.00	34,000,000.00
Mat Month: May 2022					2.25000	2.30203	99.92733	50,000,000.00	50,000,000.00	49,963,663.32
Mat Month: Jun 2022					.65900	.65900	100.00000	5,000,000.00	5,000,000.00	5,000,000.00
Mat Month: Nov 2022					1.81513	1.84056	99.95153	74,700,000.00	74,700,000.00	74,663,796.41
Mat Month: Dec 2022					1.76750	1.65908	100.21268	100,000,000.00	100,000,000.00	100,212,681.73
				Subtotal	1.76756	1.68537	100.10998	436,200,000.00	436,200,000.00	436,679,742.44
<u>Mat Year: 2023</u>										
Mat Month: Feb 2023					1.50000	1.58791	100.00000	50,000,000.00	50,000,000.00	50,000,000.00
Mat Month: Mar 2023					1.15200	1.05172	100.22126	250,000,000.00	250,000,000.00	250,553,150.38
Mat Month: May 2023					2.30000	2.24002	100.13980	50,000,000.00	50,000,000.00	50,069,900.80
				Subtotal	1.36571	1.29813	100.17801	350,000,000.00	350,000,000.00	350,623,051.18
<u>Mat Year: 2024</u>										
Mat Month: Jan 2024					2.12875	2.13180	99.99111	80,000,000.00	80,000,000.00	79,992,890.18
Mat Month: Mar 2024					.95819	.84935	100.35221	70,800,000.00	70,800,000.00	71,049,367.76



Cash Flow

EXHIBIT 5

As Of Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 02:26:50 PM

Reporting Currency: Local

LA County

Active Securities

Inv. No.	Description	CUSIP	Maturity Date	Purchase Date	Coupon Rate	Trading Yield	Book Price	Original Face	Current Par / Shares	Current Book / Shares
Mat Month: Apr 2024					.87500	.87500	100.00000	50,000,000.00	50,000,000.00	50,000,000.00
Mat Month: May 2024					2.15708	2.15708	100.00000	300,000,000.00	300,000,000.00	300,000,000.00
Mat Month: Jun 2024					2.22000	2.22000	100.00000	86,500,000.00	86,500,000.00	86,500,000.00
Mat Month: Aug 2024					2.48125	1.91495	102.01757	91,000,000.00	91,000,000.00	92,835,987.43
Mat Month: Dec 2024					1.87833	1.88670	99.96797	150,000,000.00	150,000,000.00	149,951,954.00
Subtotal					1.96618	1.89468	100.24510	828,300,000.00	828,300,000.00	830,330,199.37

Mat Year: 2025

Mat Month: Jan 2025					1.97263	1.97263	100.00000	247,000,000.00	247,000,000.00	247,000,000.00
Mat Month: Feb 2025					1.50000	1.51607	99.93528	25,000,000.00	25,000,000.00	24,983,819.48
Mat Month: Mar 2025					1.25352	1.23388	100.08051	449,285,000.00	449,285,000.00	449,646,725.08
Mat Month: Apr 2025					.95000	.95000	100.00000	50,000,000.00	50,000,000.00	50,000,000.00
Mat Month: May 2025					.75000	.75000	100.00000	350,000,000.00	350,000,000.00	350,000,000.00
Mat Month: Jun 2025					.66406	.66608	99.99096	96,000,000.00	96,000,000.00	95,991,326.08
Mat Month: Jul 2025					.91754	.91754	100.00000	417,800,000.00	417,800,000.00	417,800,000.00
Mat Month: Aug 2025					.75000	.75000	100.00000	25,000,000.00	25,000,000.00	25,000,000.00
Mat Month: Oct 2025					1.39953	1.39953	100.00000	81,685,000.00	81,685,000.00	81,685,000.00
Mat Month: Dec 2025					1.86659	1.86714	99.99737	582,274,000.00	582,274,000.00	582,258,687.84



Cash Flow

EXHIBIT 5

As Of Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 02:26:50 PM

Reporting Currency: Local

LA County

Active Securities

Inv. No.	Description	CUSIP	Maturity Date	Purchase Date	Coupon Rate	Trading Yield	Book Price	Original Face	Current Par / Shares	Current Book / Shares
Subtotal					1.31881	1.31542	100.01384	2,324,044,000.00	2,324,044,000.00	2,324,365,558.48

Mat Year: 2026

Mat Month: Jan 2026	2.03217	2.03252	99.99832	460,000,000.00	460,000,000.00	459,992,261.62
Mat Month: Feb 2026	2.00000	2.00000	100.00000	75,000,000.00	75,000,000.00	75,000,000.00
Mat Month: Mar 2026	1.28800	1.28800	100.00000	125,000,000.00	125,000,000.00	125,000,000.00
Mat Month: Apr 2026	1.00000	1.00000	100.00000	50,000,000.00	50,000,000.00	50,000,000.00
Mat Month: May 2026	.82000	.82000	100.00000	50,000,000.00	50,000,000.00	50,000,000.00
Mat Month: Jul 2026	.82333	.82333	100.00000	75,000,000.00	75,000,000.00	75,000,000.00
Mat Month: Sep 2026	1.82000	1.82000	100.00000	50,000,000.00	50,000,000.00	50,000,000.00
Mat Month: Nov 2026	2.08000	2.08000	100.00000	90,950,000.00	90,950,000.00	90,950,000.00
Mat Month: Dec 2026	2.09894	2.10171	99.98461	614,565,000.00	614,565,000.00	614,470,443.88
Subtotal	1.86648	1.86763	99.99357	1,590,515,000.00	1,590,515,000.00	1,590,412,705.50

Mat Year: 2027

Mat Month: Jan 2027	2.10000	2.10000	100.00000	65,000,000.00	65,000,000.00	65,000,000.00
Mat Month: Feb 2027	2.04000	2.04000	100.00000	25,000,000.00	25,000,000.00	25,000,000.00
Mat Month: Mar 2027	1.00000	1.00000	100.00000	50,000,000.00	50,000,000.00	50,000,000.00
Mat Month: Apr 2027	1.10569	1.10203	100.02259	285,925,000.00	285,925,000.00	285,989,603.97



Cash Flow

EXHIBIT 5

As Of Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 02:26:50 PM

Reporting Currency: Local

LA County

Active Securities

Inv. No.	Description	CUSIP	Maturity Date	Purchase Date	Coupon Rate	Trading Yield	Book Price	Original Face	Current Par / Shares	Current Book / Shares
	Mat Month: May 2027				1.08459	1.08459	100.00000	235,500,000.00	235,500,000.00	235,500,000.00
	Mat Month: Jun 2027				.97500	.97503	99.99981	125,000,000.00	125,000,000.00	124,999,765.44
	Mat Month: Jul 2027				.89911	.89947	99.99771	249,185,000.00	249,185,000.00	249,179,294.93
	Subtotal				1.11527	1.11434	100.00566	1,035,610,000.00	1,035,610,000.00	1,035,668,664.34

Mat Year: 2028

	Mat Month: Jan 2028				.90000	.90648	99.95558	67,300,000.00	67,300,000.00	67,270,104.88
	Mat Month: Aug 2028				1.04155	1.04155	100.00000	57,995,000.00	57,995,000.00	57,995,000.00
	Mat Month: Sep 2028				1.01538	1.01538	100.00000	195,000,000.00	195,000,000.00	195,000,000.00
	Mat Month: Dec 2028				1.03000	1.04616	99.87665	90,000,000.00	90,000,000.00	89,888,981.46
	Subtotal				1.00336	1.00796	99.96566	410,295,000.00	410,295,000.00	410,154,086.34

Mat Year: 2029

	Mat Month: Feb 2029				1.10000	1.10000	100.00000	25,000,000.00	25,000,000.00	25,000,000.00
	Mat Month: Jul 2029				1.12000	1.12000	100.00000	45,000,000.00	45,000,000.00	45,000,000.00
	Mat Month: Aug 2029				1.13602	1.14168	99.95359	188,538,000.00	188,538,000.00	188,450,492.39
	Mat Month: Sep 2029				1.23000	1.23000	100.00000	25,000,000.00	25,000,000.00	25,000,000.00
	Subtotal				1.13859	1.14234	99.96914	283,538,000.00	283,538,000.00	283,450,492.39



Cash Flow

EXHIBIT 5

As Of Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 02:26:50 PM

Reporting Currency: Local

LA County

Active Securities

Inv. No.	Description	CUSIP	Maturity Date	Purchase Date	Coupon Rate	Trading Yield	Book Price	Original Face	Current Par / Shares	Current Book / Shares
<u>Mat Year: 2030</u>										
Mat Month: Jun 2030					1.25000	1.25000	100.00000	100,000,000.00	100,000,000.00	100,000,000.00
Mat Month: Aug 2030					1.05917	1.13679	99.28794	360,551,000.00	360,551,000.00	357,983,644.75
Mat Month: Sep 2030					1.24771	1.25037	99.97550	872,140,000.00	872,140,000.00	871,926,353.37
Mat Month: Oct 2030					1.24661	1.24767	99.99001	1,113,200,000.00	1,113,200,000.00	1,113,088,756.84
Mat Month: Nov 2030					1.23272	1.23528	99.97590	757,525,000.00	757,525,000.00	757,342,433.94
Subtotal					1.22263	1.23323	99.90401	3,203,416,000.00	3,203,416,000.00	3,200,341,188.90
<u>Mat Year: 2031</u>										
Mat Month: Oct 2031					1.36500	1.36500	100.00000	50,000,000.00	50,000,000.00	50,000,000.00
Mat Month: Nov 2031					1.35000	1.35000	100.00000	150,000,000.00	150,000,000.00	150,000,000.00
Subtotal					1.35375	1.35375	100.00000	200,000,000.00	200,000,000.00	200,000,000.00
<u>Mat Year: 2032</u>										
Mat Month: Aug 2032					1.31380	1.39001	99.17463	149,250,000.00	149,250,000.00	148,018,142.20
Mat Month: Oct 2032					1.45000	1.45000	100.00000	50,000,000.00	50,000,000.00	50,000,000.00
Mat Month: Nov 2032					1.45081	1.45081	100.00000	555,000,000.00	555,000,000.00	555,000,000.00
Subtotal					1.42365	1.43890	99.83668	754,250,000.00	754,250,000.00	753,018,142.20
Grand Total		Count 813			.57913	.57831	99.98189	35,724,135,000.00	35,724,135,000.00	35,717,665,466.89



Cash Flow

As Of Date: 11/30/2020
Date Basis: Settlement

Run: 12/01/2020 02:26:50 PM
Reporting Currency: Local

LA County

Sold Securities

Inv. No.	Description	CUSIP	Maturity Date	Purchase Date	Coupon Rate	Trading Yield	Book Price	Original Face	Current Par / Shares	Current Book / Shares
Grand Total		Count 0			.00000	.00000	.00000			

Pooled Surplus Investment
SCHEDULE M: Computation of Change in FMV
 Without Amortization/Accretion/Gain(Loss)
 FY 2019-20

	July 2019	August 2019	September 2019	October 2019	November 2019	December 2019
Beginning Market Value	31,612,338,696.29	28,496,841,908.75	27,594,643,355.94	27,312,365,702.89	29,015,749,641.00	30,623,581,048.54
Purchases and Deposits (a)	7,711,499,340.69	8,332,562,380.60	8,028,204,782.45	10,907,270,170.35	9,698,639,307.70	13,502,189,762.01
Sales, Withdrawals and Calls (b)	-810,650,000.00	-1,099,154,000.00	-1,174,360,000.00	-1,565,480,000.00	-989,940,000.00	-601,055,000.00
Return of Cost on Maturing Securities (c)	-10,008,836,000.00	-8,219,542,000.00	-7,125,829,000.00	-7,667,039,000.00	-7,091,965,000.00	-7,874,723,000.00
	28,504,352,036.98	27,510,708,289.35	27,322,659,138.39	28,987,116,873.24	30,632,483,948.70	35,649,992,810.55
Ending Market Value (d)	28,496,841,908.75	27,594,643,355.94	27,312,365,702.89	29,015,749,641.00	30,623,581,048.54	35,669,796,190.07
Change in Market Value	-7,510,128.23	83,935,066.59	-10,293,435.50	28,632,767.76	-8,902,900.16	19,803,379.52

	January 2020	February 2020	March 2020	April 2020	May 2020	June 2020	Grand Total
Beginning Market Value	35,669,796,190.07	33,767,410,521.82	32,506,836,541.05	32,789,510,837.03	38,441,610,969.23	36,418,950,417.10	31,612,338,696.29
Purchases and Deposits (a)	8,894,274,707.37	8,135,160,818.03	14,195,931,399.41	15,454,405,907.10	8,311,228,596.17	7,694,095,597.96	120,865,462,769.84
Sales, Withdrawals and Calls (b)	-677,021,375.00	-705,908,750.00	-4,317,277,000.00	-3,368,910,000.00	-1,279,212,000.00	-2,213,790,000.00	-18,802,758,125.00
Return of Cost on Maturing Securities (c)	-10,202,879,000.00	-8,744,306,000.00	-9,647,893,000.00	-6,445,494,000.00	-9,050,819,000.00	-8,491,917,000.00	-100,571,242,000.00
	33,684,170,522.44	32,452,356,589.85	32,737,597,940.46	38,429,512,744.13	36,422,808,565.40	33,407,339,015.06	33,103,801,341.13
Ending Market Value (d)	33,767,410,521.82	32,506,836,541.05	32,789,510,837.03	38,441,610,969.23	36,418,950,417.10	33,404,849,426.74	33,404,849,426.74 Excluding Trades Payable
Change in Market Value	83,239,999.38	54,479,951.20	51,912,896.57	12,098,225.10	-3,858,148.30	-2,489,588.32	301,048,085.61

FMV at June 30, 2020	33,404,849,426.74
Add: Withdrawal, Sales, Calls	18,802,758,125.00
Add: Maturities	100,571,242,000.00
Deduct: Purchases	-120,865,462,769.84
Deduct: FMV at June 30, 2019	-31,612,338,696.29
Change in FMV	301,048,085.61 To Schedule A2

Sources:

- (a) Chronological Detail Rpt - Purchases and Deposits - Cost excluding Accrue Interest Purchase
- (b) Chronological Detail Rpt - Sales, Withdrawals and Calls
- (c) Chronological Detail Rpt - Maturities - Par
- (d) Attachment X FMV+BAN FMV adjustments



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
Fund Grp: 1000 PSI-POOLED SURPLUS INVSTMNTS												
103223	INTR	FHLB 1.875	11/30/20	11/29/21	1.875000	1.970017	0.00	0.00	-468,750.00	0.00	0.00	468,750.00
103223	AMRT	FHLB 1.875	11/30/20	11/29/21	1.875000	1.970017	0.00	0.00	0.00	-3,700.55	0.00	0.00
103224	INTR	FHLB 1.875	11/30/20	11/29/21	1.875000	1.970017	0.00	0.00	-468,750.00	0.00	0.00	468,750.00
103224	AMRT	FHLB 1.875	11/30/20	11/29/21	1.875000	1.970017	0.00	0.00	0.00	-3,700.55	0.00	0.00
103225	INTR	FHLB 1.875	11/30/20	11/29/21	1.875000	1.970017	0.00	0.00	-234,375.00	0.00	0.00	234,375.00
103225	AMRT	FHLB 1.875	11/30/20	11/29/21	1.875000	1.970017	0.00	0.00	0.00	-1,850.27	0.00	0.00
103226	INTR	FHLB 1.875	11/30/20	11/29/21	1.875000	1.938426	0.00	0.00	-468,750.00	0.00	0.00	468,750.00
103226	AMRT	FHLB 1.875	11/30/20	11/29/21	1.875000	1.938426	0.00	0.00	0.00	-2,472.53	0.00	0.00
103227	INTR	FHLB 1.875	11/30/20	11/29/21	1.875000	1.938426	0.00	0.00	-468,750.00	0.00	0.00	468,750.00
103227	AMRT	FHLB 1.875	11/30/20	11/29/21	1.875000	1.938426	0.00	0.00	0.00	-2,472.53	0.00	0.00
103242	AMRT	FNMA 1.50	11/30/20	11/30/20	1.500000	1.697973	0.00	0.00	0.00	-7,568.68	0.00	0.00
103242	MAT	FNMA 1.50	11/30/20	11/30/20	1.500000	1.697973	-50,000,000.00	-50,000,000.00	-375,000.00	0.00	0.00	50,375,000.00
103255	AMRT	FNMA 1.375	11/30/20	02/26/21	1.375000	1.785456	0.00	0.00	0.00	-16,165.81	0.00	0.00
108158	AMRT	AU & NZ BANKING	11/09/20	11/09/20	2.250000	3.131203	0.00	0.00	0.00	-3,623.28	0.00	0.00
108158	MAT	AU & NZ BANKING	11/09/20	11/09/20	2.250000	3.131203	-19,660,000.00	-19,660,000.00	-221,175.00	0.00	0.00	19,881,175.00
109674	AMRT	TOYOTA MOTOR CR	11/30/20	01/08/21	3.050000	3.081164	0.00	0.00	0.00	-246.24	0.00	0.00
109859	AMRT	FHLB 2.94 (CALL	11/30/20	01/29/24	2.940000	2.956246	0.00	0.00	0.00	-184.83	0.00	0.00
110109	AMRT	JOHNSON & JOHNS	11/30/20	03/03/22	2.250000	2.677697	0.00	0.00	0.00	-7,545.21	0.00	0.00
110153	AMRT	FFCB 2.55	11/30/20	03/11/21	2.550000	2.596470	0.00	0.00	0.00	-923.40	0.00	0.00
110175	AMRT	FHLB 2.375	11/30/20	03/12/21	2.375000	2.529773	0.00	0.00	0.00	-3,077.97	0.00	0.00
110594	INTR	FHLMC 2.60 (CAL	11/03/20	05/03/24	2.600000	2.600000	0.00	0.00	-650,000.00	0.00	0.00	650,000.00
110672	INTR	FHLMC 2.65 (CAL	11/13/20	05/13/24	2.650000	2.650000	0.00	0.00	-331,250.00	0.00	0.00	331,250.00
110672	CALL	FHLMC 2.65 (CAL	11/13/20	05/13/24	2.650000	2.650000	-25,000,000.00	-25,000,000.00	0.00	0.00	0.00	25,000,000.00
110690	AMRT	FHLB 2.375	11/30/20	03/12/21	2.375000	2.290361	0.00	0.00	0.00	3,352.94	0.00	0.00
110713	INTR	FHLMC 2.65 (CAL	11/23/20	05/23/24	2.650000	2.650000	0.00	0.00	-331,250.00	0.00	0.00	331,250.00
110713	CALL	FHLMC 2.65 (CAL	11/23/20	05/23/24	2.650000	2.650000	-25,000,000.00	-25,000,000.00	0.00	0.00	0.00	25,000,000.00
110731	INTR	FFCB 2.31	11/13/20	05/13/24	2.310000	2.310000	0.00	0.00	-577,500.00	0.00	0.00	577,500.00
110757	INTR	FFCB 2.25	11/16/20	05/16/22	2.250000	2.302033	0.00	0.00	-562,500.00	0.00	0.00	562,500.00
110757	AMRT	FFCB 2.25	11/30/20	05/16/22	2.250000	2.302033	0.00	0.00	0.00	-2,052.92	0.00	0.00
110758	INTR	FHLMC 2.75 (CAL	11/30/20	05/28/24	2.500000	2.500000	0.00	0.00	-625,000.00	0.00	0.00	625,000.00
110785	INTR	FHLMC 3.00 (CAL	11/30/20	05/28/24	2.375000	2.375000	0.00	0.00	-296,875.00	0.00	0.00	296,875.00
110795	INTR	FFCB 2.30	11/16/20	05/15/23	2.300000	2.240018	0.00	0.00	-575,000.00	0.00	0.00	575,000.00
110795	AMRT	FFCB 2.30	11/30/20	05/15/23	2.300000	2.240018	0.00	0.00	0.00	2,343.04	0.00	0.00



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
110796	INTR	FHLMC 2.44 (CAL	11/30/20	05/28/24	2.440000	2.440000	0.00	0.00	-610,000.00	0.00	0.00	610,000.00
110811	INTR	FHLMC 2.45 (CAL	11/24/20	05/24/24	2.450000	2.450000	0.00	0.00	-612,500.00	0.00	0.00	612,500.00
110811	CALL	FHLMC 2.45 (CAL	11/24/20	05/24/24	2.450000	2.450000	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
110827	INTR	FFCB 2.20	11/23/20	11/23/22	2.200000	2.205074	0.00	0.00	-271,700.00	0.00	0.00	271,700.00
110827	AMRT	FFCB 2.20	11/30/20	11/23/22	2.200000	2.205074	0.00	0.00	0.00	-98.41	0.00	0.00
110837	INTR	FHLMC 2.45 (CAL	11/30/20	05/28/24	2.450000	2.450000	0.00	0.00	-306,250.00	0.00	0.00	306,250.00
110849	AMRT	FHLB 2.25	11/30/20	06/11/21	2.250000	2.264773	0.00	0.00	0.00	-540.00	0.00	0.00
110881	AMRT	FFCB 2.32	11/30/20	08/28/24	2.320000	2.204077	0.00	0.00	0.00	4,481.23	0.00	0.00
110882	AMRT	FFCB 2.32	11/30/20	08/28/24	2.320000	2.204077	0.00	0.00	0.00	1,613.24	0.00	0.00
111971	INTR	FHLMC 2.02 (CAL	11/13/20	11/13/24	2.020000	2.020000	0.00	0.00	-505,000.00	0.00	0.00	505,000.00
111971	CALL	FHLMC 2.02 (CAL	11/13/20	11/13/24	2.020000	2.020000	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
111987	INTR	FHLMC 2.05 (CAL	11/18/20	11/18/24	2.050000	2.050000	0.00	0.00	-512,500.00	0.00	0.00	512,500.00
111987	CALL	FHLMC 2.05 (CAL	11/18/20	11/18/24	2.050000	2.050000	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
112036	AMRT	WESTPAC BANKING	11/02/20	11/02/20	1.840000	1.830000	0.00	0.00	0.00	13.64	0.00	0.00
112036	MAT	WESTPAC BANKING	11/02/20	11/02/20	1.840000	1.830000	-50,000,000.00	-50,000,000.00	-927,666.67	0.00	0.00	50,927,666.67
112037	AMRT	WESTPAC BANKING	11/02/20	11/02/20	1.840000	1.830000	0.00	0.00	0.00	13.64	0.00	0.00
112037	MAT	WESTPAC BANKING	11/02/20	11/02/20	1.840000	1.830000	-50,000,000.00	-50,000,000.00	-927,666.67	0.00	0.00	50,927,666.67
112053	INTR	FHLMC 2.00 (CAL	11/19/20	11/19/24	2.000000	2.000000	0.00	0.00	-500,000.00	0.00	0.00	500,000.00
112053	CALL	FHLMC 2.00 (CAL	11/19/20	11/19/24	2.000000	2.000000	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
112074	INTR	FHLMC 2.00 (CAL	11/25/20	11/25/24	2.000000	2.000000	0.00	0.00	-500,000.00	0.00	0.00	500,000.00
112074	CALL	FHLMC 2.00 (CAL	11/25/20	11/25/24	2.000000	2.000000	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
112075	INTR	FHLMC 2.01 (CAL	11/25/20	11/25/24	2.010000	2.010000	0.00	0.00	-502,500.00	0.00	0.00	502,500.00
112075	CALL	FHLMC 2.01 (CAL	11/25/20	11/25/24	2.010000	2.010000	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
112076	INTR	FHLMC 3.70 (CAL	11/23/20	05/23/25	2.000000	2.000000	0.00	0.00	-250,000.00	0.00	0.00	250,000.00
112076	CALL	FHLMC 3.70 (CAL	11/23/20	05/23/25	2.000000	2.000000	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
112128	INTR	FHLB 2.08 (CALL	11/25/20	11/25/26	2.080000	2.080000	0.00	0.00	-520,000.00	0.00	0.00	520,000.00
112139	INTR	FFCB 2.05 (CALL	11/25/20	11/25/25	2.050000	2.050000	0.00	0.00	-256,250.00	0.00	0.00	256,250.00
112139	CALL	FFCB 2.05 (CALL	11/25/20	11/25/25	2.050000	2.050000	-25,000,000.00	-25,000,000.00	0.00	0.00	0.00	25,000,000.00
112140	INTR	FFCB 2.05 (CALL	11/25/20	11/25/25	2.050000	2.050000	0.00	0.00	-256,250.00	0.00	0.00	256,250.00
112140	CALL	FFCB 2.05 (CALL	11/25/20	11/25/25	2.050000	2.050000	-25,000,000.00	-25,000,000.00	0.00	0.00	0.00	25,000,000.00
112141	INTR	FFCB 2.05 (CALL	11/25/20	11/25/25	2.050000	2.050000	0.00	0.00	-256,250.00	0.00	0.00	256,250.00
112141	CALL	FFCB 2.05 (CALL	11/25/20	11/25/25	2.050000	2.050000	-25,000,000.00	-25,000,000.00	0.00	0.00	0.00	25,000,000.00
112142	INTR	FFCB 2.05 (CALL	11/25/20	11/25/25	2.050000	2.050000	0.00	0.00	-256,250.00	0.00	0.00	256,250.00
112142	CALL	FFCB 2.05 (CALL	11/25/20	11/25/25	2.050000	2.050000	-25,000,000.00	-25,000,000.00	0.00	0.00	0.00	25,000,000.00



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

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LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
112143	INTR	FFCB 2.05 (CALL	11/25/20	11/25/25	2.050000	2.050000	0.00	0.00	-256,250.00	0.00	0.00	256,250.00
112143	CALL	FFCB 2.05 (CALL	11/25/20	11/25/25	2.050000	2.050000	-25,000,000.00	-25,000,000.00	0.00	0.00	0.00	25,000,000.00
112144	INTR	FFCB 2.05 (CALL	11/25/20	11/25/25	2.050000	2.050000	0.00	0.00	-243,950.00	0.00	0.00	243,950.00
112144	CALL	FFCB 2.05 (CALL	11/25/20	11/25/25	2.050000	2.050000	-23,800,000.00	-23,800,000.00	0.00	0.00	0.00	23,800,000.00
112145	INTR	FHLB 2.08 (CALL	11/25/20	11/25/26	2.080000	2.080000	0.00	0.00	-425,880.00	0.00	0.00	425,880.00
112173	INTR	FFCB 2.05 (CALL	11/25/20	11/25/25	2.050000	2.050000	0.00	0.00	-512,500.00	0.00	0.00	512,500.00
112173	CALL	FFCB 2.05 (CALL	11/25/20	11/25/25	2.050000	2.050000	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
112174	INTR	FFCB 2.05 (CALL	11/25/20	11/25/25	2.050000	2.050000	0.00	0.00	-256,250.00	0.00	0.00	256,250.00
112174	CALL	FFCB 2.05 (CALL	11/25/20	11/25/25	2.050000	2.050000	-25,000,000.00	-25,000,000.00	0.00	0.00	0.00	25,000,000.00
112186	INTR	FFCB 2.05 (CALL	11/25/20	11/25/25	2.050000	2.050000	0.00	0.00	-512,500.00	0.00	0.00	512,500.00
112186	CALL	FFCB 2.05 (CALL	11/25/20	11/25/25	2.050000	2.050000	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
112187	INTR	FFCB 2.05 (CALL	11/25/20	11/25/25	2.050000	2.050000	0.00	0.00	-512,500.00	0.00	0.00	512,500.00
112187	CALL	FFCB 2.05 (CALL	11/25/20	11/25/25	2.050000	2.050000	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
112222	INTR	FFCB 2.14 (CALL	11/27/20	11/27/26	2.140000	2.140000	0.00	0.00	-267,500.00	0.00	0.00	267,500.00
112222	CALL	FFCB 2.14 (CALL	11/27/20	11/27/26	2.140000	2.140000	-25,000,000.00	-25,000,000.00	0.00	0.00	0.00	25,000,000.00
112223	INTR	FFCB 2.14 (CALL	11/27/20	11/27/26	2.140000	2.140000	0.00	0.00	-290,612.00	0.00	0.00	290,612.00
112223	CALL	FFCB 2.14 (CALL	11/27/20	11/27/26	2.140000	2.140000	-27,160,000.00	-27,160,000.00	0.00	0.00	0.00	27,160,000.00
112249	AMRT	FFCB 1.625	11/30/20	12/03/24	1.625000	1.650102	0.00	0.00	0.00	-985.22	0.00	0.00
112287	AMRT	UST BILL	11/05/20	11/05/20	1.555000	1.578108	0.00	0.00	0.00	-8,638.89	0.00	0.00
112287	MAT	UST BILL	11/05/20	11/05/20	1.555000	1.578108	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
112288	AMRT	UST BILL	11/05/20	11/05/20	1.555000	1.578108	0.00	0.00	0.00	-8,638.89	0.00	0.00
112288	MAT	UST BILL	11/05/20	11/05/20	1.555000	1.578108	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
112289	AMRT	UST BILL	11/05/20	11/05/20	1.555000	1.578108	0.00	0.00	0.00	-8,638.89	0.00	0.00
112289	MAT	UST BILL	11/05/20	11/05/20	1.555000	1.578108	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
112290	AMRT	UST BILL	11/05/20	11/05/20	1.555000	1.578108	0.00	0.00	0.00	-8,638.89	0.00	0.00
112290	MAT	UST BILL	11/05/20	11/05/20	1.555000	1.578108	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
112377	AMRT	FFCB 2.13 (CALL	11/30/20	12/09/26	2.130000	2.153199	0.00	0.00	0.00	-879.94	0.00	0.00
112378	AMRT	FFCB 2.13 (CALL	11/30/20	12/09/26	2.130000	2.153199	0.00	0.00	0.00	-410.05	0.00	0.00
112380	INTR	USTN 1.625	11/16/20	11/15/22	1.625000	1.660487	0.00	0.00	-406,250.00	0.00	0.00	406,250.00
112380	AMRT	USTN 1.625	11/30/20	11/15/22	1.625000	1.660487	0.00	0.00	0.00	-1,421.64	0.00	0.00
112538	AMRT	FFCB 1.66	11/30/20	12/27/22	1.660000	1.670294	0.00	0.00	0.00	-410.58	0.00	0.00
112539	AMRT	FFCB 1.625	11/30/20	12/27/21	1.625000	1.650518	0.00	0.00	0.00	-1,025.99	0.00	0.00
112558	AMRT	FFCB 1.82	11/30/20	12/18/25	1.820000	1.828837	0.00	0.00	0.00	-249.25	0.00	0.00
112637	AMRT	FHLB 1.875	11/30/20	12/09/22	1.875000	1.647861	0.00	0.00	0.00	9,066.20	0.00	0.00



Chronological Detail Report

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Run: 12/01/2020 09:48:30 AM

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LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
112780	AMRT	FFCB 1.98 (CALL	11/30/20	01/27/26	1.980000	1.982657	0.00	0.00	0.00	-61.64	0.00	0.00
112781	AMRT	FFCB 1.98 (CALL	11/30/20	01/27/26	1.980000	1.982657	0.00	0.00	0.00	-61.64	0.00	0.00
112901	AMRT	FHLMC 1.50	11/30/20	02/12/25	1.500000	1.516073	0.00	0.00	0.00	-316.44	0.00	0.00
113087	AMRT	FFCB 1.125 (CAL	11/30/20	03/17/25	1.125000	1.104388	0.00	0.00	0.00	821.47	0.00	0.00
113088	AMRT	FFCB 1.125 (CAL	11/30/20	03/17/25	1.125000	1.104388	0.00	0.00	0.00	821.47	0.00	0.00
113114	AMRT	FFCB 1.64 (CALL	11/30/20	03/03/25	1.640000	1.510565	0.00	0.00	0.00	5,101.32	0.00	0.00
113115	AMRT	FFCB 1.64 (CALL	11/30/20	03/03/25	1.640000	1.510565	0.00	0.00	0.00	228.54	0.00	0.00
113125	AMRT	FFCB 1.05 (CALL	11/30/20	03/12/24	1.050000	1.037207	0.00	0.00	0.00	213.55	0.00	0.00
113129	AMRT	SAN JOSE CA RED	11/30/20	08/01/24	2.958000	1.060136	0.00	0.00	0.00	34,917.53	0.00	0.00
113156	AMRT	FFCB 0.92 NOTE	11/30/20	03/18/24	0.920000	0.771201	0.00	0.00	0.00	6,006.16	0.00	0.00
113224	AMRT	FHLB D-N	11/05/20	11/05/20	0.340000	0.340727	0.00	0.00	0.00	-1,888.89	0.00	0.00
113224	MAT	FHLB D-N	11/05/20	11/05/20	0.340000	0.340727	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
113225	AMRT	FHLB D-N	11/05/20	11/05/20	0.340000	0.340727	0.00	0.00	0.00	-1,888.89	0.00	0.00
113225	MAT	FHLB D-N	11/05/20	11/05/20	0.340000	0.340727	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
113226	AMRT	FHLB D-N	11/30/20	12/21/20	0.350000	0.350928	0.00	0.00	0.00	-14,583.34	0.00	0.00
113227	AMRT	FHLB D-N	11/30/20	12/21/20	0.350000	0.350928	0.00	0.00	0.00	-14,583.34	0.00	0.00
113228	AMRT	FHLB D-N	11/30/20	12/18/20	0.350000	0.350918	0.00	0.00	0.00	-14,583.33	0.00	0.00
113229	AMRT	FHLB D-N	11/30/20	12/18/20	0.350000	0.350918	0.00	0.00	0.00	-14,583.33	0.00	0.00
113230	AMRT	FHLB D-N	11/30/20	02/16/21	0.380000	0.381324	0.00	0.00	0.00	-15,833.34	0.00	0.00
113231	AMRT	FHLB D-N	11/30/20	02/16/21	0.380000	0.381324	0.00	0.00	0.00	-15,833.34	0.00	0.00
113232	AMRT	FHLB D-N	11/30/20	12/28/20	0.350000	0.350952	0.00	0.00	0.00	-14,583.33	0.00	0.00
113233	AMRT	FHLB D-N	11/30/20	12/28/20	0.350000	0.350952	0.00	0.00	0.00	-14,583.33	0.00	0.00
113234	AMRT	FHLB D-N	11/30/20	02/19/21	0.390000	0.391408	0.00	0.00	0.00	-16,250.00	0.00	0.00
113235	AMRT	FHLB D-N	11/30/20	02/19/21	0.390000	0.391408	0.00	0.00	0.00	-12,048.73	0.00	0.00
113243	AMRT	FHLB D-N	11/30/20	01/25/21	0.370000	0.371167	0.00	0.00	0.00	-15,416.66	0.00	0.00
113244	AMRT	FHLB D-N	11/30/20	01/25/21	0.370000	0.371167	0.00	0.00	0.00	-15,416.66	0.00	0.00
113245	AMRT	FHLB D-N	11/23/20	11/23/20	0.320000	0.320693	0.00	0.00	0.00	-9,777.78	0.00	0.00
113245	MAT	FHLB D-N	11/23/20	11/23/20	0.320000	0.320693	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
113246	AMRT	FHLB D-N	11/23/20	11/23/20	0.320000	0.320693	0.00	0.00	0.00	-9,777.78	0.00	0.00
113246	MAT	FHLB D-N	11/23/20	11/23/20	0.320000	0.320693	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
113247	AMRT	FHLB D-N	11/30/20	02/19/21	0.390000	0.391404	0.00	0.00	0.00	-16,250.00	0.00	0.00
113248	AMRT	FHLB D-N	11/30/20	02/19/21	0.390000	0.391404	0.00	0.00	0.00	-11,664.25	0.00	0.00
113251	AMRT	FFCB D-N	11/30/20	01/15/21	0.340000	0.340950	0.00	0.00	0.00	-14,166.66	0.00	0.00
113252	AMRT	FFCB D-N	11/30/20	01/15/21	0.340000	0.340950	0.00	0.00	0.00	-14,166.66	0.00	0.00



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
113253	AMRT	FFCB D-N	11/30/20	01/15/21	0.340000	0.340950	0.00	0.00	0.00	-4,533.33	0.00	0.00
113254	AMRT	FHLB D-N	11/30/20	02/19/21	0.390000	0.391399	0.00	0.00	0.00	-16,250.00	0.00	0.00
113255	AMRT	FHLB D-N	11/30/20	02/19/21	0.390000	0.391399	0.00	0.00	0.00	-16,250.00	0.00	0.00
113256	AMRT	FHLB D-N	11/30/20	01/20/21	0.370000	0.371144	0.00	0.00	0.00	-15,416.67	0.00	0.00
113257	AMRT	FHLB D-N	11/30/20	01/20/21	0.370000	0.371144	0.00	0.00	0.00	-15,416.67	0.00	0.00
113258	AMRT	FHLB D-N	11/30/20	12/30/20	0.340000	0.340898	0.00	0.00	0.00	-14,166.66	0.00	0.00
113259	AMRT	FHLB D-N	11/30/20	12/30/20	0.340000	0.340898	0.00	0.00	0.00	-14,166.66	0.00	0.00
113260	AMRT	FHLB D-N	11/30/20	02/25/21	0.390000	0.391425	0.00	0.00	0.00	-16,250.00	0.00	0.00
113261	AMRT	FHLB D-N	11/30/20	02/25/21	0.390000	0.391425	0.00	0.00	0.00	-16,250.00	0.00	0.00
113270	AMRT	FNMA D-N	11/30/20	02/12/21	0.200000	0.200360	0.00	0.00	0.00	-8,333.34	0.00	0.00
113271	AMRT	FNMA D-N	11/30/20	02/12/21	0.200000	0.200360	0.00	0.00	0.00	-8,333.34	0.00	0.00
113281	AMRT	FNMA D-N	11/30/20	03/01/21	0.100000	0.100094	0.00	0.00	0.00	-4,166.67	0.00	0.00
113282	AMRT	FNMA D-N	11/30/20	03/01/21	0.100000	0.100094	0.00	0.00	0.00	-4,166.67	0.00	0.00
113283	AMRT	FNMA D-N	11/30/20	03/01/21	0.100000	0.100094	0.00	0.00	0.00	-4,166.67	0.00	0.00
113284	AMRT	FNMA D-N	11/30/20	03/01/21	0.100000	0.100094	0.00	0.00	0.00	-4,166.67	0.00	0.00
113292	AMRT	FFCB 1.53 (CALL	11/30/20	02/10/22	1.530000	1.142566	0.00	0.00	0.00	15,637.83	0.00	0.00
113293	AMRT	FFCB 1.53 (CALL	11/30/20	02/10/22	1.530000	1.142566	0.00	0.00	0.00	15,637.83	0.00	0.00
113297	AMRT	UST BILL	11/30/20	03/25/21	0.113000	0.112627	0.00	0.00	0.00	-4,687.50	0.00	0.00
113298	AMRT	UST BILL	11/30/20	03/25/21	0.113000	0.112627	0.00	0.00	0.00	-4,687.50	0.00	0.00
113299	AMRT	UST BILL	11/30/20	03/25/21	0.113000	0.112627	0.00	0.00	0.00	-4,687.50	0.00	0.00
113300	AMRT	UST BILL	11/30/20	03/25/21	0.113000	0.112627	0.00	0.00	0.00	-4,687.50	0.00	0.00
113311	AMRT	FHLB D-N	11/30/20	01/04/21	0.110000	0.110094	0.00	0.00	0.00	-4,583.33	0.00	0.00
113312	AMRT	FHLB D-N	11/30/20	01/04/21	0.110000	0.110094	0.00	0.00	0.00	-4,583.33	0.00	0.00
113313	AMRT	FHLB D-N	11/30/20	01/04/21	0.110000	0.110094	0.00	0.00	0.00	-4,583.33	0.00	0.00
113314	AMRT	FHLB D-N	11/30/20	01/04/21	0.110000	0.110094	0.00	0.00	0.00	-4,583.33	0.00	0.00
113315	AMRT	FHLB D-N	11/30/20	01/08/21	0.110000	0.110096	0.00	0.00	0.00	-4,583.34	0.00	0.00
113316	AMRT	FHLB D-N	11/30/20	01/08/21	0.110000	0.110096	0.00	0.00	0.00	-4,583.34	0.00	0.00
113317	AMRT	FHLB D-N	11/30/20	01/08/21	0.110000	0.110096	0.00	0.00	0.00	-4,583.34	0.00	0.00
113318	AMRT	FHLB D-N	11/30/20	01/08/21	0.110000	0.110096	0.00	0.00	0.00	-4,583.34	0.00	0.00
113328	AMRT	FFCB 1.46 (CALL	11/30/20	03/03/23	1.460000	1.209311	0.00	0.00	0.00	10,093.99	0.00	0.00
113329	AMRT	FFCB 1.46 (CALL	11/30/20	03/03/23	1.460000	1.209311	0.00	0.00	0.00	10,093.99	0.00	0.00
113330	AMRT	FHLB D-N	11/30/20	02/02/21	0.220000	0.220415	0.00	0.00	0.00	-9,166.66	0.00	0.00
113331	AMRT	FHLB D-N	11/30/20	02/02/21	0.220000	0.220415	0.00	0.00	0.00	-9,166.66	0.00	0.00
113332	AMRT	FHLB D-N	11/30/20	03/02/21	0.240000	0.240539	0.00	0.00	0.00	-9,995.80	0.00	0.00



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
113335	AMRT	FHLB D-N	11/30/20	02/01/21	0.220000	0.220412	0.00	0.00	0.00	-9,166.67	0.00	0.00
113336	AMRT	FHLB D-N	11/30/20	02/01/21	0.220000	0.220412	0.00	0.00	0.00	-9,166.67	0.00	0.00
113339	AMRT	FHLB D-N	11/30/20	03/01/21	0.240000	0.240532	0.00	0.00	0.00	-10,000.00	0.00	0.00
113340	AMRT	FHLB D-N	11/30/20	03/01/21	0.240000	0.240532	0.00	0.00	0.00	-10,000.00	0.00	0.00
113346	AMRT	FNMA D-N	11/30/20	02/12/21	0.200000	0.200352	0.00	0.00	0.00	-8,333.34	0.00	0.00
113347	AMRT	FNMA D-N	11/30/20	02/12/21	0.200000	0.200352	0.00	0.00	0.00	-8,333.34	0.00	0.00
113386	AMRT	FHLB D-N	11/10/20	11/10/20	0.190000	0.190218	0.00	0.00	0.00	-2,375.00	0.00	0.00
113386	MAT	FHLB D-N	11/10/20	11/10/20	0.190000	0.190218	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
113387	AMRT	FHLB D-N	11/10/20	11/10/20	0.190000	0.190218	0.00	0.00	0.00	-2,375.00	0.00	0.00
113387	MAT	FHLB D-N	11/10/20	11/10/20	0.190000	0.190218	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
113388	AMRT	FHLB D-N	11/12/20	11/12/20	0.190000	0.190220	0.00	0.00	0.00	-2,902.78	0.00	0.00
113388	MAT	FHLB D-N	11/12/20	11/12/20	0.190000	0.190220	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
113389	AMRT	FHLB D-N	11/12/20	11/12/20	0.190000	0.190220	0.00	0.00	0.00	-2,902.78	0.00	0.00
113389	MAT	FHLB D-N	11/12/20	11/12/20	0.190000	0.190220	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
113392	AMRT	FHLB D-N	11/10/20	11/10/20	0.190000	0.190217	0.00	0.00	0.00	-2,375.00	0.00	0.00
113392	MAT	FHLB D-N	11/10/20	11/10/20	0.190000	0.190217	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
113393	AMRT	FHLB D-N	11/10/20	11/10/20	0.190000	0.190217	0.00	0.00	0.00	-2,375.00	0.00	0.00
113393	MAT	FHLB D-N	11/10/20	11/10/20	0.190000	0.190217	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
113495	AMRT	FHLB D-N	11/30/20	01/20/21	0.190000	0.190279	0.00	0.00	0.00	-7,916.67	0.00	0.00
113496	AMRT	FHLB D-N	11/30/20	01/20/21	0.190000	0.190279	0.00	0.00	0.00	-7,916.67	0.00	0.00
113497	AMRT	FHLB D-N	11/30/20	01/11/21	0.190000	0.190270	0.00	0.00	0.00	-7,916.67	0.00	0.00
113498	AMRT	FHLB D-N	11/30/20	01/11/21	0.190000	0.190270	0.00	0.00	0.00	-7,916.67	0.00	0.00
113600	INTR	FHLB 1.20 (CALL	11/04/20	05/04/27	1.200000	1.200000	0.00	0.00	-300,000.00	0.00	0.00	300,000.00
113607	AMRT	FHLB D-N	11/30/20	04/27/21	0.200000	0.200406	0.00	0.00	0.00	-8,333.34	0.00	0.00
113608	AMRT	FHLB D-N	11/30/20	04/27/21	0.200000	0.200406	0.00	0.00	0.00	-8,333.34	0.00	0.00
113645	AMRT	UST BILL	11/05/20	11/05/20	0.125000	0.125083	0.00	0.00	0.00	-694.44	0.00	0.00
113645	MAT	UST BILL	11/05/20	11/05/20	0.125000	0.125083	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
113646	AMRT	UST BILL	11/05/20	11/05/20	0.125000	0.125083	0.00	0.00	0.00	-694.44	0.00	0.00
113646	MAT	UST BILL	11/05/20	11/05/20	0.125000	0.125083	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
113650	AMRT	FHLB D-N	11/30/20	11/30/20	0.155000	0.155144	0.00	0.00	0.00	-6,243.06	0.00	0.00
113650	MAT	FHLB D-N	11/30/20	11/30/20	0.155000	0.155144	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
113651	AMRT	FHLB D-N	11/30/20	11/30/20	0.155000	0.155144	0.00	0.00	0.00	-6,243.06	0.00	0.00
113651	MAT	FHLB D-N	11/30/20	11/30/20	0.155000	0.155144	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
113656	INTR	FFCB 0.68 (CALL	11/06/20	05/06/24	0.680000	0.680000	0.00	0.00	-170,000.00	0.00	0.00	170,000.00



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
113668	INTR	FHLMC 1.05 (CAL	11/04/20	05/04/27	1.050000	1.050000	0.00	0.00	-262,500.00	0.00	0.00	262,500.00
113669	AMRT	FHLB D-N	11/30/20	03/19/21	0.440000	0.441912	0.00	0.00	0.00	-18,333.33	0.00	0.00
113670	AMRT	FHLB D-N	11/30/20	03/19/21	0.440000	0.441912	0.00	0.00	0.00	-18,333.33	0.00	0.00
113687	AMRT	FFCB 1.02	11/30/20	04/27/27	1.020000	0.970007	0.00	0.00	0.00	828.96	0.00	0.00
113691	INTR	FFCB 1.00 (CALL	11/05/20	05/05/26	1.000000	1.000000	0.00	0.00	-228,625.00	0.00	0.00	228,625.00
113691	CALL	FFCB 1.00 (CALL	11/05/20	05/05/26	1.000000	1.000000	-45,725,000.00	-45,725,000.00	0.00	0.00	0.00	45,725,000.00
113714	INTR	FFCB 1.00 (CALL	11/05/20	05/05/26	1.000000	1.000000	0.00	0.00	-125,000.00	0.00	0.00	125,000.00
113714	CALL	FFCB 1.00 (CALL	11/05/20	05/05/26	1.000000	1.000000	-25,000,000.00	-25,000,000.00	0.00	0.00	0.00	25,000,000.00
113728	INTR	FHLMC 0.75 (CAL	11/27/20	05/27/25	0.750000	0.750000	0.00	0.00	-187,500.00	0.00	0.00	187,500.00
113729	INTR	FHLMC 0.75 (CAL	11/27/20	05/27/25	0.750000	0.750000	0.00	0.00	-187,500.00	0.00	0.00	187,500.00
113740	INTR	FHLMC 0.77 (CAL	11/27/20	05/27/25	0.770000	0.770000	0.00	0.00	-192,500.00	0.00	0.00	192,500.00
113750	INTR	FHLMC 0.77 (CAL	11/27/20	05/27/25	0.770000	0.770000	0.00	0.00	-192,500.00	0.00	0.00	192,500.00
113761	INTR	FHLMC 0.84 (CAL	11/25/20	11/25/25	0.840000	0.840000	0.00	0.00	-207,666.67	0.00	0.00	207,666.67
113761	CALL	FHLMC 0.84 (CAL	11/25/20	11/25/25	0.840000	0.840000	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
113767	INTR	FHLMC 1.05 (CAL	11/27/20	05/27/27	1.050000	1.050000	0.00	0.00	-262,500.00	0.00	0.00	262,500.00
113774	INTR	FHLMC 1.07 (CAL	11/27/20	05/27/27	1.070000	1.070000	0.00	0.00	-267,500.00	0.00	0.00	267,500.00
113793	INTR	FHLMC 0.73 (CAL	11/27/20	05/27/25	0.730000	0.730000	0.00	0.00	-182,500.00	0.00	0.00	182,500.00
113794	INTR	FHLMC 0.82 (CAL	11/27/20	05/27/25	0.820000	0.820000	0.00	0.00	-205,000.00	0.00	0.00	205,000.00
113794	CALL	FHLMC 0.82 (CAL	11/27/20	05/27/25	0.820000	0.820000	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
113831	INTR	FFCB 0.73 (CALL	11/27/20	05/27/25	0.730000	0.730000	0.00	0.00	-182,500.00	0.00	0.00	182,500.00
113832	INTR	FNMA 0.75 (CALL	11/27/20	05/27/25	0.750000	0.750000	0.00	0.00	-187,500.00	0.00	0.00	187,500.00
113843	INTR	FFCB 0.82 (CALL	11/27/20	05/27/26	0.820000	0.820000	0.00	0.00	-102,500.00	0.00	0.00	102,500.00
113844	INTR	FFCB 0.82 (CALL	11/27/20	05/27/26	0.820000	0.820000	0.00	0.00	-102,500.00	0.00	0.00	102,500.00
113897	INTR	FFCB 1.04 (CALL	11/27/20	05/27/27	1.040000	1.039996	0.00	0.00	-184,600.00	0.00	0.00	184,600.00
114019	AMRT	FHLMC 1.00 (CAL	11/30/20	06/28/27	1.000000	1.000146	0.00	0.00	0.00	-2.93	0.00	0.00
114028	AMRT	FNMA 0.50	11/30/20	06/17/25	0.500000	0.507743	0.00	0.00	0.00	-156.85	0.00	0.00
114118	AMRT	FHLB 1.02 (CALL	11/30/20	07/06/27	1.020000	1.023712	0.00	0.00	0.00	-71.08	0.00	0.00
114321	AMRT	CRC FUNDING LLC	11/06/20	11/06/20	0.180000	0.180089	0.00	0.00	0.00	-1,250.00	0.00	0.00
114321	MAT	CRC FUNDING LLC	11/06/20	11/06/20	0.180000	0.180089	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114350	AMRT	CIESCO LLC CP	11/10/20	11/10/20	0.170000	0.170078	0.00	0.00	0.00	-2,125.00	0.00	0.00
114350	MAT	CIESCO LLC CP	11/10/20	11/10/20	0.170000	0.170078	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114360	AMRT	CIESCO LLC CP	11/12/20	11/12/20	0.170000	0.170078	0.00	0.00	0.00	-2,012.85	0.00	0.00
114360	MAT	CIESCO LLC CP	11/12/20	11/12/20	0.170000	0.170078	-38,750,000.00	-38,750,000.00	0.00	0.00	0.00	38,750,000.00
114361	AMRT	CIESCO LLC CP	11/10/20	11/10/20	0.170000	0.170076	0.00	0.00	0.00	-1,173.00	0.00	0.00



Chronological Detail Report

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Run: 12/01/2020 09:48:30 AM

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LA County

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114361	MAT	CIESCO LLC CP	11/10/20	11/10/20	0.170000	0.170076	-27,600,000.00	-27,600,000.00	0.00	0.00	0.00	27,600,000.00
114374	AMRT	MONT BLANC CAPI	11/13/20	11/13/20	0.200000	0.200105	0.00	0.00	0.00	-1,237.47	0.00	0.00
114374	MAT	MONT BLANC CAPI	11/13/20	11/13/20	0.200000	0.200105	-18,562,000.00	-18,562,000.00	0.00	0.00	0.00	18,562,000.00
114376	AMRT	OLD LINE FUNDIN	11/30/20	12/01/20	0.150000	0.150070	0.00	0.00	0.00	-2,624.12	0.00	0.00
114377	MAT	SVENSKA HANDELS	11/13/20	11/13/20	0.140000	0.140000	-50,000,000.00	-50,000,000.00	-18,083.33	0.00	0.00	50,018,083.33
114413	AMRT	SHEFFIELD RECEI	11/16/20	11/16/20	0.180000	0.180085	0.00	0.00	0.00	-1,518.75	0.00	0.00
114413	MAT	SHEFFIELD RECEI	11/16/20	11/16/20	0.180000	0.180085	-20,250,000.00	-20,250,000.00	0.00	0.00	0.00	20,250,000.00
114427	AMRT	CIESCO LLC CP	11/19/20	11/19/20	0.170000	0.170075	0.00	0.00	0.00	-4,250.00	0.00	0.00
114427	MAT	CIESCO LLC CP	11/19/20	11/19/20	0.170000	0.170075	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114431	MAT	NORDEA BANK ABP	11/16/20	11/16/20	0.150000	0.150000	-50,000,000.00	-50,000,000.00	-18,750.00	0.00	0.00	50,018,750.00
114458	AMRT	MONT BLANC CAPI	11/04/20	11/04/20	0.185000	0.185071	0.00	0.00	0.00	-385.42	0.00	0.00
114458	MAT	MONT BLANC CAPI	11/04/20	11/04/20	0.185000	0.185071	-25,000,000.00	-25,000,000.00	0.00	0.00	0.00	25,000,000.00
114480	AMRT	FFCB 1.14 (CALL	11/30/20	08/20/29	1.140000	1.152032	0.00	0.00	0.00	-228.66	0.00	0.00
114499	MAT	NORDEA BANK ABP	11/23/20	11/23/20	0.150000	0.150000	-50,000,000.00	-50,000,000.00	-18,541.67	0.00	0.00	50,018,541.67
114507	AMRT	FHLB D-N	11/03/20	11/03/20	0.085000	0.085014	0.00	0.00	0.00	-236.11	0.00	0.00
114507	MAT	FHLB D-N	11/03/20	11/03/20	0.085000	0.085014	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114508	AMRT	FHLB D-N	11/03/20	11/03/20	0.085000	0.085014	0.00	0.00	0.00	-236.11	0.00	0.00
114508	MAT	FHLB D-N	11/03/20	11/03/20	0.085000	0.085014	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114509	AMRT	FHLB D-N	11/04/20	11/04/20	0.085000	0.085014	0.00	0.00	0.00	-354.17	0.00	0.00
114509	MAT	FHLB D-N	11/04/20	11/04/20	0.085000	0.085014	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114510	AMRT	FHLB D-N	11/04/20	11/04/20	0.085000	0.085014	0.00	0.00	0.00	-354.17	0.00	0.00
114510	MAT	FHLB D-N	11/04/20	11/04/20	0.085000	0.085014	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114514	AMRT	TOYOTA MOTOR CR	11/09/20	11/09/20	0.160000	0.160053	0.00	0.00	0.00	-1,777.78	0.00	0.00
114514	MAT	TOYOTA MOTOR CR	11/09/20	11/09/20	0.160000	0.160053	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114515	AMRT	TOYOTA MOTOR CR	11/09/20	11/09/20	0.160000	0.160053	0.00	0.00	0.00	-1,777.78	0.00	0.00
114515	MAT	TOYOTA MOTOR CR	11/09/20	11/09/20	0.160000	0.160053	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114527	AMRT	FHLB D-N	11/02/20	11/02/20	0.085000	0.085013	0.00	0.00	0.00	-118.06	0.00	0.00
114527	MAT	FHLB D-N	11/02/20	11/02/20	0.085000	0.085013	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114528	AMRT	FHLB D-N	11/02/20	11/02/20	0.085000	0.085013	0.00	0.00	0.00	-118.06	0.00	0.00
114528	MAT	FHLB D-N	11/02/20	11/02/20	0.085000	0.085013	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114535	AMRT	JUPITER SEC COM	11/02/20	11/02/20	0.130000	0.130030	0.00	0.00	0.00	-180.56	0.00	0.00
114535	MAT	JUPITER SEC COM	11/02/20	11/02/20	0.130000	0.130030	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114536	AMRT	CHARIOT FUNDING	11/03/20	11/03/20	0.140000	0.140035	0.00	0.00	0.00	-388.89	0.00	0.00
114536	MAT	CHARIOT FUNDING	11/03/20	11/03/20	0.140000	0.140035	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00



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114537	AMRT	CHARIOT FUNDING	11/02/20	11/02/20	0.130000	0.130029	0.00	0.00	0.00	-180.56	0.00	0.00
114537	MAT	CHARIOT FUNDING	11/02/20	11/02/20	0.130000	0.130029	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114540	AMRT	CHARIOT FUNDING	11/04/20	11/04/20	0.135000	0.135033	0.00	0.00	0.00	-562.50	0.00	0.00
114540	MAT	CHARIOT FUNDING	11/04/20	11/04/20	0.135000	0.135033	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114541	AMRT	ATLANTIC ASSET	11/04/20	11/04/20	0.120000	0.120026	0.00	0.00	0.00	-420.99	0.00	0.00
114541	MAT	ATLANTIC ASSET	11/04/20	11/04/20	0.120000	0.120026	-42,099,000.00	-42,099,000.00	0.00	0.00	0.00	42,099,000.00
114542	AMRT	JUPITER SEC COM	11/02/20	11/02/20	0.140000	0.140034	0.00	0.00	0.00	-194.44	0.00	0.00
114542	MAT	JUPITER SEC COM	11/02/20	11/02/20	0.140000	0.140034	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114543	AMRT	LA FAYETTE ASSE	11/03/20	11/03/20	0.140000	0.140034	0.00	0.00	0.00	-194.44	0.00	0.00
114543	MAT	LA FAYETTE ASSE	11/03/20	11/03/20	0.140000	0.140034	-25,000,000.00	-25,000,000.00	0.00	0.00	0.00	25,000,000.00
114544	AMRT	THUNDER BAY FUN	11/02/20	11/02/20	0.120000	0.120025	0.00	0.00	0.00	-143.33	0.00	0.00
114544	MAT	THUNDER BAY FUN	11/02/20	11/02/20	0.120000	0.120025	-43,000,000.00	-43,000,000.00	0.00	0.00	0.00	43,000,000.00
114551	AMRT	FFCB 1.24 (CALL	11/30/20	09/03/30	1.240000	1.261351	0.00	0.00	0.00	-821.47	0.00	0.00
114552	AMRT	SHEFFIELD RECEI	11/06/20	11/06/20	0.150000	0.150040	0.00	0.00	0.00	-1,041.67	0.00	0.00
114552	MAT	SHEFFIELD RECEI	11/06/20	11/06/20	0.150000	0.150040	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114553	AMRT	SHEFFIELD RECEI	11/02/20	11/02/20	0.140000	0.140033	0.00	0.00	0.00	-194.44	0.00	0.00
114553	MAT	SHEFFIELD RECEI	11/02/20	11/02/20	0.140000	0.140033	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114555	AMRT	FHLB D-N	11/06/20	11/06/20	0.090000	0.090015	0.00	0.00	0.00	-625.00	0.00	0.00
114555	MAT	FHLB D-N	11/06/20	11/06/20	0.090000	0.090015	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114556	AMRT	FHLB D-N	11/06/20	11/06/20	0.090000	0.090015	0.00	0.00	0.00	-625.00	0.00	0.00
114556	MAT	FHLB D-N	11/06/20	11/06/20	0.090000	0.090015	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114557	AMRT	AUTOBAHN FUNDIN	11/02/20	11/02/20	0.120000	0.120024	0.00	0.00	0.00	-166.67	0.00	0.00
114557	MAT	AUTOBAHN FUNDIN	11/02/20	11/02/20	0.120000	0.120024	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114558	AMRT	JUPITER SEC COM	11/03/20	11/03/20	0.130000	0.130029	0.00	0.00	0.00	-361.11	0.00	0.00
114558	MAT	JUPITER SEC COM	11/03/20	11/03/20	0.130000	0.130029	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114559	AMRT	TOYOTA MOTOR CR	11/30/20	11/30/20	0.200000	0.200099	0.00	0.00	0.00	-8,055.56	0.00	0.00
114559	MAT	TOYOTA MOTOR CR	11/30/20	11/30/20	0.200000	0.200099	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114561	AMRT	LA FAYETTE ASSE	11/06/20	11/06/20	0.130000	0.130031	0.00	0.00	0.00	-451.39	0.00	0.00
114561	MAT	LA FAYETTE ASSE	11/06/20	11/06/20	0.130000	0.130031	-25,000,000.00	-25,000,000.00	0.00	0.00	0.00	25,000,000.00
114562	AMRT	NATIXIS NY BRAN	11/05/20	11/05/20	0.100000	0.100018	0.00	0.00	0.00	-555.56	0.00	0.00
114562	MAT	NATIXIS NY BRAN	11/05/20	11/05/20	0.100000	0.100018	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114563	AMRT	JUPITER SEC COM	11/04/20	11/04/20	0.140000	0.140034	0.00	0.00	0.00	-408.33	0.00	0.00
114563	MAT	JUPITER SEC COM	11/04/20	11/04/20	0.140000	0.140034	-35,000,000.00	-35,000,000.00	0.00	0.00	0.00	35,000,000.00
114565	AMRT	FHLB D-N	11/06/20	11/06/20	0.090000	0.090014	0.00	0.00	0.00	-625.00	0.00	0.00



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114565	MAT	FHLB D-N	11/06/20	11/06/20	0.090000	0.090014	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114566	AMRT	FHLB D-N	11/06/20	11/06/20	0.090000	0.090014	0.00	0.00	0.00	-625.00	0.00	0.00
114566	MAT	FHLB D-N	11/06/20	11/06/20	0.090000	0.090014	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114567	AMRT	OLD LINE FUNDIN	11/02/20	11/02/20	0.120000	0.120024	0.00	0.00	0.00	-44.00	0.00	0.00
114567	MAT	OLD LINE FUNDIN	11/02/20	11/02/20	0.120000	0.120024	-13,200,000.00	-13,200,000.00	0.00	0.00	0.00	13,200,000.00
114568	AMRT	SHEFFIELD RECEI	11/06/20	11/06/20	0.150000	0.150040	0.00	0.00	0.00	-1,041.67	0.00	0.00
114568	MAT	SHEFFIELD RECEI	11/06/20	11/06/20	0.150000	0.150040	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114569	AMRT	FFCB 1.14 (CALL	11/30/20	08/20/29	1.140000	1.157652	0.00	0.00	0.00	-595.85	0.00	0.00
114570	AMRT	FFCB 1.03 (CALL	11/30/20	12/01/28	1.030000	1.066371	0.00	0.00	0.00	-1,139.82	0.00	0.00
114571	AMRT	FHLB D-N	11/13/20	11/13/20	0.095000	0.095018	0.00	0.00	0.00	-1,583.33	0.00	0.00
114571	MAT	FHLB D-N	11/13/20	11/13/20	0.095000	0.095018	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114572	AMRT	FHLB D-N	11/13/20	11/13/20	0.095000	0.095018	0.00	0.00	0.00	-1,583.33	0.00	0.00
114572	MAT	FHLB D-N	11/13/20	11/13/20	0.095000	0.095018	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114573	AMRT	THUNDER BAY FUN	11/02/20	11/02/20	0.110000	0.110020	0.00	0.00	0.00	-152.78	0.00	0.00
114573	MAT	THUNDER BAY FUN	11/02/20	11/02/20	0.110000	0.110020	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114574	AMRT	SHEFFIELD RECEI	11/12/20	11/12/20	0.140000	0.140038	0.00	0.00	0.00	-2,138.89	0.00	0.00
114574	MAT	SHEFFIELD RECEI	11/12/20	11/12/20	0.140000	0.140038	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114577	AMRT	CREDIT AGRICOLE	11/05/20	11/05/20	0.100000	0.100018	0.00	0.00	0.00	-555.56	0.00	0.00
114577	MAT	CREDIT AGRICOLE	11/05/20	11/05/20	0.100000	0.100018	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114578	AMRT	CREDIT AGRICOLE	11/05/20	11/05/20	0.100000	0.100018	0.00	0.00	0.00	-555.56	0.00	0.00
114578	MAT	CREDIT AGRICOLE	11/05/20	11/05/20	0.100000	0.100018	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114579	AMRT	CANADIAN IMP BK	11/05/20	11/05/20	0.120000	0.120025	0.00	0.00	0.00	-666.67	0.00	0.00
114579	MAT	CANADIAN IMP BK	11/05/20	11/05/20	0.120000	0.120025	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114580	AMRT	ATLANTIC ASSET	11/05/20	11/05/20	0.110000	0.110021	0.00	0.00	0.00	-305.56	0.00	0.00
114580	MAT	ATLANTIC ASSET	11/05/20	11/05/20	0.110000	0.110021	-25,000,000.00	-25,000,000.00	0.00	0.00	0.00	25,000,000.00
114581	AMRT	NATIXIS NY BRAN	11/09/20	11/09/20	0.100000	0.100019	0.00	0.00	0.00	-1,111.11	0.00	0.00
114581	MAT	NATIXIS NY BRAN	11/09/20	11/09/20	0.100000	0.100019	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114582	AMRT	NATIXIS NY BRAN	11/09/20	11/09/20	0.100000	0.100019	0.00	0.00	0.00	-1,111.11	0.00	0.00
114582	MAT	NATIXIS NY BRAN	11/09/20	11/09/20	0.100000	0.100019	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114583	AMRT	UST BILL	11/30/20	08/12/21	0.115000	0.115126	0.00	0.00	0.00	-4,791.67	0.00	0.00
114584	AMRT	UST BILL	11/30/20	08/12/21	0.115000	0.115126	0.00	0.00	0.00	-4,791.67	0.00	0.00
114585	AMRT	UST BILL	11/30/20	08/12/21	0.115000	0.115126	0.00	0.00	0.00	-4,791.67	0.00	0.00
114586	AMRT	UST BILL	11/30/20	08/12/21	0.115000	0.115126	0.00	0.00	0.00	-4,791.67	0.00	0.00
114587	AMRT	UST BILL	11/30/20	08/12/21	0.115000	0.115126	0.00	0.00	0.00	-4,791.67	0.00	0.00



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Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
114588	AMRT	UST BILL	11/30/20	03/04/21	0.110000	0.110061	0.00	0.00	0.00	-4,583.33	0.00	0.00
114589	AMRT	UST BILL	11/30/20	03/04/21	0.110000	0.110061	0.00	0.00	0.00	-4,583.33	0.00	0.00
114590	AMRT	UST BILL	11/30/20	03/04/21	0.110000	0.110061	0.00	0.00	0.00	-4,583.33	0.00	0.00
114591	AMRT	UST BILL	11/30/20	03/04/21	0.110000	0.110061	0.00	0.00	0.00	-4,583.33	0.00	0.00
114592	AMRT	UST BILL	11/30/20	03/04/21	0.110000	0.110061	0.00	0.00	0.00	-4,583.33	0.00	0.00
114595	MAT	TORONTO DOMINIO	11/09/20	11/09/20	0.140000	0.140000	-50,000,000.00	-50,000,000.00	-13,027.78	0.00	0.00	50,013,027.78
114597	AMRT	JUPITER SEC COM	11/03/20	11/03/20	0.140000	0.140033	0.00	0.00	0.00	-233.33	0.00	0.00
114597	MAT	JUPITER SEC COM	11/03/20	11/03/20	0.140000	0.140033	-30,000,000.00	-30,000,000.00	0.00	0.00	0.00	30,000,000.00
114598	AMRT	CHARIOT FUNDING	11/03/20	11/03/20	0.130000	0.130028	0.00	0.00	0.00	-361.11	0.00	0.00
114598	MAT	CHARIOT FUNDING	11/03/20	11/03/20	0.130000	0.130028	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114599	AMRT	CHARIOT FUNDING	11/04/20	11/04/20	0.140000	0.140033	0.00	0.00	0.00	-583.33	0.00	0.00
114599	MAT	CHARIOT FUNDING	11/04/20	11/04/20	0.140000	0.140033	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114601	AMRT	SHEFFIELD RECEI	11/30/20	12/04/20	0.170000	0.170073	0.00	0.00	0.00	-6,233.34	0.00	0.00
114603	MAT	TORONTO DOMINIO	11/17/20	11/17/20	0.150000	0.150000	-50,000,000.00	-50,000,000.00	-15,416.67	0.00	0.00	50,015,416.67
114605	AMRT	OLD LINE FUNDIN	11/09/20	11/09/20	0.110000	0.110020	0.00	0.00	0.00	-1,222.22	0.00	0.00
114605	MAT	OLD LINE FUNDIN	11/09/20	11/09/20	0.110000	0.110020	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114606	AMRT	FFCB 0.95	11/30/20	09/10/30	0.950000	1.000033	0.00	0.00	0.00	-975.49	0.00	0.00
114609	AMRT	JUPITER SEC COM	11/10/20	11/10/20	0.130000	0.130030	0.00	0.00	0.00	-1,625.00	0.00	0.00
114609	MAT	JUPITER SEC COM	11/10/20	11/10/20	0.130000	0.130030	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114610	AMRT	THUNDER BAY FUN	11/09/20	11/09/20	0.110000	0.110021	0.00	0.00	0.00	-733.33	0.00	0.00
114610	MAT	THUNDER BAY FUN	11/09/20	11/09/20	0.110000	0.110021	-30,000,000.00	-30,000,000.00	0.00	0.00	0.00	30,000,000.00
114611	AMRT	OLD LINE FUNDIN	11/12/20	11/12/20	0.110000	0.110022	0.00	0.00	0.00	-1,680.56	0.00	0.00
114611	MAT	OLD LINE FUNDIN	11/12/20	11/12/20	0.110000	0.110022	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114612	AMRT	CHARIOT FUNDING	11/13/20	11/13/20	0.140000	0.140036	0.00	0.00	0.00	-2,333.33	0.00	0.00
114612	MAT	CHARIOT FUNDING	11/13/20	11/13/20	0.140000	0.140036	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114613	AMRT	JUPITER SEC COM	11/13/20	11/13/20	0.140000	0.140036	0.00	0.00	0.00	-2,333.33	0.00	0.00
114613	MAT	JUPITER SEC COM	11/13/20	11/13/20	0.140000	0.140036	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114614	AMRT	ATLANTIC ASSET	11/12/20	11/12/20	0.130000	0.130031	0.00	0.00	0.00	-993.06	0.00	0.00
114614	MAT	ATLANTIC ASSET	11/12/20	11/12/20	0.130000	0.130031	-25,000,000.00	-25,000,000.00	0.00	0.00	0.00	25,000,000.00
114615	AMRT	SHEFFIELD RECEI	11/13/20	11/13/20	0.140000	0.140036	0.00	0.00	0.00	-1,974.89	0.00	0.00
114615	MAT	SHEFFIELD RECEI	11/13/20	11/13/20	0.140000	0.140036	-42,319,000.00	-42,319,000.00	0.00	0.00	0.00	42,319,000.00
114616	AMRT	THUNDER BAY FUN	11/13/20	11/13/20	0.120000	0.120026	0.00	0.00	0.00	-2,000.00	0.00	0.00
114616	MAT	THUNDER BAY FUN	11/13/20	11/13/20	0.120000	0.120026	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114618	AMRT	JUPITER SEC COM	11/16/20	11/16/20	0.140000	0.140037	0.00	0.00	0.00	-2,916.67	0.00	0.00



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
114618	MAT	JUPITER SEC COM	11/16/20	11/16/20	0.140000	0.140037	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114619	AMRT	SHEFFIELD RECEI	11/13/20	11/13/20	0.150000	0.150041	0.00	0.00	0.00	-1,250.00	0.00	0.00
114619	MAT	SHEFFIELD RECEI	11/13/20	11/13/20	0.150000	0.150041	-25,000,000.00	-25,000,000.00	0.00	0.00	0.00	25,000,000.00
114621	AMRT	AUTOBAHN FUNDIN	11/04/20	11/04/20	0.110000	0.110018	0.00	0.00	0.00	-458.33	0.00	0.00
114621	MAT	AUTOBAHN FUNDIN	11/04/20	11/04/20	0.110000	0.110018	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114625	AMRT	JUPITER SEC COM	11/13/20	11/13/20	0.140000	0.140035	0.00	0.00	0.00	-2,333.33	0.00	0.00
114625	MAT	JUPITER SEC COM	11/13/20	11/13/20	0.140000	0.140035	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114626	AMRT	SHEFFIELD RECEI	11/13/20	11/13/20	0.150000	0.150040	0.00	0.00	0.00	-2,500.00	0.00	0.00
114626	MAT	SHEFFIELD RECEI	11/13/20	11/13/20	0.150000	0.150040	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114628	AMRT	ATLANTIC ASSET	11/17/20	11/17/20	0.120000	0.120027	0.00	0.00	0.00	-2,666.67	0.00	0.00
114628	MAT	ATLANTIC ASSET	11/17/20	11/17/20	0.120000	0.120027	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114633	AMRT	MONT BLANC CAPI	11/30/20	12/14/20	0.180000	0.180085	0.00	0.00	0.00	-7,500.00	0.00	0.00
114635	AMRT	CHARIOT FUNDING	11/16/20	11/16/20	0.140000	0.140036	0.00	0.00	0.00	-2,916.67	0.00	0.00
114635	MAT	CHARIOT FUNDING	11/16/20	11/16/20	0.140000	0.140036	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114636	AMRT	ATLANTIC ASSET	11/18/20	11/18/20	0.130000	0.130032	0.00	0.00	0.00	-1,534.72	0.00	0.00
114636	MAT	ATLANTIC ASSET	11/18/20	11/18/20	0.130000	0.130032	-25,000,000.00	-25,000,000.00	0.00	0.00	0.00	25,000,000.00
114638	MAT	DNB BANK ASA NY	11/16/20	11/16/20	0.110000	0.110000	-50,000,000.00	-50,000,000.00	-10,083.33	0.00	0.00	50,010,083.33
114644	AMRT	CHARIOT FUNDING	11/16/20	11/16/20	0.130000	0.130030	0.00	0.00	0.00	-2,708.33	0.00	0.00
114644	MAT	CHARIOT FUNDING	11/16/20	11/16/20	0.130000	0.130030	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114645	AMRT	SHEFFIELD RECEI	11/17/20	11/17/20	0.150000	0.150040	0.00	0.00	0.00	-3,333.33	0.00	0.00
114645	MAT	SHEFFIELD RECEI	11/17/20	11/17/20	0.150000	0.150040	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114646	AMRT	ATLANTIC ASSET	11/18/20	11/18/20	0.130000	0.130031	0.00	0.00	0.00	-1,534.72	0.00	0.00
114646	MAT	ATLANTIC ASSET	11/18/20	11/18/20	0.130000	0.130031	-25,000,000.00	-25,000,000.00	0.00	0.00	0.00	25,000,000.00
114647	AMRT	CREDIT AGRICOLE	11/18/20	11/18/20	0.100000	0.100018	0.00	0.00	0.00	-1,508.00	0.00	0.00
114647	MAT	CREDIT AGRICOLE	11/18/20	11/18/20	0.100000	0.100018	-31,934,000.00	-31,934,000.00	0.00	0.00	0.00	31,934,000.00
114648	MAT	TORONTO DOMINIO	11/16/20	11/16/20	0.145000	0.145000	-50,000,000.00	-50,000,000.00	-12,687.50	0.00	0.00	50,012,687.50
114649	AMRT	CHARIOT FUNDING	11/17/20	11/17/20	0.140000	0.140035	0.00	0.00	0.00	-3,111.11	0.00	0.00
114649	MAT	CHARIOT FUNDING	11/17/20	11/17/20	0.140000	0.140035	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114650	AMRT	SHEFFIELD RECEI	11/30/20	12/01/20	0.140000	0.140042	0.00	0.00	0.00	-5,833.33	0.00	0.00
114651	AMRT	SHEFFIELD RECEI	11/19/20	11/19/20	0.150000	0.150041	0.00	0.00	0.00	-3,750.00	0.00	0.00
114651	MAT	SHEFFIELD RECEI	11/19/20	11/19/20	0.150000	0.150041	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114652	AMRT	ATLANTIC ASSET	11/17/20	11/17/20	0.130000	0.130030	0.00	0.00	0.00	-1,444.45	0.00	0.00
114652	MAT	ATLANTIC ASSET	11/17/20	11/17/20	0.130000	0.130030	-25,000,000.00	-25,000,000.00	0.00	0.00	0.00	25,000,000.00
114653	AMRT	CHARIOT FUNDING	11/19/20	11/19/20	0.130000	0.130031	0.00	0.00	0.00	-3,250.00	0.00	0.00



Chronological Detail Report

EXHIBIT 7

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LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
114653	MAT	CHARIOT FUNDING	11/19/20	11/19/20	0.130000	0.130031	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114654	AMRT	TOYOTA MOTOR CR	11/30/20	11/30/20	0.160000	0.160054	0.00	0.00	0.00	-6,444.44	0.00	0.00
114654	MAT	TOYOTA MOTOR CR	11/30/20	11/30/20	0.160000	0.160054	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114655	AMRT	CREDIT AGRICOLE	11/18/20	11/18/20	0.100000	0.100018	0.00	0.00	0.00	-2,068.29	0.00	0.00
114655	MAT	CREDIT AGRICOLE	11/18/20	11/18/20	0.100000	0.100018	-43,799,000.00	-43,799,000.00	0.00	0.00	0.00	43,799,000.00
114656	MAT	TORONTO DOMINIO	11/20/20	11/20/20	0.140000	0.140000	-50,000,000.00	-50,000,000.00	-12,833.33	0.00	0.00	50,012,833.33
114659	AMRT	ATLANTIC ASSET	11/19/20	11/19/20	0.120000	0.120026	0.00	0.00	0.00	-3,000.00	0.00	0.00
114659	MAT	ATLANTIC ASSET	11/19/20	11/19/20	0.120000	0.120026	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114661	AMRT	CANCARA ASSET S	11/30/20	12/16/20	0.180000	0.180082	0.00	0.00	0.00	-7,500.00	0.00	0.00
114662	AMRT	CANCARA ASSET S	11/30/20	12/16/20	0.180000	0.180082	0.00	0.00	0.00	-1,312.50	0.00	0.00
114663	AMRT	CHARIOT FUNDING	11/20/20	11/20/20	0.130000	0.130031	0.00	0.00	0.00	-3,430.56	0.00	0.00
114663	MAT	CHARIOT FUNDING	11/20/20	11/20/20	0.130000	0.130031	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114664	AMRT	CREDIT AGRICOLE	11/20/20	11/20/20	0.100000	0.100018	0.00	0.00	0.00	-2,638.89	0.00	0.00
114664	MAT	CREDIT AGRICOLE	11/20/20	11/20/20	0.100000	0.100018	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114665	AMRT	CREDIT AGRICOLE	11/20/20	11/20/20	0.100000	0.100018	0.00	0.00	0.00	-2,638.89	0.00	0.00
114665	MAT	CREDIT AGRICOLE	11/20/20	11/20/20	0.100000	0.100018	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114666	AMRT	NATIXIS NY BRAN	11/17/20	11/17/20	0.100000	0.100017	0.00	0.00	0.00	-2,222.22	0.00	0.00
114666	MAT	NATIXIS NY BRAN	11/17/20	11/17/20	0.100000	0.100017	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114667	AMRT	NATIXIS NY BRAN	11/17/20	11/17/20	0.100000	0.100017	0.00	0.00	0.00	-2,222.22	0.00	0.00
114667	MAT	NATIXIS NY BRAN	11/17/20	11/17/20	0.100000	0.100017	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114670	MAT	CREDIT AGRICOLE	11/18/20	11/18/20	0.110000	0.110000	-50,000,000.00	-50,000,000.00	-9,625.00	0.00	0.00	50,009,625.00
114671	MAT	BARCLAYS BANK P	11/19/20	11/19/20	0.120000	0.120000	-50,000,000.00	-50,000,000.00	-10,666.67	0.00	0.00	50,010,666.67
114672	MAT	BARCLAYS BANK P	11/19/20	11/19/20	0.120000	0.120000	-50,000,000.00	-50,000,000.00	-10,666.67	0.00	0.00	50,010,666.67
114674	AMRT	ATLANTIC ASSET	11/23/20	11/23/20	0.130000	0.130031	0.00	0.00	0.00	-3,972.22	0.00	0.00
114674	MAT	ATLANTIC ASSET	11/23/20	11/23/20	0.130000	0.130031	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114676	AMRT	CANCARA ASSET S	11/30/20	12/18/20	0.170000	0.170074	0.00	0.00	0.00	-6,375.00	0.00	0.00
114677	AMRT	JUPITER SEC COM	11/20/20	11/20/20	0.140000	0.140035	0.00	0.00	0.00	-3,694.44	0.00	0.00
114677	MAT	JUPITER SEC COM	11/20/20	11/20/20	0.140000	0.140035	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114678	AMRT	JUPITER SEC COM	11/20/20	11/20/20	0.140000	0.140035	0.00	0.00	0.00	-3,694.44	0.00	0.00
114678	MAT	JUPITER SEC COM	11/20/20	11/20/20	0.140000	0.140035	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114679	AMRT	CANCARA ASSET S	11/30/20	12/17/20	0.180000	0.180082	0.00	0.00	0.00	-6,000.00	0.00	0.00
114681	AMRT	CHARIOT FUNDING	11/13/20	11/13/20	0.130000	0.130027	0.00	0.00	0.00	-1,083.33	0.00	0.00
114681	MAT	CHARIOT FUNDING	11/13/20	11/13/20	0.130000	0.130027	-25,000,000.00	-25,000,000.00	0.00	0.00	0.00	25,000,000.00
114683	AMRT	NATIXIS NY BRAN	11/13/20	11/13/20	0.100000	0.100016	0.00	0.00	0.00	-1,666.67	0.00	0.00



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

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LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
114683	MAT	NATIXIS NY BRAN	11/13/20	11/13/20	0.100000	0.100016	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114684	AMRT	NATIXIS NY BRAN	11/13/20	11/13/20	0.100000	0.100016	0.00	0.00	0.00	-1,666.67	0.00	0.00
114684	MAT	NATIXIS NY BRAN	11/13/20	11/13/20	0.100000	0.100016	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114685	MAT	MUFG UNION BANK	11/16/20	11/16/20	0.120000	0.120000	-50,000,000.00	-50,000,000.00	-10,000.00	0.00	0.00	50,010,000.00
114686	MAT	NORDEA BANK ABP	11/13/20	11/13/20	0.100000	0.100000	-50,000,000.00	-50,000,000.00	-7,916.67	0.00	0.00	50,007,916.67
114687	MAT	TORONTO DOMINIO	11/19/20	11/19/20	0.150000	0.150000	-50,000,000.00	-50,000,000.00	-13,125.00	0.00	0.00	50,013,125.00
114689	AMRT	FHLB D-N	11/30/20	12/18/20	0.092000	0.092021	0.00	0.00	0.00	-3,833.34	0.00	0.00
114690	AMRT	FHLB D-N	11/30/20	12/18/20	0.092000	0.092021	0.00	0.00	0.00	-3,833.34	0.00	0.00
114691	AMRT	CANCARA ASSET S	11/30/20	12/18/20	0.170000	0.170073	0.00	0.00	0.00	-7,083.33	0.00	0.00
114692	AMRT	CANCARA ASSET S	11/30/20	12/18/20	0.170000	0.170073	0.00	0.00	0.00	-7,083.33	0.00	0.00
114693	AMRT	CANCARA ASSET S	11/30/20	12/18/20	0.170000	0.170072	0.00	0.00	0.00	-283.33	0.00	0.00
114694	AMRT	AUTOBAHN FUNDIN	11/02/20	11/02/20	0.110000	0.110015	0.00	0.00	0.00	-152.78	0.00	0.00
114694	MAT	AUTOBAHN FUNDIN	11/02/20	11/02/20	0.110000	0.110015	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114696	AMRT	CHARIOT FUNDING	11/23/20	11/23/20	0.130000	0.130031	0.00	0.00	0.00	-3,972.22	0.00	0.00
114696	MAT	CHARIOT FUNDING	11/23/20	11/23/20	0.130000	0.130031	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114697	AMRT	CANADIAN IMP BK	11/30/20	12/18/20	0.140000	0.140050	0.00	0.00	0.00	-5,833.33	0.00	0.00
114700	AMRT	CANCARA ASSET S	11/30/20	12/21/20	0.170000	0.170073	0.00	0.00	0.00	-7,083.34	0.00	0.00
114701	AMRT	CANCARA ASSET S	11/30/20	12/21/20	0.170000	0.170073	0.00	0.00	0.00	-3,187.50	0.00	0.00
114704	AMRT	CANCARA ASSET S	11/30/20	01/11/21	0.190000	0.190112	0.00	0.00	0.00	-6,808.34	0.00	0.00
114705	AMRT	TOYOTA MOTOR CR	11/30/20	12/18/20	0.140000	0.140048	0.00	0.00	0.00	-5,833.33	0.00	0.00
114706	AMRT	TOYOTA MOTOR CR	11/30/20	12/18/20	0.140000	0.140048	0.00	0.00	0.00	-5,833.33	0.00	0.00
114708	AMRT	CREDIT AGRICOLE	11/30/20	12/01/20	0.090000	0.090016	0.00	0.00	0.00	-3,750.00	0.00	0.00
114709	AMRT	CREDIT AGRICOLE	11/30/20	12/01/20	0.090000	0.090016	0.00	0.00	0.00	-1,875.00	0.00	0.00
114715	AMRT	FHLB D-N	11/30/20	12/18/20	0.090000	0.090020	0.00	0.00	0.00	-3,750.00	0.00	0.00
114717	AMRT	OLD LINE FUNDIN	11/19/20	11/19/20	0.110000	0.110019	0.00	0.00	0.00	-2,750.00	0.00	0.00
114717	MAT	OLD LINE FUNDIN	11/19/20	11/19/20	0.110000	0.110019	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114718	AMRT	THUNDER BAY FUN	11/30/20	11/30/20	0.110000	0.110023	0.00	0.00	0.00	-4,430.56	0.00	0.00
114718	MAT	THUNDER BAY FUN	11/30/20	11/30/20	0.110000	0.110023	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114719	AMRT	FFCB 1.15 (CALL	11/30/20	08/12/30	1.150000	1.165019	0.00	0.00	0.00	-582.52	0.00	0.00
114720	AMRT	FFCB 1.15 (CALL	11/30/20	08/12/30	1.150000	1.165019	0.00	0.00	0.00	-122.92	0.00	0.00
114721	AMRT	FHLB D-N	11/30/20	12/18/20	0.090000	0.090020	0.00	0.00	0.00	-3,750.00	0.00	0.00
114726	AMRT	CANADIAN IMP BK	11/30/20	12/21/20	0.140000	0.140049	0.00	0.00	0.00	-5,833.33	0.00	0.00
114728	AMRT	TOYOTA MOTOR CR	11/30/20	12/21/20	0.150000	0.150056	0.00	0.00	0.00	-6,250.00	0.00	0.00
114729	AMRT	TOYOTA MOTOR CR	11/30/20	12/21/20	0.150000	0.150056	0.00	0.00	0.00	-6,250.00	0.00	0.00



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
114731	AMRT	THUNDER BAY FUN	11/30/20	12/16/20	0.140000	0.140045	0.00	0.00	0.00	-5,833.33	0.00	0.00
114732	AMRT	THUNDER BAY FUN	11/17/20	11/17/20	0.110000	0.110018	0.00	0.00	0.00	-1,662.22	0.00	0.00
114732	MAT	THUNDER BAY FUN	11/17/20	11/17/20	0.110000	0.110018	-34,000,000.00	-34,000,000.00	0.00	0.00	0.00	34,000,000.00
114739	AMRT	MONT BLANC CAPI	11/30/20	01/13/21	0.200000	0.200123	0.00	0.00	0.00	-5,692.67	0.00	0.00
114740	AMRT	FHLB D-N	11/30/20	12/23/20	0.090000	0.090020	0.00	0.00	0.00	-3,750.00	0.00	0.00
114741	AMRT	FHLB D-N	11/30/20	12/23/20	0.090000	0.090020	0.00	0.00	0.00	-3,750.00	0.00	0.00
114745	AMRT	MONT BLANC CAPI	11/05/20	11/05/20	0.160000	0.160030	0.00	0.00	0.00	-711.11	0.00	0.00
114745	MAT	MONT BLANC CAPI	11/05/20	11/05/20	0.160000	0.160030	-40,000,000.00	-40,000,000.00	0.00	0.00	0.00	40,000,000.00
114747	AMRT	SHEFFIELD RECEI	11/06/20	11/06/20	0.110000	0.110014	0.00	0.00	0.00	-763.89	0.00	0.00
114747	MAT	SHEFFIELD RECEI	11/06/20	11/06/20	0.110000	0.110014	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114748	AMRT	CAFCO LLC CP	11/30/20	03/11/21	0.190000	0.190169	0.00	0.00	0.00	-7,916.67	0.00	0.00
114749	AMRT	ATLANTIC ASSET	11/02/20	11/02/20	0.120000	0.120016	0.00	0.00	0.00	-166.67	0.00	0.00
114749	MAT	ATLANTIC ASSET	11/02/20	11/02/20	0.120000	0.120016	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114750	AMRT	ATLANTIC ASSET	11/02/20	11/02/20	0.120000	0.120016	0.00	0.00	0.00	-33.33	0.00	0.00
114750	MAT	ATLANTIC ASSET	11/02/20	11/02/20	0.120000	0.120016	-10,000,000.00	-10,000,000.00	0.00	0.00	0.00	10,000,000.00
114751	AMRT	TOYOTA MOTOR CR	11/30/20	12/16/20	0.150000	0.150052	0.00	0.00	0.00	-6,250.00	0.00	0.00
114752	AMRT	TORONTO DOMINIO	11/30/20	12/02/20	0.125000	0.125030	0.00	0.00	0.00	-5,208.33	0.00	0.00
114753	AMRT	CIESCO LLC CP	11/30/20	03/11/21	0.190000	0.190169	0.00	0.00	0.00	-6,808.33	0.00	0.00
114754	MAT	TORONTO DOMINIO	11/02/20	11/02/20	0.130000	0.130000	-50,000,000.00	-50,000,000.00	-7,041.67	0.00	0.00	50,007,041.67
114757	AMRT	OLD LINE FUNDIN	11/18/20	11/18/20	0.110000	0.110018	0.00	0.00	0.00	-2,597.22	0.00	0.00
114757	MAT	OLD LINE FUNDIN	11/18/20	11/18/20	0.110000	0.110018	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114766	AMRT	OLD LINE FUNDIN	11/30/20	01/26/21	0.160000	0.160088	0.00	0.00	0.00	-5,333.33	0.00	0.00
114769	MAT	MUFG UNION BANK	11/27/20	11/27/20	0.120000	0.120000	-50,000,000.00	-50,000,000.00	-10,000.00	0.00	0.00	50,010,000.00
114770	MAT	MUFG UNION BANK	11/27/20	11/27/20	0.120000	0.120000	-50,000,000.00	-50,000,000.00	-10,000.00	0.00	0.00	50,010,000.00
114772	AMRT	ATLANTIC ASSET	11/03/20	11/03/20	0.110000	0.110012	0.00	0.00	0.00	-305.56	0.00	0.00
114772	MAT	ATLANTIC ASSET	11/03/20	11/03/20	0.110000	0.110012	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114773	AMRT	TORONTO DOMINIO	11/30/20	11/30/20	0.120000	0.120025	0.00	0.00	0.00	-4,833.33	0.00	0.00
114773	MAT	TORONTO DOMINIO	11/30/20	11/30/20	0.120000	0.120025	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114774	AMRT	TORONTO DOMINIO	11/30/20	11/30/20	0.120000	0.120025	0.00	0.00	0.00	-4,833.33	0.00	0.00
114774	MAT	TORONTO DOMINIO	11/30/20	11/30/20	0.120000	0.120025	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114775	AMRT	LA FAYETTE ASSE	11/03/20	11/03/20	0.120000	0.120014	0.00	0.00	0.00	-333.33	0.00	0.00
114775	MAT	LA FAYETTE ASSE	11/03/20	11/03/20	0.120000	0.120014	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114776	AMRT	FHLB D-N	11/30/20	12/23/20	0.090000	0.090019	0.00	0.00	0.00	-3,750.00	0.00	0.00
114777	AMRT	FHLB D-N	11/30/20	12/23/20	0.090000	0.090019	0.00	0.00	0.00	-3,750.00	0.00	0.00



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
114778	AMRT	FHLB D-N	11/30/20	12/23/20	0.090000	0.090019	0.00	0.00	0.00	-3,750.00	0.00	0.00
114779	AMRT	FHLB D-N	11/30/20	12/23/20	0.090000	0.090019	0.00	0.00	0.00	-3,750.00	0.00	0.00
114780	AMRT	CANADIAN IMP BK	11/10/20	11/10/20	0.120000	0.120017	0.00	0.00	0.00	-1,500.00	0.00	0.00
114780	MAT	CANADIAN IMP BK	11/10/20	11/10/20	0.120000	0.120017	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114781	AMRT	CANADIAN IMP BK	11/10/20	11/10/20	0.120000	0.120017	0.00	0.00	0.00	-1,500.00	0.00	0.00
114781	MAT	CANADIAN IMP BK	11/10/20	11/10/20	0.120000	0.120017	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114785	AMRT	CANCARA ASSET S	11/30/20	01/29/21	0.180000	0.180110	0.00	0.00	0.00	-3,825.00	0.00	0.00
114786	AMRT	MONT BLANC CAPI	11/30/20	01/20/21	0.180000	0.180102	0.00	0.00	0.00	-6,127.20	0.00	0.00
114787	AMRT	AUTOBAHN FUNDIN	11/06/20	11/06/20	0.110000	0.110013	0.00	0.00	0.00	-611.11	0.00	0.00
114787	MAT	AUTOBAHN FUNDIN	11/06/20	11/06/20	0.110000	0.110013	-40,000,000.00	-40,000,000.00	0.00	0.00	0.00	40,000,000.00
114788	AMRT	ATLANTIC ASSET	11/30/20	12/07/20	0.150000	0.150043	0.00	0.00	0.00	-6,250.00	0.00	0.00
114789	AMRT	LA FAYETTE ASSE	11/02/20	11/02/20	0.120000	0.120014	0.00	0.00	0.00	-166.67	0.00	0.00
114789	MAT	LA FAYETTE ASSE	11/02/20	11/02/20	0.120000	0.120014	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114791	AMRT	LA FAYETTE ASSE	11/30/20	12/07/20	0.160000	0.160048	0.00	0.00	0.00	-6,666.67	0.00	0.00
114794	AMRT	LA FAYETTE ASSE	11/30/20	12/04/20	0.160000	0.160046	0.00	0.00	0.00	-6,666.66	0.00	0.00
114795	AMRT	CANADIAN IMP BK	11/30/20	12/01/20	0.110000	0.110021	0.00	0.00	0.00	-4,583.33	0.00	0.00
114796	AMRT	TORONTO DOMINIO	11/30/20	12/01/20	0.130000	0.130029	0.00	0.00	0.00	-5,416.66	0.00	0.00
114799	AMRT	ATLANTIC ASSET	11/30/20	12/01/20	0.130000	0.130028	0.00	0.00	0.00	-5,416.66	0.00	0.00
114800	AMRT	OLD LINE FUNDIN	11/30/20	12/01/20	0.110000	0.110020	0.00	0.00	0.00	-4,583.33	0.00	0.00
114801	AMRT	JUPITER SEC COM	11/30/20	12/02/20	0.130000	0.130029	0.00	0.00	0.00	-2,708.33	0.00	0.00
114802	AMRT	OLD LINE FUNDIN	11/30/20	12/02/20	0.110000	0.110021	0.00	0.00	0.00	-4,583.33	0.00	0.00
114803	AMRT	CANCARA ASSET S	11/30/20	01/13/21	0.180000	0.180094	0.00	0.00	0.00	-5,850.00	0.00	0.00
114804	AMRT	MONT BLANC CAPI	11/30/20	01/08/21	0.170000	0.170080	0.00	0.00	0.00	-2,819.31	0.00	0.00
114808	AMRT	FHLB D-N	11/30/20	01/04/21	0.092000	0.092022	0.00	0.00	0.00	-3,833.33	0.00	0.00
114809	AMRT	FHLB D-N	11/30/20	01/04/21	0.090000	0.090021	0.00	0.00	0.00	-3,750.00	0.00	0.00
114810	AMRT	CRC FUNDING LLC	11/30/20	01/08/21	0.150000	0.150061	0.00	0.00	0.00	-6,250.00	0.00	0.00
114811	AMRT	AUTOBAHN FUNDIN	11/04/20	11/04/20	0.120000	0.120013	0.00	0.00	0.00	-500.00	0.00	0.00
114811	MAT	AUTOBAHN FUNDIN	11/04/20	11/04/20	0.120000	0.120013	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114812	AMRT	CRC FUNDING LLC	11/30/20	01/12/21	0.160000	0.160073	0.00	0.00	0.00	-6,666.67	0.00	0.00
114813	AMRT	CAFCO LLC CP	11/30/20	01/08/21	0.150000	0.150061	0.00	0.00	0.00	-6,250.00	0.00	0.00
114814	AMRT	NATIXIS NY BRAN	11/30/20	12/02/20	0.110000	0.110020	0.00	0.00	0.00	-4,583.33	0.00	0.00
114815	AMRT	EMERSON ELECTRI	11/30/20	11/30/20	0.090000	0.090013	0.00	0.00	0.00	-3,625.00	0.00	0.00
114815	MAT	EMERSON ELECTRI	11/30/20	11/30/20	0.090000	0.090013	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114816	MAT	BANK OF MONTREA	11/09/20	11/09/20	0.150000	0.150000	-50,000,000.00	-50,000,000.00	-7,916.67	0.00	0.00	50,007,916.67



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
114820	AMRT	AUTOBAHN FUNDIN	11/30/20	12/04/20	0.120000	0.120024	0.00	0.00	0.00	-3,500.00	0.00	0.00
114821	AMRT	SHEFFIELD RECEI	11/30/20	12/04/20	0.160000	0.160043	0.00	0.00	0.00	-6,666.66	0.00	0.00
114822	AMRT	MONT BLANC CAPI	11/30/20	02/01/21	0.200000	0.200132	0.00	0.00	0.00	-8,333.33	0.00	0.00
114823	AMRT	CHARIOT FUNDING	11/30/20	12/07/20	0.130000	0.130030	0.00	0.00	0.00	-2,708.33	0.00	0.00
114824	AMRT	SHEFFIELD RECEI	11/30/20	12/07/20	0.150000	0.150039	0.00	0.00	0.00	-6,250.00	0.00	0.00
114825	AMRT	TORONTO DOMINIO	11/30/20	12/03/20	0.140000	0.140032	0.00	0.00	0.00	-5,833.33	0.00	0.00
114827	AMRT	CRC FUNDING LLC	11/30/20	01/12/21	0.160000	0.160070	0.00	0.00	0.00	-6,666.67	0.00	0.00
114828	AMRT	LA FAYETTE ASSE	11/30/20	01/05/21	0.160000	0.160065	0.00	0.00	0.00	-6,666.66	0.00	0.00
114829	AMRT	FHLMC 1.26 (CAL	11/30/20	10/22/30	1.260000	1.263203	0.00	0.00	0.00	-123.22	0.00	0.00
114830	AMRT	FHLMC 1.26 (CAL	11/30/20	10/22/30	1.260000	1.263203	0.00	0.00	0.00	-61.61	0.00	0.00
114832	AMRT	OLD LINE FUNDIN	11/30/20	12/07/20	0.120000	0.120025	0.00	0.00	0.00	-5,000.00	0.00	0.00
114833	AMRT	TOYOTA MOTOR CR	11/30/20	01/04/21	0.160000	0.160064	0.00	0.00	0.00	-6,666.67	0.00	0.00
114834	AMRT	JUPITER SEC COM	11/30/20	12/07/20	0.135000	0.135031	0.00	0.00	0.00	-5,625.00	0.00	0.00
114835	AMRT	JUPITER SEC COM	11/30/20	12/07/20	0.135000	0.135031	0.00	0.00	0.00	-2,227.50	0.00	0.00
114836	AMRT	CAFCO LLC CP	11/30/20	01/14/21	0.150000	0.150063	0.00	0.00	0.00	-6,250.00	0.00	0.00
114837	AMRT	SHEFFIELD RECEI	11/30/20	12/08/20	0.130000	0.130030	0.00	0.00	0.00	-4,374.39	0.00	0.00
114838	MAT	CANADIAN IMP. B	11/05/20	11/05/20	0.120000	0.120000	-50,000,000.00	-50,000,000.00	-5,000.00	0.00	0.00	50,005,000.00
114839	AMRT	FHLB D-N	11/30/20	01/06/21	0.095000	0.095023	0.00	0.00	0.00	-3,008.33	0.00	0.00
114840	AMRT	MONT BLANC CAPI	11/30/20	02/05/21	0.200000	0.200135	0.00	0.00	0.00	-7,197.33	0.00	0.00
114845	AMRT	OLD LINE FUNDIN	11/30/20	12/09/20	0.110000	0.110021	0.00	0.00	0.00	-4,308.33	0.00	0.00
114846	AMRT	CHARIOT FUNDING	11/30/20	12/08/20	0.140000	0.140034	0.00	0.00	0.00	-5,833.34	0.00	0.00
114847	AMRT	TORONTO DOMINIO	11/30/20	12/10/20	0.140000	0.140035	0.00	0.00	0.00	-5,833.33	0.00	0.00
114848	MAT	MUFG UNION BANK	11/30/20	11/30/20	0.120000	0.120000	-50,000,000.00	-50,000,000.00	-9,000.00	0.00	0.00	50,009,000.00
114849	MAT	MUFG UNION BANK	11/30/20	11/30/20	0.120000	0.120000	-50,000,000.00	-50,000,000.00	-9,000.00	0.00	0.00	50,009,000.00
114853	AMRT	OLD LINE FUNDIN	11/30/20	01/07/21	0.150000	0.150057	0.00	0.00	0.00	-6,250.00	0.00	0.00
114855	AMRT	FHLB D-N	11/30/20	01/06/21	0.095000	0.095023	0.00	0.00	0.00	-3,958.33	0.00	0.00
114856	AMRT	FHLB D-N	11/30/20	01/06/21	0.095000	0.095023	0.00	0.00	0.00	-2,058.33	0.00	0.00
114857	AMRT	FHLB D-N	11/30/20	12/18/20	0.090000	0.090016	0.00	0.00	0.00	-3,750.00	0.00	0.00
114858	AMRT	FHLB D-N	11/30/20	12/18/20	0.090000	0.090016	0.00	0.00	0.00	-3,750.00	0.00	0.00
114859	AMRT	FHLB D-N	11/30/20	01/05/21	0.090000	0.090020	0.00	0.00	0.00	-3,750.00	0.00	0.00
114860	AMRT	FHLB D-N	11/30/20	01/05/21	0.090000	0.090020	0.00	0.00	0.00	-3,750.00	0.00	0.00
114861	AMRT	CAFCO LLC CP	11/30/20	01/05/21	0.140000	0.140049	0.00	0.00	0.00	-5,833.33	0.00	0.00
114862	AMRT	CHARIOT FUNDING	11/30/20	12/09/20	0.130000	0.130029	0.00	0.00	0.00	-5,416.67	0.00	0.00
114863	AMRT	CAFCO LLC CP	11/30/20	01/05/21	0.120000	0.120036	0.00	0.00	0.00	-5,000.00	0.00	0.00



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
114864	AMRT	JUPITER SEC COM	11/30/20	12/08/20	0.140000	0.140033	0.00	0.00	0.00	-4,666.67	0.00	0.00
114865	AMRT	OLD LINE FUNDIN	11/30/20	12/17/20	0.120000	0.120028	0.00	0.00	0.00	-2,500.00	0.00	0.00
114866	AMRT	UST BILL	11/30/20	10/07/21	0.120000	0.120146	0.00	0.00	0.00	-5,000.00	0.00	0.00
114867	AMRT	UST BILL	11/30/20	10/07/21	0.120000	0.120146	0.00	0.00	0.00	-5,000.00	0.00	0.00
114868	AMRT	UST BILL	11/30/20	10/07/21	0.120000	0.120146	0.00	0.00	0.00	-5,000.00	0.00	0.00
114869	AMRT	UST BILL	11/30/20	10/07/21	0.120000	0.120146	0.00	0.00	0.00	-5,000.00	0.00	0.00
114870	AMRT	UST BILL	11/30/20	10/07/21	0.120000	0.120146	0.00	0.00	0.00	-5,000.00	0.00	0.00
114873	AMRT	FHLB D-N	11/30/20	01/05/21	0.090000	0.090020	0.00	0.00	0.00	-3,750.00	0.00	0.00
114874	AMRT	CAFCO LLC CP	11/30/20	01/04/21	0.160000	0.160062	0.00	0.00	0.00	-6,666.67	0.00	0.00
114877	AMRT	MONT BLANC CAPI	11/30/20	02/10/21	0.190000	0.190124	0.00	0.00	0.00	-3,958.33	0.00	0.00
114878	AMRT	JUPITER SEC COM	11/30/20	12/09/20	0.130000	0.130029	0.00	0.00	0.00	-5,416.67	0.00	0.00
114879	AMRT	SHEFFIELD RECEI	11/30/20	12/10/20	0.140000	0.140034	0.00	0.00	0.00	-5,833.34	0.00	0.00
114882	AMRT	OLD LINE FUNDIN	11/30/20	12/15/20	0.120000	0.120025	0.00	0.00	0.00	-5,000.00	0.00	0.00
114883	AMRT	CIESCO LLC CP	11/30/20	01/04/21	0.140000	0.140045	0.00	0.00	0.00	-5,833.34	0.00	0.00
114885	AMRT	CRC FUNDING LLC	11/30/20	01/20/21	0.165000	0.165075	0.00	0.00	0.00	-6,875.00	0.00	0.00
114886	AMRT	CHARIOT FUNDING	11/30/20	12/11/20	0.140000	0.140032	0.00	0.00	0.00	-5,833.34	0.00	0.00
114887	AMRT	CHARIOT FUNDING	11/30/20	12/11/20	0.140000	0.140032	0.00	0.00	0.00	-2,333.33	0.00	0.00
114888	AMRT	MONT BLANC CAPI	11/30/20	02/10/21	0.190000	0.190120	0.00	0.00	0.00	-6,486.12	0.00	0.00
114889	AMRT	OLD LINE FUNDIN	11/30/20	12/14/20	0.120000	0.120025	0.00	0.00	0.00	-3,700.00	0.00	0.00
114891	AMRT	THUNDER BAY FUN	11/30/20	12/15/20	0.120000	0.120024	0.00	0.00	0.00	-5,000.00	0.00	0.00
114893	AMRT	FHLB D-N	11/30/20	01/05/21	0.095000	0.095021	0.00	0.00	0.00	-3,958.33	0.00	0.00
114894	AMRT	AUTOBAHN FUNDIN	11/30/20	12/14/20	0.130000	0.130029	0.00	0.00	0.00	-2,708.33	0.00	0.00
114895	AMRT	CAFCO LLC CP	11/30/20	01/12/21	0.160000	0.160064	0.00	0.00	0.00	-6,666.67	0.00	0.00
114896	AMRT	LA FAYETTE ASSE	11/30/20	02/12/21	0.180000	0.180109	0.00	0.00	0.00	-3,750.00	0.00	0.00
114897	AMRT	TORONTO DOMINIO	11/30/20	12/11/20	0.125000	0.125025	0.00	0.00	0.00	-5,208.33	0.00	0.00
114898	MAT	DNB BANK ASA NY	11/16/20	11/16/20	0.090000	0.090000	-50,000,000.00	-50,000,000.00	-4,125.00	0.00	0.00	50,004,125.00
114900	AMRT	CRC FUNDING LLC	11/30/20	01/21/21	0.160000	0.160070	0.00	0.00	0.00	-6,666.67	0.00	0.00
114901	AMRT	FNMA NOTE 0.875	11/30/20	08/05/30	0.875000	1.012288	0.00	0.00	0.00	-5,356.54	0.00	0.00
114902	AMRT	THUNDER BAY FUN	11/30/20	12/15/20	0.130000	0.130029	0.00	0.00	0.00	-3,250.00	0.00	0.00
114903	AMRT	AUTOBAHN FUNDIN	11/30/20	12/14/20	0.140000	0.140033	0.00	0.00	0.00	-5,833.33	0.00	0.00
114904	AMRT	AUTOBAHN FUNDIN	11/30/20	12/14/20	0.140000	0.140033	0.00	0.00	0.00	-583.33	0.00	0.00
114905	AMRT	CHARIOT FUNDING	11/30/20	12/15/20	0.140000	0.140033	0.00	0.00	0.00	-5,833.33	0.00	0.00
114906	AMRT	FHLB D-N	11/30/20	01/20/21	0.100000	0.100027	0.00	0.00	0.00	-4,166.67	0.00	0.00
114907	AMRT	FHLB D-N	11/30/20	12/31/20	0.095000	0.095019	0.00	0.00	0.00	-3,958.33	0.00	0.00



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
114909	AMRT	PFIZER INC CP	11/19/20	11/19/20	0.105000	0.105011	0.00	0.00	0.00	-2,625.00	0.00	0.00
114909	MAT	PFIZER INC CP	11/19/20	11/19/20	0.105000	0.105011	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114910	AMRT	PFIZER INC CP	11/19/20	11/19/20	0.105000	0.105011	0.00	0.00	0.00	-2,625.00	0.00	0.00
114910	MAT	PFIZER INC CP	11/19/20	11/19/20	0.105000	0.105011	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114911	AMRT	REGENCY MARKETS	11/16/20	11/16/20	0.140000	0.140017	0.00	0.00	0.00	-1,370.02	0.00	0.00
114911	MAT	REGENCY MARKETS	11/16/20	11/16/20	0.140000	0.140017	-23,486,000.00	-23,486,000.00	0.00	0.00	0.00	23,486,000.00
114912	AMRT	AUTOBAHN FUNDIN	11/30/20	12/15/20	0.150000	0.150038	0.00	0.00	0.00	-4,375.00	0.00	0.00
114914	AMRT	FFCB NOTE 0.99	11/30/20	10/21/30	0.990000	1.008969	0.00	0.00	0.00	-739.32	0.00	0.00
114915	AMRT	FHLB D-N	11/30/20	12/31/20	0.095000	0.095019	0.00	0.00	0.00	-3,958.34	0.00	0.00
114916	AMRT	FHLB D-N	11/30/20	12/31/20	0.095000	0.095019	0.00	0.00	0.00	-3,958.34	0.00	0.00
114917	AMRT	JUPITER SEC COM	11/30/20	12/15/20	0.130000	0.130028	0.00	0.00	0.00	-5,416.66	0.00	0.00
114918	AMRT	PFIZER INC CP	11/20/20	11/20/20	0.110000	0.110012	0.00	0.00	0.00	-2,902.78	0.00	0.00
114918	MAT	PFIZER INC CP	11/20/20	11/20/20	0.110000	0.110012	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114919	AMRT	PFIZER INC CP	11/20/20	11/20/20	0.110000	0.110012	0.00	0.00	0.00	-2,902.78	0.00	0.00
114919	MAT	PFIZER INC CP	11/20/20	11/20/20	0.110000	0.110012	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114920	AMRT	LA FAYETTE ASSE	11/17/20	11/17/20	0.130000	0.130015	0.00	0.00	0.00	-2,888.89	0.00	0.00
114920	MAT	LA FAYETTE ASSE	11/17/20	11/17/20	0.130000	0.130015	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114921	AMRT	ATLANTIC ASSET	11/13/20	11/13/20	0.120000	0.120011	0.00	0.00	0.00	-1,600.00	0.00	0.00
114921	MAT	ATLANTIC ASSET	11/13/20	11/13/20	0.120000	0.120011	-40,000,000.00	-40,000,000.00	0.00	0.00	0.00	40,000,000.00
114922	AMRT	ATLANTIC ASSET	11/13/20	11/13/20	0.120000	0.120011	0.00	0.00	0.00	-792.32	0.00	0.00
114922	MAT	ATLANTIC ASSET	11/13/20	11/13/20	0.120000	0.120011	-19,808,000.00	-19,808,000.00	0.00	0.00	0.00	19,808,000.00
114924	AMRT	FHLB D-N	11/30/20	01/20/21	0.100000	0.100026	0.00	0.00	0.00	-4,166.67	0.00	0.00
114925	AMRT	FHLB D-N	11/30/20	01/20/21	0.100000	0.100026	0.00	0.00	0.00	-4,166.67	0.00	0.00
114928	AMRT	FHLB D-N	11/30/20	12/31/20	0.090000	0.090016	0.00	0.00	0.00	-3,750.00	0.00	0.00
114929	AMRT	FHLB D-N	11/30/20	12/31/20	0.090000	0.090016	0.00	0.00	0.00	-3,750.00	0.00	0.00
114930	AMRT	CAFCO LLC CP	11/30/20	01/21/21	0.150000	0.150059	0.00	0.00	0.00	-6,250.00	0.00	0.00
114931	AMRT	OLD LINE FUNDIN	11/23/20	11/23/20	0.120000	0.120014	0.00	0.00	0.00	-2,200.36	0.00	0.00
114931	MAT	OLD LINE FUNDIN	11/23/20	11/23/20	0.120000	0.120014	-30,005,000.00	-30,005,000.00	0.00	0.00	0.00	30,005,000.00
114932	AMRT	PFIZER INC CP	11/30/20	11/30/20	0.110000	0.110014	0.00	0.00	0.00	-4,430.56	0.00	0.00
114932	MAT	PFIZER INC CP	11/30/20	11/30/20	0.110000	0.110014	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114933	AMRT	PFIZER INC CP	11/30/20	11/30/20	0.110000	0.110014	0.00	0.00	0.00	-2,658.33	0.00	0.00
114933	MAT	PFIZER INC CP	11/30/20	11/30/20	0.110000	0.110014	-30,000,000.00	-30,000,000.00	0.00	0.00	0.00	30,000,000.00
114934	AMRT	CRC FUNDING LLC	11/30/20	01/20/21	0.160000	0.160066	0.00	0.00	0.00	-6,666.67	0.00	0.00
114935	AMRT	REGENCY MARKETS	11/19/20	11/19/20	0.150000	0.150019	0.00	0.00	0.00	-3,750.00	0.00	0.00



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
114935	MAT	REGENCY MARKETS	11/19/20	11/19/20	0.150000	0.150019	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
114936	AMRT	CANADIAN IMP BK	11/30/20	12/16/20	0.120000	0.120023	0.00	0.00	0.00	-5,000.00	0.00	0.00
114937	AMRT	SHEFFIELD RECEI	11/30/20	12/11/20	0.140000	0.140029	0.00	0.00	0.00	-4,585.01	0.00	0.00
114938	AMRT	CAFCO LLC CP	11/30/20	01/21/21	0.160000	0.160067	0.00	0.00	0.00	-2,581.47	0.00	0.00
114941	AMRT	FHLB D-N	11/30/20	01/07/21	0.095000	0.095020	0.00	0.00	0.00	-3,958.33	0.00	0.00
114942	AMRT	FHLB D-N	11/30/20	05/28/21	0.105000	0.105067	0.00	0.00	0.00	-4,375.00	0.00	0.00
114943	AMRT	FHLB D-N	11/30/20	05/28/21	0.105000	0.105067	0.00	0.00	0.00	-4,375.00	0.00	0.00
114945	AMRT	UST BILL	11/30/20	10/07/21	0.115000	0.115129	0.00	0.00	0.00	-4,791.67	0.00	0.00
114946	AMRT	UST BILL	11/30/20	10/07/21	0.115000	0.115129	0.00	0.00	0.00	-4,791.67	0.00	0.00
114947	AMRT	UST BILL	11/30/20	10/07/21	0.115000	0.115129	0.00	0.00	0.00	-4,791.67	0.00	0.00
114948	AMRT	UST BILL	11/30/20	10/07/21	0.115000	0.115129	0.00	0.00	0.00	-4,791.67	0.00	0.00
114949	AMRT	FHLB D-N	11/30/20	04/30/21	0.100000	0.100053	0.00	0.00	0.00	-4,166.67	0.00	0.00
114950	AMRT	FHLB D-N	11/30/20	04/30/21	0.100000	0.100053	0.00	0.00	0.00	-4,166.67	0.00	0.00
114951	AMRT	FHLB D-N	11/30/20	06/01/21	0.100000	0.100062	0.00	0.00	0.00	-4,166.67	0.00	0.00
114952	AMRT	FHLB D-N	11/30/20	06/01/21	0.100000	0.100062	0.00	0.00	0.00	-4,166.67	0.00	0.00
114953	AMRT	FHLB D-N	11/30/20	12/21/20	0.085000	0.085012	0.00	0.00	0.00	-3,541.67	0.00	0.00
114954	AMRT	FHLB D-N	11/30/20	12/21/20	0.085000	0.085012	0.00	0.00	0.00	-3,541.67	0.00	0.00
114955	AMRT	CHARIOT FUNDING	11/30/20	12/17/20	0.130000	0.130027	0.00	0.00	0.00	-5,416.67	0.00	0.00
114956	AMRT	CANADIAN IMP BK	11/30/20	12/03/20	0.110000	0.110014	0.00	0.00	0.00	-4,583.33	0.00	0.00
114957	AMRT	CAFCO LLC CP	11/30/20	01/21/21	0.150000	0.150058	0.00	0.00	0.00	-1,666.50	0.00	0.00
114960	AMRT	FHLB D-N	11/30/20	01/12/21	0.090000	0.090018	0.00	0.00	0.00	-3,750.00	0.00	0.00
114961	AMRT	FHLB D-N	11/30/20	01/12/21	0.090000	0.090018	0.00	0.00	0.00	-3,750.00	0.00	0.00
114962	AMRT	CRC FUNDING LLC	11/30/20	01/22/21	0.170000	0.170074	0.00	0.00	0.00	-7,083.33	0.00	0.00
114963	AMRT	CIESCO LLC CP	11/30/20	01/21/21	0.150000	0.150057	0.00	0.00	0.00	-6,250.00	0.00	0.00
114964	AMRT	CIESCO LLC CP	11/30/20	01/21/21	0.150000	0.150057	0.00	0.00	0.00	-625.00	0.00	0.00
114965	AMRT	CREDIT AGRICOLE	11/30/20	12/31/20	0.110000	0.110023	0.00	0.00	0.00	-4,583.33	0.00	0.00
114966	AMRT	CAFCO LLC CP	11/30/20	01/26/21	0.160000	0.160068	0.00	0.00	0.00	-4,713.46	0.00	0.00
114970	PURC	FHLMC 1.50 (CAL	11/04/20	11/04/32	1.500000	1.500000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
114971	PURC	FHLMC 1.50 (CAL	11/05/20	11/05/32	1.500000	1.500000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
114972	PURC	FHLMC 1.31 (CAL	11/12/20	11/12/30	1.310000	1.310000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
114973	PURC	FHLMC 1.31 (CAL	11/12/20	11/12/30	1.310000	1.310000	25,000,000.00	25,000,000.00	0.00	0.00	0.00	-25,000,000.00
114975	AMRT	FHLB D-N	11/30/20	01/22/21	0.090000	0.090020	0.00	0.00	0.00	-3,225.00	0.00	0.00
114976	AMRT	CREDIT AGRICOLE	11/30/20	12/24/20	0.120000	0.120025	0.00	0.00	0.00	-5,000.00	0.00	0.00
114977	AMRT	CHARIOT FUNDING	11/30/20	12/17/20	0.130000	0.130026	0.00	0.00	0.00	-2,654.17	0.00	0.00



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
114978	AMRT	NATIXIS NY BRAN	11/30/20	12/31/20	0.140000	0.140038	0.00	0.00	0.00	-5,833.34	0.00	0.00
114979	AMRT	CREDIT AGRICOLE	11/30/20	12/15/20	0.130000	0.130025	0.00	0.00	0.00	-5,416.66	0.00	0.00
114980	AMRT	CAFCO LLC CP	11/30/20	01/25/21	0.150000	0.150059	0.00	0.00	0.00	-4,500.00	0.00	0.00
114982	AMRT	OLD LINE FUNDIN	11/30/20	12/28/20	0.130000	0.130030	0.00	0.00	0.00	-5,416.67	0.00	0.00
114985	PURC	FNMA 1.45 (CALL	11/18/20	11/18/32	1.450000	1.450000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
114987	AMRT	FHLB D-N	11/30/20	01/26/21	0.090000	0.090021	0.00	0.00	0.00	-3,750.00	0.00	0.00
114988	AMRT	FHLB D-N	11/30/20	01/26/21	0.090000	0.090021	0.00	0.00	0.00	-3,750.00	0.00	0.00
114989	AMRT	CRC FUNDING LLC	11/30/20	01/26/21	0.160000	0.160065	0.00	0.00	0.00	-6,666.67	0.00	0.00
114991	AMRT	LA FAYETTE ASSE	11/30/20	12/03/20	0.140000	0.140021	0.00	0.00	0.00	-3,599.40	0.00	0.00
114992	AMRT	FHLB D-N	11/30/20	01/25/21	0.090000	0.090020	0.00	0.00	0.00	-3,750.00	0.00	0.00
114993	AMRT	FHLB D-N	11/30/20	01/25/21	0.090000	0.090020	0.00	0.00	0.00	-3,750.00	0.00	0.00
114994	AMRT	OLD LINE FUNDIN	11/30/20	01/14/21	0.150000	0.150050	0.00	0.00	0.00	-6,250.00	0.00	0.00
114995	AMRT	CREDIT AGRICOLE	11/30/20	12/16/20	0.115000	0.115019	0.00	0.00	0.00	-4,791.67	0.00	0.00
114996	AMRT	LA FAYETTE ASSE	11/30/20	02/22/21	0.210000	0.210146	0.00	0.00	0.00	-5,637.45	0.00	0.00
114998	AMRT	ATLANTIC ASSET	11/30/20	12/04/20	0.130000	0.130018	0.00	0.00	0.00	-5,416.66	0.00	0.00
114999	PURC	FFCB 1.30 (CALL	11/04/20	11/04/30	1.300000	1.300000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115000	PURC	FHLMC 1.41 (CAL	11/17/20	11/17/31	1.410000	1.410000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115001	PURC	FNMA 1.46 (CALL	11/17/20	11/17/32	1.460000	1.460000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115002	AMRT	FHLB D-N	11/30/20	02/01/21	0.090000	0.090022	0.00	0.00	0.00	-3,750.00	0.00	0.00
115003	AMRT	FHLB D-N	11/30/20	02/01/21	0.090000	0.090022	0.00	0.00	0.00	-3,750.00	0.00	0.00
115004	AMRT	FHLB D-N	11/30/20	02/02/21	0.090000	0.090022	0.00	0.00	0.00	-3,750.00	0.00	0.00
115005	AMRT	FHLB D-N	11/30/20	02/02/21	0.090000	0.090022	0.00	0.00	0.00	-3,750.00	0.00	0.00
115006	AMRT	FHLB D-N	11/30/20	04/20/21	0.100000	0.100049	0.00	0.00	0.00	-4,166.67	0.00	0.00
115007	AMRT	FHLB D-N	11/30/20	04/20/21	0.100000	0.100049	0.00	0.00	0.00	-4,166.67	0.00	0.00
115008	AMRT	FHLB D-N	11/30/20	04/20/21	0.100000	0.100049	0.00	0.00	0.00	-4,166.67	0.00	0.00
115009	AMRT	OLD LINE FUNDIN	11/30/20	01/13/21	0.150000	0.150049	0.00	0.00	0.00	-6,250.00	0.00	0.00
115010	AMRT	LA FAYETTE ASSE	11/30/20	12/04/20	0.130000	0.130018	0.00	0.00	0.00	-3,250.00	0.00	0.00
115011	AMRT	CANADIAN IMP BK	11/17/20	11/17/20	0.110000	0.110007	0.00	0.00	0.00	-2,444.44	0.00	0.00
115011	MAT	CANADIAN IMP BK	11/17/20	11/17/20	0.110000	0.110007	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
115012	AMRT	CREDIT AGRICOLE	11/30/20	12/28/20	0.120000	0.120025	0.00	0.00	0.00	-5,000.00	0.00	0.00
115015	AMRT	FHLB D-N	11/30/20	02/03/21	0.090000	0.090022	0.00	0.00	0.00	-3,750.00	0.00	0.00
115016	AMRT	FHLB D-N	11/30/20	02/03/21	0.090000	0.090022	0.00	0.00	0.00	-3,750.00	0.00	0.00
115017	AMRT	FHLB D-N	11/30/20	02/03/21	0.090000	0.090022	0.00	0.00	0.00	-3,750.00	0.00	0.00
115018	AMRT	FHLB D-N	11/30/20	02/03/21	0.090000	0.090022	0.00	0.00	0.00	-3,750.00	0.00	0.00



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
115019	PURC	FFCB 1.24	11/03/20	11/03/32	1.240000	1.240000	18,330,000.00	18,330,000.00	0.00	0.00	0.00	-18,330,000.00
115020	PURC	FFCB 1.24	11/03/20	11/03/32	1.240000	1.240000	18,330,000.00	18,330,000.00	0.00	0.00	0.00	-18,330,000.00
115021	PURC	FFCB 1.24	11/03/20	11/03/32	1.240000	1.240000	18,340,000.00	18,340,000.00	0.00	0.00	0.00	-18,340,000.00
115022	PURC	FFCB 1.30 (CALL	11/05/20	11/04/30	1.300000	1.300000	50,000,000.00	50,000,000.00	1,805.56	0.00	0.00	-50,001,805.56
115023	AMRT	FFCB 0.90 (CALL	11/30/20	01/21/28	0.900000	0.906475	0.00	0.00	0.00	-255.58	0.00	0.00
115024	AMRT	FFCB 0.90 (CALL	11/30/20	01/21/28	0.900000	0.906475	0.00	0.00	0.00	-88.43	0.00	0.00
115025	AMRT	FHLB D-N	11/30/20	02/04/21	0.090000	0.090022	0.00	0.00	0.00	-3,750.00	0.00	0.00
115026	AMRT	FHLB D-N	11/30/20	02/04/21	0.090000	0.090022	0.00	0.00	0.00	-3,750.00	0.00	0.00
115027	AMRT	FHLB D-N	11/30/20	02/05/21	0.090000	0.090023	0.00	0.00	0.00	-3,750.00	0.00	0.00
115028	AMRT	FHLB D-N	11/30/20	02/05/21	0.090000	0.090023	0.00	0.00	0.00	-3,750.00	0.00	0.00
115029	AMRT	FHLB D-N	11/30/20	02/05/21	0.090000	0.090023	0.00	0.00	0.00	-3,750.00	0.00	0.00
115030	AMRT	FHLB D-N	11/30/20	01/29/21	0.070000	0.070013	0.00	0.00	0.00	-2,916.67	0.00	0.00
115031	AMRT	FHLB D-N	11/30/20	01/29/21	0.070000	0.070013	0.00	0.00	0.00	-2,916.67	0.00	0.00
115032	AMRT	TOYOTA MOTOR CR	11/30/20	01/20/21	0.130000	0.130039	0.00	0.00	0.00	-5,416.67	0.00	0.00
115033	AMRT	TOYOTA MOTOR CR	11/30/20	01/20/21	0.130000	0.130039	0.00	0.00	0.00	-5,416.67	0.00	0.00
115034	AMRT	NATIXIS NY BRAN	11/30/20	01/04/21	0.140000	0.140037	0.00	0.00	0.00	-5,833.33	0.00	0.00
115035	AMRT	NATIXIS NY BRAN	11/30/20	01/04/21	0.140000	0.140037	0.00	0.00	0.00	-5,833.33	0.00	0.00
115036	AMRT	LA FAYETTE ASSE	11/30/20	12/14/20	0.150000	0.150029	0.00	0.00	0.00	-2,671.25	0.00	0.00
115037	AMRT	ATLANTIC ASSET	11/30/20	12/01/20	0.130000	0.130016	0.00	0.00	0.00	-1,948.70	0.00	0.00
115038	AMRT	UST BILL	11/30/20	10/07/21	0.115000	0.115127	0.00	0.00	0.00	-4,791.67	0.00	0.00
115039	AMRT	UST BILL	11/30/20	10/07/21	0.115000	0.115127	0.00	0.00	0.00	-4,791.67	0.00	0.00
115040	AMRT	UST BILL	11/30/20	10/07/21	0.115000	0.115127	0.00	0.00	0.00	-4,791.67	0.00	0.00
115041	AMRT	UST BILL	11/30/20	10/07/21	0.115000	0.115127	0.00	0.00	0.00	-4,791.67	0.00	0.00
115042	AMRT	UST BILL	11/30/20	10/07/21	0.115000	0.115127	0.00	0.00	0.00	-4,791.67	0.00	0.00
115043	AMRT	UST BILL	11/30/20	10/07/21	0.115000	0.115127	0.00	0.00	0.00	-4,791.67	0.00	0.00
115045	MAT	DNB BANK ASA NY	11/30/20	11/30/20	0.080000	0.080000	-50,000,000.00	-50,000,000.00	-3,666.67	0.00	0.00	50,003,666.67
115046	AMRT	LA FAYETTE ASSE	11/30/20	12/15/20	0.140000	0.140026	0.00	0.00	0.00	-4,896.62	0.00	0.00
115047	AMRT	FHLB D-N	11/30/20	03/05/21	0.090000	0.090029	0.00	0.00	0.00	-3,750.00	0.00	0.00
115048	AMRT	FHLB D-N	11/30/20	03/05/21	0.090000	0.090029	0.00	0.00	0.00	-3,750.00	0.00	0.00
115049	AMRT	FHLB D-N	11/30/20	03/01/21	0.090000	0.090028	0.00	0.00	0.00	-3,750.00	0.00	0.00
115050	AMRT	FHLB D-N	11/30/20	12/16/20	0.080000	0.080008	0.00	0.00	0.00	-3,333.33	0.00	0.00
115051	AMRT	FHLB D-N	11/30/20	12/16/20	0.080000	0.080008	0.00	0.00	0.00	-3,333.33	0.00	0.00
115052	AMRT	FHLB D-N	11/30/20	12/10/20	0.075000	0.075007	0.00	0.00	0.00	-3,125.00	0.00	0.00
115053	AMRT	FHLB D-N	11/30/20	12/10/20	0.075000	0.075007	0.00	0.00	0.00	-3,125.00	0.00	0.00



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
115054	AMRT	JUPITER SEC COM	11/30/20	12/03/20	0.120000	0.120014	0.00	0.00	0.00	-5,000.00	0.00	0.00
115055	AMRT	ATLANTIC ASSET	11/30/20	12/04/20	0.130000	0.130017	0.00	0.00	0.00	-5,416.66	0.00	0.00
115058	AMRT	FNMA 1.22 (CALL	11/30/20	08/27/32	1.220000	1.334578	0.00	0.00	0.00	-4,341.28	0.00	0.00
115059	PURC	FNMA 1.22 (CALL	11/02/20	08/27/32	1.220000	1.334627	49,250,000.00	48,634,375.00	108,486.81	0.00	0.00	-48,742,861.81
115059	AMRT	FNMA 1.22 (CALL	11/30/20	08/27/32	1.220000	1.334627	0.00	0.00	0.00	-4,136.50	0.00	0.00
115060	PURC	THUNDER BAY FUN	11/02/20	12/03/20	0.110000	0.110010	50,000,000.00	49,995,263.89	0.00	0.00	0.00	-49,995,263.89
115060	AMRT	THUNDER BAY FUN	11/30/20	12/03/20	0.110000	0.110010	0.00	0.00	0.00	-4,430.55	0.00	0.00
115061	AMRT	SHEFFIELD RECEI	11/30/20	12/18/20	0.150000	0.150031	0.00	0.00	0.00	-6,250.00	0.00	0.00
115062	AMRT	CREDIT AGRICOLE	11/30/20	12/18/20	0.120000	0.120020	0.00	0.00	0.00	-5,000.00	0.00	0.00
115063	AMRT	OLD LINE FUNDIN	11/30/20	01/14/21	0.140000	0.140041	0.00	0.00	0.00	-5,833.33	0.00	0.00
115065	PURC	FHLMC 1.50 (CAL	11/09/20	08/09/32	1.500000	1.500000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115066	PURC	FNMA 1.27 (CALL	11/18/20	11/18/30	1.270000	1.270000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115067	PURC	FHLB D-N	11/02/20	12/30/20	0.090000	0.090013	50,000,000.00	49,992,750.00	0.00	0.00	0.00	-49,992,750.00
115067	AMRT	FHLB D-N	11/30/20	12/30/20	0.090000	0.090013	0.00	0.00	0.00	-3,625.00	0.00	0.00
115068	PURC	FHLB D-N	11/02/20	12/30/20	0.090000	0.090013	50,000,000.00	49,992,750.00	0.00	0.00	0.00	-49,992,750.00
115068	AMRT	FHLB D-N	11/30/20	12/30/20	0.090000	0.090013	0.00	0.00	0.00	-3,625.00	0.00	0.00
115069	PURC	FHLB D-N	11/02/20	02/02/21	0.090000	0.090021	50,000,000.00	49,988,500.00	0.00	0.00	0.00	-49,988,500.00
115069	AMRT	FHLB D-N	11/30/20	02/02/21	0.090000	0.090021	0.00	0.00	0.00	-3,625.00	0.00	0.00
115070	PURC	FHLB D-N	11/02/20	02/05/21	0.090000	0.090021	50,000,000.00	49,988,125.00	0.00	0.00	0.00	-49,988,125.00
115070	AMRT	FHLB D-N	11/30/20	02/05/21	0.090000	0.090021	0.00	0.00	0.00	-3,625.00	0.00	0.00
115071	PURC	OLD LINE FUNDIN	11/02/20	01/20/21	0.150000	0.150049	25,000,000.00	24,991,770.83	0.00	0.00	0.00	-24,991,770.83
115071	AMRT	OLD LINE FUNDIN	11/30/20	01/20/21	0.150000	0.150049	0.00	0.00	0.00	-3,020.83	0.00	0.00
115072	PURC	AUTOBAHN FUNDIN	11/02/20	12/11/20	0.120000	0.120016	40,000,000.00	39,994,800.00	0.00	0.00	0.00	-39,994,800.00
115072	AMRT	AUTOBAHN FUNDIN	11/30/20	12/11/20	0.120000	0.120016	0.00	0.00	0.00	-3,866.67	0.00	0.00
115073	PURC	CRC FUNDING LLC	11/02/20	02/05/21	0.160000	0.160068	50,000,000.00	49,978,888.89	0.00	0.00	0.00	-49,978,888.89
115073	AMRT	CRC FUNDING LLC	11/30/20	02/05/21	0.160000	0.160068	0.00	0.00	0.00	-6,444.44	0.00	0.00
115074	PURC	CRC FUNDING LLC	11/02/20	02/08/21	0.170000	0.170079	50,000,000.00	49,976,861.11	0.00	0.00	0.00	-49,976,861.11
115074	AMRT	CRC FUNDING LLC	11/30/20	02/08/21	0.170000	0.170079	0.00	0.00	0.00	-6,847.22	0.00	0.00
115075	PURC	PFIZER INC CP	11/02/20	12/03/20	0.120000	0.120013	33,359,000.00	33,355,552.90	0.00	0.00	0.00	-33,355,552.90
115075	AMRT	PFIZER INC CP	11/30/20	12/03/20	0.120000	0.120013	0.00	0.00	0.00	-3,224.71	0.00	0.00
115076	PURC	NORDEA BANK ABP	11/02/20	02/01/21	0.150000	0.150000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115077	PURC	AU & NZ BANKING	11/02/20	03/19/21	0.150000	0.150000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115078	PURC	AU & NZ BANKING	11/02/20	03/19/21	0.150000	0.150000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115079	PURC	FHLB D-N	11/03/20	01/05/21	0.080000	0.080011	50,000,000.00	49,993,000.00	0.00	0.00	0.00	-49,993,000.00



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
115079	AMRT	FHLB D-N	11/30/20	01/05/21	0.080000	0.080011	0.00	0.00	0.00	-3,111.11	0.00	0.00
115080	PURC	FHLB D-N	11/03/20	02/19/21	0.090000	0.090024	50,000,000.00	49,986,500.00	0.00	0.00	0.00	-49,986,500.00
115080	AMRT	FHLB D-N	11/30/20	02/19/21	0.090000	0.090024	0.00	0.00	0.00	-3,500.00	0.00	0.00
115081	PURC	AUTOBAHN FUNDIN	11/03/20	12/04/20	0.130000	0.130015	33,000,000.00	32,996,305.83	0.00	0.00	0.00	-32,996,305.83
115081	AMRT	AUTOBAHN FUNDIN	11/30/20	12/04/20	0.130000	0.130015	0.00	0.00	0.00	-3,336.67	0.00	0.00
115082	PURC	LA FAYETTE ASSE	11/03/20	11/30/20	0.120000	0.120011	50,000,000.00	49,995,500.00	0.00	0.00	0.00	-49,995,500.00
115082	AMRT	LA FAYETTE ASSE	11/30/20	11/30/20	0.120000	0.120011	0.00	0.00	0.00	-4,500.00	0.00	0.00
115082	MAT	LA FAYETTE ASSE	11/30/20	11/30/20	0.120000	0.120011	-50,000,000.00	-50,000,000.00	0.00	0.00	0.00	50,000,000.00
115083	PURC	LA FAYETTE ASSE	11/03/20	11/30/20	0.120000	0.120011	12,788,000.00	12,786,849.08	0.00	0.00	0.00	-12,786,849.08
115083	AMRT	LA FAYETTE ASSE	11/30/20	11/30/20	0.120000	0.120011	0.00	0.00	0.00	-1,150.92	0.00	0.00
115083	MAT	LA FAYETTE ASSE	11/30/20	11/30/20	0.120000	0.120011	-12,788,000.00	-12,788,000.00	0.00	0.00	0.00	12,788,000.00
115084	PURC	CANADIAN IMP BK	11/03/20	12/04/20	0.110000	0.110010	36,811,000.00	36,807,513.18	0.00	0.00	0.00	-36,807,513.18
115084	AMRT	CANADIAN IMP BK	11/30/20	12/04/20	0.110000	0.110010	0.00	0.00	0.00	-3,149.39	0.00	0.00
115087	PURC	FHLMC 1.50 (CAL	11/24/20	11/23/32	1.500000	1.500000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115088	PURC	CIESCO LLC CP	11/04/20	02/05/21	0.160000	0.160066	30,000,000.00	29,987,600.00	0.00	0.00	0.00	-29,987,600.00
115088	AMRT	CIESCO LLC CP	11/30/20	02/05/21	0.160000	0.160066	0.00	0.00	0.00	-3,600.00	0.00	0.00
115089	PURC	AUTOBAHN FUNDIN	11/04/20	12/14/20	0.130000	0.130019	50,000,000.00	49,992,777.78	0.00	0.00	0.00	-49,992,777.78
115089	AMRT	AUTOBAHN FUNDIN	11/30/20	12/14/20	0.130000	0.130019	0.00	0.00	0.00	-4,875.00	0.00	0.00
115090	PURC	MONT BLANC CAPI	11/04/20	03/01/21	0.200000	0.200130	28,192,000.00	28,173,675.20	0.00	0.00	0.00	-28,173,675.20
115090	AMRT	MONT BLANC CAPI	11/30/20	03/01/21	0.200000	0.200130	0.00	0.00	0.00	-4,228.80	0.00	0.00
115092	PURC	FFCB 1.37 (CALL	11/10/20	11/04/30	1.370000	1.370000	50,000,000.00	50,000,000.00	11,416.67	0.00	0.00	-50,011,416.67
115093	PURC	FFCB 1.37 (CALL	11/10/20	11/04/30	1.370000	1.370000	6,000,000.00	6,000,000.00	1,370.00	0.00	0.00	-6,001,370.00
115094	PURC	FHLMC 1.36 (CAL	11/24/20	11/26/30	1.360000	1.360000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115095	PURC	MONT BLANC CAPI	11/05/20	01/07/21	0.180000	0.180057	50,000,000.00	49,984,250.00	0.00	0.00	0.00	-49,984,250.00
115095	AMRT	MONT BLANC CAPI	11/30/20	01/07/21	0.180000	0.180057	0.00	0.00	0.00	-6,500.00	0.00	0.00
115096	PURC	LA FAYETTE ASSE	11/05/20	12/18/20	0.130000	0.130020	50,000,000.00	49,992,236.11	0.00	0.00	0.00	-49,992,236.11
115096	AMRT	LA FAYETTE ASSE	11/30/20	12/18/20	0.130000	0.130020	0.00	0.00	0.00	-4,694.45	0.00	0.00
115097	PURC	NATIXIS NY BRAN	11/05/20	01/06/21	0.140000	0.140034	50,000,000.00	49,987,944.44	0.00	0.00	0.00	-49,987,944.44
115097	AMRT	NATIXIS NY BRAN	11/30/20	01/06/21	0.140000	0.140034	0.00	0.00	0.00	-5,055.56	0.00	0.00
115098	PURC	NATIXIS NY BRAN	11/05/20	01/06/21	0.140000	0.140034	50,000,000.00	49,987,944.44	0.00	0.00	0.00	-49,987,944.44
115098	AMRT	NATIXIS NY BRAN	11/30/20	01/06/21	0.140000	0.140034	0.00	0.00	0.00	-5,055.56	0.00	0.00
115100	PURC	FFCB NOTE 1.03	11/12/20	11/12/30	1.030000	1.035276	25,000,000.00	24,987,500.00	0.00	0.00	0.00	-24,987,500.00
115100	AMRT	FFCB NOTE 1.03	11/30/20	11/12/30	1.030000	1.035276	0.00	0.00	0.00	-65.03	0.00	0.00
115101	PURC	FFCB NOTE 1.03	11/12/20	11/12/30	1.030000	1.046366	25,000,000.00	24,961,250.00	0.00	0.00	0.00	-24,961,250.00



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
115101	AMRT	FFCB NOTE 1.03	11/30/20	11/12/30	1.030000	1.046366	0.00	0.00	0.00	-201.60	0.00	0.00
115102	PURC	OLD LINE FUNDIN	11/06/20	01/19/21	0.140000	0.140040	50,000,000.00	49,985,611.11	0.00	0.00	0.00	-49,985,611.11
115102	AMRT	OLD LINE FUNDIN	11/30/20	01/19/21	0.140000	0.140040	0.00	0.00	0.00	-4,861.11	0.00	0.00
115103	PURC	LA FAYETTE ASSE	11/06/20	12/16/20	0.120000	0.120016	26,001,000.00	25,997,533.20	0.00	0.00	0.00	-25,997,533.20
115103	AMRT	LA FAYETTE ASSE	11/30/20	12/16/20	0.120000	0.120016	0.00	0.00	0.00	-2,166.75	0.00	0.00
115104	PURC	AUTOBAHN FUNDIN	11/06/20	12/18/20	0.130000	0.130020	50,000,000.00	49,992,416.67	0.00	0.00	0.00	-49,992,416.67
115104	AMRT	AUTOBAHN FUNDIN	11/30/20	12/18/20	0.130000	0.130020	0.00	0.00	0.00	-4,513.89	0.00	0.00
115105	PURC	AUTOBAHN FUNDIN	11/06/20	12/18/20	0.130000	0.130019	5,000,000.00	4,999,241.67	0.00	0.00	0.00	-4,999,241.67
115105	AMRT	AUTOBAHN FUNDIN	11/30/20	12/18/20	0.130000	0.130019	0.00	0.00	0.00	-451.39	0.00	0.00
115106	PURC	MUFG UNION BANK	11/06/20	01/04/21	0.120000	0.120000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115108	PURC	LA FAYETTE ASSE	11/09/20	12/16/20	0.120000	0.120015	24,000,000.00	23,997,040.00	0.00	0.00	0.00	-23,997,040.00
115108	AMRT	LA FAYETTE ASSE	11/30/20	12/16/20	0.120000	0.120015	0.00	0.00	0.00	-1,760.00	0.00	0.00
115109	PURC	FNMA 1.24 (CALL	11/24/20	11/25/30	1.240000	1.240000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115110	PURC	JUPITER SEC COM	11/09/20	01/08/21	0.150000	0.150038	50,000,000.00	49,987,500.00	0.00	0.00	0.00	-49,987,500.00
115110	AMRT	JUPITER SEC COM	11/30/20	01/08/21	0.150000	0.150038	0.00	0.00	0.00	-4,583.33	0.00	0.00
115111	PURC	THUNDER BAY FUN	11/09/20	01/05/21	0.130000	0.130027	40,012,000.00	40,003,764.20	0.00	0.00	0.00	-40,003,764.20
115111	AMRT	THUNDER BAY FUN	11/30/20	01/05/21	0.130000	0.130027	0.00	0.00	0.00	-3,178.73	0.00	0.00
115112	PURC	AUTOBAHN FUNDIN	11/09/20	12/18/20	0.120000	0.120016	50,000,000.00	49,993,500.00	0.00	0.00	0.00	-49,993,500.00
115112	AMRT	AUTOBAHN FUNDIN	11/30/20	12/18/20	0.120000	0.120016	0.00	0.00	0.00	-3,666.67	0.00	0.00
115113	PURC	AUTOBAHN FUNDIN	11/09/20	12/18/20	0.120000	0.120016	5,000,000.00	4,999,350.00	0.00	0.00	0.00	-4,999,350.00
115113	AMRT	AUTOBAHN FUNDIN	11/30/20	12/18/20	0.120000	0.120016	0.00	0.00	0.00	-366.67	0.00	0.00
115114	PURC	SHEFFIELD RECEI	11/09/20	12/31/20	0.140000	0.140028	50,000,000.00	49,989,888.89	0.00	0.00	0.00	-49,989,888.89
115114	AMRT	SHEFFIELD RECEI	11/30/20	12/31/20	0.140000	0.140028	0.00	0.00	0.00	-4,277.78	0.00	0.00
115115	PURC	FHLB D-N	11/09/20	01/06/21	0.085000	0.085012	50,000,000.00	49,993,152.78	0.00	0.00	0.00	-49,993,152.78
115115	AMRT	FHLB D-N	11/30/20	01/06/21	0.085000	0.085012	0.00	0.00	0.00	-2,597.22	0.00	0.00
115116	PURC	FHLB D-N	11/09/20	01/06/21	0.085000	0.085012	50,000,000.00	49,993,152.78	0.00	0.00	0.00	-49,993,152.78
115116	AMRT	FHLB D-N	11/30/20	01/06/21	0.085000	0.085012	0.00	0.00	0.00	-2,597.22	0.00	0.00
115118	PURC	TOYOTA MOTOR CR	11/10/20	02/05/21	0.120000	0.120035	50,000,000.00	49,985,500.00	0.00	0.00	0.00	-49,985,500.00
115118	AMRT	TOYOTA MOTOR CR	11/30/20	02/05/21	0.120000	0.120035	0.00	0.00	0.00	-3,500.00	0.00	0.00
115119	PURC	TOYOTA MOTOR CR	11/10/20	02/05/21	0.120000	0.120035	50,000,000.00	49,985,500.00	0.00	0.00	0.00	-49,985,500.00
115119	AMRT	TOYOTA MOTOR CR	11/30/20	02/05/21	0.120000	0.120035	0.00	0.00	0.00	-3,500.00	0.00	0.00
115120	PURC	CHARIOT FUNDING	11/10/20	01/08/21	0.160000	0.160042	50,000,000.00	49,986,888.89	0.00	0.00	0.00	-49,986,888.89
115120	AMRT	CHARIOT FUNDING	11/30/20	01/08/21	0.160000	0.160042	0.00	0.00	0.00	-4,666.67	0.00	0.00
115121	PURC	CHARIOT FUNDING	11/10/20	01/08/21	0.160000	0.160042	50,000,000.00	49,986,888.89	0.00	0.00	0.00	-49,986,888.89



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
115121	AMRT	CHARIOT FUNDING	11/30/20	01/08/21	0.160000	0.160042	0.00	0.00	0.00	-4,666.67	0.00	0.00
115122	PURC	FHLB D-N	11/10/20	01/05/21	0.085000	0.085011	50,000,000.00	49,993,388.89	0.00	0.00	0.00	-49,993,388.89
115122	AMRT	FHLB D-N	11/30/20	01/05/21	0.085000	0.085011	0.00	0.00	0.00	-2,479.17	0.00	0.00
115123	PURC	FHLB D-N	11/10/20	01/05/21	0.085000	0.085011	50,000,000.00	49,993,388.89	0.00	0.00	0.00	-49,993,388.89
115123	AMRT	FHLB D-N	11/30/20	01/05/21	0.085000	0.085011	0.00	0.00	0.00	-2,479.17	0.00	0.00
115124	PURC	AU & NZ BANKING	11/10/20	03/15/21	0.150000	0.150000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115125	PURC	AU & NZ BANKING	11/10/20	03/15/21	0.150000	0.150000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115126	PURC	FNMA 1.50 (CALL	11/16/20	11/16/32	1.500000	1.500000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115127	PURC	FNMA 1.32 (CALL	11/18/20	11/18/30	1.320000	1.320000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115128	PURC	FNMA 1.50 (CALL	11/24/20	11/23/32	1.500000	1.500000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115129	PURC	FHLB D-N	11/10/20	12/15/20	0.080000	0.080006	50,000,000.00	49,996,111.11	0.00	0.00	0.00	-49,996,111.11
115129	AMRT	FHLB D-N	11/30/20	12/15/20	0.080000	0.080006	0.00	0.00	0.00	-2,333.33	0.00	0.00
115130	PURC	FHLB D-N	11/10/20	12/15/20	0.080000	0.080006	50,000,000.00	49,996,111.11	0.00	0.00	0.00	-49,996,111.11
115130	AMRT	FHLB D-N	11/30/20	12/15/20	0.080000	0.080006	0.00	0.00	0.00	-2,333.33	0.00	0.00
115131	PURC	FHLB D-N	11/10/20	01/08/21	0.085000	0.085012	50,000,000.00	49,993,034.72	0.00	0.00	0.00	-49,993,034.72
115131	AMRT	FHLB D-N	11/30/20	01/08/21	0.085000	0.085012	0.00	0.00	0.00	-2,479.17	0.00	0.00
115132	PURC	FHLB D-N	11/10/20	01/08/21	0.085000	0.085012	50,000,000.00	49,993,034.72	0.00	0.00	0.00	-49,993,034.72
115132	AMRT	FHLB D-N	11/30/20	01/08/21	0.085000	0.085012	0.00	0.00	0.00	-2,479.17	0.00	0.00
115133	PURC	FHLB D-N	11/10/20	01/14/21	0.085000	0.085013	50,000,000.00	49,992,326.39	0.00	0.00	0.00	-49,992,326.39
115133	AMRT	FHLB D-N	11/30/20	01/14/21	0.085000	0.085013	0.00	0.00	0.00	-2,479.17	0.00	0.00
115134	PURC	FHLB D-N	11/10/20	01/14/21	0.085000	0.085013	50,000,000.00	49,992,326.39	0.00	0.00	0.00	-49,992,326.39
115134	AMRT	FHLB D-N	11/30/20	01/14/21	0.085000	0.085013	0.00	0.00	0.00	-2,479.17	0.00	0.00
115135	PURC	FHLB D-N	11/10/20	01/14/21	0.085000	0.085013	50,000,000.00	49,992,326.39	0.00	0.00	0.00	-49,992,326.39
115135	AMRT	FHLB D-N	11/30/20	01/14/21	0.085000	0.085013	0.00	0.00	0.00	-2,479.17	0.00	0.00
115136	PURC	FHLB D-N	11/10/20	01/14/21	0.085000	0.085013	50,000,000.00	49,992,326.39	0.00	0.00	0.00	-49,992,326.39
115136	AMRT	FHLB D-N	11/30/20	01/14/21	0.085000	0.085013	0.00	0.00	0.00	-2,479.17	0.00	0.00
115137	PURC	CAFCO LLC CP	11/10/20	02/11/21	0.170000	0.170075	50,000,000.00	49,978,041.67	0.00	0.00	0.00	-49,978,041.67
115137	AMRT	CAFCO LLC CP	11/30/20	02/11/21	0.170000	0.170075	0.00	0.00	0.00	-4,958.33	0.00	0.00
115138	PURC	CIESCO LLC CP	11/10/20	02/12/21	0.170000	0.170075	50,000,000.00	49,977,805.56	0.00	0.00	0.00	-49,977,805.56
115138	AMRT	CIESCO LLC CP	11/30/20	02/12/21	0.170000	0.170075	0.00	0.00	0.00	-4,958.33	0.00	0.00
115139	PURC	CIESCO LLC CP	11/10/20	02/12/21	0.170000	0.170076	30,000,000.00	29,986,683.33	0.00	0.00	0.00	-29,986,683.33
115139	AMRT	CIESCO LLC CP	11/30/20	02/12/21	0.170000	0.170076	0.00	0.00	0.00	-2,975.00	0.00	0.00
115140	PURC	JUPITER SEC COM	11/10/20	01/11/21	0.160000	0.160044	50,000,000.00	49,986,222.22	0.00	0.00	0.00	-49,986,222.22
115140	AMRT	JUPITER SEC COM	11/30/20	01/11/21	0.160000	0.160044	0.00	0.00	0.00	-4,666.67	0.00	0.00



Chronological Detail Report

EXHIBIT 7

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LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
115141	PURC	AUTOBAHN FUNDIN	11/10/20	12/14/20	0.130000	0.130016	50,000,000.00	49,993,861.11	0.00	0.00	0.00	-49,993,861.11
115141	AMRT	AUTOBAHN FUNDIN	11/30/20	12/14/20	0.130000	0.130016	0.00	0.00	0.00	-3,791.67	0.00	0.00
115142	PURC	CAFCO LLC CP	11/10/20	02/10/21	0.170000	0.170074	50,000,000.00	49,978,277.78	0.00	0.00	0.00	-49,978,277.78
115142	AMRT	CAFCO LLC CP	11/30/20	02/10/21	0.170000	0.170074	0.00	0.00	0.00	-4,958.33	0.00	0.00
115143	PURC	CAFCO LLC CP	11/10/20	02/10/21	0.170000	0.170074	2,392,000.00	2,390,960.81	0.00	0.00	0.00	-2,390,960.81
115143	AMRT	CAFCO LLC CP	11/30/20	02/10/21	0.170000	0.170074	0.00	0.00	0.00	-237.21	0.00	0.00
115144	PURC	UST BILL	11/10/20	11/04/21	0.118000	0.117638	50,000,000.00	49,941,413.19	0.00	0.00	0.00	-49,941,413.19
115144	AMRT	UST BILL	11/30/20	11/04/21	0.118000	0.117638	0.00	0.00	0.00	-3,427.08	0.00	0.00
115145	PURC	UST BILL	11/10/20	11/04/21	0.118000	0.117638	50,000,000.00	49,941,413.19	0.00	0.00	0.00	-49,941,413.19
115145	AMRT	UST BILL	11/30/20	11/04/21	0.118000	0.117638	0.00	0.00	0.00	-3,427.08	0.00	0.00
115146	PURC	UST BILL	11/10/20	11/04/21	0.118000	0.117638	50,000,000.00	49,941,413.19	0.00	0.00	0.00	-49,941,413.19
115146	AMRT	UST BILL	11/30/20	11/04/21	0.118000	0.117638	0.00	0.00	0.00	-3,427.08	0.00	0.00
115147	PURC	UST BILL	11/10/20	11/04/21	0.118000	0.117638	50,000,000.00	49,941,413.19	0.00	0.00	0.00	-49,941,413.19
115147	AMRT	UST BILL	11/30/20	11/04/21	0.118000	0.117638	0.00	0.00	0.00	-3,427.08	0.00	0.00
115148	PURC	UST BILL	11/10/20	11/04/21	0.118000	0.117638	50,000,000.00	49,941,413.19	0.00	0.00	0.00	-49,941,413.19
115148	AMRT	UST BILL	11/30/20	11/04/21	0.118000	0.117638	0.00	0.00	0.00	-3,427.08	0.00	0.00
115149	PURC	UST BILL	11/10/20	11/04/21	0.118000	0.117638	50,000,000.00	49,941,413.19	0.00	0.00	0.00	-49,941,413.19
115149	AMRT	UST BILL	11/30/20	11/04/21	0.118000	0.117638	0.00	0.00	0.00	-3,427.08	0.00	0.00
115150	PURC	WESTPAC BANKING	11/10/20	11/17/20	0.090000	0.090000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115150	MAT	WESTPAC BANKING	11/17/20	11/17/20	0.090000	0.090000	-50,000,000.00	-50,000,000.00	-875.00	0.00	0.00	50,000,875.00
115151	PURC	WESTPAC BANKING	11/10/20	11/17/20	0.090000	0.090000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115151	MAT	WESTPAC BANKING	11/17/20	11/17/20	0.090000	0.090000	-50,000,000.00	-50,000,000.00	-875.00	0.00	0.00	50,000,875.00
115152	PURC	CREDIT SUISSE N	11/10/20	08/09/21	0.270000	0.270000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115153	PURC	CREDIT SUISSE N	11/10/20	08/09/21	0.270000	0.270000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115154	PURC	AUTOBAHN FUNDIN	11/12/20	12/23/20	0.130000	0.130019	50,000,000.00	49,992,597.22	0.00	0.00	0.00	-49,992,597.22
115154	AMRT	AUTOBAHN FUNDIN	11/30/20	12/23/20	0.130000	0.130019	0.00	0.00	0.00	-3,430.56	0.00	0.00
115155	PURC	AUTOBAHN FUNDIN	11/12/20	12/23/20	0.130000	0.130019	20,000,000.00	19,997,038.89	0.00	0.00	0.00	-19,997,038.89
115155	AMRT	AUTOBAHN FUNDIN	11/30/20	12/23/20	0.130000	0.130019	0.00	0.00	0.00	-1,372.22	0.00	0.00
115156	PURC	NATIXIS NY BRAN	11/12/20	01/13/21	0.140000	0.140034	50,000,000.00	49,987,944.44	0.00	0.00	0.00	-49,987,944.44
115156	AMRT	NATIXIS NY BRAN	11/30/20	01/13/21	0.140000	0.140034	0.00	0.00	0.00	-3,694.45	0.00	0.00
115157	PURC	OLD LINE FUNDIN	11/12/20	01/20/21	0.140000	0.140038	48,800,000.00	48,786,905.33	0.00	0.00	0.00	-48,786,905.33
115157	AMRT	OLD LINE FUNDIN	11/30/20	01/20/21	0.140000	0.140038	0.00	0.00	0.00	-3,605.78	0.00	0.00
115159	PURC	THUNDER BAY FUN	11/13/20	01/11/21	0.130000	0.130028	50,000,000.00	49,989,347.22	0.00	0.00	0.00	-49,989,347.22
115159	AMRT	THUNDER BAY FUN	11/30/20	01/11/21	0.130000	0.130028	0.00	0.00	0.00	-3,250.00	0.00	0.00



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
115160	PURC	THUNDER BAY FUN	11/13/20	01/11/21	0.130000	0.130028	12,000,000.00	11,997,443.33	0.00	0.00	0.00	-11,997,443.33
115160	AMRT	THUNDER BAY FUN	11/30/20	01/11/21	0.130000	0.130028	0.00	0.00	0.00	-780.00	0.00	0.00
115161	PURC	JUPITER SEC COM	11/13/20	01/06/21	0.190000	0.190054	50,000,000.00	49,985,750.00	0.00	0.00	0.00	-49,985,750.00
115161	AMRT	JUPITER SEC COM	11/30/20	01/06/21	0.190000	0.190054	0.00	0.00	0.00	-4,750.00	0.00	0.00
115162	PURC	CHARIOT FUNDING	11/13/20	01/12/21	0.180000	0.180054	50,000,000.00	49,985,000.00	0.00	0.00	0.00	-49,985,000.00
115162	AMRT	CHARIOT FUNDING	11/30/20	01/12/21	0.180000	0.180054	0.00	0.00	0.00	-4,500.00	0.00	0.00
115163	PURC	MONT BLANC CAPI	11/13/20	02/17/21	0.200000	0.200107	41,080,000.00	41,058,090.67	0.00	0.00	0.00	-41,058,090.67
115163	AMRT	MONT BLANC CAPI	11/30/20	02/17/21	0.200000	0.200107	0.00	0.00	0.00	-4,108.00	0.00	0.00
115164	PURC	THUNDER BAY FUN	11/13/20	01/13/21	0.130000	0.130029	50,000,000.00	49,988,986.11	0.00	0.00	0.00	-49,988,986.11
115164	AMRT	THUNDER BAY FUN	11/30/20	01/13/21	0.130000	0.130029	0.00	0.00	0.00	-3,250.00	0.00	0.00
115165	PURC	AUTOBAHN FUNDIN	11/13/20	01/13/21	0.140000	0.140033	25,000,000.00	24,994,069.44	0.00	0.00	0.00	-24,994,069.44
115165	AMRT	AUTOBAHN FUNDIN	11/30/20	01/13/21	0.140000	0.140033	0.00	0.00	0.00	-1,750.00	0.00	0.00
115166	PURC	NATIXIS NY BRAN	11/13/20	01/07/21	0.120000	0.120022	50,000,000.00	49,990,833.33	0.00	0.00	0.00	-49,990,833.33
115166	AMRT	NATIXIS NY BRAN	11/30/20	01/07/21	0.120000	0.120022	0.00	0.00	0.00	-3,000.00	0.00	0.00
115167	PURC	NATIXIS NY BRAN	11/13/20	01/07/21	0.120000	0.120022	50,000,000.00	49,990,833.33	0.00	0.00	0.00	-49,990,833.33
115167	AMRT	NATIXIS NY BRAN	11/30/20	01/07/21	0.120000	0.120022	0.00	0.00	0.00	-3,000.00	0.00	0.00
115168	PURC	CIESCO LLC CP	11/13/20	02/11/21	0.170000	0.170072	19,874,000.00	19,865,553.55	0.00	0.00	0.00	-19,865,553.55
115168	AMRT	CIESCO LLC CP	11/30/20	02/11/21	0.170000	0.170072	0.00	0.00	0.00	-1,689.29	0.00	0.00
115169	PURC	FHLB D-N	11/13/20	01/06/21	0.080000	0.080010	50,000,000.00	49,994,000.00	0.00	0.00	0.00	-49,994,000.00
115169	AMRT	FHLB D-N	11/30/20	01/06/21	0.080000	0.080010	0.00	0.00	0.00	-2,000.00	0.00	0.00
115170	PURC	FHLB D-N	11/13/20	01/13/21	0.085000	0.085012	50,000,000.00	49,992,798.61	0.00	0.00	0.00	-49,992,798.61
115170	AMRT	FHLB D-N	11/30/20	01/13/21	0.085000	0.085012	0.00	0.00	0.00	-2,125.00	0.00	0.00
115171	PURC	TORONTO DOMINIO	11/13/20	01/04/21	0.150000	0.150000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115172	PURC	FFCB 1.34 (CALL	11/19/20	11/19/30	1.340000	1.340000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115173	PURC	FFCB 1.34 (CALL	11/19/20	11/19/30	1.340000	1.340000	25,000,000.00	25,000,000.00	0.00	0.00	0.00	-25,000,000.00
115174	PURC	FFCB 1.34 (CALL	11/19/20	11/19/30	1.340000	1.340000	25,000,000.00	25,000,000.00	0.00	0.00	0.00	-25,000,000.00
115175	PURC	FHLB D-N	11/16/20	12/30/20	0.080000	0.080008	50,000,000.00	49,995,111.11	0.00	0.00	0.00	-49,995,111.11
115175	AMRT	FHLB D-N	11/30/20	12/30/20	0.080000	0.080008	0.00	0.00	0.00	-1,666.67	0.00	0.00
115176	PURC	FHLB D-N	11/16/20	12/30/20	0.080000	0.080008	50,000,000.00	49,995,111.11	0.00	0.00	0.00	-49,995,111.11
115176	AMRT	FHLB D-N	11/30/20	12/30/20	0.080000	0.080008	0.00	0.00	0.00	-1,666.67	0.00	0.00
115177	PURC	SHEFFIELD RECEI	11/16/20	12/31/20	0.150000	0.150028	50,000,000.00	49,990,625.00	0.00	0.00	0.00	-49,990,625.00
115177	AMRT	SHEFFIELD RECEI	11/30/20	12/31/20	0.150000	0.150028	0.00	0.00	0.00	-3,125.00	0.00	0.00
115178	PURC	REGENCY MARKETS	11/16/20	12/16/20	0.150000	0.150019	50,000,000.00	49,993,750.00	0.00	0.00	0.00	-49,993,750.00
115178	AMRT	REGENCY MARKETS	11/30/20	12/16/20	0.150000	0.150019	0.00	0.00	0.00	-3,125.00	0.00	0.00



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
115179	PURC	CHARIOT FUNDING	11/16/20	01/13/21	0.180000	0.180052	47,050,000.00	47,036,355.50	0.00	0.00	0.00	-47,036,355.50
115179	AMRT	CHARIOT FUNDING	11/30/20	01/13/21	0.180000	0.180052	0.00	0.00	0.00	-3,528.75	0.00	0.00
115180	PURC	ATLANTIC ASSET	11/16/20	01/11/21	0.160000	0.160040	25,000,000.00	24,993,777.78	0.00	0.00	0.00	-24,993,777.78
115180	AMRT	ATLANTIC ASSET	11/30/20	01/11/21	0.160000	0.160040	0.00	0.00	0.00	-1,666.67	0.00	0.00
115181	PURC	CHARIOT FUNDING	11/16/20	12/18/20	0.170000	0.170026	50,000,000.00	49,992,444.44	0.00	0.00	0.00	-49,992,444.44
115181	AMRT	CHARIOT FUNDING	11/30/20	12/18/20	0.170000	0.170026	0.00	0.00	0.00	-3,541.67	0.00	0.00
115182	PURC	CIESCO LLC CP	11/16/20	02/11/21	0.160000	0.160062	50,000,000.00	49,980,666.67	0.00	0.00	0.00	-49,980,666.67
115182	AMRT	CIESCO LLC CP	11/30/20	02/11/21	0.160000	0.160062	0.00	0.00	0.00	-3,333.33	0.00	0.00
115183	PURC	OLD LINE FUNDIN	11/16/20	02/03/21	0.170000	0.170063	48,000,000.00	47,982,093.33	0.00	0.00	0.00	-47,982,093.33
115183	AMRT	OLD LINE FUNDIN	11/30/20	02/03/21	0.170000	0.170063	0.00	0.00	0.00	-3,400.00	0.00	0.00
115184	PURC	TORONTO DOMINIO	11/16/20	12/31/20	0.130000	0.130000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115186	PURC	MONT BLANC CAPI	11/17/20	01/13/21	0.200000	0.200063	41,439,000.00	41,425,877.65	0.00	0.00	0.00	-41,425,877.65
115186	AMRT	MONT BLANC CAPI	11/30/20	01/13/21	0.200000	0.200063	0.00	0.00	0.00	-3,223.03	0.00	0.00
115187	PURC	BARCLAYS BANK P	11/17/20	03/15/21	0.150000	0.150000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115188	PURC	MONT BLANC CAPI	11/17/20	02/10/21	0.200000	0.200094	41,591,000.00	41,571,359.81	0.00	0.00	0.00	-41,571,359.81
115188	AMRT	MONT BLANC CAPI	11/30/20	02/10/21	0.200000	0.200094	0.00	0.00	0.00	-3,234.85	0.00	0.00
115189	PURC	TOYOTA MOTOR CR	11/17/20	01/22/21	0.120000	0.120026	50,000,000.00	49,989,000.00	0.00	0.00	0.00	-49,989,000.00
115189	AMRT	TOYOTA MOTOR CR	11/30/20	01/22/21	0.120000	0.120026	0.00	0.00	0.00	-2,333.33	0.00	0.00
115190	PURC	NATIXIS NY BRAN	11/17/20	01/20/21	0.140000	0.140035	50,000,000.00	49,987,555.56	0.00	0.00	0.00	-49,987,555.56
115190	AMRT	NATIXIS NY BRAN	11/30/20	01/20/21	0.140000	0.140035	0.00	0.00	0.00	-2,722.22	0.00	0.00
115191	PURC	TORONTO DOMINIO	11/17/20	01/04/21	0.130000	0.130023	50,000,000.00	49,991,333.33	0.00	0.00	0.00	-49,991,333.33
115191	AMRT	TORONTO DOMINIO	11/30/20	01/04/21	0.130000	0.130023	0.00	0.00	0.00	-2,527.78	0.00	0.00
115192	PURC	ATLANTIC ASSET	11/17/20	01/04/21	0.130000	0.130022	25,000,000.00	24,995,666.67	0.00	0.00	0.00	-24,995,666.67
115192	AMRT	ATLANTIC ASSET	11/30/20	01/04/21	0.130000	0.130022	0.00	0.00	0.00	-1,263.89	0.00	0.00
115193	PURC	SHEFFIELD RECEI	11/17/20	01/04/21	0.140000	0.140026	50,000,000.00	49,990,666.67	0.00	0.00	0.00	-49,990,666.67
115193	AMRT	SHEFFIELD RECEI	11/30/20	01/04/21	0.140000	0.140026	0.00	0.00	0.00	-2,722.22	0.00	0.00
115194	PURC	CHARIOT FUNDING	11/17/20	12/18/20	0.160000	0.160022	50,000,000.00	49,993,111.11	0.00	0.00	0.00	-49,993,111.11
115194	AMRT	CHARIOT FUNDING	11/30/20	12/18/20	0.160000	0.160022	0.00	0.00	0.00	-3,111.11	0.00	0.00
115195	PURC	UST BILL	11/17/20	12/24/20	0.083000	0.082507	50,000,000.00	49,995,760.42	0.00	0.00	0.00	-49,995,760.42
115195	AMRT	UST BILL	11/30/20	12/24/20	0.083000	0.082507	0.00	0.00	0.00	-1,604.17	0.00	0.00
115196	PURC	UST BILL	11/17/20	12/24/20	0.083000	0.082507	50,000,000.00	49,995,760.42	0.00	0.00	0.00	-49,995,760.42
115196	AMRT	UST BILL	11/30/20	12/24/20	0.083000	0.082507	0.00	0.00	0.00	-1,604.17	0.00	0.00
115197	PURC	UST BILL	11/17/20	12/31/20	0.080000	0.080008	50,000,000.00	49,995,111.11	0.00	0.00	0.00	-49,995,111.11
115197	AMRT	UST BILL	11/30/20	12/31/20	0.080000	0.080008	0.00	0.00	0.00	-1,555.56	0.00	0.00



Chronological Detail Report

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Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
115198	PURC	UST BILL	11/17/20	12/31/20	0.080000	0.080008	50,000,000.00	49,995,111.11	0.00	0.00	0.00	-49,995,111.11
115198	AMRT	UST BILL	11/30/20	12/31/20	0.080000	0.080008	0.00	0.00	0.00	-1,555.56	0.00	0.00
115199	PURC	MUFG UNION BANK	11/17/20	01/04/21	0.120000	0.120000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115200	PURC	CANADIAN IMP. B	11/17/20	01/04/21	0.110000	0.110000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115202	PURC	FFCB 1.34 (CALL	11/19/20	11/19/30	1.340000	1.340000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115203	PURC	FFCB 1.34 (CALL	11/19/20	11/19/30	1.340000	1.340000	6,525,000.00	6,525,000.00	0.00	0.00	0.00	-6,525,000.00
115204	PURC	OLD LINE FUNDIN	11/19/20	01/20/21	0.160000	0.160044	50,000,000.00	49,986,222.22	0.00	0.00	0.00	-49,986,222.22
115204	AMRT	OLD LINE FUNDIN	11/30/20	01/20/21	0.160000	0.160044	0.00	0.00	0.00	-2,666.67	0.00	0.00
115205	PURC	OLD LINE FUNDIN	11/19/20	01/20/21	0.160000	0.160044	50,000,000.00	49,986,222.22	0.00	0.00	0.00	-49,986,222.22
115205	AMRT	OLD LINE FUNDIN	11/30/20	01/20/21	0.160000	0.160044	0.00	0.00	0.00	-2,666.67	0.00	0.00
115206	PURC	OLD LINE FUNDIN	11/18/20	01/20/21	0.160000	0.160045	25,000,000.00	24,993,000.00	0.00	0.00	0.00	-24,993,000.00
115206	AMRT	OLD LINE FUNDIN	11/30/20	01/20/21	0.160000	0.160045	0.00	0.00	0.00	-1,444.44	0.00	0.00
115207	PURC	SHEFFIELD RECEI	11/18/20	01/05/21	0.150000	0.150030	50,000,000.00	49,990,000.00	0.00	0.00	0.00	-49,990,000.00
115207	AMRT	SHEFFIELD RECEI	11/30/20	01/05/21	0.150000	0.150030	0.00	0.00	0.00	-2,708.33	0.00	0.00
115208	PURC	SHEFFIELD RECEI	11/18/20	01/19/21	0.160000	0.160044	50,000,000.00	49,986,222.22	0.00	0.00	0.00	-49,986,222.22
115208	AMRT	SHEFFIELD RECEI	11/30/20	01/19/21	0.160000	0.160044	0.00	0.00	0.00	-2,888.89	0.00	0.00
115209	PURC	TORONTO DOMINIO	11/18/20	01/19/21	0.160000	0.160044	31,569,000.00	31,560,300.99	0.00	0.00	0.00	-31,560,300.99
115209	AMRT	TORONTO DOMINIO	11/30/20	01/19/21	0.160000	0.160044	0.00	0.00	0.00	-1,823.99	0.00	0.00
115210	PURC	TORONTO DOMINIO	11/18/20	01/19/21	0.170000	0.170000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115211	PURC	CHARIOT FUNDING	11/19/20	01/20/21	0.180000	0.180056	50,000,000.00	49,984,500.00	0.00	0.00	0.00	-49,984,500.00
115211	AMRT	CHARIOT FUNDING	11/30/20	01/20/21	0.180000	0.180056	0.00	0.00	0.00	-3,000.00	0.00	0.00
115212	PURC	REGENCY MARKETS	11/19/20	12/21/20	0.160000	0.160023	50,000,000.00	49,992,888.89	0.00	0.00	0.00	-49,992,888.89
115212	AMRT	REGENCY MARKETS	11/30/20	12/21/20	0.160000	0.160023	0.00	0.00	0.00	-2,666.67	0.00	0.00
115213	PURC	SHEFFIELD RECEI	11/19/20	01/07/21	0.160000	0.160035	50,000,000.00	49,989,111.11	0.00	0.00	0.00	-49,989,111.11
115213	AMRT	SHEFFIELD RECEI	11/30/20	01/07/21	0.160000	0.160035	0.00	0.00	0.00	-2,666.67	0.00	0.00
115214	PURC	AUTOBAHN FUNDIN	11/19/20	01/20/21	0.150000	0.150039	30,000,000.00	29,992,250.00	0.00	0.00	0.00	-29,992,250.00
115214	AMRT	AUTOBAHN FUNDIN	11/30/20	01/20/21	0.150000	0.150039	0.00	0.00	0.00	-1,500.00	0.00	0.00
115215	PURC	CANADIAN IMP BK	11/19/20	12/24/20	0.130000	0.130016	50,000,000.00	49,993,680.56	0.00	0.00	0.00	-49,993,680.56
115215	AMRT	CANADIAN IMP BK	11/30/20	12/24/20	0.130000	0.130016	0.00	0.00	0.00	-2,166.67	0.00	0.00
115216	PURC	ATLANTIC ASSET	11/19/20	01/20/21	0.150000	0.150039	50,000,000.00	49,987,083.33	0.00	0.00	0.00	-49,987,083.33
115216	AMRT	ATLANTIC ASSET	11/30/20	01/20/21	0.150000	0.150039	0.00	0.00	0.00	-2,500.00	0.00	0.00
115217	PURC	ATLANTIC ASSET	11/19/20	01/21/21	0.150000	0.150039	50,000,000.00	49,986,875.00	0.00	0.00	0.00	-49,986,875.00
115217	AMRT	ATLANTIC ASSET	11/30/20	01/21/21	0.150000	0.150039	0.00	0.00	0.00	-2,500.00	0.00	0.00
115218	PURC	CIESCO LLC CP	11/19/20	02/11/21	0.150000	0.150053	29,626,000.00	29,615,630.90	0.00	0.00	0.00	-29,615,630.90



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
115218	AMRT	CIESCO LLC CP	11/30/20	02/11/21	0.150000	0.150053	0.00	0.00	0.00	-1,481.30	0.00	0.00
115219	PURC	SHEFFIELD RECEI	11/19/20	01/15/21	0.140000	0.140031	50,000,000.00	49,988,916.67	0.00	0.00	0.00	-49,988,916.67
115219	AMRT	SHEFFIELD RECEI	11/30/20	01/15/21	0.140000	0.140031	0.00	0.00	0.00	-2,333.33	0.00	0.00
115220	PURC	MONT BLANC CAPI	11/19/20	03/10/21	0.220000	0.220149	23,785,000.00	23,768,865.84	0.00	0.00	0.00	-23,768,865.84
115220	AMRT	MONT BLANC CAPI	11/30/20	03/10/21	0.220000	0.220149	0.00	0.00	0.00	-1,744.23	0.00	0.00
115221	PURC	CANADIAN IMP. B	11/19/20	12/28/20	0.140000	0.140000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115222	PURC	FFCB NOTE 1.03	11/25/20	11/12/30	1.030000	1.100001	20,000,000.00	19,868,200.00	7,438.89	0.00	0.00	-19,875,638.89
115222	AMRT	FFCB NOTE 1.03	11/30/20	11/12/30	1.030000	1.100001	0.00	0.00	0.00	-217.31	0.00	0.00
115223	PURC	FHLMC 1.32 (CAL	11/25/20	11/25/31	1.320000	1.320000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115224	PURC	FHLMC 1.42 (CAL	11/25/20	11/23/32	1.420000	1.420000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115225	PURC	MONT BLANC CAPI	11/20/20	01/11/21	0.180000	0.180047	50,000,000.00	49,987,000.00	0.00	0.00	0.00	-49,987,000.00
115225	AMRT	MONT BLANC CAPI	11/30/20	01/11/21	0.180000	0.180047	0.00	0.00	0.00	-2,750.00	0.00	0.00
115226	PURC	MONT BLANC CAPI	11/20/20	02/04/21	0.190000	0.190076	40,000,000.00	39,983,955.56	0.00	0.00	0.00	-39,983,955.56
115226	AMRT	MONT BLANC CAPI	11/30/20	02/04/21	0.190000	0.190076	0.00	0.00	0.00	-2,322.22	0.00	0.00
115227	PURC	JUPITER SEC COM	11/20/20	01/19/21	0.200000	0.200067	50,000,000.00	49,983,333.33	0.00	0.00	0.00	-49,983,333.33
115227	AMRT	JUPITER SEC COM	11/30/20	01/19/21	0.200000	0.200067	0.00	0.00	0.00	-3,055.56	0.00	0.00
115228	PURC	JUPITER SEC COM	11/20/20	01/19/21	0.200000	0.200067	50,000,000.00	49,983,333.33	0.00	0.00	0.00	-49,983,333.33
115228	AMRT	JUPITER SEC COM	11/30/20	01/19/21	0.200000	0.200067	0.00	0.00	0.00	-3,055.56	0.00	0.00
115229	PURC	SHEFFIELD RECEI	11/20/20	01/15/21	0.150000	0.150035	50,000,000.00	49,988,333.33	0.00	0.00	0.00	-49,988,333.33
115229	AMRT	SHEFFIELD RECEI	11/30/20	01/15/21	0.150000	0.150035	0.00	0.00	0.00	-2,291.67	0.00	0.00
115230	PURC	OLD LINE FUNDIN	11/20/20	02/11/21	0.170000	0.170067	40,000,000.00	39,984,322.22	0.00	0.00	0.00	-39,984,322.22
115230	AMRT	OLD LINE FUNDIN	11/30/20	02/11/21	0.170000	0.170067	0.00	0.00	0.00	-2,077.78	0.00	0.00
115231	PURC	CANADIAN IMP BK	11/20/20	12/30/20	0.130000	0.130019	50,000,000.00	49,992,777.78	0.00	0.00	0.00	-49,992,777.78
115231	AMRT	CANADIAN IMP BK	11/30/20	12/30/20	0.130000	0.130019	0.00	0.00	0.00	-1,986.11	0.00	0.00
115232	PURC	TORONTO DOMINIO	11/20/20	01/20/21	0.170000	0.170049	50,000,000.00	49,985,597.22	0.00	0.00	0.00	-49,985,597.22
115232	AMRT	TORONTO DOMINIO	11/30/20	01/20/21	0.170000	0.170049	0.00	0.00	0.00	-2,597.22	0.00	0.00
115233	PURC	TORONTO DOMINIO	11/20/20	01/20/21	0.170000	0.170049	50,000,000.00	49,985,597.22	0.00	0.00	0.00	-49,985,597.22
115233	AMRT	TORONTO DOMINIO	11/30/20	01/20/21	0.170000	0.170049	0.00	0.00	0.00	-2,597.22	0.00	0.00
115234	PURC	CREDIT AGRICOLE	11/20/20	12/28/20	0.090000	0.090000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115235	PURC	NORDEA BANK ABP	11/20/20	02/19/21	0.150000	0.150000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115236	PURC	SVENSKA HANDELS	11/20/20	03/05/21	0.150000	0.150000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115238	PURC	BARCLAYS BANK P	11/23/20	03/15/21	0.150000	0.150000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115239	PURC	BARCLAYS BANK P	11/23/20	03/15/21	0.150000	0.150000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115240	PURC	CHARIOT FUNDING	11/23/20	12/21/20	0.160000	0.160020	50,000,000.00	49,993,777.78	0.00	0.00	0.00	-49,993,777.78



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
115240	AMRT	CHARIOT FUNDING	11/30/20	12/21/20	0.160000	0.160020	0.00	0.00	0.00	-1,777.78	0.00	0.00
115241	PURC	CHARIOT FUNDING	11/23/20	12/21/20	0.160000	0.160020	50,000,000.00	49,993,777.78	0.00	0.00	0.00	-49,993,777.78
115241	AMRT	CHARIOT FUNDING	11/30/20	12/21/20	0.160000	0.160020	0.00	0.00	0.00	-1,777.78	0.00	0.00
115242	PURC	FHLMC 1.32 (CAL	11/25/20	11/25/31	1.320000	1.320000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115243	PURC	FHLMC 1.42 (CAL	11/25/20	11/23/32	1.420000	1.420000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115244	PURC	FHLMC 1.49 (CAL	11/25/20	11/26/32	1.490000	1.490000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115245	PURC	THUNDER BAY FUN	11/23/20	02/01/21	0.160000	0.160050	50,000,000.00	49,984,444.44	0.00	0.00	0.00	-49,984,444.44
115245	AMRT	THUNDER BAY FUN	11/30/20	02/01/21	0.160000	0.160050	0.00	0.00	0.00	-1,777.78	0.00	0.00
115246	PURC	BANK OF NOVA SC	11/23/20	06/21/21	0.230000	0.230000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115247	PURC	THUNDER BAY FUN	11/23/20	12/17/20	0.130000	0.130011	30,007,000.00	30,004,399.39	0.00	0.00	0.00	-30,004,399.39
115247	AMRT	THUNDER BAY FUN	11/30/20	12/17/20	0.130000	0.130011	0.00	0.00	0.00	-866.87	0.00	0.00
115248	PURC	AUTOBAHN FUNDIN	11/23/20	01/20/21	0.150000	0.150036	50,000,000.00	49,987,916.67	0.00	0.00	0.00	-49,987,916.67
115248	AMRT	AUTOBAHN FUNDIN	11/30/20	01/20/21	0.150000	0.150036	0.00	0.00	0.00	-1,666.67	0.00	0.00
115249	PURC	MONT BLANC CAPI	11/23/20	01/11/21	0.180000	0.180044	20,511,000.00	20,505,974.81	0.00	0.00	0.00	-20,505,974.81
115249	AMRT	MONT BLANC CAPI	11/30/20	01/11/21	0.180000	0.180044	0.00	0.00	0.00	-820.44	0.00	0.00
115250	PURC	CHARIOT FUNDING	11/24/20	01/28/21	0.200000	0.200072	50,000,000.00	49,981,944.44	0.00	0.00	0.00	-49,981,944.44
115250	AMRT	CHARIOT FUNDING	11/30/20	01/28/21	0.200000	0.200072	0.00	0.00	0.00	-1,944.44	0.00	0.00
115251	PURC	CHARIOT FUNDING	11/24/20	01/28/21	0.200000	0.200072	50,000,000.00	49,981,944.44	0.00	0.00	0.00	-49,981,944.44
115251	AMRT	CHARIOT FUNDING	11/30/20	01/28/21	0.200000	0.200072	0.00	0.00	0.00	-1,944.44	0.00	0.00
115252	PURC	JUPITER SEC COM	11/24/20	01/22/21	0.190000	0.190059	50,000,000.00	49,984,430.56	0.00	0.00	0.00	-49,984,430.56
115252	AMRT	JUPITER SEC COM	11/30/20	01/22/21	0.190000	0.190059	0.00	0.00	0.00	-1,847.22	0.00	0.00
115253	PURC	JUPITER SEC COM	11/24/20	01/22/21	0.190000	0.190059	50,000,000.00	49,984,430.56	0.00	0.00	0.00	-49,984,430.56
115253	AMRT	JUPITER SEC COM	11/30/20	01/22/21	0.190000	0.190059	0.00	0.00	0.00	-1,847.22	0.00	0.00
115254	PURC	FNMA NOTE 0.875	11/24/20	08/05/30	0.875000	1.080018	50,000,000.00	49,058,500.00	132,465.28	0.00	0.00	-49,190,965.28
115254	AMRT	FNMA NOTE 0.875	11/30/20	08/05/30	0.875000	1.080018	0.00	0.00	0.00	-1,861.20	0.00	0.00
115255	PURC	SHEFFIELD RECEI	11/23/20	02/03/21	0.210000	0.210088	41,900,000.00	41,882,402.00	0.00	0.00	0.00	-41,882,402.00
115255	AMRT	SHEFFIELD RECEI	11/30/20	02/03/21	0.210000	0.210088	0.00	0.00	0.00	-1,955.33	0.00	0.00
115257	PURC	FNMA NOTE 0.875	11/25/20	08/05/30	0.875000	1.074244	50,000,000.00	49,085,000.00	133,680.56	0.00	0.00	-49,218,680.56
115257	AMRT	FNMA NOTE 0.875	11/30/20	08/05/30	0.875000	1.074244	0.00	0.00	0.00	-1,550.85	0.00	0.00
115258	PURC	UST BILL	11/23/20	02/18/21	0.065000	0.065010	50,000,000.00	49,992,145.83	0.00	0.00	0.00	-49,992,145.83
115258	AMRT	UST BILL	11/30/20	02/18/21	0.065000	0.065010	0.00	0.00	0.00	-722.22	0.00	0.00
115259	PURC	UST BILL	11/23/20	02/18/21	0.065000	0.065010	50,000,000.00	49,992,145.83	0.00	0.00	0.00	-49,992,145.83
115259	AMRT	UST BILL	11/30/20	02/18/21	0.065000	0.065010	0.00	0.00	0.00	-722.22	0.00	0.00
115261	PURC	FHLB D-N	11/24/20	01/22/21	0.065000	0.065007	50,000,000.00	49,994,673.61	0.00	0.00	0.00	-49,994,673.61



Chronological Detail Report

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LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
115261	AMRT	FHLB D-N	11/30/20	01/22/21	0.065000	0.065007	0.00	0.00	0.00	-631.94	0.00	0.00
115262	PURC	FHLB D-N	11/24/20	01/22/21	0.065000	0.065007	50,000,000.00	49,994,673.61	0.00	0.00	0.00	-49,994,673.61
115262	AMRT	FHLB D-N	11/30/20	01/22/21	0.065000	0.065007	0.00	0.00	0.00	-631.94	0.00	0.00
115263	PURC	FHLB D-N	11/24/20	01/25/21	0.065000	0.065007	50,000,000.00	49,994,402.78	0.00	0.00	0.00	-49,994,402.78
115263	AMRT	FHLB D-N	11/30/20	01/25/21	0.065000	0.065007	0.00	0.00	0.00	-631.94	0.00	0.00
115264	PURC	FHLB D-N	11/24/20	01/25/21	0.065000	0.065007	50,000,000.00	49,994,402.78	0.00	0.00	0.00	-49,994,402.78
115264	AMRT	FHLB D-N	11/30/20	01/25/21	0.065000	0.065007	0.00	0.00	0.00	-631.94	0.00	0.00
115265	PURC	AUTOBAHN FUNDIN	11/24/20	01/25/21	0.150000	0.150039	50,000,000.00	49,987,083.33	0.00	0.00	0.00	-49,987,083.33
115265	AMRT	AUTOBAHN FUNDIN	11/30/20	01/25/21	0.150000	0.150039	0.00	0.00	0.00	-1,458.33	0.00	0.00
115266	PURC	CHARIOT FUNDING	11/24/20	01/26/21	0.200000	0.200070	50,000,000.00	49,982,500.00	0.00	0.00	0.00	-49,982,500.00
115266	AMRT	CHARIOT FUNDING	11/30/20	01/26/21	0.200000	0.200070	0.00	0.00	0.00	-1,944.44	0.00	0.00
115267	PURC	CHARIOT FUNDING	11/24/20	01/26/21	0.200000	0.200070	15,000,000.00	14,994,750.00	0.00	0.00	0.00	-14,994,750.00
115267	AMRT	CHARIOT FUNDING	11/30/20	01/26/21	0.200000	0.200070	0.00	0.00	0.00	-583.33	0.00	0.00
115268	PURC	CHARIOT FUNDING	11/24/20	01/22/21	0.200000	0.200066	21,500,000.00	21,492,952.78	0.00	0.00	0.00	-21,492,952.78
115268	AMRT	CHARIOT FUNDING	11/30/20	01/22/21	0.200000	0.200066	0.00	0.00	0.00	-836.11	0.00	0.00
115269	PURC	ATLANTIC ASSET	11/24/20	12/23/20	0.130000	0.130014	50,000,000.00	49,994,763.89	0.00	0.00	0.00	-49,994,763.89
115269	AMRT	ATLANTIC ASSET	11/30/20	12/23/20	0.130000	0.130014	0.00	0.00	0.00	-1,263.89	0.00	0.00
115270	PURC	ATLANTIC ASSET	11/24/20	01/04/21	0.130000	0.130019	50,000,000.00	49,992,597.22	0.00	0.00	0.00	-49,992,597.22
115270	AMRT	ATLANTIC ASSET	11/30/20	01/04/21	0.130000	0.130019	0.00	0.00	0.00	-1,263.89	0.00	0.00
115271	PURC	ATLANTIC ASSET	11/24/20	01/04/21	0.130000	0.130019	27,758,000.00	27,753,890.27	0.00	0.00	0.00	-27,753,890.27
115271	AMRT	ATLANTIC ASSET	11/30/20	01/04/21	0.130000	0.130019	0.00	0.00	0.00	-701.66	0.00	0.00
115272	PURC	MONT BLANC CAPI	11/24/20	03/10/21	0.220000	0.220143	34,730,000.00	34,707,502.68	0.00	0.00	0.00	-34,707,502.68
115272	AMRT	MONT BLANC CAPI	11/30/20	03/10/21	0.220000	0.220143	0.00	0.00	0.00	-1,485.67	0.00	0.00
115273	PURC	ATLANTIC ASSET	11/24/20	01/21/21	0.150000	0.150036	50,000,000.00	49,987,916.67	0.00	0.00	0.00	-49,987,916.67
115273	AMRT	ATLANTIC ASSET	11/30/20	01/21/21	0.150000	0.150036	0.00	0.00	0.00	-1,458.33	0.00	0.00
115274	PURC	TORONTO DOMINIO	11/24/20	01/28/21	0.170000	0.170052	50,000,000.00	49,984,652.78	0.00	0.00	0.00	-49,984,652.78
115274	AMRT	TORONTO DOMINIO	11/30/20	01/28/21	0.170000	0.170052	0.00	0.00	0.00	-1,652.78	0.00	0.00
115275	PURC	UST BILL	11/24/20	03/09/21	0.085000	0.085021	50,000,000.00	49,987,604.17	0.00	0.00	0.00	-49,987,604.17
115275	AMRT	UST BILL	11/30/20	03/09/21	0.085000	0.085021	0.00	0.00	0.00	-826.39	0.00	0.00
115276	PURC	UST BILL	11/24/20	03/09/21	0.085000	0.085021	50,000,000.00	49,987,604.17	0.00	0.00	0.00	-49,987,604.17
115276	AMRT	UST BILL	11/30/20	03/09/21	0.085000	0.085021	0.00	0.00	0.00	-826.39	0.00	0.00
115278	PURC	FHLB D-N	11/25/20	01/20/21	0.075000	0.075009	50,000,000.00	49,994,166.67	0.00	0.00	0.00	-49,994,166.67
115278	AMRT	FHLB D-N	11/30/20	01/20/21	0.075000	0.075009	0.00	0.00	0.00	-625.00	0.00	0.00
115279	PURC	FHLB D-N	11/25/20	01/20/21	0.075000	0.075009	50,000,000.00	49,994,166.67	0.00	0.00	0.00	-49,994,166.67



Chronological Detail Report

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115279	AMRT	FHLB D-N	11/30/20	01/20/21	0.075000	0.075009	0.00	0.00	0.00	-625.00	0.00	0.00
115280	PURC	CHARIOT FUNDING	11/25/20	01/27/21	0.200000	0.200070	50,000,000.00	49,982,500.00	0.00	0.00	0.00	-49,982,500.00
115280	AMRT	CHARIOT FUNDING	11/30/20	01/27/21	0.200000	0.200070	0.00	0.00	0.00	-1,666.67	0.00	0.00
115281	PURC	CHARIOT FUNDING	11/25/20	01/27/21	0.200000	0.200070	50,000,000.00	49,982,500.00	0.00	0.00	0.00	-49,982,500.00
115281	AMRT	CHARIOT FUNDING	11/30/20	01/27/21	0.200000	0.200070	0.00	0.00	0.00	-1,666.67	0.00	0.00
115286	PURC	USTN 0.875	11/25/20	11/15/30	0.875000	0.875000	50,000,000.00	50,000,000.00	12,085.64	0.00	0.00	-50,012,085.64
115287	PURC	USTN 0.875	11/25/20	11/15/30	0.875000	0.875000	50,000,000.00	50,000,000.00	12,085.64	0.00	0.00	-50,012,085.64
115288	PURC	FHLB D-N	11/25/20	01/20/21	0.070000	0.070008	50,000,000.00	49,994,555.56	0.00	0.00	0.00	-49,994,555.56
115288	AMRT	FHLB D-N	11/30/20	01/20/21	0.070000	0.070008	0.00	0.00	0.00	-583.33	0.00	0.00
115289	PURC	FHLB D-N	11/25/20	02/24/21	0.085000	0.085018	50,000,000.00	49,989,256.94	0.00	0.00	0.00	-49,989,256.94
115289	AMRT	FHLB D-N	11/30/20	02/24/21	0.085000	0.085018	0.00	0.00	0.00	-708.33	0.00	0.00
115290	PURC	FHLB D-N	11/25/20	02/24/21	0.085000	0.085018	50,000,000.00	49,989,256.94	0.00	0.00	0.00	-49,989,256.94
115290	AMRT	FHLB D-N	11/30/20	02/24/21	0.085000	0.085018	0.00	0.00	0.00	-708.33	0.00	0.00
115291	PURC	JUPITER SEC COM	11/25/20	01/29/21	0.200000	0.200072	50,000,000.00	49,981,944.44	0.00	0.00	0.00	-49,981,944.44
115291	AMRT	JUPITER SEC COM	11/30/20	01/29/21	0.200000	0.200072	0.00	0.00	0.00	-1,666.67	0.00	0.00
115292	PURC	JUPITER SEC COM	11/25/20	01/29/21	0.200000	0.200072	50,000,000.00	49,981,944.44	0.00	0.00	0.00	-49,981,944.44
115292	AMRT	JUPITER SEC COM	11/30/20	01/29/21	0.200000	0.200072	0.00	0.00	0.00	-1,666.67	0.00	0.00
115293	PURC	AUTOBAHN FUNDIN	11/25/20	01/19/21	0.150000	0.150034	50,000,000.00	49,988,541.67	0.00	0.00	0.00	-49,988,541.67
115293	AMRT	AUTOBAHN FUNDIN	11/30/20	01/19/21	0.150000	0.150034	0.00	0.00	0.00	-1,250.00	0.00	0.00
115294	PURC	AUTOBAHN FUNDIN	11/25/20	01/15/21	0.150000	0.150032	50,000,000.00	49,989,375.00	0.00	0.00	0.00	-49,989,375.00
115294	AMRT	AUTOBAHN FUNDIN	11/30/20	01/15/21	0.150000	0.150032	0.00	0.00	0.00	-1,250.00	0.00	0.00
115295	PURC	ATLANTIC ASSET	11/25/20	12/16/20	0.120000	0.120008	50,000,000.00	49,996,500.00	0.00	0.00	0.00	-49,996,500.00
115295	AMRT	ATLANTIC ASSET	11/30/20	12/16/20	0.120000	0.120008	0.00	0.00	0.00	-1,000.00	0.00	0.00
115296	PURC	CREDIT AGRICOLE	11/25/20	12/31/20	0.080000	0.080006	50,000,000.00	49,996,000.00	0.00	0.00	0.00	-49,996,000.00
115296	AMRT	CREDIT AGRICOLE	11/30/20	12/31/20	0.080000	0.080006	0.00	0.00	0.00	-666.67	0.00	0.00
115297	PURC	AU & NZ BANKING	11/25/20	03/05/21	0.150000	0.150000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115298	PURC	AU & NZ BANKING	11/25/20	03/05/21	0.150000	0.150000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115299	PURC	TORONTO DOMINIO	11/25/20	01/28/21	0.180000	0.180000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
115306	PURC	OLD LINE FUNDIN	11/30/20	01/26/21	0.160000	0.160040	41,014,000.00	41,003,609.79	0.00	0.00	0.00	-41,003,609.79
115306	AMRT	OLD LINE FUNDIN	11/30/20	01/26/21	0.160000	0.160040	0.00	0.00	0.00	-182.28	0.00	0.00
115307	PURC	THUNDER BAY FUN	11/30/20	01/20/21	0.160000	0.160036	40,000,000.00	39,990,933.33	0.00	0.00	0.00	-39,990,933.33
115307	AMRT	THUNDER BAY FUN	11/30/20	01/20/21	0.160000	0.160036	0.00	0.00	0.00	-177.78	0.00	0.00
115308	PURC	JUPITER SEC COM	11/30/20	01/19/21	0.170000	0.170040	50,000,000.00	49,988,194.44	0.00	0.00	0.00	-49,988,194.44
115308	AMRT	JUPITER SEC COM	11/30/20	01/19/21	0.170000	0.170040	0.00	0.00	0.00	-236.11	0.00	0.00



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
115309	PURC	OLD LINE FUNDIN	11/30/20	02/10/21	0.170000	0.170058	30,000,000.00	29,989,800.00	0.00	0.00	0.00	-29,989,800.00
115309	AMRT	OLD LINE FUNDIN	11/30/20	02/10/21	0.170000	0.170058	0.00	0.00	0.00	-141.67	0.00	0.00
115310	PURC	CANADIAN IMP BK	11/30/20	12/17/20	0.100000	0.100005	50,000,000.00	49,997,638.89	0.00	0.00	0.00	-49,997,638.89
115310	AMRT	CANADIAN IMP BK	11/30/20	12/17/20	0.100000	0.100005	0.00	0.00	0.00	-138.89	0.00	0.00
115311	PURC	CANADIAN IMP BK	11/30/20	12/18/20	0.100000	0.100005	50,000,000.00	49,997,500.00	0.00	0.00	0.00	-49,997,500.00
115311	AMRT	CANADIAN IMP BK	11/30/20	12/18/20	0.100000	0.100005	0.00	0.00	0.00	-138.89	0.00	0.00
115312	PURC	LA FAYETTE ASSE	11/30/20	01/04/21	0.150000	0.150022	30,000,000.00	29,995,625.00	0.00	0.00	0.00	-29,995,625.00
115312	AMRT	LA FAYETTE ASSE	11/30/20	01/04/21	0.150000	0.150022	0.00	0.00	0.00	-125.00	0.00	0.00
115313	PURC	LA FAYETTE ASSE	11/30/20	01/04/21	0.150000	0.150022	21,000,000.00	20,996,937.50	0.00	0.00	0.00	-20,996,937.50
115313	AMRT	LA FAYETTE ASSE	11/30/20	01/04/21	0.150000	0.150022	0.00	0.00	0.00	-87.50	0.00	0.00
115314	PURC	MONT BLANC CAPI	11/30/20	03/19/21	0.210000	0.210134	20,809,000.00	20,795,768.94	0.00	0.00	0.00	-20,795,768.94
115314	AMRT	MONT BLANC CAPI	11/30/20	03/19/21	0.210000	0.210134	0.00	0.00	0.00	-121.39	0.00	0.00
115315	PURC	NORDEA BANK ABP	11/30/20	03/01/21	0.150000	0.150000	50,000,000.00	50,000,000.00	0.00	0.00	0.00	-50,000,000.00
Fund: 1100 NTRD-PSI NON-TRADING							1,959,428,000.00	1,954,731,701.08	-21,868,880.59	-2,377,068.74	0.00	-
												1,932,862,820.49
102351	AMRT	USTN 1.125	11/30/20	07/31/21	1.125000	1.152632	0.00	0.00	0.00	-1,101.27	0.00	0.00
Fund: 1150 TRADE-PSI TRADING							0.00	0.00	0.00	-1,101.27	0.00	0.00
Subtotal							1,959,428,000.00	1,954,731,701.08	-21,868,880.59	-2,378,170.01	0.00	-
												1,932,862,820.49
Fund Grp: 2000 SAFE-SPECIAL SAFEKEEPING												
113866	AMRT	UST BILL	11/27/20	11/27/20	0.165000	0.165137	0.00	0.00	0.00	-35.99	0.00	0.00
113866	MAT	UST BILL	11/27/20	11/27/20	0.165000	0.165137	-302,000.00	-302,000.00	0.00	0.00	0.00	302,000.00
115256	PURC	UST BILL	11/27/20	05/27/21	0.090000	0.090037	302,000.00	301,863.35	0.00	0.00	0.00	-301,863.35
115256	AMRT	UST BILL	11/30/20	05/27/21	0.090000	0.090037	0.00	0.00	0.00	-3.02	0.00	0.00
Fund: 2000 SAFE-SPECIAL SAFEKEEPING							0.00	-136.65	0.00	-39.01	0.00	136.65
Subtotal							0.00	-136.65	0.00	-39.01	0.00	136.65
Fund Grp: 4000 SPI-SPECIFIC PURPOSE INVSTMNT												
112863	AMRT	FHLB 2.90 (CALL	11/30/20	02/10/45	2.900000	2.914151	0.00	0.00	0.00	-1.44	0.00	0.00
Fund: 4350 PHHPA-PH HABITAT PRESERVATION AU							0.00	0.00	0.00	-1.44	0.00	0.00
Subtotal							0.00	0.00	0.00	-1.44	0.00	0.00
Fund Grp: 6000 SPRG-SPECIAL PROGRAMS												
114805	MAT	BOW MONEY MARKE	11/02/20	11/02/20	0.300000	0.300000	-100,000,000.00	-100,000,000.00	-26,229.51	0.00	0.00	100,026,229.51
115064	MAT	BOW MONEY MARKE	11/04/20	11/04/20	0.250000	0.250000	-4,786,000.00	-4,786,000.00	-163.46	0.00	0.00	4,786,163.46
115085	PURC	BOW MONEY MARKE	11/03/20	12/01/20	0.200000	0.200000	100,000,000.00	100,000,000.00	0.00	0.00	0.00	-100,000,000.00



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Settle Date	Maturity	Rate	Yield	Par Value	Book Value	Interest	Amort / (Accret)	(Gain) / Loss	Settlement
115091	PURC	BOW MONEY MARKE	11/04/20	11/30/20	0.200000	0.200000	26,367,000.00	26,367,000.00	0.00	0.00	0.00	-26,367,000.00
115091	MAT	BOW MONEY MARKE	11/30/20	11/30/20	0.200000	0.200000	-26,367,000.00	-26,367,000.00	-3,746.13	0.00	0.00	26,370,746.13
115107	PURC	BOW MONEY MARKE	11/06/20	11/30/20	0.200000	0.200000	17,889,000.00	17,889,000.00	0.00	0.00	0.00	-17,889,000.00
115107	MAT	BOW MONEY MARKE	11/30/20	11/30/20	0.200000	0.200000	-17,889,000.00	-17,889,000.00	-2,346.10	0.00	0.00	17,891,346.10
115117	PURC	BOW MONEY MARKE	11/09/20	11/30/20	0.200000	0.200000	9,371,000.00	9,371,000.00	0.00	0.00	0.00	-9,371,000.00
115117	MAT	BOW MONEY MARKE	11/30/20	11/30/20	0.200000	0.200000	-9,371,000.00	-9,371,000.00	-1,075.36	0.00	0.00	9,372,075.36
115158	PURC	BOW MONEY MARKE	11/12/20	11/30/20	0.200000	0.200000	3,297,000.00	3,297,000.00	0.00	0.00	0.00	-3,297,000.00
115158	MAT	BOW MONEY MARKE	11/30/20	11/30/20	0.200000	0.200000	-3,297,000.00	-3,297,000.00	-324.30	0.00	0.00	3,297,324.30
115185	PURC	BOW MONEY MARKE	11/16/20	11/30/20	0.200000	0.200000	14,032,000.00	14,032,000.00	0.00	0.00	0.00	-14,032,000.00
115185	MAT	BOW MONEY MARKE	11/30/20	11/30/20	0.200000	0.200000	-14,032,000.00	-14,032,000.00	-1,073.49	0.00	0.00	14,033,073.49
115201	PURC	BOW MONEY MARKE	11/17/20	11/30/20	0.200000	0.200000	2,709,000.00	2,709,000.00	0.00	0.00	0.00	-2,709,000.00
115201	MAT	BOW MONEY MARKE	11/30/20	11/30/20	0.200000	0.200000	-2,709,000.00	-2,709,000.00	-192.44	0.00	0.00	2,709,192.44
115260	PURC	BOW MONEY MARKE	11/23/20	11/30/20	0.200000	0.200000	1,413,000.00	1,413,000.00	0.00	0.00	0.00	-1,413,000.00
115260	MAT	BOW MONEY MARKE	11/30/20	11/30/20	0.200000	0.200000	-1,413,000.00	-1,413,000.00	-54.05	0.00	0.00	1,413,054.05
115277	PURC	BOW MONEY MARKE	11/24/20	11/30/20	0.200000	0.200000	17,291,000.00	17,291,000.00	0.00	0.00	0.00	-17,291,000.00
115277	MAT	BOW MONEY MARKE	11/30/20	11/30/20	0.200000	0.200000	-17,291,000.00	-17,291,000.00	-566.92	0.00	0.00	17,291,566.92
115300	PURC	BOW MONEY MARKE	11/25/20	11/30/20	0.200000	0.200000	15,152,000.00	15,152,000.00	0.00	0.00	0.00	-15,152,000.00
115300	MAT	BOW MONEY MARKE	11/30/20	11/30/20	0.200000	0.200000	-15,152,000.00	-15,152,000.00	-413.99	0.00	0.00	15,152,413.99
115303	PURC	BOW MONEY MARKE	11/27/20	01/04/21	0.200000	0.200000	100,000,000.00	100,000,000.00	0.00	0.00	0.00	-100,000,000.00
115316	PURC	BOW MONEY MARKE	11/30/20	12/01/20	0.200000	0.200000	20,217,000.00	20,217,000.00	0.00	0.00	0.00	-20,217,000.00
Fund: 6050 BOW-BK OF THE WEST MONEY MKT PLU							115,431,000.00	115,431,000.00	-36,185.75	0.00	0.00	-115,394,814.25
114806	MAT	JP MORGAN CHASE	11/02/20	11/02/20	0.100000	0.100000	-100,000,000.00	-100,000,000.00	-8,743.17	0.00	0.00	100,008,743.17
115086	PURC	JP MORGAN CHASE	11/03/20	12/01/20	0.100000	0.100000	100,000,000.00	100,000,000.00	0.00	0.00	0.00	-100,000,000.00
115099	PURC	JP MORGAN CHASE	11/05/20	11/06/20	0.100000	0.100000	180,787,000.00	180,787,000.00	0.00	0.00	0.00	-180,787,000.00
115099	MAT	JP MORGAN CHASE	11/06/20	11/06/20	0.100000	0.100000	-180,787,000.00	-180,787,000.00	-493.95	0.00	0.00	180,787,493.95
115237	PURC	JP MORGAN CHASE	11/20/20	11/23/20	0.100000	0.100000	106,170,000.00	106,170,000.00	0.00	0.00	0.00	-106,170,000.00
115237	MAT	JP MORGAN CHASE	11/23/20	11/23/20	0.100000	0.100000	-106,170,000.00	-106,170,000.00	-870.25	0.00	0.00	106,170,870.25
115304	PURC	JP MORGAN CHASE	11/27/20	01/04/21	0.100000	0.100000	100,000,000.00	100,000,000.00	0.00	0.00	0.00	-100,000,000.00
115305	PURC	JP MORGAN CHASE	11/27/20	11/30/20	0.100000	0.100000	81,007,000.00	81,007,000.00	0.00	0.00	0.00	-81,007,000.00
115305	MAT	JP MORGAN CHASE	11/30/20	11/30/20	0.100000	0.100000	-81,007,000.00	-81,007,000.00	-663.99	0.00	0.00	81,007,663.99
Fund: 6100 JPMC-JP MORGAN CHASE BK MMA							100,000,000.00	100,000,000.00	-10,771.36	0.00	0.00	-99,989,228.64
Subtotal							215,431,000.00	215,431,000.00	-46,957.11	0.00	0.00	-215,384,042.89
Grand Total							2,174,859,000.00	2,170,162,564.43	-21,915,837.70	-2,378,210.46	0.00	- 2,148,246,726.73



Chronological Detail Report

EXHIBIT 7

From Date: 11/1/2020 To Date: 11/30/2020

Date Basis: Settlement

Run: 12/01/2020 09:48:30 AM

Reporting Currency: Local

LA County

SUMMARY

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
AMRT	.275	0.00	0.00	2,378,210.46	0.00	-2,378,210.46	0.00	0.00	0.00
CALL	1.889	-946,685,000.00	0.00	-946,685,000.00	0.00	0.00	0.00	0.00	946,685,000.00
INTR	.000	0.00	0.00	0.00	0.00	0.00	-19,589,283.67	0.00	19,589,283.67
MAT	.203	-8,546,833,000.00	0.00	-8,546,833,000.00	0.00	0.00	-2,747,389.08	0.00	8,549,580,389.08
PURC	.306	11,668,377,000.00	0.00	11,663,680,564.43	-4,696,435.57	0.00	420,835.05	0.00	-11,664,101,399.48
Totals :	.300	2,174,859,000.00	0.00	2,172,540,774.89	-4,696,435.57	-2,378,210.46	-21,915,837.70	0.00	-2,148,246,726.73

Compliance Checklist
As of Date: 11/17/20
Page: 1

	No Trans	No exception	Exceptions Noted
Pooled Surplus Investments Portfolio:			
Transactions resulting in losses in excess of \$100,000 must have the prior authorization of the TTC.	None		
Trading account is less than \$500 million		\$ 50,000,000.00	
The total of the intermediate-term investments (1 to 3 yrs) does not exceed 6.42 billion plus the unused portion of the medium and long-term limit		\$ 1,112,153,766.42	
The total of the medium-term and long-term investments (greater than 3 yrs.) does not exceed 12.85 billion		\$ 10,454,192,525.92	
The total of all investments in excess of one year to maturity does not exceed 19.28 billion		\$ 11,566,346,292.34	
Investment Limitations:			
Transactions are within the limitations of the current issuer list			113129, SAN JOSE CA RE, \$ 23,000,000.00
Investments in any security that could result in zero interest if held to maturity are prohibited.	None		
Investments in inverse floating rate notes, range notes, or interest only strips that are derived from a pool of mortgages are prohibited.	None		
BANs do not exceed authorized limits per BANs resolutions		No exception	
Permitted Investments:			
Investment in Municipal Obligations are in conformance with approved list and ratings requirements.(IP Section B)			
- Maximum maturity: 5 years if State issued		No exception	
or 30 years if LA County issued.		No exception	
- Maximum par value: 10% of PSI portfolio		\$ 28,000,000.00	.0827 %

Compliance Checklist
As of Date: 11/17/20
Page: 2

	No Trans	No exception	Exceptions Noted
Asset-Backed Securities (ABS) (IP Section C):			
- Maximum maturity: 5 years final maturity	None		
- Maximum total par value: 20% of PSI portfolio		No exception	
Bankers Acceptances (IP Section D):			
- Maximum maturity: 180 days	None		
- Maximum par value: 40% of PSI portfolio		No exception	
Negotiable CD's (IP Section E):			
- Maximum maturity: 3 years	None		
- Maximum par value: Aggregate total of Domestic and Euro CD's are limited to 30% of PSI portfolio		\$ 2,650,000,000.00	7.8280 %
Euro CD's			
- Maximum maturity: 1 year	None		
- Maximum par value: 10% of PSI portfolio		No exception	
Corporate and Deposit Notes (IP Section F):			
- Maximum maturity: 3 years	None		
- Maximum par value: 30% of PSI portfolio		\$ 82,500,000.00	.2437 %
Floating Rate Notes (IP Section G):			
- Maximum maturity: 7 years	None		
- Maximum maturity of \$100MM over 5 years	None		
- Maximum par value: 10% of PSI portfolio		\$ 55,000,000.00	.1625 %

Compliance Checklist
As of Date: 11/17/20
Page: 3

	No Trans	No exception	Exceptions Noted
Commercial Paper (IP Section H):			
- Maximum maturity: 270 days	None		
- Maximum par value: 40% of PSI portfolio		\$ 9,886,342,000.00 29.2038 %	
Shares of Beneficial Interest (IP Section I): (MM Mutual Fund)			
- Maximum par value: 15% of PSI portfolio	None		
- No more than 10% may be invested in any one MM fund	None		
Repurchase Agreements (IP Section J):			
- Maximum maturity: 30 business days	None		
- Maximum par value: \$1.0 billion total		No exception	
- Maximum par value: \$500MM per broker/dealer		No exception	
Reverse Repurchase Agreements (IP Section K):			
- Maximum maturity: 1 year	None		
- Maximum par value: \$500MM total		No exception	
- Maximum par value: \$250MM per broker/dealer		No exception	
Forwards, Futures, Options (IP Section L):			
- Maximum maturity: 90 days	None		
- Maximum aggregate par value: \$100MM		No exception	
- Maximum par value: per broker/dealer		No exception	
Interest Rate Swaps (IP Section M):			
Review Manually			

Compliance Checklist
As of Date: 11/17/20
Page: 4

	No Trans	No exception	Exceptions Noted
Securities Lending Agreement (IP Section N):			
- Maximum maturity: 180 days		None	

Compliance Checklist
As of Date: 11/17/20
Page: 5

	No Trans	No exception	Exceptions Noted
Money Market Plus Account (BOW) Limitations:			
Account balance is not more than \$400 million		\$ 173,665,000.00	
Money Market Plus Account (JPMC) Limitations:			
Account balance is not more than \$400 million		\$ 100,000,000.00	
Money Market Plus Account (BOA) Limitations:			
Account balance is not more than \$100 million		None	

(LIMIT)

COUNTY OF LOS ANGELES
OFFICE OF THE TREASURER

INVESTMENT RISK MONITORING
SUMMARY REPORT as of 12/02/20
BY COUNTERPARTY

RUN DATE: 12/01/20 PAGE: 0001
RUN TIME: 12:40:28

CODE - COUNTERPARTY	PAR	BOOK	PERCENT LIMIT	DOLLAR LIMIT	AVAILABLE
0100 - ATLANTIC ASSET SEC L	559,391,000.00	559,330,552.78		1,500,000,000.00	940,609,000.00
0240 - AUSTRALIA & NEW ZEAL	300,000,000.00	300,000,000.00		450,000,000.00	150,000,000.00
0300 - AUTOBAHN FUNDING CO	788,000,000.00	787,919,534.19		1,500,000,000.00	712,000,000.00
0520 - BARCLAYS BK PLC	150,000,000.00	150,000,000.00		300,000,000.00	150,000,000.00
0620 - BANK OF MONTREAL	250,000,000.00	250,000,000.00		450,000,000.00	200,000,000.00
0680 - BANK OF NOVA SCOTIA	50,000,000.00	50,000,000.00		450,000,000.00	400,000,000.00
1020 - CREDIT AGRICOLE CO &	150,000,000.00	150,000,000.00		300,000,000.00	150,000,000.00
1040 - CREDIT AGRICOLE CIB	350,000,000.00	349,975,993.06		1,500,000,000.00	1,150,000,000.00
1060 - CAFCO LLC	606,436,000.00	606,293,539.14		1,500,000,000.00	893,564,000.00
1120 - CANCARA ASSET SEC LL	425,750,000.00	425,698,533.48		1,500,000,000.00	1,074,250,000.00
1220 - CHARIOT FUNDING LLC	1,053,050,000.00	1,052,879,896.48		1,500,000,000.00	446,950,000.00
1280 - CANADIAN IMP. BK OF	350,000,000.00	350,000,000.00		450,000,000.00	100,000,000.00
1300 - CANADIAN IMP BK OF C	436,811,000.00	436,786,690.36		1,500,000,000.00	1,063,189,000.00
1320 - CIESCO LLC	357,500,000.00	357,390,984.20		1,500,000,000.00	1,142,500,000.00
1520 - CRC FUNDING LLC	500,000,000.00	499,883,833.34		1,500,000,000.00	1,000,000,000.00
1540 - CREDIT SUISSE	100,000,000.00	100,000,000.00		300,000,000.00	200,000,000.00
1840 - DNB BK ASA	200,000,000.00	200,000,000.00		450,000,000.00	250,000,000.00
2400 - FEDERAL FARM CREDIT	4,459,073,000.00	4,460,026,444.60	100.000%	35,647,787,000.00	31,188,714,000.00
2420 - FEDERAL HOME LOAN BK	9,095,487,000.00	9,093,711,135.45	100.000%	35,647,787,000.00	26,552,300,000.00
2440 - FEDERAL HOME LOAN MT	4,517,800,000.00	4,517,761,331.36	100.000%	35,647,787,000.00	31,129,987,000.00
2480 - FED NATL MORT ASSOC	1,745,250,000.00	1,741,347,387.58	100.000%	35,647,787,000.00	33,902,537,000.00
4000 - JOHNSON & JOHNSON CO	22,500,000.00	22,385,061.38		1,500,000,000.00	1,477,500,000.00
4020 - J.P.MORGAN CHASE BK	50,000,000.00	50,000,000.00		600,000,000.00	550,000,000.00
4120 - JUPITER SEC CO LLC	849,800,000.00	849,647,235.06		1,500,000,000.00	650,200,000.00
4460 - LACCAL	5,000,000.00	5,000,000.00		90,000,000.00	85,000,000.00
4480 - LA FAYETTE ASSET SEC	482,408,000.00	482,356,698.20		1,500,000,000.00	1,017,592,000.00
4880 - MONT BLANC CAPITAL C	696,191,000.00	695,963,892.26		1,500,000,000.00	803,809,000.00
4940 - MUFJ UNION BK N.A.	200,000,000.00	200,000,000.00		450,000,000.00	250,000,000.00
5200 - NATIXIS NY BRANCH	450,000,000.00	449,936,527.78		1,500,000,000.00	1,050,000,000.00
5250 - NORDEA BANK ABP	250,000,000.00	250,000,000.00		450,000,000.00	200,000,000.00
5500 - OLD LINE FUNDING LLC	981,814,000.00	981,637,131.77		1,500,000,000.00	518,186,000.00
5740 - PFIZER INC	33,359,000.00	33,358,777.61		1,500,000,000.00	1,466,641,000.00
6200 - REGENCY MARKETS NO.	100,000,000.00	99,992,430.56		1,500,000,000.00	1,400,000,000.00
6660 - SHEFFIELD RECEIVABLE	765,579,000.00	765,489,754.43		1,500,000,000.00	734,421,000.00
6670 - STATE OF CALIFORNIA	23,000,000.00	24,558,485.73	9.000%	3,208,300,830.00	3,185,300,830.00
6680 - SVENSKA HANDELSBANKE	200,000,000.00	200,000,000.00		450,000,000.00	250,000,000.00
7020 - THUNDER BAY FUNDING	452,019,000.00	451,965,526.95		1,500,000,000.00	1,047,981,000.00
7030 - TORONTO DOMINION CP	431,569,000.00	431,507,930.53		1,500,000,000.00	1,068,431,000.00
7080 - TOYOTA MOTOR CREDIT	560,000,000.00	559,925,340.86		1,500,000,000.00	940,000,000.00
7100 - TORONTO DOMINION BK	300,000,000.00	300,000,000.00		450,000,000.00	150,000,000.00

REPORTING CRITERIA:

--- CONTINUED ---

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-- FUNDS: 1100
-- INV CLASS CODES: 1000 1010 1020 1030 1040 1200 1220 1230 1250 1270 1500 1530 1540 1550 1560 1580 1590 1800 2000 20 ...
-- INVESTMENTS: ALL
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CODE - COUNTERPARTY	PAR	BOOK	PERCENT LIMIT	DOLLAR LIMIT	AVAILABLE
7400 - UBS AG	50,000,000.00	50,000,000.00		450,000,000.00	400,000,000.00
7520 - UNITED STATES TREASU	2,300,000,000.00	2,298,487,255.19	100.000%	35,647,787,000.00	33,347,787,000.00
REPORT TOTALS:	35,647,787,000.00	35,641,217,904.33			

REPORTING CRITERIA:

END OF REPORT

-- FUNDS: 1100

-- INV CLASS CODES: 1000 1010 1020 1030 1040 1200 1220 1230 1250 1270 1500 1530 1540 1550 1560 1580 1590 1800 2000 20 ...

-- INVESTMENTS: ALL

CODE - COUNTERPARTY	PAR	BOOK	PERCENT LIMIT	DOLLAR LIMIT	AVAILABLE
7521 - UNITED STATES TREASU	50,000,000.00	49,991,116.46		500,000,000.00	450,000,000.00
REPORT TOTALS:	50,000,000.00	49,991,116.46			

REPORTING CRITERIA:

-- FUNDS: 1150
-- INV CLASS CODES: ALL
-- INVESTMENTS: ALL

--- END OF REPORT ---

(LIMIT)

COUNTY OF LOS ANGELES
OFFICE OF THE TREASURER

INVESTMENT RISK MONITORING
SUMMARY REPORT as of 12/02/20
BY COUNTERPARTY

RUN DATE: 12/01/20 PAGE: 0001
RUN TIME: 12:45:34

CODE - COUNTERPARTY	PAR	BOOK	PERCENT LIMIT	DOLLAR LIMIT	AVAILABLE
0720 - BOW MMKT PLUS ACCT D	100,000,000.00	100,000,000.00		400,000,000.00	300,000,000.00
4080 - JP MORGAN CHASE BK M	100,000,000.00	100,000,000.00		400,000,000.00	300,000,000.00
REPORT TOTALS:	200,000,000.00	200,000,000.00			

REPORTING CRITERIA:
-- FUNDS: 6050 6100
-- INV CLASS CODES: ALL
-- INVESTMENTS: ALL

--- END OF REPORT ---



Custom Position Report

EXHIBIT 10

As Of Date: 12/02/2020

Run: 12/02/2020 11:58:12 AM

Reporting Currency: Local

LA County

Inv. No.	Description	CUSIP	Interest Rate	Maturity Date	Yield at Purchase	Par Value	Amortized Cost	Historical Cost	Accumulated Amort/Accr
Fund Grp: 1000 PSI-POOLED SURPLUS INVSTMTS									
113251	FFCB D-N	313313AQ1	0.340000	01/15/2021	.340950	50,000,000.00	49,978,750.00	49,860,694.44	118,055.56
113252	FFCB D-N	313313AQ1	0.340000	01/15/2021	.340950	50,000,000.00	49,978,750.00	49,860,694.44	118,055.56
113253	FFCB D-N	313313AQ1	0.340000	01/15/2021	.340950	16,000,000.00	15,993,200.00	15,955,422.22	37,777.78
Inv Type: 1000 FFCB DISC-A/360						116,000,000.00	115,950,700.00	115,676,811.10	273,888.90
110153	FFCB 2.55	3133EKCS3	2.550000	03/11/2021	2.596470	25,000,000.00	24,996,922.02	24,977,500.00	19,422.02
103222	FFCB 2.01	3133EGT47	2.010000	12/08/2021	2.010000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112539	FFCB 1.625	3133ELFR0	1.625000	12/27/2021	1.650518	50,000,000.00	49,986,627.89	49,975,000.00	11,627.89
113292	FFCB 1.53 (CALLABLE)	3133ELMC5	1.530000	02/10/2022	1.142566	50,000,000.00	50,227,269.80	50,355,500.00	-128,230.20
113293	FFCB 1.53 (CALLABLE)	3133ELMC5	1.530000	02/10/2022	1.142566	50,000,000.00	50,227,269.80	50,355,500.00	-128,230.20
113338	FFCB 1.00 (CALLABLE)	3133ELUX0	1.000000	03/30/2022	1.000000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
107431	FFCB 2.625	3133EJMJ2	2.625000	04/04/2022	2.625000	34,000,000.00	34,000,000.00	34,000,000.00	0.00
110757	FFCB 2.25	3133EKLRS	2.250000	05/16/2022	2.302033	50,000,000.00	49,963,663.32	49,925,000.00	38,663.32
110827	FFCB 2.20	3133EKMVS	2.200000	11/23/2022	2.205074	24,700,000.00	24,697,631.49	24,695,801.00	1,830.49
112538	FFCB 1.66	3133ELFS8	1.660000	12/27/2022	1.670294	50,000,000.00	49,989,653.27	49,985,000.00	4,653.27
113328	FFCB 1.46 (CALLABLE)	3133ELQX5	1.460000	03/03/2023	1.209311	50,000,000.00	50,276,575.19	50,358,000.00	-81,424.81
113329	FFCB 1.46 (CALLABLE)	3133ELQX5	1.460000	03/03/2023	1.209311	50,000,000.00	50,276,575.19	50,358,000.00	-81,424.81
113042	FFCB 1.24 (CALLABLE)	3133ELRZ9	1.240000	03/10/2023	1.240000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113264	FFCB 0.80	3133ELVM3	0.800000	03/30/2023	.800000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113265	FFCB 0.80	3133ELVM3	0.800000	03/30/2023	.800000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
110795	FFCB 2.30	3133EKLA2	2.300000	05/15/2023	2.240018	50,000,000.00	50,069,900.80	50,113,950.00	-44,049.20
113125	FFCB 1.05 (CALLABLE)	3133ELSL9	1.050000	03/12/2024	1.037207	20,800,000.00	20,808,520.75	20,810,400.00	-1,879.25
113156	FFCB 0.92 NOTE	3133ELTU8	0.920000	03/18/2024	.771201	50,000,000.00	50,240,847.01	50,292,500.00	-51,652.99
113350	FFCB 0.875 (CALLABLE)	3133ELVX9	0.875000	04/08/2024	.875000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113656	FFCB 0.68 (CALLABLE)	3133ELYK4	0.680000	05/06/2024	.680000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
110731	FFCB 2.31	3133EKLBO	2.310000	05/13/2024	2.310000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
110997	FFCB 2.22 (CALLABLE)	3133EKRP3	2.220000	06/21/2024	2.220000	23,500,000.00	23,500,000.00	23,500,000.00	0.00
110998	FFCB 2.22 (CALLABLE)	3133EKRP3	2.220000	06/21/2024	2.220000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
111012	FFCB 2.22 (CALLABLE)	3133EKRP3	2.220000	06/21/2024	2.220000	13,000,000.00	13,000,000.00	13,000,000.00	0.00
111013	FFCB 2.22 (CALLABLE)	3133EKRP3	2.220000	06/21/2024	2.220000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
110881	FFCB 2.32	3133EKNH5	2.320000	08/28/2024	2.204077	50,000,000.00	50,204,045.37	50,286,500.00	-82,454.63
110882	FFCB 2.32	3133EKNH5	2.320000	08/28/2024	2.204077	18,000,000.00	18,073,456.33	18,103,140.00	-29,683.67



Custom Position Report

EXHIBIT 10

As Of Date: 12/02/2020

Run: 12/02/2020 11:58:12 AM

Reporting Currency: Local

LA County

Inv. No.	Description	CUSIP	Interest Rate	Maturity Date	Yield at Purchase	Par Value	Amortized Cost	Historical Cost	Accumulated Amort/Accr
112249	FFCB 1.625	3133ELCP7	1.625000	12/03/2024	1.650102	50,000,000.00	49,951,954.00	49,940,000.00	11,954.00
113114	FFCB 1.64 (CALLABLE)	3133ELQE7	1.640000	03/03/2025	1.510565	50,000,000.00	50,264,078.40	50,308,800.00	-44,721.60
113115	FFCB 1.64 (CALLABLE)	3133ELQE7	1.640000	03/03/2025	1.510565	2,240,000.00	2,251,830.70	2,253,834.24	-2,003.54
113032	FFCB 1.50 (CALLABLE)	3133ELRN6	1.500000	03/05/2025	1.500000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113033	FFCB 1.50 (CALLABLE)	3133ELRN6	1.500000	03/05/2025	1.500000	28,900,000.00	28,900,000.00	28,900,000.00	0.00
113034	FFCB 1.50 (CALLABLE)	3133ELRN6	1.500000	03/05/2025	1.500000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
113087	FFCB 1.125 (CALLABLE)	3133ELTC8	1.125000	03/17/2025	1.104388	50,000,000.00	50,042,907.99	50,050,000.00	-7,092.01
113088	FFCB 1.125 (CALLABLE)	3133ELTC8	1.125000	03/17/2025	1.104388	50,000,000.00	50,042,907.99	50,050,000.00	-7,092.01
113089	FFCB 1.125 (CALLABLE)	3133ELTC8	1.125000	03/17/2025	1.125000	18,145,000.00	18,145,000.00	18,145,000.00	0.00
113242	FFCB 1.30 (CALLABLE)	3133ELUT9	1.300000	03/26/2025	1.300000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113831	FFCB 0.73 (CALLABLE)	3133ELC28	0.730000	05/27/2025	.730000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112692	FFCB 2.03 (CALLABLE)	3133ELJG0	2.030000	10/21/2025	2.030000	31,685,000.00	31,685,000.00	31,685,000.00	0.00
112270	FFCB 1.95 (CALLABLE)	3133ELBW3	1.950000	12/02/2025	1.950000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
112418	FFCB 1.97 (CALLABLE)	3133ELDZ4	1.970000	12/17/2025	1.970000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112419	FFCB 1.97 (CALLABLE)	3133ELDZ4	1.970000	12/17/2025	1.970000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112558	FFCB 1.82	3133ELED2	1.820000	12/18/2025	1.828837	36,274,000.00	36,258,687.84	36,255,863.00	2,824.84
112577	FFCB 2.10 (CALLABLE)	3133ELFA7	2.100000	12/30/2025	2.100000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112596	FFCB 2.10 (CALLABLE)	3133ELFA7	2.100000	12/30/2025	2.100000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112597	FFCB 2.10 (CALLABLE)	3133ELFA7	2.100000	12/30/2025	2.100000	6,000,000.00	6,000,000.00	6,000,000.00	0.00
112604	FFCB 2.10 (CALLABLE)	3133ELFA7	2.100000	12/30/2025	2.100000	40,000,000.00	40,000,000.00	40,000,000.00	0.00
112606	FFCB 2.07 (CALLABLE)	3133ELGE8	2.070000	01/13/2026	2.070000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112607	FFCB 2.07 (CALLABLE)	3133ELGE8	2.070000	01/13/2026	2.070000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112608	FFCB 2.07 (CALLABLE)	3133ELGE8	2.070000	01/13/2026	2.070000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112609	FFCB 2.07 (CALLABLE)	3133ELGE8	2.070000	01/13/2026	2.070000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112734	FFCB 1.98 (CALLABLE)	3133ELJU9	1.980000	01/27/2026	1.980000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112780	FFCB 1.98 (CALLABLE)	3133ELJU9	1.980000	01/27/2026	1.982657	30,000,000.00	29,996,130.81	29,995,500.00	630.81
112781	FFCB 1.98 (CALLABLE)	3133ELJU9	1.980000	01/27/2026	1.982657	30,000,000.00	29,996,130.81	29,995,500.00	630.81
112748	FFCB 2.02 (CALLABLE)	3133ELJZ8	2.020000	01/28/2026	2.020000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112749	FFCB 2.02 (CALLABLE)	3133ELJZ8	2.020000	01/28/2026	2.020000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112750	FFCB 2.02 (CALLABLE)	3133ELJZ8	2.020000	01/28/2026	2.020000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112798	FFCB 2.00 (CALLABLE)	3133ELLM4	2.000000	02/04/2026	2.000000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
112799	FFCB 2.00 (CALLABLE)	3133ELLM4	2.000000	02/04/2026	2.000000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
112813	FFCB 2.00 (CALLABLE)	3133ELLM4	2.000000	02/04/2026	2.000000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
113056	FFCB 1.48 (CALLABLE)	3133ELSC9	1.480000	03/10/2026	1.480000	25,000,000.00	25,000,000.00	25,000,000.00	0.00



Custom Position Report

EXHIBIT 10

As Of Date: 12/02/2020

Run: 12/02/2020 11:58:12 AM

Reporting Currency: Local

LA County

Inv. No.	Description	CUSIP	Interest Rate	Maturity Date	Yield at Purchase	Par Value	Amortized Cost	Historical Cost	Accumulated Amort/Accr
113057	FFCB 1.48 (CALLABLE)	3133ELSC9	1.480000	03/10/2026	1.480000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
113058	FFCB 1.48 (CALLABLE)	3133ELSC9	1.480000	03/10/2026	1.480000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
113843	FFCB 0.82 (CALLABLE)	3133ELC85	0.820000	05/27/2026	.820000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
113844	FFCB 0.82 (CALLABLE)	3133ELC85	0.820000	05/27/2026	.820000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
113010	FFCB 1.82 (CALLABLE)	3133ELRF3	1.820000	09/04/2026	1.820000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112377	FFCB 2.13 (CALLABLE)	3133ELCV4	2.130000	12/09/2026	2.153199	50,000,000.00	49,935,500.61	49,925,000.00	10,500.61
112378	FFCB 2.13 (CALLABLE)	3133ELCV4	2.130000	12/09/2026	2.153199	23,300,000.00	23,269,943.27	23,265,050.00	4,893.27
112797	FFCB 2.04 (CALLABLE)	3133ELLG7	2.040000	02/03/2027	2.040000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
113137	FFCB 1.00 (CALLABLE)	3133ELTS3	1.000000	03/17/2027	1.000000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113487	FFCB 1.33 (CALLABLE)	3133ELWW0	1.330000	04/21/2027	1.330000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
113488	FFCB 1.33 (CALLABLE)	3133ELWW0	1.330000	04/21/2027	1.330000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
113557	FFCB 1.02	3133ELXZ2	1.020000	04/27/2027	1.020000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113558	FFCB 1.02	3133ELXZ2	1.020000	04/27/2027	1.020000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
113599	FFCB 1.02	3133ELXZ2	1.020000	04/27/2027	1.020000	35,000,000.00	35,000,000.00	35,000,000.00	0.00
113687	FFCB 1.02	3133ELXZ2	1.020000	04/27/2027	.970007	20,925,000.00	20,989,603.97	20,995,517.25	-5,913.28
113738	FFCB 1.02	3133ELXZ2	1.020000	04/27/2027	1.020000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113739	FFCB 1.02	3133ELXZ2	1.020000	04/27/2027	1.020000	5,000,000.00	5,000,000.00	5,000,000.00	0.00
113897	FFCB 1.04 (CALLABLE)	3133ELC77	1.040000	05/27/2027	1.040000	35,500,000.00	35,500,000.00	35,500,000.00	0.00
113991	FFCB 0.875 (CALLABLE)	3133ELN34	0.875000	06/22/2027	.875000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
115023	FFCB 0.90 (CALLABLE)	3133EMDT6	0.900000	01/21/2028	.906475	50,000,000.00	49,977,789.66	49,977,500.00	289.66
115024	FFCB 0.90 (CALLABLE)	3133EMDT6	0.900000	01/21/2028	.906475	17,300,000.00	17,292,315.22	17,292,215.00	100.22
114505	FFCB 1.12 (CALLABLE)	3133EL5U4	1.120000	09/01/2028	1.120000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114608	FFCB 1.00 (CALLABLE)	3133EL6W9	1.000000	09/14/2028	1.000000	20,000,000.00	20,000,000.00	20,000,000.00	0.00
114455	FFCB 1.03 (CALLABLE)	3133EL5F7	1.030000	12/01/2028	1.030000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114456	FFCB 1.03 (CALLABLE)	3133EL5F7	1.030000	12/01/2028	1.030000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114570	FFCB 1.03 (CALLABLE)	3133EL5F7	1.030000	12/01/2028	1.066371	40,000,000.00	39,888,981.46	39,885,600.00	3,381.46
114304	FFCB 1.12 (CALLABLE)	3133EL2K9	1.120000	07/30/2029	1.120000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114305	FFCB 1.12 (CALLABLE)	3133EL2K9	1.120000	07/30/2029	1.120000	20,000,000.00	20,000,000.00	20,000,000.00	0.00
114404	FFCB 1.14 (CALLABLE)	3133EL4P6	1.140000	08/20/2029	1.140000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114435	FFCB 1.14 (CALLABLE)	3133EL4P6	1.140000	08/20/2029	1.140000	45,200,000.00	45,200,000.00	45,200,000.00	0.00
114480	FFCB 1.14 (CALLABLE)	3133EL4P6	1.140000	08/20/2029	1.152032	25,000,000.00	24,975,731.71	24,975,000.00	731.71
114569	FFCB 1.14 (CALLABLE)	3133EL4P6	1.140000	08/20/2029	1.157652	43,338,000.00	43,274,760.68	43,272,993.00	1,767.68
114607	FFCB 1.23 (CALLABLE)	3133EL6D1	1.230000	09/10/2029	1.230000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114549	FFCB 1.25 (CALLABLE)	3133EL5L4	1.250000	06/03/2030	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	0.00



Custom Position Report

EXHIBIT 10

As Of Date: 12/02/2020

Run: 12/02/2020 11:58:12 AM

Reporting Currency: Local

LA County

Inv. No.	Description	CUSIP	Interest Rate	Maturity Date	Yield at Purchase	Par Value	Amortized Cost	Historical Cost	Accumulated Amort/Accr
114550	FFCB 1.25 (CALLABLE)	3133EL5L4	1.250000	06/03/2030	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114719	FFCB 1.15 (CALLABLE)	3133EL3J1	1.150000	08/12/2030	1.165019	50,000,000.00	49,931,242.71	49,930,000.00	1,242.71
114720	FFCB 1.15 (CALLABLE)	3133EL3J1	1.150000	08/12/2030	1.165019	10,551,000.00	10,536,490.83	10,536,228.60	262.23
114538	FFCB 1.24 (CALLABLE)	3133EL5K6	1.240000	09/03/2030	1.240000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114539	FFCB 1.24 (CALLABLE)	3133EL5K6	1.240000	09/03/2030	1.240000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114551	FFCB 1.24 (CALLABLE)	3133EL5K6	1.240000	09/03/2030	1.261351	50,000,000.00	49,902,437.02	49,900,000.00	2,437.02
114554	FFCB 1.32 (CALLABLE)	3133EL6L3	1.320000	09/09/2030	1.320000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114604	FFCB 1.32 (CALLABLE)	3133EL6L3	1.320000	09/09/2030	1.320000	32,190,000.00	32,190,000.00	32,190,000.00	0.00
114606	FFCB 0.95	3133EL7A6	0.950000	09/10/2030	1.000033	25,000,000.00	24,883,916.35	24,881,250.00	2,666.35
114914	FFCB NOTE 0.99	3133EMDV1	0.990000	10/21/2030	1.008969	50,000,000.00	49,911,010.40	49,910,000.00	1,010.40
114999	FFCB 1.30 (CALLABLE)	3133EMFH0	1.300000	11/04/2030	1.300000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115022	FFCB 1.30 (CALLABLE)	3133EMFH0	1.300000	11/04/2030	1.300000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115092	FFCB 1.37 (CALLABLE)	3133EMFG2	1.370000	11/04/2030	1.370000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115093	FFCB 1.37 (CALLABLE)	3133EMFG2	1.370000	11/04/2030	1.370000	6,000,000.00	6,000,000.00	6,000,000.00	0.00
115100	FFCB NOTE 1.03	3133EMGK2	1.030000	11/12/2030	1.035276	25,000,000.00	24,987,565.03	24,987,500.00	65.03
115101	FFCB NOTE 1.03	3133EMGK2	1.030000	11/12/2030	1.046366	25,000,000.00	24,961,451.60	24,961,250.00	201.60
115222	FFCB NOTE 1.03	3133EMGK2	1.030000	11/12/2030	1.100001	20,000,000.00	19,868,417.31	19,868,200.00	217.31
115172	FFCB 1.34 (CALLABLE)	3133EMGT3	1.340000	11/19/2030	1.340000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115173	FFCB 1.34 (CALLABLE)	3133EMGT3	1.340000	11/19/2030	1.340000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
115174	FFCB 1.34 (CALLABLE)	3133EMGT3	1.340000	11/19/2030	1.340000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
115202	FFCB 1.34 (CALLABLE)	3133EMGT3	1.340000	11/19/2030	1.340000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115203	FFCB 1.34 (CALLABLE)	3133EMGT3	1.340000	11/19/2030	1.340000	6,525,000.00	6,525,000.00	6,525,000.00	0.00
115019	FFCB 1.24	3133EMFU1	1.240000	11/03/2032	1.240000	18,330,000.00	18,330,000.00	18,330,000.00	0.00
115020	FFCB 1.24	3133EMFU1	1.240000	11/03/2032	1.240000	18,330,000.00	18,330,000.00	18,330,000.00	0.00
115021	FFCB 1.24	3133EMFU1	1.240000	11/03/2032	1.240000	18,340,000.00	18,340,000.00	18,340,000.00	0.00
Inv Type: 1040 FFCB Fxd-(S) 30/360						4,343,073,000.00	4,344,075,744.60	4,344,649,592.09	-573,847.49
110175	FHLB 2.375	3130A0XD7	2.375000	03/12/2021	2.529773	25,000,000.00	24,989,637.48	24,925,000.00	64,637.48
110690	FHLB 2.375	3130A0XD7	2.375000	03/12/2021	2.290361	50,000,000.00	50,011,288.23	50,076,000.00	-64,711.77
110849	FHLB 2.25	3130A1W95	2.250000	06/11/2021	2.264773	45,000,000.00	44,996,544.00	44,986,500.00	10,044.00
103223	FHLB 1.875	3130AABG2	1.875000	11/29/2021	1.970017	50,000,000.00	49,955,223.35	49,775,500.00	179,723.35
103224	FHLB 1.875	3130AABG2	1.875000	11/29/2021	1.970017	50,000,000.00	49,955,223.35	49,775,500.00	179,723.35
103225	FHLB 1.875	3130AABG2	1.875000	11/29/2021	1.970017	25,000,000.00	24,977,611.67	24,887,750.00	89,861.67
103226	FHLB 1.875	3130AABG2	1.875000	11/29/2021	1.938426	50,000,000.00	49,970,082.42	49,850,000.00	120,082.42



Custom Position Report

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LA County

Inv. No.	Description	CUSIP	Interest Rate	Maturity Date	Yield at Purchase	Par Value	Amortized Cost	Historical Cost	Accumulated Amort/Accr
103227	FHLB 1.875	3130AABG2	1.875000	11/29/2021	1.938426	50,000,000.00	49,970,082.42	49,850,000.00	120,082.42
112637	FHLB 1.875	313381BR5	1.875000	12/09/2022	1.647861	50,000,000.00	50,223,028.46	50,321,850.00	-98,821.54
109833	FHLB 2.94 (CALLABLE)	3130AFSJ7	2.940000	01/29/2024	2.940000	10,000,000.00	10,000,000.00	10,000,000.00	0.00
109859	FHLB 2.94 (CALLABLE)	3130AFSJ7	2.940000	01/29/2024	2.956246	15,000,000.00	14,992,890.18	14,988,750.00	4,140.18
112751	FHLB 1.76 (CALLABLE)	3130AHXS7	1.760000	01/29/2024	1.760000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112752	FHLB 1.76 (CALLABLE)	3130AHXS7	1.760000	01/29/2024	1.760000	5,000,000.00	5,000,000.00	5,000,000.00	0.00
112712	FHLB 1.92 (CALLABLE)	3130AHXD0	1.920000	01/22/2025	1.920000	47,000,000.00	47,000,000.00	47,000,000.00	0.00
112735	FHLB 1.94 (CALLABLE)	3130AHXL2	1.940000	01/28/2025	1.940000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112225	FHLB 2.08 (CALLABLE)	3130AHMF7	2.080000	12/09/2025	2.080000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112226	FHLB 2.08 (CALLABLE)	3130AHMF7	2.080000	12/09/2025	2.080000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
112128	FHLB 2.08 (CALLABLE)	3130AHL76	2.080000	11/25/2026	2.080000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112145	FHLB 2.08 (CALLABLE)	3130AHL76	2.080000	11/25/2026	2.080000	40,950,000.00	40,950,000.00	40,950,000.00	0.00
112332	FHLB 2.02 (CALLABLE)	3130AHNR0	2.020000	12/16/2026	2.020000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112333	FHLB 2.14 (CALLABLE)	3130AHND1	2.140000	12/17/2026	2.140000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112334	FHLB 2.14 (CALLABLE)	3130AHND1	2.140000	12/17/2026	2.140000	26,265,000.00	26,265,000.00	26,265,000.00	0.00
112400	FHLB 2.20 (CALLABLE)	3130AHQ89	2.200000	12/18/2026	2.200000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
112486	FHLB 2.09 (CALLABLE)	3130AHSJ3	2.090000	12/23/2026	2.090000	40,000,000.00	40,000,000.00	40,000,000.00	0.00
112510	FHLB 2.20 (CALLABLE)	3130AHS53	2.200000	12/23/2026	2.200000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112753	FHLB 2.10 (CALLABLE)	3130AHY23	2.100000	01/29/2027	2.100000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112754	FHLB 2.10 (CALLABLE)	3130AHY23	2.100000	01/29/2027	2.100000	15,000,000.00	15,000,000.00	15,000,000.00	0.00
113541	FHLB 1.20 (CALLABLE)	3130AJJQ3	1.200000	04/27/2027	1.200000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113600	FHLB 1.20 (CALLABLE)	3130AJK40	1.200000	05/04/2027	1.200000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114029	FHLB 1.00 (CALLABLE)	3130AJRQ4	1.000000	06/25/2027	1.000000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114118	FHLB 1.02 (CALLABLE)	3130AJSQ3	1.020000	07/06/2027	1.023712	24,185,000.00	24,179,294.93	24,178,953.75	341.18
114223	FHLB 0.77 (CALLABLE)	3130AJV48	0.770000	07/28/2027	.770000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114337	FHLB 1.02 (CALLABLE)	3130AJWG0	1.020000	08/10/2028	1.020000	32,995,000.00	32,995,000.00	32,995,000.00	0.00
114617	FHLB 1.30 (CALLABLE)	3130AK3V6	1.300000	09/30/2030	1.300000	39,950,000.00	39,950,000.00	39,950,000.00	0.00
114771	FHLB 1.08 (CALLABLE)	3130AKB96	1.080000	10/02/2030	1.080000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114733	FHLB 1.21 (CALLABLE)	3130AKAQ9	1.210000	10/07/2030	1.210000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114743	FHLB 1.21 (CALLABLE)	3130AKAQ9	1.210000	10/07/2030	1.210000	38,200,000.00	38,200,000.00	38,200,000.00	0.00
114722	FHLB 1.25 (CALLABLE)	3130AKA71	1.250000	10/08/2030	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	0.00

Inv Type: 1250 FHLB Fxd-(S) 30/360

1,529,545,000.00 1,529,580,906.49 1,528,975,803.75 605,102.74

115052	FHLB D-N	313384S75	0.075000	12/10/2020	.075007	50,000,000.00	49,999,062.50	49,995,625.00	3,437.50



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115053	FHLB D-N	313384S75	0.075000	12/10/2020	.075007	50,000,000.00	49,999,062.50	49,995,625.00	3,437.50
115129	FHLB D-N	313384T41	0.080000	12/15/2020	.080006	50,000,000.00	49,998,444.44	49,996,111.11	2,333.33
115130	FHLB D-N	313384T41	0.080000	12/15/2020	.080006	50,000,000.00	49,998,444.44	49,996,111.11	2,333.33
115050	FHLB D-N	313384T58	0.080000	12/16/2020	.080008	50,000,000.00	49,998,333.33	49,994,666.67	3,666.66
115051	FHLB D-N	313384T58	0.080000	12/16/2020	.080008	50,000,000.00	49,998,333.33	49,994,666.67	3,666.66
113228	FHLB D-N	313384T74	0.350000	12/18/2020	.350918	50,000,000.00	49,991,736.11	49,869,236.11	122,500.00
113229	FHLB D-N	313384T74	0.350000	12/18/2020	.350918	50,000,000.00	49,991,736.11	49,869,236.11	122,500.00
114689	FHLB D-N	313384T74	0.092000	12/18/2020	.092021	50,000,000.00	49,997,827.78	49,988,372.22	9,455.56
114690	FHLB D-N	313384T74	0.092000	12/18/2020	.092021	50,000,000.00	49,997,827.78	49,988,372.22	9,455.56
114715	FHLB D-N	313384T74	0.090000	12/18/2020	.090020	50,000,000.00	49,997,875.00	49,989,125.00	8,750.00
114721	FHLB D-N	313384T74	0.090000	12/18/2020	.090020	50,000,000.00	49,997,875.00	49,989,125.00	8,750.00
114857	FHLB D-N	313384T74	0.090000	12/18/2020	.090016	50,000,000.00	49,997,875.00	49,991,125.00	6,750.00
114858	FHLB D-N	313384T74	0.090000	12/18/2020	.090016	50,000,000.00	49,997,875.00	49,991,125.00	6,750.00
113226	FHLB D-N	313384U23	0.350000	12/21/2020	.350928	50,000,000.00	49,990,277.78	49,867,777.78	122,500.00
113227	FHLB D-N	313384U23	0.350000	12/21/2020	.350928	50,000,000.00	49,990,277.78	49,867,777.78	122,500.00
114953	FHLB D-N	313384U23	0.085000	12/21/2020	.085012	50,000,000.00	49,997,638.89	49,992,798.61	4,840.28
114954	FHLB D-N	313384U23	0.085000	12/21/2020	.085012	50,000,000.00	49,997,638.89	49,992,798.61	4,840.28
114740	FHLB D-N	313384U49	0.090000	12/23/2020	.090020	50,000,000.00	49,997,250.00	49,988,875.00	8,375.00
114741	FHLB D-N	313384U49	0.090000	12/23/2020	.090020	50,000,000.00	49,997,250.00	49,988,875.00	8,375.00
114776	FHLB D-N	313384U49	0.090000	12/23/2020	.090019	50,000,000.00	49,997,250.00	49,989,250.00	8,000.00
114777	FHLB D-N	313384U49	0.090000	12/23/2020	.090019	50,000,000.00	49,997,250.00	49,989,250.00	8,000.00
114778	FHLB D-N	313384U49	0.090000	12/23/2020	.090019	50,000,000.00	49,997,250.00	49,989,250.00	8,000.00
114779	FHLB D-N	313384U49	0.090000	12/23/2020	.090019	50,000,000.00	49,997,250.00	49,989,250.00	8,000.00
113232	FHLB D-N	313384U98	0.350000	12/28/2020	.350952	50,000,000.00	49,986,875.00	49,864,375.00	122,500.00
113233	FHLB D-N	313384U98	0.350000	12/28/2020	.350952	50,000,000.00	49,986,875.00	49,864,375.00	122,500.00
113258	FHLB D-N	313384V30	0.340000	12/30/2020	.147687	50,000,000.00	49,986,305.56	49,868,250.00	118,055.56
113259	FHLB D-N	313384V30	0.340000	12/30/2020	.147687	50,000,000.00	49,986,305.56	49,868,250.00	118,055.56
115067	FHLB D-N	313384V30	0.090000	12/30/2020	.090013	50,000,000.00	49,996,375.00	49,992,750.00	3,625.00
115068	FHLB D-N	313384V30	0.090000	12/30/2020	.090013	50,000,000.00	49,996,375.00	49,992,750.00	3,625.00
115175	FHLB D-N	313384V30	0.080000	12/30/2020	.080008	50,000,000.00	49,996,777.78	49,995,111.11	1,666.67
115176	FHLB D-N	313384V30	0.080000	12/30/2020	.080008	50,000,000.00	49,996,777.78	49,995,111.11	1,666.67
114907	FHLB D-N	313384V48	0.095000	12/31/2020	.095019	50,000,000.00	49,996,041.67	49,989,840.28	6,201.39
114915	FHLB D-N	313384V48	0.095000	12/31/2020	.095019	50,000,000.00	49,996,041.67	49,989,972.22	6,069.45
114916	FHLB D-N	313384V48	0.095000	12/31/2020	.095019	50,000,000.00	49,996,041.67	49,989,972.22	6,069.45



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Inv. No.	Description	CUSIP	Interest Rate	Maturity Date	Yield at Purchase	Par Value	Amortized Cost	Historical Cost	Accumulated Amort/Accr
114928	FHLB D-N	313384V48	0.090000	12/31/2020	.090016	50,000,000.00	49,996,250.00	49,990,875.00	5,375.00
114929	FHLB D-N	313384V48	0.090000	12/31/2020	.090016	50,000,000.00	49,996,250.00	49,990,875.00	5,375.00
113311	FHLB D-N	313385AD8	0.110000	01/04/2021	.110094	50,000,000.00	49,994,805.55	49,957,222.22	37,583.33
113312	FHLB D-N	313385AD8	0.110000	01/04/2021	.110094	50,000,000.00	49,994,805.55	49,957,222.22	37,583.33
113313	FHLB D-N	313385AD8	0.110000	01/04/2021	.110094	50,000,000.00	49,994,805.55	49,957,222.22	37,583.33
113314	FHLB D-N	313385AD8	0.110000	01/04/2021	.110094	50,000,000.00	49,994,805.55	49,957,222.22	37,583.33
114808	FHLB D-N	313385AD8	0.092000	01/04/2021	.092022	50,000,000.00	49,995,655.55	49,987,988.89	7,666.66
114809	FHLB D-N	313385AD8	0.090000	01/04/2021	.090021	50,000,000.00	49,995,750.00	49,988,250.00	7,500.00
114859	FHLB D-N	313385AE6	0.090000	01/05/2021	.090020	50,000,000.00	49,995,625.00	49,988,875.00	6,750.00
114860	FHLB D-N	313385AE6	0.090000	01/05/2021	.090020	50,000,000.00	49,995,625.00	49,988,875.00	6,750.00
114873	FHLB D-N	313385AE6	0.090000	01/05/2021	.090020	50,000,000.00	49,995,625.00	49,989,000.00	6,625.00
114893	FHLB D-N	313385AE6	0.095000	01/05/2021	.095021	50,000,000.00	49,995,381.94	49,989,048.61	6,333.33
115079	FHLB D-N	313385AE6	0.080000	01/05/2021	.080011	50,000,000.00	49,996,111.11	49,993,000.00	3,111.11
115122	FHLB D-N	313385AE6	0.085000	01/05/2021	.085011	50,000,000.00	49,995,868.06	49,993,388.89	2,479.17
115123	FHLB D-N	313385AE6	0.085000	01/05/2021	.085011	50,000,000.00	49,995,868.06	49,993,388.89	2,479.17
114839	FHLB D-N	313385AF3	0.095000	01/06/2021	.095023	38,000,000.00	37,996,390.00	37,990,874.72	5,515.28
114855	FHLB D-N	313385AF3	0.095000	01/06/2021	.095023	50,000,000.00	49,995,250.00	49,988,125.00	7,125.00
114856	FHLB D-N	313385AF3	0.095000	01/06/2021	.095023	26,000,000.00	25,997,530.00	25,993,825.00	3,705.00
115115	FHLB D-N	313385AF3	0.085000	01/06/2021	.085012	50,000,000.00	49,995,750.00	49,993,152.78	2,597.22
115116	FHLB D-N	313385AF3	0.085000	01/06/2021	.085012	50,000,000.00	49,995,750.00	49,993,152.78	2,597.22
115169	FHLB D-N	313385AF3	0.080000	01/06/2021	.080010	50,000,000.00	49,996,000.00	49,994,000.00	2,000.00
114941	FHLB D-N	313385AG1	0.095000	01/07/2021	.095020	50,000,000.00	49,995,118.05	49,989,576.39	5,541.66
113315	FHLB D-N	313385AH9	0.110000	01/08/2021	.110096	50,000,000.00	49,994,194.44	49,956,611.11	37,583.33
113316	FHLB D-N	313385AH9	0.110000	01/08/2021	.110096	50,000,000.00	49,994,194.44	49,956,611.11	37,583.33
113317	FHLB D-N	313385AH9	0.110000	01/08/2021	.110096	50,000,000.00	49,994,194.44	49,956,611.11	37,583.33
113318	FHLB D-N	313385AH9	0.110000	01/08/2021	.110096	50,000,000.00	49,994,194.44	49,956,611.11	37,583.33
115131	FHLB D-N	313385AH9	0.085000	01/08/2021	.085012	50,000,000.00	49,995,513.89	49,993,034.72	2,479.17
115132	FHLB D-N	313385AH9	0.085000	01/08/2021	.085012	50,000,000.00	49,995,513.89	49,993,034.72	2,479.17
113497	FHLB D-N	313385AL0	0.190000	01/11/2021	.190270	50,000,000.00	49,989,180.56	49,929,013.89	60,166.67
113498	FHLB D-N	313385AL0	0.190000	01/11/2021	.190270	50,000,000.00	49,989,180.56	49,929,013.89	60,166.67
114960	FHLB D-N	313385AM8	0.090000	01/12/2021	.090018	50,000,000.00	49,994,750.00	49,989,750.00	5,000.00
114961	FHLB D-N	313385AM8	0.090000	01/12/2021	.090018	50,000,000.00	49,994,750.00	49,989,750.00	5,000.00
115170	FHLB D-N	313385AN6	0.085000	01/13/2021	.085012	50,000,000.00	49,994,923.61	49,992,798.61	2,125.00
115133	FHLB D-N	313385AP1	0.085000	01/14/2021	.085013	50,000,000.00	49,994,805.56	49,992,326.39	2,479.17



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115134	FHLB D-N	313385AP1	0.085000	01/14/2021	.085013	50,000,000.00	49,994,805.56	49,992,326.39	2,479.17
115135	FHLB D-N	313385AP1	0.085000	01/14/2021	.085013	50,000,000.00	49,994,805.56	49,992,326.39	2,479.17
115136	FHLB D-N	313385AP1	0.085000	01/14/2021	.085013	50,000,000.00	49,994,805.56	49,992,326.39	2,479.17
115345	FHLB D-N	313385AU0	0.070000	01/19/2021	.070007	50,000,000.00	49,995,333.33	49,995,333.33	0.00
115346	FHLB D-N	313385AU0	0.070000	01/19/2021	.070007	50,000,000.00	49,995,333.33	49,995,333.33	0.00
113256	FHLB D-N	313385AV8	0.370000	01/20/2021	.371144	50,000,000.00	49,974,305.56	49,845,833.33	128,472.23
113257	FHLB D-N	313385AV8	0.370000	01/20/2021	.371144	50,000,000.00	49,974,305.56	49,845,833.33	128,472.23
113495	FHLB D-N	313385AV8	0.190000	01/20/2021	.190279	50,000,000.00	49,986,805.56	49,926,638.89	60,166.67
113496	FHLB D-N	313385AV8	0.190000	01/20/2021	.190279	50,000,000.00	49,986,805.56	49,926,638.89	60,166.67
114906	FHLB D-N	313385AV8	0.100000	01/20/2021	.100027	50,000,000.00	49,993,055.56	49,986,527.78	6,527.78
114924	FHLB D-N	313385AV8	0.100000	01/20/2021	.100026	50,000,000.00	49,993,055.56	49,987,222.22	5,833.34
114925	FHLB D-N	313385AV8	0.100000	01/20/2021	.100026	50,000,000.00	49,993,055.56	49,987,222.22	5,833.34
115278	FHLB D-N	313385AV8	0.075000	01/20/2021	.075009	50,000,000.00	49,994,791.67	49,994,166.67	625.00
115279	FHLB D-N	313385AV8	0.075000	01/20/2021	.075009	50,000,000.00	49,994,791.67	49,994,166.67	625.00
115288	FHLB D-N	313385AV8	0.070000	01/20/2021	.070008	50,000,000.00	49,995,138.89	49,994,555.56	583.33
114975	FHLB D-N	313385AX4	0.090000	01/22/2021	.091021	43,000,000.00	42,994,410.00	42,990,217.50	4,192.50
115261	FHLB D-N	313385AX4	0.065000	01/22/2021	.065007	50,000,000.00	49,995,305.55	49,994,673.61	631.94
115262	FHLB D-N	313385AX4	0.065000	01/22/2021	.065007	50,000,000.00	49,995,305.55	49,994,673.61	631.94
113243	FHLB D-N	313385BA3	0.370000	01/25/2021	.371167	50,000,000.00	49,971,736.11	49,842,750.00	128,986.11
113244	FHLB D-N	313385BA3	0.370000	01/25/2021	.371167	50,000,000.00	49,971,736.11	49,842,750.00	128,986.11
114992	FHLB D-N	313385BA3	0.090000	01/25/2021	.090020	50,000,000.00	49,993,125.00	49,988,625.00	4,500.00
114993	FHLB D-N	313385BA3	0.090000	01/25/2021	.090020	50,000,000.00	49,993,125.00	49,988,625.00	4,500.00
115263	FHLB D-N	313385BA3	0.065000	01/25/2021	.065007	50,000,000.00	49,995,034.72	49,994,402.78	631.94
115264	FHLB D-N	313385BA3	0.065000	01/25/2021	.065007	50,000,000.00	49,995,034.72	49,994,402.78	631.94
114987	FHLB D-N	313385BB1	0.090000	01/26/2021	.090021	50,000,000.00	49,993,000.00	49,988,500.00	4,500.00
114988	FHLB D-N	313385BB1	0.090000	01/26/2021	.090021	50,000,000.00	49,993,000.00	49,988,500.00	4,500.00
115334	FHLB D-N	313385BC9	0.075000	01/27/2021	.075009	36,000,000.00	35,995,800.00	35,995,800.00	0.00
115030	FHLB D-N	313385BE5	0.070000	01/29/2021	.070013	50,000,000.00	49,994,263.89	49,990,958.33	3,305.56
115031	FHLB D-N	313385BE5	0.070000	01/29/2021	.070013	50,000,000.00	49,994,263.89	49,990,958.33	3,305.56
113335	FHLB D-N	313385BH8	0.220000	02/01/2021	.220412	50,000,000.00	49,981,055.56	49,906,500.00	74,555.56
113336	FHLB D-N	313385BH8	0.220000	02/01/2021	.220412	50,000,000.00	49,981,055.56	49,906,500.00	74,555.56
115002	FHLB D-N	313385BH8	0.090000	02/01/2021	.090022	50,000,000.00	49,992,250.00	49,987,875.00	4,375.00
115003	FHLB D-N	313385BH8	0.090000	02/01/2021	.090022	50,000,000.00	49,992,250.00	49,987,875.00	4,375.00
113330	FHLB D-N	313385BJ4	0.220000	02/02/2021	.220415	50,000,000.00	49,980,750.00	49,905,888.89	74,861.11



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Inv. No.	Description	CUSIP	Interest Rate	Maturity Date	Yield at Purchase	Par Value	Amortized Cost	Historical Cost	Accumulated Amort/Accr
113331	FHLB D-N	313385BJ4	0.220000	02/02/2021	.220415	50,000,000.00	49,980,750.00	49,905,888.89	74,861.11
115004	FHLB D-N	313385BJ4	0.090000	02/02/2021	.090022	50,000,000.00	49,992,125.00	49,987,750.00	4,375.00
115005	FHLB D-N	313385BJ4	0.090000	02/02/2021	.090022	50,000,000.00	49,992,125.00	49,987,750.00	4,375.00
115069	FHLB D-N	313385BJ4	0.090000	02/02/2021	.090021	50,000,000.00	49,992,125.00	49,988,500.00	3,625.00
115015	FHLB D-N	313385BK1	0.090000	02/03/2021	.090022	50,000,000.00	49,992,000.00	49,987,750.00	4,250.00
115016	FHLB D-N	313385BK1	0.090000	02/03/2021	.090022	50,000,000.00	49,992,000.00	49,987,750.00	4,250.00
115017	FHLB D-N	313385BK1	0.090000	02/03/2021	.090022	50,000,000.00	49,992,000.00	49,987,750.00	4,250.00
115018	FHLB D-N	313385BK1	0.090000	02/03/2021	.090022	50,000,000.00	49,992,000.00	49,987,750.00	4,250.00
115025	FHLB D-N	313385BL9	0.090000	02/04/2021	.090022	50,000,000.00	49,991,875.00	49,987,625.00	4,250.00
115026	FHLB D-N	313385BL9	0.090000	02/04/2021	.090022	50,000,000.00	49,991,875.00	49,987,625.00	4,250.00
115027	FHLB D-N	313385BM7	0.090000	02/05/2021	.090023	50,000,000.00	49,991,750.00	49,987,500.00	4,250.00
115028	FHLB D-N	313385BM7	0.090000	02/05/2021	.090023	50,000,000.00	49,991,750.00	49,987,500.00	4,250.00
115029	FHLB D-N	313385BM7	0.090000	02/05/2021	.090023	50,000,000.00	49,991,750.00	49,987,500.00	4,250.00
115070	FHLB D-N	313385BM7	0.090000	02/05/2021	.090021	50,000,000.00	49,991,750.00	49,988,125.00	3,625.00
115317	FHLB D-N	313385BM7	0.080000	02/05/2021	.080012	50,000,000.00	49,992,666.67	49,992,666.67	0.00
115318	FHLB D-N	313385BM7	0.080000	02/05/2021	.080012	50,000,000.00	49,992,666.67	49,992,666.67	0.00
115319	FHLB D-N	313385BQ8	0.080000	02/08/2021	.080012	50,000,000.00	49,992,333.33	49,992,333.33	0.00
115320	FHLB D-N	313385BQ8	0.080000	02/08/2021	.080012	50,000,000.00	49,992,333.33	49,992,333.33	0.00
113230	FHLB D-N	313385BY1	0.380000	02/16/2021	.381324	50,000,000.00	49,959,361.11	49,826,361.11	133,000.00
113231	FHLB D-N	313385BY1	0.380000	02/16/2021	.381324	50,000,000.00	49,959,361.11	49,826,361.11	133,000.00
113234	FHLB D-N	313385CB0	0.390000	02/19/2021	.391408	50,000,000.00	49,956,666.67	49,820,166.67	136,500.00
113235	FHLB D-N	313385CB0	0.390000	02/19/2021	.391408	37,073,000.00	37,040,870.07	36,939,660.78	101,209.29
113247	FHLB D-N	313385CB0	0.390000	02/19/2021	.391404	50,000,000.00	49,956,666.67	49,820,708.33	135,958.34
113248	FHLB D-N	313385CB0	0.390000	02/19/2021	.391404	35,890,000.00	35,858,895.34	35,761,304.44	97,590.90
113254	FHLB D-N	313385CB0	0.390000	02/19/2021	.391399	50,000,000.00	49,956,666.67	49,821,250.00	135,416.67
113255	FHLB D-N	313385CB0	0.390000	02/19/2021	.391399	50,000,000.00	49,956,666.67	49,821,250.00	135,416.67
115080	FHLB D-N	313385CB0	0.090000	02/19/2021	.090024	50,000,000.00	49,990,000.00	49,986,500.00	3,500.00
115289	FHLB D-N	313385CG9	0.085000	02/24/2021	.085018	50,000,000.00	49,989,965.27	49,989,256.94	708.33
115290	FHLB D-N	313385CG9	0.085000	02/24/2021	.085018	50,000,000.00	49,989,965.27	49,989,256.94	708.33
113260	FHLB D-N	313385CH7	0.390000	02/25/2021	.391425	50,000,000.00	49,953,416.67	49,818,000.00	135,416.67
113261	FHLB D-N	313385CH7	0.390000	02/25/2021	.391425	50,000,000.00	49,953,416.67	49,818,000.00	135,416.67
113339	FHLB D-N	313385CM6	0.240000	03/01/2021	.240532	50,000,000.00	49,969,999.99	49,889,333.33	80,666.66
113340	FHLB D-N	313385CM6	0.240000	03/01/2021	.240532	50,000,000.00	49,969,999.99	49,889,333.33	80,666.66
115049	FHLB D-N	313385CM6	0.090000	03/01/2021	.090028	50,000,000.00	49,988,750.00	49,984,625.00	4,125.00



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113332	FHLB D-N	313385CN4	0.240000	03/02/2021	.240539	49,979,000.00	49,948,679.40	49,867,047.04	81,632.36
115332	FHLB D-N	313385CP9	0.084000	03/03/2021	.084018	50,000,000.00	49,989,383.33	49,989,383.33	0.00
115333	FHLB D-N	313385CP9	0.084000	03/03/2021	.084018	50,000,000.00	49,989,383.33	49,989,383.33	0.00
115047	FHLB D-N	313385CR5	0.090000	03/05/2021	.090029	50,000,000.00	49,988,250.00	49,984,125.00	4,125.00
115048	FHLB D-N	313385CR5	0.090000	03/05/2021	.090029	50,000,000.00	49,988,250.00	49,984,125.00	4,125.00
113669	FHLB D-N	313385DF0	0.440000	03/19/2021	.441912	50,000,000.00	49,933,999.99	49,783,666.67	150,333.32
113670	FHLB D-N	313385DF0	0.440000	03/19/2021	.441912	50,000,000.00	49,933,999.99	49,783,666.67	150,333.32
115006	FHLB D-N	313385EP7	0.100000	04/20/2021	.100049	50,000,000.00	49,980,555.55	49,975,694.44	4,861.11
115007	FHLB D-N	313385EP7	0.100000	04/20/2021	.100049	50,000,000.00	49,980,555.55	49,975,694.44	4,861.11
115008	FHLB D-N	313385EP7	0.100000	04/20/2021	.100049	50,000,000.00	49,980,555.55	49,975,694.44	4,861.11
113607	FHLB D-N	313385EW2	0.200000	04/27/2021	.200406	50,000,000.00	49,959,166.66	49,898,611.11	60,555.55
113608	FHLB D-N	313385EW2	0.200000	04/27/2021	.200406	50,000,000.00	49,959,166.66	49,898,611.11	60,555.55
114949	FHLB D-N	313385EZ5	0.100000	04/30/2021	.100053	50,000,000.00	49,979,166.67	49,973,472.22	5,694.45
114950	FHLB D-N	313385EZ5	0.100000	04/30/2021	.100053	50,000,000.00	49,979,166.67	49,973,472.22	5,694.45
114942	FHLB D-N	313385GD2	0.105000	05/28/2021	.105067	50,000,000.00	49,974,041.67	49,967,916.67	6,125.00
114943	FHLB D-N	313385GD2	0.105000	05/28/2021	.105067	50,000,000.00	49,974,041.67	49,967,916.67	6,125.00
114951	FHLB D-N	313385GH3	0.100000	06/01/2021	.100062	50,000,000.00	49,974,722.23	49,969,027.78	5,694.45
114952	FHLB D-N	313385GH3	0.100000	06/01/2021	.100062	50,000,000.00	49,974,722.23	49,969,027.78	5,694.45
Inv Type: 1270 FHLB DISC-A/360						7,665,942,000.00	7,664,120,895.62	7,659,397,104.44	4,723,791.18
110594	FHLMC 2.60 (CALLABLE)	3134GTKG7	2.600000	05/03/2024	2.600000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
110796	FHLMC 2.44 (CALLABLE)	3134GTPG2	2.440000	05/28/2024	2.440000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
110837	FHLMC 2.45 (CALLABLE)	3134GTQM8	2.450000	05/28/2024	2.450000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
112522	FHLMC 2.01 (CALLABLE)	3134GUK41	2.010000	12/24/2024	2.010000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112648	FHLMC 2.00 (CALLABLE)	3134GU2K5	2.000000	01/21/2025	2.000000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112649	FHLMC 2.00 (CALLABLE)	3134GU2K5	2.000000	01/21/2025	2.000000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112650	FHLMC 2.00 (CALLABLE)	3134GU2K5	2.000000	01/21/2025	2.000000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112901	FHLMC 1.50	3137EAEP0	1.500000	02/12/2025	1.516073	25,000,000.00	24,983,819.48	24,980,750.00	3,069.48
113109	FHLMC 0.95 (CALLABLE)	3134GVGN2	0.950000	03/12/2025	.950000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113157	FHLMC 1.00 (CALLABLE)	3134GVGX0	1.000000	03/18/2025	1.000000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113531	FHLMC 0.95 (CALLABLE)	3134GVMV7	0.950000	04/28/2025	.950000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113728	FHLMC 0.75 (CALLABLE)	3134GVRV2	0.750000	05/27/2025	.750000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113729	FHLMC 0.75 (CALLABLE)	3134GVRW0	0.750000	05/27/2025	.750000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113740	FHLMC 0.77 (CALLABLE)	3134GVSG4	0.770000	05/27/2025	.770000	50,000,000.00	50,000,000.00	50,000,000.00	0.00



Custom Position Report

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Reporting Currency: Local

LA County

Inv. No.	Description	CUSIP	Interest Rate	Maturity Date	Yield at Purchase	Par Value	Amortized Cost	Historical Cost	Accumulated Amort/Accr
113750	FHLMC 0.77 (CALLABLE)	3134GVSP4	0.770000	05/27/2025	.770000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113793	FHLMC 0.73 (CALLABLE)	3134GVVJ4	0.730000	05/27/2025	.730000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114045	FHLMC 0.71 (CALLABLE)	3134GV2C1	0.710000	06/23/2025	.710000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114099	FHLMC 0.75 (CALLABLE)	3134GV4Y1	0.750000	07/08/2025	.750000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114133	FHLMC 0.75 (CALLABLE)	3134GV4Y1	0.750000	07/08/2025	.750000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114134	FHLMC 0.75 (CALLABLE)	3134GV4Y1	0.750000	07/08/2025	.750000	17,800,000.00	17,800,000.00	17,800,000.00	0.00
114120	FHLMC 0.74 (CALLABLE)	3134GV5S3	0.740000	07/15/2025	.740000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114146	FHLMC 0.77 (CALLABLE)	3134GV6S2	0.770000	07/15/2025	.770000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
111256	FHLMC 2.20 (CALLABLE)	3134GTL68	2.200000	07/29/2025	2.200000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114258	FHLMC 0.75 (CALLABLE)	3134GWEW2	0.750000	07/29/2025	.750000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114286	FHLMC 0.75 (CALLABLE)	3134GWGY6	0.750000	08/04/2025	.750000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
113544	FHLMC 1.00 (CALLABLE)	3134GVNK0	1.000000	10/28/2025	1.000000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112420	FHLMC 2.00 (CALLABLE)	3134GUA26	2.000000	12/23/2025	2.000000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112421	FHLMC 2.00 (CALLABLE)	3134GUA26	2.000000	12/23/2025	2.000000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113117	FHLMC 1.00 (CALLABLE)	3134GVGM4	1.000000	03/17/2026	1.000000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113530	FHLMC 1.00 (CALLABLE)	3134GVMU9	1.000000	04/28/2026	1.000000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114161	FHLMC 0.83 (CALLABLE)	3134GWAJ5	0.830000	07/22/2026	.830000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
112422	FHLMC 2.01 (CALLABLE)	3134GUB25	2.010000	12/23/2026	2.010000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112423	FHLMC 2.01 (CALLABLE)	3134GUB25	2.010000	12/23/2026	2.010000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112439	FHLMC 2.01 (CALLABLE)	3134GUB58	2.010000	12/23/2026	2.010000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112500	FHLMC 2.15 (CALLABLE)	3134GUF88	2.150000	12/23/2026	2.150000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112501	FHLMC 2.16 (CALLABLE)	3134GUG95	2.160000	12/23/2026	2.160000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112365	FHLMC 2.08 (CALLABLE)	3134GUYP9	2.080000	12/30/2026	2.080000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113668	FHLMC 1.05 (CALLABLE)	3134GVQR2	1.050000	05/04/2027	1.050000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113767	FHLMC 1.05 (CALLABLE)	3134GVTY4	1.050000	05/27/2027	1.050000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113774	FHLMC 1.07 (CALLABLE)	3134GVUQ9	1.070000	05/27/2027	1.070000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113992	FHLMC 1.00 (CALLABLE)	3134GVS58	1.000000	06/23/2027	1.000000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114019	FHLMC 1.00 (CALLABLE)	3134GVX78	1.000000	06/28/2027	1.000146	25,000,000.00	24,999,765.44	24,999,750.00	15.44
114217	FHLMC 1.00 (CALLABLE)	3134GWDA1	1.000000	07/29/2027	1.000000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114224	FHLMC 0.83 (CALLABLE)	3134GWDM5	0.830000	07/29/2027	.830000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114390	FHLMC 1.07 (CALLABLE)	3134GWQY5	1.070000	08/25/2028	1.070000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114623	FHLMC 1.00 (CALLABLE)	3134GWQ33	1.000000	09/28/2028	1.000000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114642	FHLMC 1.00 (CALLABLE)	3134GWSZ0	1.000000	09/28/2028	1.000000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114643	FHLMC 1.00 (CALLABLE)	3134GWSZ0	1.000000	09/28/2028	1.000000	50,000,000.00	50,000,000.00	50,000,000.00	0.00



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114308	FHLMC 1.10 (CALLABLE)	3134GWA5	1.100000	02/12/2029	1.100000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114371	FHLMC 1.10 (CALLABLE)	3134GWA7	1.100000	08/20/2029	1.100000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114378	FHLMC 1.15 (CALLABLE)	3134GWQS8	1.150000	08/24/2029	1.150000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114391	FHLMC 1.25 (CALLABLE)	3134GWRH1	1.250000	08/26/2030	1.250000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114454	FHLMC 1.20 (CALLABLE)	3134GW2S4	1.200000	08/27/2030	1.200000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114393	FHLMC 1.26 (CALLABLE)	3134GWRG3	1.260000	09/03/2030	1.260000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114465	FHLMC 1.20 (CALLABLE)	3134GW3A2	1.200000	09/09/2030	1.200000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114490	FHLMC 1.25 (CALLABLE)	3134GWB96	1.250000	09/09/2030	1.250000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114506	FHLMC 1.25 (CALLABLE)	3134GWD45	1.250000	09/16/2030	1.250000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114491	FHLMC 1.28 (CALLABLE)	3134GWC79	1.280000	09/17/2030	1.280000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114526	FHLMC 1.32 (CALLABLE)	3134GWF68	1.320000	09/17/2030	1.320000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114640	FHLMC 1.25 (CALLABLE)	3134GWSX5	1.250000	09/23/2030	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114641	FHLMC 1.25 (CALLABLE)	3134GWSX5	1.250000	09/23/2030	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114624	FHLMC 1.33 (CALLABLE)	3134GWQ74	1.330000	09/26/2030	1.330000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114660	FHLMC 1.25 (CALLABLE)	3134GWTM8	1.250000	09/30/2030	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114675	FHLMC 1.25 (CALLABLE)	3134GWUA2	1.250000	09/30/2030	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114702	FHLMC 1.24 (CALLABLE)	3134GWUN4	1.240000	09/30/2030	1.240000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114744	FHLMC 1.24 (CALLABLE)	3134GWW51	1.240000	10/08/2030	1.240000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114792	FHLMC 1.25 (CALLABLE)	3134GWXP6	1.250000	10/15/2030	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114819	FHLMC 1.26 (CALLABLE)	3134GWYT7	1.260000	10/15/2030	1.260000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114841	FHLMC 1.27 (CALLABLE)	3134GWZ74	1.270000	10/21/2030	1.270000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114842	FHLMC 1.29 (CALLABLE)	3134GWZF6	1.290000	10/21/2030	1.290000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114793	FHLMC 1.25 (CALLABLE)	3134GWXQ4	1.250000	10/22/2030	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114829	FHLMC 1.26 (CALLABLE)	3134GWYY6	1.260000	10/22/2030	1.263203	50,000,000.00	49,985,164.29	49,985,000.00	164.29
114830	FHLMC 1.26 (CALLABLE)	3134GWYY6	1.260000	10/22/2030	1.263203	25,000,000.00	24,992,582.15	24,992,500.00	82.15
114831	FHLMC 1.27 (CALLABLE)	3134GWZ66	1.270000	10/22/2030	1.270000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114843	FHLMC 1.30 (CALLABLE)	3134GWZH2	1.300000	10/28/2030	1.300000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114844	FHLMC 1.30 (CALLABLE)	3134GWZN9	1.300000	10/28/2030	1.300000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114854	FHLMC 1.30 (CALLABLE)	3134GWZZ2	1.300000	10/28/2030	1.300000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114875	FHLMC 1.30 (CALLABLE)	3134GW3N4	1.300000	10/28/2030	1.300000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114876	FHLMC 1.31 (CALLABLE)	3134GW4D5	1.310000	10/28/2030	1.310000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114884	FHLMC 1.31 (CALLABLE)	3134GW4K9	1.310000	10/28/2030	1.310000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114892	FHLMC 1.30 (CALLABLE)	3134GW4S2	1.300000	10/28/2030	1.300000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114972	FHLMC 1.31 (CALLABLE)	3134GW6Q4	1.310000	11/12/2030	1.310000	50,000,000.00	50,000,000.00	50,000,000.00	0.00



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114973	FHLMC 1.31 (CALLABLE)	3134GW6Q4	1.310000	11/12/2030	1.310000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
115094	FHLMC 1.36 (CALLABLE)	3134GXAT1	1.360000	11/26/2030	1.360000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115000	FHLMC 1.41 (CALLABLE)	3134GW6Y7	1.410000	11/17/2031	1.410000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115223	FHLMC 1.32 (CALLABLE)	3134GXEC4	1.320000	11/25/2031	1.320000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115242	FHLMC 1.32 (CALLABLE)	3134GXEK6	1.320000	11/25/2031	1.320000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115284	FHLMC 1.40 (CALLABLE)	3134GXFD1	1.400000	12/02/2031	1.400000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115065	FHLMC 1.50 (CALLABLE)	3134GXAK0	1.500000	08/09/2032	1.500000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114970	FHLMC 1.50 (CALLABLE)	3134GW6M3	1.500000	11/04/2032	1.500000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114971	FHLMC 1.50 (CALLABLE)	3134GW6R2	1.500000	11/05/2032	1.500000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115087	FHLMC 1.50 (CALLABLE)	3134GXAQ7	1.500000	11/23/2032	1.500000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115224	FHLMC 1.42 (CALLABLE)	3134GXEB6	1.420000	11/23/2032	1.420000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115243	FHLMC 1.42 (CALLABLE)	3134GXEN0	1.420000	11/23/2032	1.420000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115244	FHLMC 1.49 (CALLABLE)	3134GXEQ3	1.490000	11/26/2032	1.490000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
Inv Type: 1500 FHLMC Fxd-(S) 30/360						4,217,800,000.00	4,217,761,331.36	4,217,758,000.00	3,331.36
113171	FHLMC 1.05 (CALLABLE)	3134GVGZ5	1.050000	03/18/2025	1.050000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114100	FHLMC 0.73 (CALLABLE)	3134GV5B0	0.730000	07/09/2025	.730000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114030	FHLMC 0.75 (CALLABLE)	3134GVZ50	0.750000	12/26/2025	.750000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
Inv Type: 1510 FHLMC Fxd-(Q) 30/360						125,000,000.00	125,000,000.00	125,000,000.00	0.00
103255	FNMA 1.375	3135G0J20	1.375000	02/26/2021	1.785456	50,000,000.00	49,953,119.17	49,168,000.00	785,119.17
113832	FNMA 0.75 (CALLABLE)	3136G4VU4	0.750000	05/27/2025	.750000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114028	FNMA 0.50	3135G04Z3	0.500000	06/17/2025	.507743	25,000,000.00	24,991,326.08	24,990,500.00	826.08
114179	FNMA 0.75 (CALLABLE)	3135G05C3	0.750000	06/30/2025	.750000	21,000,000.00	21,000,000.00	21,000,000.00	0.00
114101	FNMA 0.71 (CALLABLE)	3136G4YQ0	0.710000	07/09/2025	.710000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114155	FNMA 0.82 (CALLABLE)	3136G4YZ0	0.820000	07/09/2026	.820000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114160	FNMA 0.95 (CALLABLE)	3136G4YY3	0.950000	07/15/2027	.950000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114285	FNMA 0.875 (CALLABLE)	3136G4E33	0.875000	07/30/2027	.875000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114901	FNMA NOTE 0.875	3135G05Q2	0.875000	08/05/2030	1.012288	50,000,000.00	49,368,999.16	49,361,500.00	7,499.16
115254	FNMA NOTE 0.875	3135G05Q2	0.875000	08/05/2030	1.080018	50,000,000.00	49,060,361.20	49,058,500.00	1,861.20
115257	FNMA NOTE 0.875	3135G05Q2	0.875000	08/05/2030	1.074244	50,000,000.00	49,086,550.85	49,085,000.00	1,550.85
114392	FNMA 1.18 (CALLABLE)	3136G4R88	1.180000	08/26/2030	1.180000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114503	FNMA 1.18 (CALLABLE)	3136G4R88	1.180000	08/26/2030	1.180000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114417	FNMA 1.25 (CALLABLE)	3136G4U68	1.250000	08/27/2030	1.250000	25,000,000.00	25,000,000.00	25,000,000.00	0.00



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114525	FNMA 1.12 (CALLABLE)	3136G42S1	1.120000	09/11/2030	1.120000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
114631	FNMA 1.20 (CALLABLE)	3136G43U5	1.200000	09/27/2030	1.200000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114632	FNMA 1.25 (CALLABLE)	3136G43V3	1.250000	09/27/2030	1.250000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114940	FNMA 1.20 (CALLABLE)	3136G45T6	1.200000	10/28/2030	1.200000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114986	FNMA 1.26 (CALLABLE)	3135GA2D2	1.260000	10/28/2030	1.260000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115066	FNMA 1.27 (CALLABLE)	3135GA2V2	1.270000	11/18/2030	1.270000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115127	FNMA 1.32 (CALLABLE)	3135GA4C2	1.320000	11/18/2030	1.320000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115109	FNMA 1.24 (CALLABLE)	3135GA3T6	1.240000	11/25/2030	1.240000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114984	FNMA 1.365 (CALLABLE)	3136G47K3	1.365000	10/28/2031	1.365000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115058	FNMA 1.22 (CALLABLE)	3136G42K8	1.220000	08/27/2032	1.334578	50,000,000.00	49,379,630.70	49,375,000.00	4,630.70
115059	FNMA 1.22 (CALLABLE)	3136G42K8	1.220000	08/27/2032	1.334627	49,250,000.00	48,638,511.50	48,634,375.00	4,136.50
114983	FNMA 1.45 (CALLABLE)	3136G47J6	1.450000	10/28/2032	1.450000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115126	FNMA 1.50 (CALLABLE)	3135GA4A6	1.500000	11/16/2032	1.500000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115001	FNMA 1.46 (CALLABLE)	3135GA2E0	1.460000	11/17/2032	1.460000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114985	FNMA 1.45 (CALLABLE)	3135GA2C4	1.450000	11/18/2032	1.450000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115128	FNMA 1.50 (CALLABLE)	3135GA4B4	1.500000	11/23/2032	1.500000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
Inv Type: 2030 FNMA Fxd-(S) 30/360						1,345,250,000.00	1,341,478,498.66	1,340,672,875.00	805,623.66
113270	FNMA D-N	313589BU6	0.200000	02/12/2021	.200360	50,000,000.00	49,979,722.22	49,910,277.78	69,444.44
113271	FNMA D-N	313589BU6	0.200000	02/12/2021	.200360	50,000,000.00	49,979,722.22	49,910,277.78	69,444.44
113346	FNMA D-N	313589BU6	0.200000	02/12/2021	.200352	50,000,000.00	49,979,722.22	49,912,222.22	67,500.00
113347	FNMA D-N	313589BU6	0.200000	02/12/2021	.200352	50,000,000.00	49,979,722.22	49,912,222.22	67,500.00
113281	FNMA D-N	313589CM3	0.100000	03/01/2021	.100094	50,000,000.00	49,987,500.01	49,952,916.67	34,583.34
113282	FNMA D-N	313589CM3	0.100000	03/01/2021	.100094	50,000,000.00	49,987,500.01	49,952,916.67	34,583.34
113283	FNMA D-N	313589CM3	0.100000	03/01/2021	.100094	50,000,000.00	49,987,500.01	49,952,916.67	34,583.34
113284	FNMA D-N	313589CM3	0.100000	03/01/2021	.100094	50,000,000.00	49,987,500.01	49,952,916.67	34,583.34
Inv Type: 2050 FNMA DISC-A/360						400,000,000.00	399,868,888.92	399,456,666.68	412,222.24
113982	FHLMC 3.50 (CALLABLE)	3134GUWM8	2.000000	12/04/2024	3.500000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
113929	FHLMC 1.75 (CALLABLE)	3134GVG44	1.500000	12/09/2025	1.750000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
Inv Type: 3060 MULTI CPN-FR-(Q) 30/360						100,000,000.00	100,000,000.00	100,000,000.00	0.00
110758	FHLMC 2.75 (CALLABLE)	3134GTPB3	2.500000	05/28/2024	2.750000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
110785	FHLMC 3.00 (CALLABLE)	3134GTPC1	2.375000	05/28/2024	3.000000	25,000,000.00	25,000,000.00	25,000,000.00	0.00
Inv Type: 3070 MULTI CPN FR-(S) 30/360						75,000,000.00	75,000,000.00	75,000,000.00	0.00



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Inv. No.	Description	CUSIP	Interest Rate	Maturity Date	Yield at Purchase	Par Value	Amortized Cost	Historical Cost	Accumulated Amort/Accr
114825	TORONTO DOMINION BANK CP	89119AM39	0.140000	12/03/2020	.140032	50,000,000.00	49,999,611.11	49,988,527.78	11,083.33
114956	CANADIAN IMP BK OF COMME	13608AM37	0.110000	12/03/2020	.110014	50,000,000.00	49,999,694.44	49,993,430.56	6,263.88
114991	LA FAYETTE ASSET SEC LLC	50286LM34	0.140000	12/03/2020	.140021	30,852,000.00	30,851,760.04	30,847,440.76	4,319.28
115054	JUPITER SEC COMPANY LLC	4820P2M36	0.120000	12/03/2020	.120014	50,000,000.00	49,999,666.67	49,994,166.67	5,500.00
115060	THUNDER BAY FUNDING LLC	88602TM34	0.110000	12/03/2020	.110010	50,000,000.00	49,999,694.44	49,995,263.89	4,430.55
115075	PFIZER INC CP	71708EM36	0.120000	12/03/2020	.120013	33,359,000.00	33,358,777.61	33,355,552.90	3,224.71
114601	SHEFFIELD RECEIVABLES CO	82124LM41	0.170000	12/04/2020	.170073	44,000,000.00	43,999,376.67	43,981,092.22	18,284.45
114794	LA FAYETTE ASSET SEC LLC	50286LM42	0.160000	12/04/2020	.160046	50,000,000.00	49,999,333.33	49,985,555.56	13,777.77
114820	AUTOBAHN FUNDING CO LLC	0527M0M46	0.120000	12/04/2020	.120024	35,000,000.00	34,999,650.00	34,993,000.00	6,650.00
114821	SHEFFIELD RECEIVABLES CO	82124LM41	0.160000	12/04/2020	.160043	50,000,000.00	49,999,333.33	49,986,666.67	12,666.66
114998	ATLANTIC ASSET SEC LLC C	04821TM44	0.130000	12/04/2020	.130018	50,000,000.00	49,999,458.33	49,993,138.89	6,319.44
115010	LA FAYETTE ASSET SEC LLC	50286LM42	0.130000	12/04/2020	.130018	30,000,000.00	29,999,675.00	29,995,883.33	3,791.67
115055	ATLANTIC ASSET SEC LLC C	04821TM44	0.130000	12/04/2020	.130017	50,000,000.00	49,999,458.33	49,993,500.00	5,958.33
115081	AUTOBAHN FUNDING CO LLC	0527M0M46	0.130000	12/04/2020	.130015	33,000,000.00	32,999,642.50	32,996,305.83	3,336.67
115084	CANADIAN IMP BK OF COMME	13608AM45	0.110000	12/04/2020	.110010	36,811,000.00	36,810,662.57	36,807,513.18	3,149.39
114788	ATLANTIC ASSET SEC LLC C	04821TM77	0.150000	12/07/2020	.150043	50,000,000.00	49,998,750.00	49,985,625.00	13,125.00
114791	LA FAYETTE ASSET SEC LLC	50286LM75	0.160000	12/07/2020	.160048	50,000,000.00	49,998,666.67	49,984,888.89	13,777.78
114823	CHARIOT FUNDING LLC CP	15963TM71	0.130000	12/07/2020	.130030	25,000,000.00	24,999,458.33	24,994,312.50	5,145.83
114824	SHEFFIELD RECEIVABLES CO	82124LM74	0.150000	12/07/2020	.150039	50,000,000.00	49,998,750.00	49,986,875.00	11,875.00
114832	OLD LINE FUNDING LLC CP	67983TM78	0.120000	12/07/2020	.120025	50,000,000.00	49,999,000.00	49,989,666.67	9,333.33
114834	JUPITER SEC COMPANY LLC	4820P2M77	0.135000	12/07/2020	.135031	50,000,000.00	49,998,875.00	49,988,375.00	10,500.00
114835	JUPITER SEC COMPANY LLC	4820P2M77	0.135000	12/07/2020	.135031	19,800,000.00	19,799,554.50	19,795,396.50	4,158.00
114837	SHEFFIELD RECEIVABLES CO	82124LM82	0.130000	12/08/2020	.130030	40,379,000.00	40,377,979.31	40,369,813.78	8,165.53
114846	CHARIOT FUNDING LLC CP	15963TM89	0.140000	12/08/2020	.140034	50,000,000.00	49,998,638.89	49,987,944.44	10,694.45
114864	JUPITER SEC COMPANY LLC	4820P2M85	0.140000	12/08/2020	.140033	40,000,000.00	39,998,911.11	39,990,511.11	8,400.00
114845	OLD LINE FUNDING LLC CP	67983TM94	0.110000	12/09/2020	.110021	47,000,000.00	46,998,851.11	46,990,952.50	7,898.61
114862	CHARIOT FUNDING LLC CP	15963TM97	0.130000	12/09/2020	.130029	50,000,000.00	49,998,555.56	49,988,805.56	9,750.00
114878	JUPITER SEC COMPANY LLC	4820P2M93	0.130000	12/09/2020	.130029	50,000,000.00	49,998,555.56	49,988,986.11	9,569.45
114847	TORONTO DOMINION BANK CP	89119AMA3	0.140000	12/10/2020	.140035	50,000,000.00	49,998,250.00	49,987,555.56	10,694.44
114879	SHEFFIELD RECEIVABLES CO	82124LMA7	0.140000	12/10/2020	.140034	50,000,000.00	49,998,250.00	49,987,944.44	10,305.56
114886	CHARIOT FUNDING LLC CP	15963TMB2	0.140000	12/11/2020	.140032	50,000,000.00	49,998,055.56	49,988,527.78	9,527.78
114887	CHARIOT FUNDING LLC CP	15963TMB2	0.140000	12/11/2020	.140032	20,000,000.00	19,999,222.22	19,995,411.11	3,811.11
114897	TORONTO DOMINION BANK CP	89119AMB1	0.125000	12/11/2020	.125025	50,000,000.00	49,998,263.89	49,989,930.56	8,333.33



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114937	SHEFFIELD RECEIVABLES CO	82124LMB5	0.140000	12/11/2020	.140029	39,300,000.00	39,298,471.67	39,291,899.83	6,571.84
115072	AUTOBAHN FUNDING CO LLC	0527M0MB0	0.120000	12/11/2020	.120016	40,000,000.00	39,998,666.67	39,994,800.00	3,866.67
114633	MONT BLANC CAPITAL CORP	6117P4ME7	0.180000	12/14/2020	.180085	50,000,000.00	49,996,750.00	49,976,500.00	20,250.00
114889	OLD LINE FUNDING LLC CP	67983TME3	0.120000	12/14/2020	.120025	37,000,000.00	36,998,396.66	36,992,353.33	6,043.33
114894	AUTOBAHN FUNDING CO LLC	0527M0ME4	0.130000	12/14/2020	.130029	25,000,000.00	24,998,826.39	24,994,493.06	4,333.33
114903	AUTOBAHN FUNDING CO LLC	0527M0ME4	0.140000	12/14/2020	.140033	50,000,000.00	49,997,472.22	49,988,333.33	9,138.89
114904	AUTOBAHN FUNDING CO LLC	0527M0ME4	0.140000	12/14/2020	.140033	5,000,000.00	4,999,747.22	4,998,833.33	913.89
115036	LA FAYETTE ASSET SEC LLC	50286LME0	0.150000	12/14/2020	.150029	21,370,000.00	21,368,842.46	21,365,815.04	3,027.42
115089	AUTOBAHN FUNDING CO LLC	0527M0ME4	0.130000	12/14/2020	.130019	50,000,000.00	49,997,652.78	49,992,777.78	4,875.00
115141	AUTOBAHN FUNDING CO LLC	0527M0ME4	0.130000	12/14/2020	.130016	50,000,000.00	49,997,652.78	49,993,861.11	3,791.67
114882	OLD LINE FUNDING LLC CP	67983TMF0	0.120000	12/15/2020	.120025	50,000,000.00	49,997,666.67	49,989,500.00	8,166.67
114891	THUNDER BAY FUNDING LLC	88602TMF7	0.120000	12/15/2020	.120024	50,000,000.00	49,997,666.66	49,989,833.33	7,833.33
114902	THUNDER BAY FUNDING LLC	88602TMF7	0.130000	12/15/2020	.130029	30,000,000.00	29,998,483.34	29,993,391.67	5,091.67
114905	CHARIOT FUNDING LLC CP	15963TMF3	0.140000	12/15/2020	.140033	50,000,000.00	49,997,277.78	49,988,138.89	9,138.89
114912	AUTOBAHN FUNDING CO LLC	0527M0MF1	0.150000	12/15/2020	.150038	35,000,000.00	34,997,958.34	34,991,104.17	6,854.17
114917	JUPITER SEC COMPANY LLC	4820P2MF9	0.130000	12/15/2020	.130028	50,000,000.00	49,997,472.22	49,989,166.67	8,305.55
114979	CREDIT AGRICOLE CIB NY B	22533TMF0	0.130000	12/15/2020	.130025	50,000,000.00	49,997,472.22	49,990,430.56	7,041.66
115046	LA FAYETTE ASSET SEC LLC	50286LMF7	0.140000	12/15/2020	.140026	41,971,000.00	41,968,714.91	41,963,328.63	5,386.28
114661	CANCARA ASSET SEC LLC CP	13738JMG2	0.180000	12/16/2020	.180082	50,000,000.00	49,996,250.00	49,977,250.00	19,000.00
114662	CANCARA ASSET SEC LLC CP	13738JMG2	0.180000	12/16/2020	.180082	8,750,000.00	8,749,343.75	8,746,018.75	3,325.00
114731	THUNDER BAY FUNDING LLC	88602TMG5	0.140000	12/16/2020	.140045	50,000,000.00	49,997,083.33	49,983,861.11	13,222.22
114751	TOYOTA MOTOR CREDIT CORP	89233GMG8	0.150000	12/16/2020	.150052	50,000,000.00	49,996,875.00	49,982,708.33	14,166.67
114936	CANADIAN IMP BK OF COMME	13608AMG8	0.120000	12/16/2020	.120023	50,000,000.00	49,997,500.00	49,990,333.33	7,166.67
114995	CREDIT AGRICOLE CIB NY B	22533TMG8	0.115000	12/16/2020	.115019	50,000,000.00	49,997,604.17	49,991,854.17	5,750.00
115103	LA FAYETTE ASSET SEC LLC	50286LMG5	0.120000	12/16/2020	.120016	26,001,000.00	25,999,699.95	25,997,533.20	2,166.75
115108	LA FAYETTE ASSET SEC LLC	50286LMG5	0.120000	12/16/2020	.120015	24,000,000.00	23,998,800.00	23,997,040.00	1,760.00
115178	REGENCY MARKETS NO. 1 LL	7588R0MG9	0.150000	12/16/2020	.150019	50,000,000.00	49,996,875.00	49,993,750.00	3,125.00
115295	ATLANTIC ASSET SEC LLC C	04821TMG7	0.120000	12/16/2020	.120008	50,000,000.00	49,997,500.00	49,996,500.00	1,000.00
114679	CANCARA ASSET SEC LLC CP	13738JMH0	0.180000	12/17/2020	.180082	40,000,000.00	39,996,800.00	39,981,800.00	15,000.00
114865	OLD LINE FUNDING LLC CP	67983TMH6	0.120000	12/17/2020	.120028	25,000,000.00	24,998,666.67	24,994,166.67	4,500.00
114955	CHARIOT FUNDING LLC CP	15963TMH9	0.130000	12/17/2020	.130027	50,000,000.00	49,997,111.11	49,989,708.33	7,402.78
114977	CHARIOT FUNDING LLC CP	15963TMH9	0.130000	12/17/2020	.130026	24,500,000.00	24,498,584.45	24,495,134.03	3,450.42
115247	THUNDER BAY FUNDING LLC	88602TMH3	0.130000	12/17/2020	.130011	30,007,000.00	30,005,266.26	30,004,399.39	866.87
115310	CANADIAN IMP BK OF COMME	13608AMH6	0.100000	12/17/2020	.100005	50,000,000.00	49,997,777.78	49,997,638.89	138.89



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114676	CANCARA ASSET SEC LLC CP	13738JMJ6	0.170000	12/18/2020	.170074	45,000,000.00	44,996,387.50	44,980,450.00	15,937.50
114691	CANCARA ASSET SEC LLC CP	13738JMJ6	0.170000	12/18/2020	.170073	50,000,000.00	49,995,986.11	49,978,513.89	17,472.22
114692	CANCARA ASSET SEC LLC CP	13738JMJ6	0.170000	12/18/2020	.170073	50,000,000.00	49,995,986.11	49,978,513.89	17,472.22
114693	CANCARA ASSET SEC LLC CP	13738JMJ6	0.170000	12/18/2020	.170072	2,000,000.00	1,999,839.45	1,999,140.56	698.89
114697	CANADIAN IMP BK OF COMME	13608AMJ2	0.140000	12/18/2020	.140050	50,000,000.00	49,996,694.45	49,982,305.56	14,388.89
114705	TOYOTA MOTOR CREDIT CORP	89233GMJ2	0.140000	12/18/2020	.140048	50,000,000.00	49,996,694.44	49,982,888.89	13,805.55
114706	TOYOTA MOTOR CREDIT CORP	89233GMJ2	0.140000	12/18/2020	.140048	50,000,000.00	49,996,694.44	49,982,888.89	13,805.55
115061	SHEFFIELD RECEIVABLES CO	82124LMJ8	0.150000	12/18/2020	.150031	50,000,000.00	49,996,458.34	49,989,791.67	6,666.67
115062	CREDIT AGRICOLE CIB NY B	22533TMJ2	0.120000	12/18/2020	.120020	50,000,000.00	49,997,166.66	49,991,833.33	5,333.33
115096	LA FAYETTE ASSET SEC LLC	50286LMJ9	0.130000	12/18/2020	.130020	50,000,000.00	49,996,930.56	49,992,236.11	4,694.45
115104	AUTOBAHN FUNDING CO LLC	0527M0MJ3	0.130000	12/18/2020	.130020	50,000,000.00	49,996,930.56	49,992,416.67	4,513.89
115105	AUTOBAHN FUNDING CO LLC	0527M0MJ3	0.130000	12/18/2020	.130019	5,000,000.00	4,999,693.06	4,999,241.67	451.39
115112	AUTOBAHN FUNDING CO LLC	0527M0MJ3	0.120000	12/18/2020	.120016	50,000,000.00	49,997,166.67	49,993,500.00	3,666.67
115113	AUTOBAHN FUNDING CO LLC	0527M0MJ3	0.120000	12/18/2020	.120016	5,000,000.00	4,999,716.67	4,999,350.00	366.67
115181	CHARIOT FUNDING LLC CP	15963TMJ5	0.170000	12/18/2020	.170026	50,000,000.00	49,995,986.11	49,992,444.44	3,541.67
115194	CHARIOT FUNDING LLC CP	15963TMJ5	0.160000	12/18/2020	.160022	50,000,000.00	49,996,222.22	49,993,111.11	3,111.11
115311	CANADIAN IMP BK OF COMME	13608AMJ2	0.100000	12/18/2020	.100005	50,000,000.00	49,997,638.89	49,997,500.00	138.89
114700	CANCARA ASSET SEC LLC CP	13738JMM9	0.170000	12/21/2020	.170073	50,000,000.00	49,995,277.78	49,978,513.89	16,763.89
114701	CANCARA ASSET SEC LLC CP	13738JMM9	0.170000	12/21/2020	.170073	22,500,000.00	22,497,875.00	22,490,331.25	7,543.75
114726	CANADIAN IMP BK OF COMME	13608AMM5	0.140000	12/21/2020	.140049	50,000,000.00	49,996,111.11	49,982,500.00	13,611.11
114728	TOYOTA MOTOR CREDIT CORP	89233GMM5	0.150000	12/21/2020	.150056	50,000,000.00	49,995,833.33	49,981,458.33	14,375.00
114729	TOYOTA MOTOR CREDIT CORP	89233GMM5	0.150000	12/21/2020	.150056	50,000,000.00	49,995,833.33	49,981,458.33	14,375.00
115212	REGENCY MARKETS NO. 1 LL	7588R0MM6	0.160000	12/21/2020	.160023	50,000,000.00	49,995,555.56	49,992,888.89	2,666.67
115240	CHARIOT FUNDING LLC CP	15963TMM8	0.160000	12/21/2020	.160020	50,000,000.00	49,995,555.56	49,993,777.78	1,777.78
115241	CHARIOT FUNDING LLC CP	15963TMM8	0.160000	12/21/2020	.160020	50,000,000.00	49,995,555.56	49,993,777.78	1,777.78
115154	AUTOBAHN FUNDING CO LLC	0527M0MP9	0.130000	12/23/2020	.130019	50,000,000.00	49,996,027.78	49,992,597.22	3,430.56
115155	AUTOBAHN FUNDING CO LLC	0527M0MP9	0.130000	12/23/2020	.130019	20,000,000.00	19,998,411.11	19,997,038.89	1,372.22
115269	ATLANTIC ASSET SEC LLC C	04821TMP7	0.130000	12/23/2020	.130014	50,000,000.00	49,996,027.78	49,994,763.89	1,263.89
114976	CREDIT AGRICOLE CIB NY B	22533TMQ6	0.120000	12/24/2020	.120025	50,000,000.00	49,996,166.67	49,989,666.67	6,500.00
115215	CANADIAN IMP BK OF COMME	13608AMQ6	0.130000	12/24/2020	.130016	50,000,000.00	49,995,847.23	49,993,680.56	2,166.67
114982	OLD LINE FUNDING LLC CP	67983TMU7	0.130000	12/28/2020	.130030	50,000,000.00	49,995,125.00	49,988,625.00	6,500.00
115012	CREDIT AGRICOLE CIB NY B	22533TMU7	0.120000	12/28/2020	.120025	50,000,000.00	49,995,500.00	49,989,666.67	5,833.33
115231	CANADIAN IMP BK OF COMME	13608AMW3	0.130000	12/30/2020	.130019	50,000,000.00	49,994,763.89	49,992,777.78	1,986.11
115327	ATLANTIC ASSET SEC LLC C	04821TMW2	0.110000	12/30/2020	.110010	31,633,000.00	31,630,196.96	31,630,196.96	0.00



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Inv. No.	Description	CUSIP	Interest Rate	Maturity Date	Yield at Purchase	Par Value	Amortized Cost	Historical Cost	Accumulated Amort/Accr
115350	ATLANTIC ASSET SEC LLC C	04821TMW2	0.120000	12/30/2020	.120011	21,055,000.00	21,053,034.87	21,053,034.87	0.00
115351	LA FAYETTE ASSET SEC LLC	50286LMW0	0.130000	12/30/2020	.130013	22,843,000.00	22,840,690.32	22,840,690.32	0.00
114965	CREDIT AGRICOLE CIB NY B	22533TMX1	0.110000	12/31/2020	.110023	50,000,000.00	49,995,416.67	49,989,305.56	6,111.11
114978	NATIXIS NY BRANCH CP	63873JMX5	0.140000	12/31/2020	.140038	50,000,000.00	49,994,166.67	49,986,583.33	7,583.34
115114	SHEFFIELD RECEIVABLES CO	82124LMX7	0.140000	12/31/2020	.140028	50,000,000.00	49,994,166.67	49,989,888.89	4,277.78
115177	SHEFFIELD RECEIVABLES CO	82124LMX7	0.150000	12/31/2020	.150028	50,000,000.00	49,993,750.00	49,990,625.00	3,125.00
115296	CREDIT AGRICOLE CIB NY B	22533TMX1	0.080000	12/31/2020	.080006	50,000,000.00	49,996,666.67	49,996,000.00	666.67
114833	TOYOTA MOTOR CREDIT CORP	89233GN44	0.160000	01/04/2021	.160064	50,000,000.00	49,992,444.45	49,980,000.00	12,444.45
114874	CAFCO LLC CP	1247P2N42	0.160000	01/04/2021	.160062	50,000,000.00	49,992,444.45	49,980,666.67	11,777.78
114883	CIESCO LLC CP	17177LN42	0.140000	01/04/2021	.140045	50,000,000.00	49,993,388.89	49,983,861.11	9,527.78
115034	NATIXIS NY BRANCH CP	63873JN48	0.140000	01/04/2021	.140037	50,000,000.00	49,993,388.89	49,986,777.78	6,611.11
115035	NATIXIS NY BRANCH CP	63873JN48	0.140000	01/04/2021	.140037	50,000,000.00	49,993,388.89	49,986,777.78	6,611.11
115191	TORONTO DOMINION BANK CP	89119AN46	0.130000	01/04/2021	.130023	50,000,000.00	49,993,861.11	49,991,333.33	2,527.78
115192	ATLANTIC ASSET SEC LLC C	04821TN43	0.130000	01/04/2021	.130022	25,000,000.00	24,996,930.56	24,995,666.67	1,263.89
115193	SHEFFIELD RECEIVABLES CO	82124LN40	0.140000	01/04/2021	.140026	50,000,000.00	49,993,388.89	49,990,666.67	2,722.22
115270	ATLANTIC ASSET SEC LLC C	04821TN43	0.130000	01/04/2021	.130019	50,000,000.00	49,993,861.11	49,992,597.22	1,263.89
115271	ATLANTIC ASSET SEC LLC C	04821TN43	0.130000	01/04/2021	.130019	27,758,000.00	27,754,591.93	27,753,890.27	701.66
115312	LA FAYETTE ASSET SEC LLC	50286LN41	0.150000	01/04/2021	.150022	30,000,000.00	29,995,750.00	29,995,625.00	125.00
115313	LA FAYETTE ASSET SEC LLC	50286LN41	0.150000	01/04/2021	.150022	21,000,000.00	20,997,025.00	20,996,937.50	87.50
114828	LA FAYETTE ASSET SEC LLC	50286LN58	0.160000	01/05/2021	.160065	50,000,000.00	49,992,222.22	49,979,777.78	12,444.44
114861	CAFCO LLC CP	1247P2N59	0.140000	01/05/2021	.140049	50,000,000.00	49,993,194.44	49,982,694.44	10,500.00
114863	CAFCO LLC CP	1247P2N59	0.120000	01/05/2021	.120036	50,000,000.00	49,994,166.67	49,985,166.67	9,000.00
115111	THUNDER BAY FUNDING LLC	88602TN58	0.130000	01/05/2021	.130027	40,012,000.00	40,006,942.93	40,003,764.20	3,178.73
115207	SHEFFIELD RECEIVABLES CO	82124LN57	0.150000	01/05/2021	.150030	50,000,000.00	49,992,708.33	49,990,000.00	2,708.33
115323	AUTOBAHN FUNDING CO LLC	0527M0N52	0.130000	01/05/2021	.130017	30,000,000.00	29,996,208.33	29,996,208.33	0.00
115097	NATIXIS NY BRANCH CP	63873JN63	0.140000	01/06/2021	.140034	50,000,000.00	49,993,000.00	49,987,944.44	5,055.56
115098	NATIXIS NY BRANCH CP	63873JN63	0.140000	01/06/2021	.140034	50,000,000.00	49,993,000.00	49,987,944.44	5,055.56
115161	JUPITER SEC COMPANY LLC	4820P2N68	0.190000	01/06/2021	.190054	50,000,000.00	49,990,500.00	49,985,750.00	4,750.00
114853	OLD LINE FUNDING LLC CP	67983TN77	0.150000	01/07/2021	.150057	50,000,000.00	49,992,291.67	49,981,041.67	11,250.00
115095	MONT BLANC CAPITAL CORP	6117P4N71	0.180000	01/07/2021	.180057	50,000,000.00	49,990,750.00	49,984,250.00	6,500.00
115166	NATIXIS NY BRANCH CP	63873JN71	0.120000	01/07/2021	.120022	50,000,000.00	49,993,833.33	49,990,833.33	3,000.00
115167	NATIXIS NY BRANCH CP	63873JN71	0.120000	01/07/2021	.120022	50,000,000.00	49,993,833.33	49,990,833.33	3,000.00
115213	SHEFFIELD RECEIVABLES CO	82124LN73	0.160000	01/07/2021	.160035	50,000,000.00	49,991,777.78	49,989,111.11	2,666.67
114804	MONT BLANC CAPITAL CORP	6117P4N89	0.170000	01/08/2021	.170080	19,901,000.00	19,897,428.88	19,891,696.28	5,732.60



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114810	CRC FUNDING LLC CP	12619TN83	0.150000	01/08/2021	.150061	50,000,000.00	49,992,083.33	49,979,583.33	12,500.00
114813	CAFCO LLC CP	1247P2N83	0.150000	01/08/2021	.150061	50,000,000.00	49,992,083.33	49,979,583.33	12,500.00
115110	JUPITER SEC COMPANY LLC	4820P2N84	0.150000	01/08/2021	.150038	50,000,000.00	49,992,083.33	49,987,500.00	4,583.33
115120	CHARIOT FUNDING LLC CP	15963TN88	0.160000	01/08/2021	.160042	50,000,000.00	49,991,555.56	49,986,888.89	4,666.67
115121	CHARIOT FUNDING LLC CP	15963TN88	0.160000	01/08/2021	.160042	50,000,000.00	49,991,555.56	49,986,888.89	4,666.67
115348	REGENCY MARKETS NO. 1 LL	7588R0N86	0.170000	01/08/2021	.170030	50,000,000.00	49,991,263.89	49,991,263.89	0.00
115352	REGENCY MARKETS NO. 1 LL	7588R0N86	0.175000	01/08/2021	.175032	50,000,000.00	49,991,006.94	49,991,006.94	0.00
114704	CANCARA ASSET SEC LLC CP	13738JNB2	0.190000	01/11/2021	.190112	43,000,000.00	42,990,695.28	42,974,582.22	16,113.06
115140	JUPITER SEC COMPANY LLC	4820P2NB7	0.160000	01/11/2021	.160044	50,000,000.00	49,990,888.89	49,986,222.22	4,666.67
115159	THUNDER BAY FUNDING LLC	88602TNB5	0.130000	01/11/2021	.130028	50,000,000.00	49,992,597.22	49,989,347.22	3,250.00
115160	THUNDER BAY FUNDING LLC	88602TNB5	0.130000	01/11/2021	.130028	12,000,000.00	11,998,223.33	11,997,443.33	780.00
115180	ATLANTIC ASSET SEC LLC C	04821TNB7	0.160000	01/11/2021	.160040	25,000,000.00	24,995,444.45	24,993,777.78	1,666.67
115225	MONT BLANC CAPITAL CORP	6117P4NB2	0.180000	01/11/2021	.180047	50,000,000.00	49,989,750.00	49,987,000.00	2,750.00
115249	MONT BLANC CAPITAL CORP	6117P4NB2	0.180000	01/11/2021	.180044	20,511,000.00	20,506,795.25	20,505,974.81	820.44
114812	CRC FUNDING LLC CP	12619TNC4	0.160000	01/12/2021	.160073	50,000,000.00	49,990,666.67	49,977,333.33	13,333.34
114827	CRC FUNDING LLC CP	12619TNC4	0.160000	01/12/2021	.160070	50,000,000.00	49,990,666.67	49,978,222.22	12,444.45
114895	CAFCO LLC CP	1247P2NC4	0.160000	01/12/2021	.160064	50,000,000.00	49,990,666.67	49,980,000.00	10,666.67
115162	CHARIOT FUNDING LLC CP	15963TNC9	0.180000	01/12/2021	.180054	50,000,000.00	49,989,500.00	49,985,000.00	4,500.00
114739	MONT BLANC CAPITAL CORP	6117P4ND8	0.200000	01/13/2021	.200123	34,156,000.00	34,147,840.51	34,134,937.13	12,903.38
114803	CANCARA ASSET SEC LLC CP	13738JND8	0.180000	01/13/2021	.180094	39,000,000.00	38,991,615.00	38,979,720.00	11,895.00
115009	OLD LINE FUNDING LLC CP	67983TND4	0.150000	01/13/2021	.150049	50,000,000.00	49,991,041.67	49,983,750.00	7,291.67
115156	NATIXIS NY BRANCH CP	63873JND8	0.140000	01/13/2021	.140034	50,000,000.00	49,991,638.89	49,987,944.44	3,694.45
115164	THUNDER BAY FUNDING LLC	88602TND1	0.130000	01/13/2021	.130029	50,000,000.00	49,992,236.11	49,988,986.11	3,250.00
115165	AUTOBAHN FUNDING CO LLC	0527M0ND5	0.140000	01/13/2021	.140033	25,000,000.00	24,995,819.44	24,994,069.44	1,750.00
115179	CHARIOT FUNDING LLC CP	15963TND7	0.180000	01/13/2021	.180052	47,050,000.00	47,039,884.25	47,036,355.50	3,528.75
115186	MONT BLANC CAPITAL CORP	6117P4ND8	0.200000	01/13/2021	.200063	41,439,000.00	41,429,100.68	41,425,877.65	3,223.03
114836	CAFCO LLC CP	1247P2NE0	0.150000	01/14/2021	.150063	50,000,000.00	49,990,833.34	49,979,166.67	11,666.67
114994	OLD LINE FUNDING LLC CP	67983TNE2	0.150000	01/14/2021	.150050	50,000,000.00	49,990,833.33	49,983,333.33	7,500.00
115063	OLD LINE FUNDING LLC CP	67983TNE2	0.140000	01/14/2021	.140041	50,000,000.00	49,991,444.44	49,985,222.22	6,222.22
115219	SHEFFIELD RECEIVABLES CO	82124LNF5	0.140000	01/15/2021	.140031	50,000,000.00	49,991,250.00	49,988,916.67	2,333.33
115229	SHEFFIELD RECEIVABLES CO	82124LNF5	0.150000	01/15/2021	.150035	50,000,000.00	49,990,625.00	49,988,333.33	2,291.67
115294	AUTOBAHN FUNDING CO LLC	0527M0NF0	0.150000	01/15/2021	.150032	50,000,000.00	49,990,625.00	49,989,375.00	1,250.00
115322	JUPITER SEC COMPANY LLC	4820P2NF8	0.170000	01/15/2021	.170036	50,000,000.00	49,989,375.00	49,989,375.00	0.00
115326	TORONTO DOMINION BANK CP	89119ANF1	0.110000	01/15/2021	.110015	50,000,000.00	49,993,125.00	49,993,125.00	0.00



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115347	SHEFFIELD RECEIVABLES CO	82124LNF5	0.160000	01/15/2021	.160031	50,000,000.00	49,990,222.22	49,990,222.22	0.00
115102	OLD LINE FUNDING LLC CP	67983TNK8	0.140000	01/19/2021	.140040	50,000,000.00	49,990,472.22	49,985,611.11	4,861.11
115208	SHEFFIELD RECEIVABLES CO	82124LNK4	0.160000	01/19/2021	.160044	50,000,000.00	49,989,111.11	49,986,222.22	2,888.89
115209	TORONTO DOMINION BANK CP	89119ANK0	0.160000	01/19/2021	.160044	31,569,000.00	31,562,124.98	31,560,300.99	1,823.99
115227	JUPITER SEC COMPANY LLC	4820P2NK7	0.200000	01/19/2021	.200067	50,000,000.00	49,986,388.89	49,983,333.33	3,055.56
115228	JUPITER SEC COMPANY LLC	4820P2NK7	0.200000	01/19/2021	.200067	50,000,000.00	49,986,388.89	49,983,333.33	3,055.56
115293	AUTOBAHN FUNDING CO LLC	0527M0NK9	0.150000	01/19/2021	.150034	50,000,000.00	49,989,791.67	49,988,541.67	1,250.00
115308	JUPITER SEC COMPANY LLC	4820P2NK7	0.170000	01/19/2021	.170040	50,000,000.00	49,988,430.55	49,988,194.44	236.11
114786	MONT BLANC CAPITAL CORP	6117P4NL0	0.180000	01/20/2021	.180102	40,848,000.00	40,837,788.00	40,824,920.88	12,867.12
114885	CRC FUNDING LLC CP	12619TNL4	0.165000	01/20/2021	.165075	50,000,000.00	49,988,541.67	49,977,312.50	11,229.17
114934	CRC FUNDING LLC CP	12619TNL4	0.160000	01/20/2021	.160066	50,000,000.00	49,988,888.89	49,979,333.33	9,555.56
115032	TOYOTA MOTOR CREDIT CORP	89233GNL6	0.130000	01/20/2021	.130039	50,000,000.00	49,990,972.22	49,984,833.33	6,138.89
115033	TOYOTA MOTOR CREDIT CORP	89233GNL6	0.130000	01/20/2021	.130039	50,000,000.00	49,990,972.22	49,984,833.33	6,138.89
115071	OLD LINE FUNDING LLC CP	67983TNL6	0.150000	01/20/2021	.150049	25,000,000.00	24,994,791.66	24,991,770.83	3,020.83
115157	OLD LINE FUNDING LLC CP	67983TNL6	0.140000	01/20/2021	.140038	48,800,000.00	48,790,511.11	48,786,905.33	3,605.78
115190	NATIXIS NY BRANCH CP	63873JNL0	0.140000	01/20/2021	.140035	50,000,000.00	49,990,277.78	49,987,555.56	2,722.22
115204	OLD LINE FUNDING LLC CP	67983TNL6	0.160000	01/20/2021	.160044	50,000,000.00	49,988,888.89	49,986,222.22	2,666.67
115205	OLD LINE FUNDING LLC CP	67983TNL6	0.160000	01/20/2021	.160044	50,000,000.00	49,988,888.89	49,986,222.22	2,666.67
115206	OLD LINE FUNDING LLC CP	67983TNL6	0.160000	01/20/2021	.160045	25,000,000.00	24,994,444.44	24,993,000.00	1,444.44
115211	CHARIOT FUNDING LLC CP	15963TNL9	0.180000	01/20/2021	.180056	50,000,000.00	49,987,500.00	49,984,500.00	3,000.00
115214	AUTOBAHN FUNDING CO LLC	0527M0NL7	0.150000	01/20/2021	.150039	30,000,000.00	29,993,750.00	29,992,250.00	1,500.00
115216	ATLANTIC ASSET SEC LLC C	04821TNL5	0.150000	01/20/2021	.150039	50,000,000.00	49,989,583.33	49,987,083.33	2,500.00
115232	TORONTO DOMINION BANK CP	89119ANL8	0.170000	01/20/2021	.170049	50,000,000.00	49,988,194.44	49,985,597.22	2,597.22
115233	TORONTO DOMINION BANK CP	89119ANL8	0.170000	01/20/2021	.170049	50,000,000.00	49,988,194.44	49,985,597.22	2,597.22
115248	AUTOBAHN FUNDING CO LLC	0527M0NL7	0.150000	01/20/2021	.150036	50,000,000.00	49,989,583.34	49,987,916.67	1,666.67
115307	THUNDER BAY FUNDING LLC	88602TNL3	0.160000	01/20/2021	.160036	40,000,000.00	39,991,111.11	39,990,933.33	177.78
114900	CRC FUNDING LLC CP	12619TNM2	0.160000	01/21/2021	.160070	50,000,000.00	49,988,666.67	49,978,222.22	10,444.45
114930	CAFCO LLC CP	1247P2NM2	0.150000	01/21/2021	.150059	50,000,000.00	49,989,375.00	49,980,416.67	8,958.33
114938	CAFCO LLC CP	1247P2NM2	0.160000	01/21/2021	.160067	19,361,000.00	19,356,611.51	19,352,911.40	3,700.11
114957	CAFCO LLC CP	1247P2NM2	0.150000	01/21/2021	.150058	13,332,000.00	13,329,166.95	13,326,889.40	2,277.55
114963	CIESCO LLC CP	17177LNM2	0.150000	01/21/2021	.150057	50,000,000.00	49,989,375.00	49,981,041.67	8,333.33
114964	CIESCO LLC CP	17177LNM2	0.150000	01/21/2021	.150057	5,000,000.00	4,998,937.50	4,998,104.17	833.33
115217	ATLANTIC ASSET SEC LLC C	04821TNM3	0.150000	01/21/2021	.150039	50,000,000.00	49,989,375.00	49,986,875.00	2,500.00
115273	ATLANTIC ASSET SEC LLC C	04821TNM3	0.150000	01/21/2021	.150036	50,000,000.00	49,989,375.00	49,987,916.67	1,458.33



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115321	JUPITER SEC COMPANY LLC	4820P2NM3	0.170000	01/21/2021	.170041	40,000,000.00	39,990,366.67	39,990,366.67	0.00
114962	CRC FUNDING LLC CP	12619TNN0	0.170000	01/22/2021	.170074	50,000,000.00	49,987,722.22	49,978,277.78	9,444.44
115189	TOYOTA MOTOR CREDIT CORP	89233GNN2	0.120000	01/22/2021	.120026	50,000,000.00	49,991,333.33	49,989,000.00	2,333.33
115252	JUPITER SEC COMPANY LLC	4820P2NN1	0.190000	01/22/2021	.190059	50,000,000.00	49,986,277.78	49,984,430.56	1,847.22
115253	JUPITER SEC COMPANY LLC	4820P2NN1	0.190000	01/22/2021	.190059	50,000,000.00	49,986,277.78	49,984,430.56	1,847.22
115268	CHARIOT FUNDING LLC CP	15963TNN5	0.200000	01/22/2021	.200066	21,500,000.00	21,493,788.89	21,492,952.78	836.11
114980	CAFCO LLC CP	1247P2NR1	0.150000	01/25/2021	.150059	36,000,000.00	35,991,750.00	35,985,900.00	5,850.00
115265	AUTOBAHN FUNDING CO LLC	0527M0NR4	0.150000	01/25/2021	.150039	50,000,000.00	49,988,541.66	49,987,083.33	1,458.33
114766	OLD LINE FUNDING LLC CP	67983TNS1	0.160000	01/26/2021	.160088	40,000,000.00	39,990,044.44	39,978,133.33	11,911.11
114966	CAFCO LLC CP	1247P2NS9	0.160000	01/26/2021	.160068	35,351,000.00	35,342,201.53	35,335,916.91	6,284.62
114989	CRC FUNDING LLC CP	12619TNS9	0.160000	01/26/2021	.160065	50,000,000.00	49,987,555.56	49,979,555.56	8,000.00
115266	CHARIOT FUNDING LLC CP	15963TNS4	0.200000	01/26/2021	.200070	50,000,000.00	49,984,444.44	49,982,500.00	1,944.44
115267	CHARIOT FUNDING LLC CP	15963TNS4	0.200000	01/26/2021	.200070	15,000,000.00	14,995,333.33	14,994,750.00	583.33
115306	OLD LINE FUNDING LLC CP	67983TNS1	0.160000	01/26/2021	.160040	41,014,000.00	41,003,792.07	41,003,609.79	182.28
115280	CHARIOT FUNDING LLC CP	15963TNT2	0.200000	01/27/2021	.200070	50,000,000.00	49,984,166.67	49,982,500.00	1,666.67
115281	CHARIOT FUNDING LLC CP	15963TNT2	0.200000	01/27/2021	.200070	50,000,000.00	49,984,166.67	49,982,500.00	1,666.67
115250	CHARIOT FUNDING LLC CP	15963TNU9	0.200000	01/28/2021	.200072	50,000,000.00	49,983,888.88	49,981,944.44	1,944.44
115251	CHARIOT FUNDING LLC CP	15963TNU9	0.200000	01/28/2021	.200072	50,000,000.00	49,983,888.88	49,981,944.44	1,944.44
115274	TORONTO DOMINION BANK CP	89119ANU8	0.170000	01/28/2021	.170052	50,000,000.00	49,986,305.56	49,984,652.78	1,652.78
115325	OLD LINE FUNDING LLC CP	67983TNU6	0.160000	01/28/2021	.160041	50,000,000.00	49,987,111.11	49,987,111.11	0.00
114785	CANCARA ASSET SEC LLC CP	13738JNV8	0.180000	01/29/2021	.180110	25,500,000.00	25,492,477.50	25,484,445.00	8,032.50
115291	JUPITER SEC COMPANY LLC	4820P2NV3	0.200000	01/29/2021	.200072	50,000,000.00	49,983,611.11	49,981,944.44	1,666.67
115292	JUPITER SEC COMPANY LLC	4820P2NV3	0.200000	01/29/2021	.200072	50,000,000.00	49,983,611.11	49,981,944.44	1,666.67
115324	OLD LINE FUNDING LLC CP	67983TNV4	0.170000	01/29/2021	.170047	25,000,000.00	24,993,034.72	24,993,034.72	0.00
114822	MONT BLANC CAPITAL CORP	6117P4P12	0.200000	02/01/2021	.200132	50,000,000.00	49,982,777.77	49,966,944.44	15,833.33
115245	THUNDER BAY FUNDING LLC	88602TP15	0.160000	02/01/2021	.160050	50,000,000.00	49,986,222.22	49,984,444.44	1,777.78
115349	TOYOTA MOTOR CREDIT CORP	89233GP18	0.120000	02/01/2021	.120024	50,000,000.00	49,989,833.33	49,989,833.33	0.00
115183	OLD LINE FUNDING LLC CP	67983TP34	0.170000	02/03/2021	.170063	48,000,000.00	47,985,493.33	47,982,093.33	3,400.00
115255	SHEFFIELD RECEIVABLES CO	82124LP30	0.210000	02/03/2021	.210088	41,900,000.00	41,884,357.33	41,882,402.00	1,955.33
115226	MONT BLANC CAPITAL CORP	6117P4P46	0.190000	02/04/2021	.190076	40,000,000.00	39,986,277.78	39,983,955.56	2,322.22
114840	MONT BLANC CAPITAL CORP	6117P4P53	0.200000	02/05/2021	.200135	43,184,000.00	43,168,165.87	43,154,970.76	13,195.11
115073	CRC FUNDING LLC CP	12619TP57	0.160000	02/05/2021	.160068	50,000,000.00	49,985,333.33	49,978,888.89	6,444.44
115088	CIESCO LLC CP	17177LP57	0.160000	02/05/2021	.160066	30,000,000.00	29,991,200.00	29,987,600.00	3,600.00
115118	TOYOTA MOTOR CREDIT CORP	89233GP59	0.120000	02/05/2021	.120035	50,000,000.00	49,989,000.00	49,985,500.00	3,500.00



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115119	TOYOTA MOTOR CREDIT CORP	89233GP59	0.120000	02/05/2021	.120035	50,000,000.00	49,989,000.00	49,985,500.00	3,500.00
115074	CRC FUNDING LLC CP	12619TP81	0.170000	02/08/2021	.170079	50,000,000.00	49,983,708.33	49,976,861.11	6,847.22
114877	MONT BLANC CAPITAL CORP	6117P4PA2	0.190000	02/10/2021	.190124	25,000,000.00	24,990,631.94	24,983,638.89	6,993.05
114888	MONT BLANC CAPITAL CORP	6117P4PA2	0.190000	02/10/2021	.190120	40,965,000.00	40,949,649.50	40,939,055.50	10,594.00
115142	CAFCO LLC CP	1247P2PA6	0.170000	02/10/2021	.170074	50,000,000.00	49,983,236.11	49,978,277.78	4,958.33
115143	CAFCO LLC CP	1247P2PA6	0.170000	02/10/2021	.170074	2,392,000.00	2,391,198.02	2,390,960.81	237.21
115188	MONT BLANC CAPITAL CORP	6117P4PA2	0.200000	02/10/2021	.200094	41,591,000.00	41,574,594.66	41,571,359.81	3,234.85
115309	OLD LINE FUNDING LLC CP	67983TPA8	0.170000	02/10/2021	.170058	30,000,000.00	29,989,941.67	29,989,800.00	141.67
115137	CAFCO LLC CP	1247P2PB4	0.170000	02/11/2021	.170075	50,000,000.00	49,983,000.00	49,978,041.67	4,958.33
115168	CIESCO LLC CP	17177LPB4	0.170000	02/11/2021	.170072	19,874,000.00	19,867,242.84	19,865,553.55	1,689.29
115182	CIESCO LLC CP	17177LPB4	0.160000	02/11/2021	.160062	50,000,000.00	49,984,000.00	49,980,666.67	3,333.33
115218	CIESCO LLC CP	17177LPB4	0.150000	02/11/2021	.150053	29,626,000.00	29,617,112.20	29,615,630.90	1,481.30
115230	OLD LINE FUNDING LLC CP	67983TPB6	0.170000	02/11/2021	.170067	40,000,000.00	39,986,400.00	39,984,322.22	2,077.78
114896	LA FAYETTE ASSET SEC LLC	50286LPC1	0.180000	02/12/2021	.180109	25,000,000.00	24,990,875.00	24,984,875.00	6,000.00
115138	CIESCO LLC CP	17177LPC2	0.170000	02/12/2021	.170075	50,000,000.00	49,982,763.89	49,977,805.56	4,958.33
115139	CIESCO LLC CP	17177LPC2	0.170000	02/12/2021	.170076	30,000,000.00	29,989,658.33	29,986,683.33	2,975.00
115163	MONT BLANC CAPITAL CORP	6117P4PH7	0.200000	02/17/2021	.200107	41,080,000.00	41,062,198.67	41,058,090.67	4,108.00
114996	LA FAYETTE ASSET SEC LLC	50286LPN7	0.210000	02/22/2021	.210146	32,214,000.00	32,198,403.06	32,191,638.12	6,764.94
115090	MONT BLANC CAPITAL CORP	6117P4Q11	0.200000	03/01/2021	.200130	28,192,000.00	28,177,904.00	28,173,675.20	4,228.80
115353	NATIXIS NY BRANCH CP	63873JQ37	0.190000	03/03/2021	.190091	27,448,000.00	27,434,817.34	27,434,817.34	0.00
115220	MONT BLANC CAPITAL CORP	6117P4QA1	0.220000	03/10/2021	.220149	23,785,000.00	23,770,610.07	23,768,865.84	1,744.23
115272	MONT BLANC CAPITAL CORP	6117P4QA1	0.220000	03/10/2021	.220143	34,730,000.00	34,708,988.35	34,707,502.68	1,485.67
114748	CAFCO LLC CP	1247P2QB3	0.190000	03/11/2021	.190169	50,000,000.00	49,973,611.12	49,955,666.67	17,944.45
114753	CIESCO LLC CP	17177LQB3	0.190000	03/11/2021	.190169	43,000,000.00	42,977,305.55	42,961,873.33	15,432.22
115314	MONT BLANC CAPITAL CORP	6117P4QK9	0.210000	03/19/2021	.210134	20,809,000.00	20,795,890.33	20,795,768.94	121.39
Inv Type: 4200 CP-DISC-A/360						11,141,023,000.00	11,139,231,983.85	11,137,784,130.92	1,447,852.93
109674	TOYOTA MOTOR CREDIT CORP	89236TFQ3	3.050000	01/08/2021	3.081164	10,000,000.00	9,999,688.10	9,994,000.00	5,688.10
110109	JOHNSON & JOHNSON CO. CO	478160CD4	2.250000	03/03/2022	2.677697	22,500,000.00	22,385,061.38	22,224,600.00	160,461.38
Inv Type: 5090 CORP NT-Fxd-(S) 30/360						32,500,000.00	32,384,749.48	32,218,600.00	166,149.48
112997	JPM CHASE BK CO NOTE (CA	46632FRJ6	1.500000	02/28/2023	1.500000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
Inv Type: 5160 CORP BK NT-STEP%-(S) 30/360						50,000,000.00	50,000,000.00	50,000,000.00	0.00
112380	USTN 1.625	912828TY6	1.625000	11/15/2022	1.660487	50,000,000.00	49,966,164.92	49,949,200.00	16,964.92



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115286	USTN 0.875	91282CAV3	0.875000	11/15/2030	.875000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115287	USTN 0.875	91282CAV3	0.875000	11/15/2030	.875000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
Inv Type: 5820 US TREASURY NTS-(S) A/A						150,000,000.00	149,966,164.92	149,949,200.00	16,964.92
115195	UST BILL	9127963L1	0.082500	12/24/2020	.082507	50,000,000.00	49,997,364.59	49,995,760.42	1,604.17
115196	UST BILL	9127963L1	0.082500	12/24/2020	.082507	50,000,000.00	49,997,364.59	49,995,760.42	1,604.17
115197	UST BILL	912796TY5	0.080000	12/31/2020	.080008	50,000,000.00	49,996,666.67	49,995,111.11	1,555.56
115198	UST BILL	912796TY5	0.080000	12/31/2020	.080008	50,000,000.00	49,996,666.67	49,995,111.11	1,555.56
115258	UST BILL	9127964D8	0.065000	02/18/2021	.065010	50,000,000.00	49,992,868.05	49,992,145.83	722.22
115259	UST BILL	9127964D8	0.065000	02/18/2021	.065010	50,000,000.00	49,992,868.05	49,992,145.83	722.22
114588	UST BILL	9127964F3	0.110000	03/04/2021	.110061	50,000,000.00	49,985,791.66	49,972,194.44	13,597.22
114589	UST BILL	9127964F3	0.110000	03/04/2021	.110061	50,000,000.00	49,985,791.66	49,972,194.44	13,597.22
114590	UST BILL	9127964F3	0.110000	03/04/2021	.110061	50,000,000.00	49,985,791.66	49,972,194.44	13,597.22
114591	UST BILL	9127964F3	0.110000	03/04/2021	.110061	50,000,000.00	49,985,791.66	49,972,194.44	13,597.22
114592	UST BILL	9127964F3	0.110000	03/04/2021	.110061	50,000,000.00	49,985,791.66	49,972,194.44	13,597.22
115275	UST BILL	912796C72	0.085000	03/09/2021	.085021	50,000,000.00	49,988,430.56	49,987,604.17	826.39
115276	UST BILL	912796C72	0.085000	03/09/2021	.085021	50,000,000.00	49,988,430.56	49,987,604.17	826.39
113297	UST BILL	9127962F5	0.112500	03/25/2021	.112627	50,000,000.00	49,982,187.50	49,943,750.00	38,437.50
113298	UST BILL	9127962F5	0.112500	03/25/2021	.112627	50,000,000.00	49,982,187.50	49,943,750.00	38,437.50
113299	UST BILL	9127962F5	0.112500	03/25/2021	.112627	50,000,000.00	49,982,187.50	49,943,750.00	38,437.50
113300	UST BILL	9127962F5	0.112500	03/25/2021	.112627	50,000,000.00	49,982,187.50	49,943,750.00	38,437.50
114583	UST BILL	9127964B2	0.115000	08/12/2021	.115126	50,000,000.00	49,959,430.56	49,945,215.28	14,215.28
114584	UST BILL	9127964B2	0.115000	08/12/2021	.115126	50,000,000.00	49,959,430.56	49,945,215.28	14,215.28
114585	UST BILL	9127964B2	0.115000	08/12/2021	.115126	50,000,000.00	49,959,430.56	49,945,215.28	14,215.28
114586	UST BILL	9127964B2	0.115000	08/12/2021	.115126	50,000,000.00	49,959,430.56	49,945,215.28	14,215.28
114587	UST BILL	9127964B2	0.115000	08/12/2021	.115126	50,000,000.00	49,959,430.56	49,945,215.28	14,215.28
114866	UST BILL	9127964V8	0.120000	10/07/2021	.120146	50,000,000.00	49,948,333.33	49,939,333.33	9,000.00
114867	UST BILL	9127964V8	0.120000	10/07/2021	.120146	50,000,000.00	49,948,333.33	49,939,333.33	9,000.00
114868	UST BILL	9127964V8	0.120000	10/07/2021	.120146	50,000,000.00	49,948,333.33	49,939,333.33	9,000.00
114869	UST BILL	9127964V8	0.120000	10/07/2021	.120146	50,000,000.00	49,948,333.33	49,939,333.33	9,000.00
114870	UST BILL	9127964V8	0.120000	10/07/2021	.120146	50,000,000.00	49,948,333.33	49,939,333.33	9,000.00
114945	UST BILL	9127964V8	0.115000	10/07/2021	.115129	50,000,000.00	49,950,486.11	49,943,937.50	6,548.61
114946	UST BILL	9127964V8	0.115000	10/07/2021	.115129	50,000,000.00	49,950,486.11	49,943,937.50	6,548.61
114947	UST BILL	9127964V8	0.115000	10/07/2021	.115129	50,000,000.00	49,950,486.11	49,943,937.50	6,548.61



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114948	UST BILL	9127964V8	0.115000	10/07/2021	.115129	50,000,000.00	49,950,486.11	49,943,937.50	6,548.61
115038	UST BILL	9127964V8	0.115000	10/07/2021	.115127	50,000,000.00	49,950,486.12	49,945,055.56	5,430.56
115039	UST BILL	9127964V8	0.115000	10/07/2021	.115127	50,000,000.00	49,950,486.12	49,945,055.56	5,430.56
115040	UST BILL	9127964V8	0.115000	10/07/2021	.115127	50,000,000.00	49,950,486.12	49,945,055.56	5,430.56
115041	UST BILL	9127964V8	0.115000	10/07/2021	.115127	50,000,000.00	49,950,486.12	49,945,055.56	5,430.56
115042	UST BILL	9127964V8	0.115000	10/07/2021	.115127	50,000,000.00	49,950,486.12	49,945,055.56	5,430.56
115043	UST BILL	9127964V8	0.115000	10/07/2021	.115127	50,000,000.00	49,950,486.12	49,945,055.56	5,430.56
115144	UST BILL	9127964W6	0.117500	11/04/2021	.117638	50,000,000.00	49,944,840.27	49,941,413.19	3,427.08
115145	UST BILL	9127964W6	0.117500	11/04/2021	.117638	50,000,000.00	49,944,840.27	49,941,413.19	3,427.08
115146	UST BILL	9127964W6	0.117500	11/04/2021	.117638	50,000,000.00	49,944,840.27	49,941,413.19	3,427.08
115147	UST BILL	9127964W6	0.117500	11/04/2021	.117638	50,000,000.00	49,944,840.27	49,941,413.19	3,427.08
115148	UST BILL	9127964W6	0.117500	11/04/2021	.117638	50,000,000.00	49,944,840.27	49,941,413.19	3,427.08
115149	UST BILL	9127964W6	0.117500	11/04/2021	.117638	50,000,000.00	49,944,840.27	49,941,413.19	3,427.08
Inv Type: 5850 US TBILLS-DISC - A/360						2,150,000,000.00	2,148,521,090.27	2,148,094,520.81	426,569.46
113999	LACCAL BANS		0.659000	06/30/2022	.675000	5,000,000.00	5,000,000.00	5,000,000.00	0.00
Inv Type: 6000 LACCAL BANS-FR-(S) 30/360						5,000,000.00	5,000,000.00	5,000,000.00	0.00
113129	SAN JOSE CA REDEV AGY TA	798170AG1	2.958000	08/01/2024	1.060136	23,000,000.00	24,558,485.73	24,865,760.00	-307,274.27
Inv Type: 6090 CA MUNI BDS-Fxd-(S) 30/360						23,000,000.00	24,558,485.73	24,865,760.00	-307,274.27
114967	MUFG UNION BANK NA CD	62478U7A8	0.110000	12/18/2020	.110000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114968	MUFG UNION BANK NA CD	62478U7A8	0.110000	12/18/2020	.110000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115106	MUFG UNION BANK NA CD	62478U7C4	0.120000	01/04/2021	.120000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115199	MUFG UNION BANK NA CD	62478U7G5	0.120000	01/04/2021	.120000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
Inv Type: 6380 NEG CDS <=1YR-Fxd-(Mat) A/360						200,000,000.00	200,000,000.00	200,000,000.00	0.00
114990	CANADIAN IMP. BK OF COM	13606CJA3	0.120000	12/03/2020	.120000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114850	CANADIAN IMP. BK OF COM	13606CHM9	0.120000	12/04/2020	.120000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114622	BANK OF MONTREAL CHICAGO	06367BUD9	0.170000	12/07/2020	.170000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114959	CANADIAN IMP. BK OF COM	13606CJ47	0.120000	12/07/2020	.120000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115013	TORONTO DOMINION BANK NY	89114NUC7	0.110000	12/07/2020	.110000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114871	DNB BANK ASA NY CD	23341VW72	0.100000	12/08/2020	.100000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114657	NORDEA BANK ABP NY CD	65558TM77	0.150000	12/15/2020	.150000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114908	CREDIT AGRICOLE CIB NY C	22535CSY8	0.100000	12/15/2020	.100000	50,000,000.00	50,000,000.00	50,000,000.00	0.00



Custom Position Report

EXHIBIT 10

As Of Date: 12/02/2020

Run: 12/02/2020 11:58:12 AM

Reporting Currency: Local

LA County

Inv. No.	Description	CUSIP	Interest Rate	Maturity Date	Yield at Purchase	Par Value	Amortized Cost	Historical Cost	Accumulated Amort/Accr
114974	CANADIAN IMP. BK OF COM	13606CJ62	0.120000	12/15/2020	.120000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114668	BANK OF MONTREAL CHICAGO	06367BUY3	0.170000	12/18/2020	.170000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114669	BANK OF MONTREAL CHICAGO	06367BUY3	0.170000	12/18/2020	.170000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114711	SVENSKA HANDELSBANKEN NY	86959RKJ8	0.140000	12/18/2020	.140000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114730	CANADIAN IMP. BK OF COM	13606CGR9	0.150000	12/18/2020	.150000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114923	CREDIT AGRICOLE CIB NY C	22535CTA9	0.090000	12/18/2020	.090000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114939	DNB BANK ASA NY CD	23341VX55	0.090000	12/18/2020	.090000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114698	BANK OF MONTREAL CHICAGO	06367BVG1	0.170000	12/21/2020	.170000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114958	DNB BANK ASA NY CD	23341VX71	0.090000	12/21/2020	.090000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115221	CANADIAN IMP. BK OF COM	13606CK29	0.140000	12/28/2020	.140000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115234	CREDIT AGRICOLE CIB NY C	22535CTT8	0.090000	12/28/2020	.090000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115330	DNB BANK ASA NY CD	23341VZ61	0.080000	12/30/2020	.080000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115184	TORONTO DOMINION BANK NY	89114NV69	0.130000	12/31/2020	.130000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114880	SVENSKA HANDELSBANKEN NY	86959RKQ2	0.150000	01/04/2021	.150000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115171	TORONTO DOMINION BANK NY	89114NV36	0.150000	01/04/2021	.150000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115200	CANADIAN IMP. BK OF COM	13606CJX3	0.110000	01/04/2021	.110000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
114851	BANK OF MONTREAL CHICAGO	06367BXT1	0.180000	01/12/2021	.180000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115210	TORONTO DOMINION BANK NY	89114NVD4	0.170000	01/19/2021	.170000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115299	TORONTO DOMINION BANK NY	89114NW76	0.180000	01/28/2021	.180000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115044	SVENSKA HANDELSBANKEN NY	86959RKY5	0.150000	01/29/2021	.150000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115076	NORDEA BANK ABP NY CD	65558TS22	0.150000	02/01/2021	.150000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115329	TORONTO DOMINION BANK NY	89114NWC5	0.170000	02/04/2021	.170000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
112946	UBS AG STAMFORD CT CD	90275DKB5	1.620000	02/12/2021	1.620000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115235	NORDEA BANK ABP NY CD	65558TU37	0.150000	02/19/2021	.150000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115315	NORDEA BANK ABP NY CD	65558TU78	0.150000	03/01/2021	.150000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115328	NORDEA BANK ABP NY CD	65558TV28	0.150000	03/03/2021	.150000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115236	SVENSKA HANDELSBANKEN NY	86959RLK4	0.150000	03/05/2021	.150000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115297	AU & NZ BANKING GRP NY C	05252WRY1	0.150000	03/05/2021	.150000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115298	AU & NZ BANKING GRP NY C	05252WRY1	0.150000	03/05/2021	.150000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115354	CREDIT AGRICOLE CIB NY C	22535CUB5	0.180000	03/08/2021	.180000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115124	AU & NZ BANKING GRP NY C	05252WRW5	0.150000	03/15/2021	.150000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115125	AU & NZ BANKING GRP NY C	05252WRW5	0.150000	03/15/2021	.150000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115187	BARCLAYS BANK PLC NY CD	06742TVK9	0.150000	03/15/2021	.150000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115238	BARCLAYS BANK PLC NY CD	06742TVN3	0.150000	03/15/2021	.150000	50,000,000.00	50,000,000.00	50,000,000.00	0.00



Custom Position Report

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LA County

Inv. No.	Description	CUSIP	Interest Rate	Maturity Date	Yield at Purchase	Par Value	Amortized Cost	Historical Cost	Accumulated Amort/Accr
115239	BARCLAYS BANK PLC NY CD	06742TVN3	0.150000	03/15/2021	.150000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115077	AU & NZ BANKING GRP NY C	05252WRV7	0.150000	03/19/2021	.150000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115078	AU & NZ BANKING GRP NY C	05252WRV7	0.150000	03/19/2021	.150000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115246	BANK OF NOVA SCOTIA HOUS	06417MLW3	0.230000	06/21/2021	.230000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115152	CREDIT SUISSE NY CD	22549L2R5	0.270000	08/09/2021	.270000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
115153	CREDIT SUISSE NY CD	22549L2R5	0.270000	08/09/2021	.270000	50,000,000.00	50,000,000.00	50,000,000.00	0.00
Inv Type: 6430 YANKEE CDS-Fxd-(Mat) A/360						2,400,000,000.00	2,400,000,000.00	2,400,000,000.00	0.00
Fund: 1100 NTRD-PSI NON-TRADING						36,069,133,000.00	36,062,499,439.90	36,054,499,064.79	8,000,375.11
102351	USTN 1.125	912828S76	1.125000	07/31/2021	1.152632	50,000,000.00	49,991,116.46	49,933,593.75	57,522.71
Inv Type: 5820 US TREASURY NTS-(S) A/A						50,000,000.00	49,991,116.46	49,933,593.75	57,522.71
Fund: 1150 TRADE-PSI TRADING						50,000,000.00	49,991,116.46	49,933,593.75	57,522.71
Subtotal						36,119,133,000.00	36,112,490,556.36	36,104,432,658.54	8,057,897.82
Fund Grp: 2000 SAFE-SPECIAL SAFEKEEPING									
115256	UST BILL	912796A33	0.090000	05/27/2021	.090037	302,000.00	301,866.37	301,863.35	3.02
Inv Type: 5850 US TBILLS-DISC - A/360						302,000.00	301,866.37	301,863.35	3.02
Fund: 2000 SAFE-SPECIAL SAFEKEEPING						302,000.00	301,866.37	301,863.35	3.02
Subtotal						302,000.00	301,866.37	301,863.35	3.02
Fund Grp: 4000 SPI-SPECIFIC PURPOSE INVSTMNT									
114162	FHLB 2.03 (CALLABLE)	3130AJTQ2	2.030000	07/27/2040	2.030000	25,230,000.00	25,230,000.00	25,230,000.00	0.00
Inv Type: 1250 FHLB Fxd-(S) 30/360						25,230,000.00	25,230,000.00	25,230,000.00	0.00
Fund: 4100 AVCCD-ANTELOPE VALLEY CCD						25,230,000.00	25,230,000.00	25,230,000.00	0.00
106615	FFCB 3.25	3133EH4Z3	3.250000	12/27/2039	3.250000	9,000,000.00	9,000,000.00	9,000,000.00	0.00
106613	FFCB 3.27	3133EH5A7	3.270000	12/26/2041	3.270000	7,000,000.00	7,000,000.00	7,000,000.00	0.00
Inv Type: 1040 FFCB Fxd-(S) 30/360						16,000,000.00	16,000,000.00	16,000,000.00	0.00



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Inv. No.	Description	CUSIP	Interest Rate	Maturity Date	Yield at Purchase	Par Value	Amortized Cost	Historical Cost	Accumulated Amort/Accr
Fund: 4170 ESUSD-EL SEGUNDO UNIFIED DIST.						16,000,000.00	16,000,000.00	16,000,000.00	0.00
35272	RPV TAX ALLOCATION BOND		5.000000	12/02/2027	5.000000	3,200,000.00	3,200,000.00	3,200,000.00	0.00
Inv Type: 6030 LONG TERM BDS-Fxd-(S) 30/360						3,200,000.00	3,200,000.00	3,200,000.00	0.00
Fund: 4200 GF-GENERAL FUND						3,200,000.00	3,200,000.00	3,200,000.00	0.00
113193	FFCB 2.50 (CALLABLE)	3133ELUC6	2.500000	03/23/2035	2.500000	22,500,000.00	22,500,000.00	22,500,000.00	0.00
Inv Type: 1040 FFCB Fxd-(S) 30/360						22,500,000.00	22,500,000.00	22,500,000.00	0.00
112863	FHLB 2.90 (CALLABLE)	3130AJ4N6	2.900000	02/10/2045	2.914151	175,000.00	174,576.67	174,562.50	14.17
Inv Type: 1250 FHLB Fxd-(S) 30/360						175,000.00	174,576.67	174,562.50	14.17
114424	FHLMC 2.00 (CALLABLE)	3134GWSD9	2.000000	08/27/2043	2.000000	9,500,000.00	9,500,000.00	9,500,000.00	0.00
Inv Type: 1500 FHLMC Fxd-(S) 30/360						9,500,000.00	9,500,000.00	9,500,000.00	0.00
Fund: 4350 PHHPA-PH HABITAT PRESERVATION AU						32,175,000.00	32,174,576.67	32,174,562.50	14.17
106824	S OF C LAIF		0.000000	12/31/2020	.000000	39,874,334.31	39,874,334.31	39,874,334.31	0.00
Inv Type: 7010 COLLATERIZD TDS-Fxd-(Q) A/360						39,874,334.31	39,874,334.31	39,874,334.31	0.00
Fund: 4500 SCAQM-SOUTH COAST AIR QUALITY MG						39,874,334.31	39,874,334.31	39,874,334.31	0.00
106825	S OF C LAIF		0.000000	12/31/2020	.000000	3,415,978.99	3,415,978.99	3,415,978.99	0.00
Inv Type: 7010 COLLATERIZD TDS-Fxd-(Q) A/360						3,415,978.99	3,415,978.99	3,415,978.99	0.00
Fund: 4550 SLIM-SCHOOLS LINKED INSURANCE MG						3,415,978.99	3,415,978.99	3,415,978.99	0.00
106826	S OF C LAIF		0.000000	12/31/2020	.000000	41,266.63	41,266.63	41,266.63	0.00
Inv Type: 7010 COLLATERIZD TDS-Fxd-(Q) A/360						41,266.63	41,266.63	41,266.63	0.00
Fund: 4600 WASIA-WHITTIER AREA SCHOOLS INS						41,266.63	41,266.63	41,266.63	0.00
Subtotal						119,936,579.93	119,936,156.60	119,936,142.43	14.17



Custom Position Report

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Inv. No.	Description	CUSIP	Interest Rate	Maturity Date	Yield at Purchase	Par Value	Amortized Cost	Historical Cost	Accumulated Amort/Accr
Fund Grp: 6000 SPRG-SPECIAL PROGRAMS									
115303	BOW MONEY MARKET PLUS AC		0.200000	01/04/2021	.200000	100,000,000.00	100,000,000.00	100,000,000.00	0.00
Inv Type: 6820 BANK DEPOSITS-FR-(M) A/365-6						100,000,000.00	100,000,000.00	100,000,000.00	0.00
Fund: 6050 BOW-BK OF THE WEST MONEY MKT PLU						100,000,000.00	100,000,000.00	100,000,000.00	0.00
115304	JP MORGAN CHASE BANK MMA		0.100000	01/04/2021	.100000	100,000,000.00	100,000,000.00	100,000,000.00	0.00
Inv Type: 6820 BANK DEPOSITS-FR-(M) A/365-6						100,000,000.00	100,000,000.00	100,000,000.00	0.00
Fund: 6100 JPMC-JP MORGAN CHASE BK MMA						100,000,000.00	100,000,000.00	100,000,000.00	0.00
Subtotal						200,000,000.00	200,000,000.00	200,000,000.00	0.00
Grand Total	Count 835					36,439,371,579.93	36,432,728,579.33	36,424,670,664.32	8,057,915.01



Daily Amortization Transactions

EXHIBIT 11

From Date: 12/2/2020 To Date: 12/2/2020

Date Basis: Settlement

Run: 12/01/2020 12:36:17 PM

LA County

Inv. No.	Description Memo	Pool#	CUSIP Fund	Cash Maturity	Entered User ID	Traded Settled	TXN Type	Coupon Yield	Par Value Original Face	Book Value Prem / (Disc)	(Interest) Amort / (Accret)	(Gain) / Loss Settlement
Fund Grp: 1000 PSI-POOLED SURPLUS INVSTMNTS												
114752	TORONTO DOMINION BA		89119AM21		12/01/2020	12/02/2020	AMRT	.125	0.00	173.61	0.00	0.00
			1100	12/02/2020	Anzhelik	12/02/2020		.125	0.00	0.00	-173.61	0.00
114801	JUPITER SEC COMPANY		4820P2M28		12/01/2020	12/02/2020	AMRT	.130	0.00	90.28	0.00	0.00
			1100	12/02/2020	Anzhelik	12/02/2020		.130	0.00	0.00	-90.28	0.00
114802	OLD LINE FUNDING LL		67983TM29		12/01/2020	12/02/2020	AMRT	.110	0.00	152.78	0.00	0.00
			1100	12/02/2020	Anzhelik	12/02/2020		.110	0.00	0.00	-152.78	0.00
114814	NATIXIS NY BRANCH C		63873JM23		12/01/2020	12/02/2020	AMRT	.110	0.00	152.78	0.00	0.00
			1100	12/02/2020	Anzhelik	12/02/2020		.110	0.00	0.00	-152.78	0.00
AMRT								.117	0.00	569.45	0.00	0.00
								.117	0.00	0.00	-569.45	0.00
ICC Grp: 50 Commercial Paper								.117	0.00	569.45	0.00	0.00
								.117	0.00	0.00	-569.45	0.00
							Subtotal	.117	0.00	569.45	0.00	0.00
								.117	0.00	0.00	-569.45	0.00
Grand Total			Count 4					.117	0.00	569.45	0.00	0.00
								.117	0.00	0.00	-569.45	0.00



Daily Amortization Transactions

EXHIBIT 11

From Date: 12/2/2020 To Date: 12/2/2020

Date Basis: Settlement

Run: 12/01/2020 12:36:17 PM

By: Anzhelika Zaborskikh

LA County

SUMMARY

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
AMRT	.117	0.00	0.00	569.45	0.00	-569.45	0.00	0.00	0.00
Totals :	.117	0.00	0.00	569.45	0.00	-569.45	0.00	0.00	0.00



DAILY BALANCE SHEET

EXHIBIT 12

From Date: 12/2/2020 To Date: 12/2/2020

Date Basis: Settlement

Run: 12/02/2020 11:20:21 AM

LA County

Inv No.	Description	Maturity	CUSIP	Cpn	Beginning		Purchases	Sales/Calls/	Gain/Loss	Payments/	Accret/	Book	Ending	
								Maturities		Capitalization	Amort	Adjust.	Current Par	Current Book
<u>Fund: 1100 NTRD-PSI NON-TRADIN</u>														
ICC Grp: 10 Agencies				.903	19,631,610,000.00	19,626,871,732.33	285,965,233.32	0.00	0.00	0.00	0.00	0.00	19,917,610,000.00	19,912,836,965.65
ICC Grp: 50 Commercial Paper				.152	11,044,677,000.00	11,042,940,545.49	271,290,868.91	-175,000,000.00	0.00	0.00	569.45	0.00	11,141,023,000.00	11,139,231,983.85
ICC Grp: 60 Corporate & Deposit Note				1.892	82,500,000.00	82,384,749.48	0.00	0.00	0.00	0.00	0.00	0.00	82,500,000.00	82,384,749.48
ICC Grp: 80 Governments				.175	2,300,000,000.00	2,298,487,255.19	0.00	0.00	0.00	0.00	0.00	0.00	2,300,000,000.00	2,298,487,255.19
ICC Grp: 100 Municipals				2.547	28,000,000.00	29,558,485.73	0.00	0.00	0.00	0.00	0.00	0.00	28,000,000.00	29,558,485.73
ICC Grp: 110 Negotiable CDs				.173	2,600,000,000.00	2,600,000,000.00	50,000,000.00	-50,000,000.00	0.00	0.00	0.00	0.00	2,600,000,000.00	2,600,000,000.00
Subtotal				.575	35,686,787,000.00	35,680,242,768.22	607,256,102.23	-225,000,000.00	0.00	0.00	569.45	0.00	36,069,133,000.00	36,062,499,439.90
<u>Fund: 1150 TRADE-PSI TRADING</u>														
ICC Grp: 80 Governments				1.125	50,000,000.00	49,991,116.46	0.00	0.00	0.00	0.00	0.00	0.00	50,000,000.00	49,991,116.46
Subtotal				1.125	50,000,000.00	49,991,116.46	0.00	0.00	0.00	0.00	0.00	0.00	50,000,000.00	49,991,116.46
<u>Fund: 2000 SAFE-SPECIAL SAFEKE</u>														
ICC Grp: 80 Governments				.090	302,000.00	301,866.37	0.00	0.00	0.00	0.00	0.00	0.00	302,000.00	301,866.37
Subtotal				.090	302,000.00	301,866.37	0.00	0.00	0.00	0.00	0.00	0.00	302,000.00	301,866.37
<u>Fund: 4100 AVCCD-ANTELOPE VALL</u>														
ICC Grp: 10 Agencies				2.030	25,230,000.00	25,230,000.00	0.00	0.00	0.00	0.00	0.00	0.00	25,230,000.00	25,230,000.00
Subtotal				2.030	25,230,000.00	25,230,000.00	0.00	0.00	0.00	0.00	0.00	0.00	25,230,000.00	25,230,000.00
<u>Fund: 4170 ESUSD-EL SEGUNDO UN</u>														
ICC Grp: 10 Agencies				3.259	16,000,000.00	16,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	16,000,000.00	16,000,000.00
Subtotal				3.259	16,000,000.00	16,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	16,000,000.00	16,000,000.00
<u>Fund: 4200 GF-GENERAL FUND</u>														
ICC Grp: 100 Municipals				5.000	3,510,000.00	3,510,000.00	0.00	-310,000.00	0.00	0.00	0.00	0.00	3,200,000.00	3,200,000.00
Subtotal				5.000	3,510,000.00	3,510,000.00	0.00	-310,000.00	0.00	0.00	0.00	0.00	3,200,000.00	3,200,000.00



DETAIL RECONCILIATION REPORT

EXHIBIT 12

From Date: 12/2/2020 To Date: 12/2/2020

Date Basis: Settlement

Run: 12/02/2020 11:20:21 AM

LA County

Inv No.	Description	Maturity	CUSIP	Cpn	Beginning		Purchases	Sales/Calls/ Maturities	Gain/Loss	Payments/ Capitalization	Accret/ Amort	Book Adjust.	Ending	
					Current Par	Current Book							Current Par	Current Book
<u>Fund: 4350 PHHPA-PH HABITAT PR</u>														
ICC Grp: 10 Agencies				2.355	32,175,000.00	32,174,576.67	0.00	0.00	0.00	0.00	0.00	0.00	32,175,000.00	32,174,576.67
Subtotal				2.355	32,175,000.00	32,174,576.67	0.00	0.00	0.00	0.00	0.00	0.00	32,175,000.00	32,174,576.67
<u>Fund: 4500 SCAQM-SOUTH COAST A</u>														
ICC Grp: 130 Other				.000	39,874,334.31	39,874,334.31	0.00	0.00	0.00	0.00	0.00	0.00	39,874,334.31	39,874,334.31
Subtotal				.000	39,874,334.31	39,874,334.31	0.00	0.00	0.00	0.00	0.00	0.00	39,874,334.31	39,874,334.31
<u>Fund: 4550 SLIM-SCHOOLS LINKED</u>														
ICC Grp: 130 Other				.000	3,415,978.99	3,415,978.99	0.00	0.00	0.00	0.00	0.00	0.00	3,415,978.99	3,415,978.99
Subtotal				.000	3,415,978.99	3,415,978.99	0.00	0.00	0.00	0.00	0.00	0.00	3,415,978.99	3,415,978.99
<u>Fund: 4600 WASIA-WHITTIER AREA</u>														
ICC Grp: 130 Other				.000	41,266.63	41,266.63	0.00	0.00	0.00	0.00	0.00	0.00	41,266.63	41,266.63
Subtotal				.000	41,266.63	41,266.63	0.00	0.00	0.00	0.00	0.00	0.00	41,266.63	41,266.63
<u>Fund: 6050 BOW-BK OF THE WEST</u>														
ICC Grp: 130 Other				.200	100,000,000.00	100,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	100,000,000.00	100,000,000.00
Subtotal				.200	100,000,000.00	100,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	100,000,000.00	100,000,000.00
<u>Fund: 6100 JPMC-JP MORGAN CHAS</u>														
ICC Grp: 130 Other				.100	300,000,000.00	300,000,000.00	0.00	-200,000,000.00	0.00	0.00	0.00	0.00	100,000,000.00	100,000,000.00
Subtotal				.100	300,000,000.00	300,000,000.00	0.00	-200,000,000.00	0.00	0.00	0.00	0.00	100,000,000.00	100,000,000.00
Grand Total		Count 841		.577	36,257,335,579.93	36,250,781,907.65	607,256,102.23	-425,310,000.00	0.00	0.00	569.45	0.00	36,439,371,579.93	36,432,728,579.33



DETAIL RECONCILIATION REPORT

EXHIBIT 12

From Date: 12/2/2020 To Date: 12/2/2020

Date Basis: Settlement

Run: 12/02/2020 11:20:21 AM

LA County

Summary By Fund Group and Grand Total

By Fund Group	Beginning Par Value	Beginning Book Value	Purchases	Sales / Call / Maturities	Gain Loss	Payments / Capitalization	Accretions Amortizations	Book Adjustments	Ending Par Value	Ending Book Value
1000 PSI-POOLED SURPLUS INVSTMNTS -Asset_Fixed Count 827	35,736,787,000.00	35,730,233,884.68	607,256,102.23	-225,000,000.00	0.00	0.00	569.45	0.00	36,119,133,000.00	36,112,490,556.36
2000 SAFE-SPECIAL SAFEKEEPING - Asset_Fixed Count 1	302,000.00	301,866.37	0.00	0.00	0.00	0.00	0.00	0.00	302,000.00	301,866.37
4000 SPI-SPECIFIC PURPOSE INVSTMNT -Asset_Fixed Count 10	120,246,579.93	120,246,156.60	0.00	-310,000.00	0.00	0.00	0.00	0.00	119,936,579.93	119,936,156.60
6000 SPRG-SPECIAL PROGRAMS - Asset_Fixed Count 3	400,000,000.00	400,000,000.00	0.00	-200,000,000.00	0.00	0.00	0.00	0.00	200,000,000.00	200,000,000.00
Grand Total Count 841	36,257,335,579.93	36,250,781,907.65	607,256,102.23	-425,310,000.00	0.00	0.00	569.45	0.00	36,439,371,579.93	36,432,728,579.33

Grand Total	Beginning Par Value	Beginning Book Value	Purchases	Sales / Call / Maturities	Gain Loss	Payments	Accretions Amortizations	Book Adjustments	Ending Par Value	Ending Book Value
Asset_Fixed Count 841	36,257,335,579.93	36,250,781,907.65	607,256,102.23	-425,310,000.00	0.00	0.00	569.45	0.00	36,439,371,579.93	36,432,728,579.33
Grand Total Count 841	36,257,335,579.93	36,250,781,907.65	607,256,102.23	-425,310,000.00	0.00	0.00	569.45	0.00	36,439,371,579.93	36,432,728,579.33

(WRRPT)

COUNTY OF LOS ANGELES
OFFICE OF THE TREASURER
Portfolio Position with Duration and Convexity
REPORT WRITER
AS OF DATE: 11/30/20
SORTING ORDER: FUND

PAGE: 1
RUN: 12/02/20 13:00:56

INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT YIELD	DURATION (years)	CONVEXITY	CURRENT PAR VALUE	PRINCIPAL COST	PERIOD-END INTEREST ACCRL
103222	FFCB 2.01	2.0100 %	12/08/21	2.010	1.007	1.515	50,000,000.00	50,000,000.00	482,958.33
103223	FHLB 1.875	1.8750 %	11/29/21	1.970	.993	1.455	50,000,000.00	49,775,500.00	5,208.33
103224	FHLB 1.875	1.8750 %	11/29/21	1.970	.993	1.455	50,000,000.00	49,775,500.00	5,208.33
103225	FHLB 1.875	1.8750 %	11/29/21	1.970	.993	1.455	25,000,000.00	24,887,750.00	2,604.17
103226	FHLB 1.875	1.8750 %	11/29/21	1.938	.993	1.456	50,000,000.00	49,850,000.00	5,208.33
103227	FHLB 1.875	1.8750 %	11/29/21	1.938	.993	1.456	50,000,000.00	49,850,000.00	5,208.33
103255	FNMA 1.375	1.3750 %	02/26/21	1.785	.241	.174	50,000,000.00	49,168,000.00	181,423.61
107431	FFCB 2.625	2.6250 %	04/04/22	2.625	1.325	2.381	34,000,000.00	34,000,000.00	141,312.50
109674	TOYOTA MOTOR CREDIT	3.0500 %	01/08/21	3.081	.107	.063	10,000,000.00	9,994,000.00	121,152.78
109833	FHLB 2.94 (CALLABLE)	2.9400 %	01/29/24	2.940	3.015	10.693	10,000,000.00	10,000,000.00	99,633.33
109859	FHLB 2.94 (CALLABLE)	2.9400 %	01/29/24	2.956	3.015	10.692	15,000,000.00	14,988,750.00	149,450.00
110109	JOHNSON & JOHNSON CO	2.2500 %	03/03/22	2.678	1.242	2.131	22,500,000.00	22,224,600.00	123,750.00
110153	FFCB 2.55	2.5500 %	03/11/21	2.596	.277	.215	25,000,000.00	24,977,500.00	141,666.67
110175	FHLB 2.375	2.3750 %	03/12/21	2.530	.279	.218	25,000,000.00	24,925,000.00	130,295.14
110594	FHLMC 2.60 (CALLABLE)	2.6000 %	05/03/24	2.600	3.293	12.460	50,000,000.00	50,000,000.00	101,111.11
110690	FHLB 2.375	2.3750 %	03/12/21	2.290	.279	.218	50,000,000.00	50,076,000.00	260,590.28
110731	FFCB 2.31	2.3100 %	05/13/24	2.310	3.335	12.751	50,000,000.00	50,000,000.00	57,750.00
110757	FFCB 2.25	2.2500 %	05/16/22	2.302	1.444	2.761	50,000,000.00	49,925,000.00	46,875.00
110758	FHLMC 2.75 (CALLABLE)	2.5000 %	05/28/24	2.500	3.356	12.960	50,000,000.00	50,000,000.00	10,416.67
110785	FHLMC 3.00 (CALLABLE)	2.3750 %	05/28/24	2.375	3.345	13.008	25,000,000.00	25,000,000.00	4,947.92
110795	FFCB 2.30	2.3000 %	05/15/23	2.240	2.402	6.904	50,000,000.00	50,113,950.00	51,111.11
110796	FHLMC 2.44 (CALLABLE)	2.4400 %	05/28/24	2.440	3.370	12.983	50,000,000.00	50,000,000.00	10,166.67
110827	FFCB 2.20	2.2000 %	11/23/22	2.205	1.948	4.704	24,700,000.00	24,695,801.00	12,075.56
110837	FHLMC 2.45 (CALLABLE)	2.4500 %	05/28/24	2.450	3.370	12.979	25,000,000.00	25,000,000.00	5,104.17
110849	FHLB 2.25	2.2500 %	06/11/21	2.265	.525	.534	45,000,000.00	44,986,500.00	478,125.00
110881	FFCB 2.32	2.3200 %	08/28/24	2.204	3.594	14.798	50,000,000.00	50,286,500.00	299,666.67
110882	FFCB 2.32	2.3200 %	08/28/24	2.204	3.594	14.798	18,000,000.00	18,103,140.00	107,880.00
110997	FFCB 2.22 (CALLABLE)	2.2200 %	06/21/24	2.220	3.408	13.507	23,500,000.00	23,500,000.00	231,866.67
110998	FFCB 2.22 (CALLABLE)	2.2200 %	06/21/24	2.220	3.408	13.507	25,000,000.00	25,000,000.00	246,666.67
111012	FFCB 2.22 (CALLABLE)	2.2200 %	06/21/24	2.220	3.408	13.507	13,000,000.00	13,000,000.00	128,266.67
111013	FFCB 2.22 (CALLABLE)	2.2200 %	06/21/24	2.220	3.408	13.507	25,000,000.00	25,000,000.00	246,666.67
111256	FHLMC 2.20 (CALLABLE)	2.2000 %	07/29/25	2.200	4.426	22.182	50,000,000.00	50,000,000.00	372,777.78
112128	FHLB 2.08 (CALLABLE)	2.0800 %	11/25/26	2.080	5.658	35.276	50,000,000.00	50,000,000.00	17,333.33
112145	FHLB 2.08 (CALLABLE)	2.0800 %	11/25/26	2.080	5.658	35.276	40,950,000.00	40,950,000.00	14,196.00
112225	FHLB 2.08 (CALLABLE)	2.0800 %	12/09/25	2.080	4.751	25.557	50,000,000.00	50,000,000.00	496,888.89
112226	FHLB 2.08 (CALLABLE)	2.0800 %	12/09/25	2.080	4.751	25.557	25,000,000.00	25,000,000.00	248,444.44
112249	FFCB 1.625	1.6250 %	12/03/24	1.650	3.866	17.118	50,000,000.00	49,940,000.00	401,736.11
112270	FFCB 1.95 (CALLABLE)	1.9500 %	12/02/25	1.950	4.748	25.506	25,000,000.00	25,000,000.00	242,395.83
112332	FHLB 2.02 (CALLABLE)	2.0200 %	12/16/26	2.020	5.668	36.011	50,000,000.00	50,000,000.00	462,916.67
112333	FHLB 2.14 (CALLABLE)	2.1400 %	12/17/26	2.140	5.650	35.843	50,000,000.00	50,000,000.00	487,444.44
112334	FHLB 2.14 (CALLABLE)	2.1400 %	12/17/26	2.140	5.650	35.843	26,265,000.00	26,265,000.00	256,054.57
112365	FHLMC 2.08 (CALLABLE)	2.0800 %	12/30/26	2.080	5.697	36.338	50,000,000.00	50,000,000.00	436,222.22
112377	FFCB 2.13 (CALLABLE)	2.1300 %	12/09/26	2.153	5.629	35.607	50,000,000.00	49,925,000.00	508,833.33
112378	FFCB 2.13 (CALLABLE)	2.1300 %	12/09/26	2.153	5.629	35.607	23,300,000.00	23,265,050.00	237,116.33

(WRRPT)

COUNTY OF LOS ANGELES
OFFICE OF THE TREASURER
Portfolio Position with Duration and Convexity
REPORT WRITER
AS OF DATE: 11/30/20
SORTING ORDER: FUND

PAGE: 2
RUN: 12/02/20 13:00:56

INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT YIELD	DURATION (years)	CONVEXITY	CURRENT PAR VALUE	PRINCIPAL COST	PERIOD-END INTEREST ACCRL
112380	USTN 1.625	1.6250 %	11/15/22	1.660	1.934	4.662	50,000,000.00	49,949,200.00	35,911.60
112400	FHLB 2.20 (CALLABLE)	2.2000 %	12/18/26	2.200	5.642	35.774	25,000,000.00	25,000,000.00	249,027.78
112418	FFCB 1.97 (CALLABLE)	1.9700 %	12/17/25	1.970	4.787	25.878	50,000,000.00	50,000,000.00	448,722.22
112419	FFCB 1.97 (CALLABLE)	1.9700 %	12/17/25	1.970	4.787	25.878	50,000,000.00	50,000,000.00	448,722.22
112420	FHLMC 2.00 (CALLABLE)	2.0000 %	12/23/25	2.000	4.801	26.005	50,000,000.00	50,000,000.00	438,888.89
112421	FHLMC 2.00 (CALLABLE)	2.0000 %	12/23/25	2.000	4.801	26.005	50,000,000.00	50,000,000.00	438,888.89
112422	FHLMC 2.01 (CALLABLE)	2.0100 %	12/23/26	2.010	5.691	36.241	50,000,000.00	50,000,000.00	441,083.33
112423	FHLMC 2.01 (CALLABLE)	2.0100 %	12/23/26	2.010	5.691	36.241	50,000,000.00	50,000,000.00	441,083.33
112439	FHLMC 2.01 (CALLABLE)	2.0100 %	12/23/26	2.010	5.691	36.241	50,000,000.00	50,000,000.00	441,083.33
112486	FHLB 2.09 (CALLABLE)	2.0900 %	12/23/26	2.090	5.675	36.108	40,000,000.00	40,000,000.00	366,911.11
112500	FHLMC 2.15 (CALLABLE)	2.1500 %	12/23/26	2.150	5.666	36.008	50,000,000.00	50,000,000.00	471,805.56
112501	FHLMC 2.16 (CALLABLE)	2.1600 %	12/23/26	2.160	5.664	35.991	50,000,000.00	50,000,000.00	474,000.00
112510	FHLB 2.20 (CALLABLE)	2.2000 %	12/23/26	2.200	5.656	35.925	50,000,000.00	50,000,000.00	482,777.78
112522	FHLMC 2.01 (CALLABLE)	2.0100 %	12/24/24	2.010	3.892	17.362	50,000,000.00	50,000,000.00	438,291.67
112538	FFCB 1.66	1.6600 %	12/27/22	1.670	2.034	5.165	50,000,000.00	49,985,000.00	355,055.56
112539	FFCB 1.625	1.6250 %	12/27/21	1.651	1.063	1.655	50,000,000.00	49,975,000.00	347,569.44
112558	FFCB 1.82	1.8200 %	12/18/25	1.829	4.809	26.057	36,274,000.00	36,255,863.00	298,917.91
112577	FFCB 2.10 (CALLABLE)	2.1000 %	12/30/25	2.100	4.806	26.086	50,000,000.00	50,000,000.00	440,416.67
112596	FFCB 2.10 (CALLABLE)	2.1000 %	12/30/25	2.100	4.806	26.086	50,000,000.00	50,000,000.00	440,416.67
112597	FFCB 2.10 (CALLABLE)	2.1000 %	12/30/25	2.100	4.806	26.086	6,000,000.00	6,000,000.00	52,850.00
112604	FFCB 2.10 (CALLABLE)	2.1000 %	12/30/25	2.100	4.806	26.086	40,000,000.00	40,000,000.00	352,333.33
112606	FFCB 2.07 (CALLABLE)	2.0700 %	01/13/26	2.070	4.846	26.460	50,000,000.00	50,000,000.00	396,750.00
112607	FFCB 2.07 (CALLABLE)	2.0700 %	01/13/26	2.070	4.846	26.460	50,000,000.00	50,000,000.00	396,750.00
112608	FFCB 2.07 (CALLABLE)	2.0700 %	01/13/26	2.070	4.846	26.460	50,000,000.00	50,000,000.00	396,750.00
112609	FFCB 2.07 (CALLABLE)	2.0700 %	01/13/26	2.070	4.846	26.460	50,000,000.00	50,000,000.00	396,750.00
112637	FHLB 1.875	1.8750 %	12/09/22	1.648	1.979	4.936	50,000,000.00	50,321,850.00	447,916.67
112648	FHLMC 2.00 (CALLABLE)	2.0000 %	01/21/25	2.000	3.968	17.961	50,000,000.00	50,000,000.00	361,111.11
112649	FHLMC 2.00 (CALLABLE)	2.0000 %	01/21/25	2.000	3.968	17.961	50,000,000.00	50,000,000.00	361,111.11
112650	FHLMC 2.00 (CALLABLE)	2.0000 %	01/21/25	2.000	3.968	17.961	50,000,000.00	50,000,000.00	361,111.11
112692	FFCB 2.03 (CALLABLE)	2.0300 %	10/21/25	2.030	4.672	24.370	31,685,000.00	31,685,000.00	71,467.28
112712	FHLB 1.92 (CALLABLE)	1.9200 %	01/22/25	1.920	3.977	18.031	47,000,000.00	47,000,000.00	323,360.00
112734	FFCB 1.98 (CALLABLE)	1.9800 %	01/27/26	1.980	4.897	26.928	50,000,000.00	50,000,000.00	341,000.00
112735	FHLB 1.94 (CALLABLE)	1.9400 %	01/28/25	1.940	3.992	18.153	50,000,000.00	50,000,000.00	331,416.67
112748	FFCB 2.02 (CALLABLE)	2.0200 %	01/28/26	2.020	4.894	26.912	50,000,000.00	50,000,000.00	345,083.33
112749	FFCB 2.02 (CALLABLE)	2.0200 %	01/28/26	2.020	4.894	26.912	50,000,000.00	50,000,000.00	345,083.33
112750	FFCB 2.02 (CALLABLE)	2.0200 %	01/28/26	2.020	4.894	26.912	50,000,000.00	50,000,000.00	345,083.33
112751	FHLB 1.76 (CALLABLE)	1.7600 %	01/29/24	1.760	3.074	11.043	50,000,000.00	50,000,000.00	298,222.22
112752	FHLB 1.76 (CALLABLE)	1.7600 %	01/29/24	1.760	3.074	11.043	5,000,000.00	5,000,000.00	29,822.22
112753	FHLB 2.10 (CALLABLE)	2.1000 %	01/29/27	2.100	5.774	37.194	50,000,000.00	50,000,000.00	355,833.33
112754	FHLB 2.10 (CALLABLE)	2.1000 %	01/29/27	2.100	5.774	37.194	15,000,000.00	15,000,000.00	106,750.00
112780	FFCB 1.98 (CALLABLE)	1.9800 %	01/27/26	1.983	4.897	26.928	30,000,000.00	29,995,500.00	204,600.00
112781	FFCB 1.98 (CALLABLE)	1.9800 %	01/27/26	1.983	4.897	26.928	30,000,000.00	29,995,500.00	204,600.00
112797	FFCB 2.04 (CALLABLE)	2.0400 %	02/03/27	2.040	5.795	37.423	25,000,000.00	25,000,000.00	167,166.67
112798	FFCB 2.00 (CALLABLE)	2.0000 %	02/04/26	2.000	4.913	27.094	25,000,000.00	25,000,000.00	162,500.00

(WRRPT)

COUNTY OF LOS ANGELES
OFFICE OF THE TREASURER
Portfolio Position with Duration and Convexity
REPORT WRITER
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INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT YIELD	DURATION (years)	CONVEXITY	CURRENT PAR VALUE	PRINCIPAL COST	PERIOD-END INTEREST ACCRL
112799	FFCB 2.00 (CALLABLE)	2.0000 %	02/04/26	2.000	4.913	27.094	25,000,000.00	25,000,000.00	162,500.00
112813	FFCB 2.00 (CALLABLE)	2.0000 %	02/04/26	2.000	4.913	27.094	25,000,000.00	25,000,000.00	162,500.00
112901	FHLMC 1.50	1.5000 %	02/12/25	1.516	4.069	18.743	25,000,000.00	24,980,750.00	113,541.67
112946	UBS AG STAMFORD CT C	1.6200 %	02/12/21	1.620	.203	.251	50,000,000.00	50,000,000.00	641,250.00
112997	JPM CHASE BK CO NOTE	1.5000 %	02/28/23	1.588	2.213	5.959	50,000,000.00	50,000,000.00	193,750.00
113010	FFCB 1.82 (CALLABLE)	1.8200 %	09/04/26	1.820	5.472	33.254	50,000,000.00	50,000,000.00	219,916.67
113032	FFCB 1.50 (CALLABLE)	1.5000 %	03/05/25	1.500	4.132	19.278	50,000,000.00	50,000,000.00	179,166.67
113033	FFCB 1.50 (CALLABLE)	1.5000 %	03/05/25	1.500	4.132	19.278	28,900,000.00	28,900,000.00	103,558.33
113034	FFCB 1.50 (CALLABLE)	1.5000 %	03/05/25	1.500	4.132	19.278	25,000,000.00	25,000,000.00	89,583.33
113042	FFCB 1.24 (CALLABLE)	1.2400 %	03/10/23	1.240	2.247	6.159	50,000,000.00	50,000,000.00	139,500.00
113056	FFCB 1.48 (CALLABLE)	1.4800 %	03/10/26	1.480	5.080	28.675	25,000,000.00	25,000,000.00	83,250.00
113057	FFCB 1.48 (CALLABLE)	1.4800 %	03/10/26	1.480	5.080	28.675	25,000,000.00	25,000,000.00	83,250.00
113058	FFCB 1.48 (CALLABLE)	1.4800 %	03/10/26	1.480	5.080	28.675	25,000,000.00	25,000,000.00	83,250.00
113087	FFCB 1.125 (CALLABLE)	1.1250 %	03/17/25	1.104	4.198	19.820	50,000,000.00	50,050,000.00	115,625.00
113088	FFCB 1.125 (CALLABLE)	1.1250 %	03/17/25	1.104	4.198	19.820	50,000,000.00	50,050,000.00	115,625.00
113089	FFCB 1.125 (CALLABLE)	1.1250 %	03/17/25	1.125	4.198	19.816	18,145,000.00	18,145,000.00	41,960.31
113109	FHLMC 0.95 (CALLABLE)	.9500 %	03/12/25	.950	4.199	19.817	50,000,000.00	50,000,000.00	104,236.11
113114	FFCB 1.64 (CALLABLE)	1.6400 %	03/03/25	1.511	4.115	19.165	50,000,000.00	50,308,800.00	200,444.44
113115	FFCB 1.64 (CALLABLE)	1.6400 %	03/03/25	1.511	4.115	19.165	2,240,000.00	2,253,834.24	8,979.91
113117	FHLMC 1.00 (CALLABLE)	1.0000 %	03/17/26	1.000	5.162	29.452	50,000,000.00	50,000,000.00	102,777.78
113125	FFCB 1.05 (CALLABLE)	1.0500 %	03/12/24	1.037	3.229	12.058	20,800,000.00	20,810,400.00	47,926.67
113129	SAN JOSE CA REDEV AG	2.9580 %	08/01/24	1.060	3.480	14.267	23,000,000.00	24,865,760.00	226,780.00
113137	FFCB 1.00 (CALLABLE)	1.0000 %	03/17/27	1.000	6.107	40.781	50,000,000.00	50,000,000.00	102,777.78
113156	FFCB 0.92 NOTE	.9200 %	03/18/24	.771	3.252	12.234	50,000,000.00	50,292,500.00	93,277.78
113157	FHLMC 1.00 (CALLABLE)	1.0000 %	03/18/25	1.000	4.211	19.927	50,000,000.00	50,000,000.00	101,388.89
113171	FHLMC 1.05 (CALLABLE)	1.0500 %	03/18/25	1.050	4.201	18.921	25,000,000.00	25,000,000.00	53,229.17
113226	FHLB D-N	.3500 %	12/21/20	.351	.057	.393	50,000,000.00	49,867,777.78	.00
113227	FHLB D-N	.3500 %	12/21/20	.351	.057	.393	50,000,000.00	49,867,777.78	.00
113228	FHLB D-N	.3500 %	12/18/20	.351	.049	.393	50,000,000.00	49,869,236.11	.00
113229	FHLB D-N	.3500 %	12/18/20	.351	.049	.393	50,000,000.00	49,869,236.11	.00
113230	FHLB D-N	.3800 %	02/16/21	.381	.214	.393	50,000,000.00	49,826,361.11	.00
113231	FHLB D-N	.3800 %	02/16/21	.381	.214	.393	50,000,000.00	49,826,361.11	.00
113232	FHLB D-N	.3500 %	12/28/20	.351	.077	.393	50,000,000.00	49,864,375.00	.00
113233	FHLB D-N	.3500 %	12/28/20	.351	.077	.393	50,000,000.00	49,864,375.00	.00
113234	FHLB D-N	.3900 %	02/19/21	.391	.222	.392	50,000,000.00	49,820,166.67	.00
113235	FHLB D-N	.3900 %	02/19/21	.391	.222	.392	37,073,000.00	36,939,660.78	.00
113242	FFCB 1.30 (CALLABLE)	1.3000 %	03/26/25	1.300	4.208	19.908	50,000,000.00	50,000,000.00	117,361.11
113243	FHLB D-N	.3700 %	01/25/21	.371	.153	.397	50,000,000.00	49,842,750.00	.00
113244	FHLB D-N	.3700 %	01/25/21	.371	.153	.397	50,000,000.00	49,842,750.00	.00
113247	FHLB D-N	.3900 %	02/19/21	.391	.222	.397	50,000,000.00	49,820,708.33	.00
113248	FHLB D-N	.3900 %	02/19/21	.391	.222	.397	35,890,000.00	35,761,304.44	.00
113251	FFCB D-N	.3400 %	01/15/21	.341	.126	.402	50,000,000.00	49,860,694.44	.00
113252	FFCB D-N	.3400 %	01/15/21	.341	.126	.402	50,000,000.00	49,860,694.44	.00
113253	FFCB D-N	.3400 %	01/15/21	.341	.126	.402	16,000,000.00	15,955,422.22	.00

(WRRPT)

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INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT YIELD	DURATION (years)	CONVEXITY	CURRENT PAR VALUE	PRINCIPAL COST	PERIOD-END INTEREST ACCRL
113254	FHLB D-N	.3900 %	02/19/21	.391	.222	.401	50,000,000.00	49,821,250.00	.00
113255	FHLB D-N	.3900 %	02/19/21	.391	.222	.401	50,000,000.00	49,821,250.00	.00
113256	FHLB D-N	.3700 %	01/20/21	.371	.140	.401	50,000,000.00	49,845,833.33	.00
113257	FHLB D-N	.3700 %	01/20/21	.371	.140	.401	50,000,000.00	49,845,833.33	.00
113258	FHLB D-N	.3400 %	12/30/20	.341	.082	.402	50,000,000.00	49,868,250.00	.00
113259	FHLB D-N	.3400 %	12/30/20	.341	.082	.402	50,000,000.00	49,868,250.00	.00
113260	FHLB D-N	.3900 %	02/25/21	.391	.238	.401	50,000,000.00	49,818,000.00	.00
113261	FHLB D-N	.3900 %	02/25/21	.391	.238	.401	50,000,000.00	49,818,000.00	.00
113264	FFCB 0.80	.8000 %	03/30/23	.800	2.313	6.495	50,000,000.00	50,000,000.00	67,777.78
113265	FFCB 0.80	.8000 %	03/30/23	.800	2.313	6.495	50,000,000.00	50,000,000.00	67,777.78
113270	FNMA D-N	.2000 %	02/12/21	.200	.203	.402	50,000,000.00	49,910,277.78	.00
113271	FNMA D-N	.2000 %	02/12/21	.200	.203	.402	50,000,000.00	49,910,277.78	.00
113281	FNMA D-N	.1000 %	03/01/21	.100	.249	.407	50,000,000.00	49,952,916.67	.00
113282	FNMA D-N	.1000 %	03/01/21	.100	.249	.407	50,000,000.00	49,952,916.67	.00
113283	FNMA D-N	.1000 %	03/01/21	.100	.249	.407	50,000,000.00	49,952,916.67	.00
113284	FNMA D-N	.1000 %	03/01/21	.100	.249	.407	50,000,000.00	49,952,916.67	.00
113292	FFCB 1.53 (CALLABLE)	1.5300 %	02/10/22	1.143	1.183	1.987	50,000,000.00	50,355,500.00	235,875.00
113293	FFCB 1.53 (CALLABLE)	1.5300 %	02/10/22	1.143	1.183	1.987	50,000,000.00	50,355,500.00	235,875.00
113297	UST BILL	.1125 %	03/25/21	.113	.315	.421	50,000,000.00	49,943,750.00	.00
113298	UST BILL	.1125 %	03/25/21	.113	.315	.421	50,000,000.00	49,943,750.00	.00
113299	UST BILL	.1125 %	03/25/21	.113	.315	.421	50,000,000.00	49,943,750.00	.00
113300	UST BILL	.1125 %	03/25/21	.113	.315	.421	50,000,000.00	49,943,750.00	.00
113311	FHLB D-N	.1100 %	01/04/21	.110	.096	.421	50,000,000.00	49,957,222.22	.00
113312	FHLB D-N	.1100 %	01/04/21	.110	.096	.421	50,000,000.00	49,957,222.22	.00
113313	FHLB D-N	.1100 %	01/04/21	.110	.096	.421	50,000,000.00	49,957,222.22	.00
113314	FHLB D-N	.1100 %	01/04/21	.110	.096	.421	50,000,000.00	49,957,222.22	.00
113315	FHLB D-N	.1100 %	01/08/21	.110	.107	.421	50,000,000.00	49,956,611.11	.00
113316	FHLB D-N	.1100 %	01/08/21	.110	.107	.421	50,000,000.00	49,956,611.11	.00
113317	FHLB D-N	.1100 %	01/08/21	.110	.107	.421	50,000,000.00	49,956,611.11	.00
113318	FHLB D-N	.1100 %	01/08/21	.110	.107	.421	50,000,000.00	49,956,611.11	.00
113328	FFCB 1.46 (CALLABLE)	1.4600 %	03/03/23	1.209	2.222	6.051	50,000,000.00	50,358,000.00	178,444.44
113329	FFCB 1.46 (CALLABLE)	1.4600 %	03/03/23	1.209	2.222	6.051	50,000,000.00	50,358,000.00	178,444.44
113330	FHLB D-N	.2200 %	02/02/21	.220	.175	.425	50,000,000.00	49,905,888.89	.00
113331	FHLB D-N	.2200 %	02/02/21	.220	.175	.425	50,000,000.00	49,905,888.89	.00
113332	FHLB D-N	.2400 %	03/02/21	.241	.252	.425	49,979,000.00	49,867,047.04	.00
113335	FHLB D-N	.2200 %	02/01/21	.220	.172	.429	50,000,000.00	49,906,500.00	.00
113336	FHLB D-N	.2200 %	02/01/21	.220	.172	.429	50,000,000.00	49,906,500.00	.00
113338	FFCB 1.00 (CALLABLE)	1.0000 %	03/30/22	1.000	1.326	2.407	50,000,000.00	50,000,000.00	84,722.22
113339	FHLB D-N	.2400 %	03/01/21	.241	.249	.438	50,000,000.00	49,889,333.33	.00
113340	FHLB D-N	.2400 %	03/01/21	.241	.249	.438	50,000,000.00	49,889,333.33	.00
113346	FNMA D-N	.2000 %	02/12/21	.200	.203	.434	50,000,000.00	49,912,222.22	.00
113347	FNMA D-N	.2000 %	02/12/21	.200	.203	.434	50,000,000.00	49,912,222.22	.00
113350	FFCB 0.875 (CALLABLE)	.8750 %	04/08/24	.875	3.310	12.614	50,000,000.00	50,000,000.00	64,409.72
113487	FFCB 1.33 (CALLABLE)	1.3300 %	04/21/27	1.330	6.140	41.273	25,000,000.00	25,000,000.00	36,944.44

(WRRPT)

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INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT YIELD	DURATION (years)	CONVEXITY	CURRENT PAR VALUE	PRINCIPAL COST	PERIOD-END INTEREST ACCRL
113488	FFCB 1.33 (CALLABLE)	1.3300 %	04/21/27	1.330	6.140	41.273	25,000,000.00	25,000,000.00	36,944.44
113495	FHLB D-N	.1900 %	01/20/21	.190	.140	.505	50,000,000.00	49,926,638.89	.00
113496	FHLB D-N	.1900 %	01/20/21	.190	.140	.505	50,000,000.00	49,926,638.89	.00
113497	FHLB D-N	.1900 %	01/11/21	.190	.115	.505	50,000,000.00	49,929,013.89	.00
113498	FHLB D-N	.1900 %	01/11/21	.190	.115	.505	50,000,000.00	49,929,013.89	.00
113530	FHLMC 1.00 (CALLABLE	1.0000 %	04/28/26	1.000	5.276	30.653	50,000,000.00	50,000,000.00	45,833.33
113531	FHLMC 0.95 (CALLABLE	.9500 %	04/28/25	.950	4.327	20.937	50,000,000.00	50,000,000.00	43,541.67
113541	FHLB 1.20 (CALLABLE)	1.2000 %	04/27/27	1.200	6.181	41.738	50,000,000.00	50,000,000.00	56,666.67
113544	FHLMC 1.00 (CALLABLE	1.0000 %	10/28/25	1.000	4.801	25.552	50,000,000.00	50,000,000.00	45,833.33
113557	FFCB 1.02	1.0200 %	04/27/27	1.020	6.214	42.107	50,000,000.00	50,000,000.00	48,166.67
113558	FFCB 1.02	1.0200 %	04/27/27	1.020	6.214	42.107	25,000,000.00	25,000,000.00	24,083.33
113599	FFCB 1.02	1.0200 %	04/27/27	1.020	6.214	42.107	35,000,000.00	35,000,000.00	33,716.67
113600	FHLB 1.20 (CALLABLE)	1.2000 %	05/04/27	1.200	6.200	41.976	50,000,000.00	50,000,000.00	45,000.00
113607	FHLB D-N	.2000 %	04/27/21	.200	.405	.553	50,000,000.00	49,898,611.11	.00
113608	FHLB D-N	.2000 %	04/27/21	.200	.405	.553	50,000,000.00	49,898,611.11	.00
113656	FFCB 0.68 (CALLABLE)	.6800 %	05/06/24	.680	3.398	13.236	50,000,000.00	50,000,000.00	23,611.11
113668	FHLMC 1.05 (CALLABLE	1.0500 %	05/04/27	1.050	6.228	42.286	50,000,000.00	50,000,000.00	39,375.00
113669	FHLB D-N	.4400 %	03/19/21	.442	.298	.419	50,000,000.00	49,783,666.67	.00
113670	FHLB D-N	.4400 %	03/19/21	.442	.298	.419	50,000,000.00	49,783,666.67	.00
113687	FFCB 1.02	1.0200 %	04/27/27	.970	6.214	42.131	20,925,000.00	20,995,517.25	20,157.75
113728	FHLMC 0.75 (CALLABLE	.7500 %	05/27/25	.750	4.425	21.816	50,000,000.00	50,000,000.00	4,166.67
113729	FHLMC 0.75 (CALLABLE	.7500 %	05/27/25	.750	4.425	21.816	50,000,000.00	50,000,000.00	4,166.67
113738	FFCB 1.02	1.0200 %	04/27/27	1.020	6.214	42.107	50,000,000.00	50,000,000.00	48,166.67
113739	FFCB 1.02	1.0200 %	04/27/27	1.020	6.214	42.107	5,000,000.00	5,000,000.00	4,816.67
113740	FHLMC 0.77 (CALLABLE	.7700 %	05/27/25	.770	4.423	21.800	50,000,000.00	50,000,000.00	4,277.78
113750	FHLMC 0.77 (CALLABLE	.7700 %	05/27/25	.770	4.423	21.800	50,000,000.00	50,000,000.00	4,277.78
113767	FHLMC 1.05 (CALLABLE	1.0500 %	05/27/27	1.050	6.292	43.081	50,000,000.00	50,000,000.00	5,833.33
113774	FHLMC 1.07 (CALLABLE	1.0700 %	05/27/27	1.070	6.288	43.038	50,000,000.00	50,000,000.00	5,944.44
113793	FHLMC 0.73 (CALLABLE	.7300 %	05/27/25	.730	4.427	21.831	50,000,000.00	50,000,000.00	4,055.56
113831	FFCB 0.73 (CALLABLE)	.7300 %	05/27/25	.730	4.427	21.831	50,000,000.00	50,000,000.00	4,055.56
113832	FNMA 0.75 (CALLABLE)	.7500 %	05/27/25	.750	4.425	21.816	50,000,000.00	50,000,000.00	4,166.67
113843	FFCB 0.82 (CALLABLE)	.8200 %	05/27/26	.820	5.381	31.761	25,000,000.00	25,000,000.00	2,277.78
113844	FFCB 0.82 (CALLABLE)	.8200 %	05/27/26	.820	5.381	31.761	25,000,000.00	25,000,000.00	2,277.78
113897	FFCB 1.04 (CALLABLE)	1.0400 %	05/27/27	1.040	6.294	43.102	35,500,000.00	35,500,000.00	4,102.22
113929	FHLMC 1.75 (CALLABLE	1.5000 %	12/09/25	1.500	4.804	25.089	50,000,000.00	50,000,000.00	170,833.33
113982	FHLMC 3.50 (CALLABLE	2.0000 %	12/04/24	2.000	3.739	16.100	50,000,000.00	50,000,000.00	241,666.67
113991	FFCB 0.875 (CALLABLE	.8750 %	06/22/27	.875	6.366	44.338	25,000,000.00	25,000,000.00	96,614.58
113992	FHLMC 1.00 (CALLABLE	1.0000 %	06/23/27	1.000	6.342	44.098	25,000,000.00	25,000,000.00	109,722.22
113999	LACCAL BANS	.6500 %	06/30/22	.659	1.573	3.271	5,000,000.00	5,000,000.00	13,729.17
114019	FHLMC 1.00 (CALLABLE	1.0000 %	06/28/27	1.000	6.356	44.201	25,000,000.00	24,999,750.00	107,638.89
114028	FNMA 0.50	.5000 %	06/17/25	.508	4.492	22.584	25,000,000.00	24,990,500.00	56,250.00
114029	FHLB 1.00 (CALLABLE)	1.0000 %	06/25/27	1.000	6.348	44.169	50,000,000.00	50,000,000.00	216,666.67
114030	FHLMC 0.75 (CALLABLE	.7500 %	12/26/25	.750	4.975	26.256	50,000,000.00	50,000,000.00	67,708.33
114045	FHLMC 0.71 (CALLABLE	.7100 %	06/23/25	.710	4.485	22.591	50,000,000.00	50,000,000.00	152,847.22

(WRRPT)

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INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT YIELD	DURATION (years)	CONVEXITY	CURRENT PAR VALUE	PRINCIPAL COST	PERIOD-END INTEREST ACCRL
114099	FHLMC 0.75 (CALLABLE)	.7500 %	07/08/25	.750	4.522	22.867	50,000,000.00	50,000,000.00	148,958.33
114100	FHLMC 0.73 (CALLABLE)	.7300 %	07/09/25	.730	4.531	21.840	50,000,000.00	50,000,000.00	52,722.22
114101	FNMA 0.71 (CALLABLE)	.7100 %	07/09/25	.710	4.529	22.927	50,000,000.00	50,000,000.00	140,027.78
114118	FHLB 1.02 (CALLABLE)	1.0200 %	07/06/27	1.024	6.374	44.515	24,185,000.00	24,178,953.75	99,360.05
114120	FHLMC 0.74 (CALLABLE)	.7400 %	07/15/25	.740	4.543	23.056	50,000,000.00	50,000,000.00	139,777.78
114133	FHLMC 0.75 (CALLABLE)	.7500 %	07/08/25	.750	4.522	22.867	50,000,000.00	50,000,000.00	148,958.33
114134	FHLMC 0.75 (CALLABLE)	.7500 %	07/08/25	.750	4.522	22.867	17,800,000.00	17,800,000.00	53,029.17
114146	FHLMC 0.77 (CALLABLE)	.7700 %	07/15/25	.770	4.540	23.031	50,000,000.00	50,000,000.00	145,444.44
114155	FNMA 0.82 (CALLABLE)	.8200 %	07/09/26	.820	5.476	33.078	50,000,000.00	50,000,000.00	160,583.33
114160	FNMA 0.95 (CALLABLE)	.9500 %	07/15/27	.950	6.414	44.988	50,000,000.00	50,000,000.00	179,444.44
114161	FHLMC 0.83 (CALLABLE)	.8300 %	07/22/26	.830	5.510	33.435	25,000,000.00	25,000,000.00	74,354.17
114179	FNMA 0.75 (CALLABLE)	.7500 %	06/30/25	.750	4.500	22.664	21,000,000.00	21,000,000.00	66,062.50
114217	FHLMC 1.00 (CALLABLE)	1.0000 %	07/29/27	1.000	6.442	45.373	50,000,000.00	50,000,000.00	169,444.44
114223	FHLB 0.77 (CALLABLE)	.7700 %	07/28/27	.770	6.489	45.870	50,000,000.00	50,000,000.00	131,541.66
114224	FHLMC 0.83 (CALLABLE)	.8300 %	07/29/27	.830	6.479	45.766	50,000,000.00	50,000,000.00	140,638.89
114258	FHLMC 0.75 (CALLABLE)	.7500 %	07/29/25	.750	4.581	23.414	50,000,000.00	50,000,000.00	127,083.33
114285	FNMA 0.875 (CALLABLE)	.8750 %	07/30/27	.875	6.472	45.697	25,000,000.00	25,000,000.00	73,524.31
114286	FHLMC 0.75 (CALLABLE)	.7500 %	08/04/25	.750	4.595	23.545	25,000,000.00	25,000,000.00	60,937.50
114304	FFCB 1.12 (CALLABLE)	1.1200 %	07/30/29	1.120	8.253	73.948	25,000,000.00	25,000,000.00	94,111.11
114305	FFCB 1.12 (CALLABLE)	1.1200 %	07/30/29	1.120	8.253	73.948	20,000,000.00	20,000,000.00	75,288.89
114308	FHLMC 1.10 (CALLABLE)	1.1000 %	02/12/29	1.100	7.838	66.714	25,000,000.00	25,000,000.00	83,263.89
114337	FHLB 1.02 (CALLABLE)	1.0200 %	08/10/28	1.020	7.397	59.455	32,995,000.00	32,995,000.00	103,769.28
114371	FHLMC 1.10 (CALLABLE)	1.1000 %	08/20/29	1.100	8.316	74.938	25,000,000.00	25,000,000.00	77,152.78
114376	OLD LINE FUNDING LLC	.1500 %	12/01/20	.150	.003	1.167	20,993,000.00	20,983,203.27	.00
114378	FHLMC 1.15 (CALLABLE)	1.1500 %	08/24/29	1.150	8.309	74.878	25,000,000.00	25,000,000.00	77,465.28
114390	FHLMC 1.07 (CALLABLE)	1.0700 %	08/25/28	1.070	7.425	59.888	25,000,000.00	25,000,000.00	71,333.33
114391	FHLMC 1.25 (CALLABLE)	1.2500 %	08/26/30	1.250	9.170	91.245	25,000,000.00	25,000,000.00	82,465.28
114392	FNMA 1.18 (CALLABLE)	1.1800 %	08/26/30	1.180	9.204	91.800	50,000,000.00	50,000,000.00	152,416.67
114393	FHLMC 1.26 (CALLABLE)	1.2600 %	09/03/30	1.260	9.185	91.521	25,000,000.00	25,000,000.00	77,000.00
114404	FFCB 1.14 (CALLABLE)	1.1400 %	08/20/29	1.140	8.301	74.747	25,000,000.00	25,000,000.00	79,958.33
114417	FNMA 1.25 (CALLABLE)	1.2500 %	08/27/30	1.250	9.173	91.293	25,000,000.00	25,000,000.00	81,597.22
114435	FFCB 1.14 (CALLABLE)	1.1400 %	08/20/29	1.140	8.301	74.756	45,200,000.00	45,200,000.00	144,564.66
114454	FHLMC 1.20 (CALLABLE)	1.2000 %	08/27/30	1.200	9.198	91.668	25,000,000.00	25,000,000.00	77,500.00
114455	FFCB 1.03 (CALLABLE)	1.0300 %	12/01/28	1.030	7.663	67.988	25,000,000.00	25,000,000.00	64,375.00
114456	FFCB 1.03 (CALLABLE)	1.0300 %	12/01/28	1.030	7.663	67.988	25,000,000.00	25,000,000.00	64,375.00
114465	FHLMC 1.20 (CALLABLE)	1.2000 %	09/09/30	1.200	9.228	92.204	25,000,000.00	25,000,000.00	68,333.33
114480	FFCB 1.14 (CALLABLE)	1.1400 %	08/20/29	1.152	8.301	74.751	25,000,000.00	24,975,000.00	79,958.34
114490	FHLMC 1.25 (CALLABLE)	1.2500 %	09/09/30	1.250	9.206	91.879	25,000,000.00	25,000,000.00	71,180.56
114491	FHLMC 1.28 (CALLABLE)	1.2800 %	09/17/30	1.280	9.216	92.074	25,000,000.00	25,000,000.00	65,777.78
114503	FNMA 1.18 (CALLABLE)	1.1800 %	08/26/30	1.180	9.204	91.800	25,000,000.00	25,000,000.00	76,208.33
114505	FFCB 1.12 (CALLABLE)	1.1200 %	09/01/28	1.120	7.427	59.959	25,000,000.00	25,000,000.00	70,000.00
114506	FHLMC 1.25 (CALLABLE)	1.2500 %	09/16/30	1.250	9.226	92.221	25,000,000.00	25,000,000.00	65,104.17
114525	FNMA 1.12 (CALLABLE)	1.1200 %	09/11/30	1.120	9.269	92.827	25,000,000.00	25,000,000.00	62,222.22
114526	FHLMC 1.32 (CALLABLE)	1.3200 %	09/17/30	1.320	9.198	91.814	25,000,000.00	25,000,000.00	67,833.33

(WRRPT)

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INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT YIELD	DURATION (years)	CONVEXITY	CURRENT PAR VALUE	PRINCIPAL COST	PERIOD-END INTEREST ACCRL
114538	FFCB 1.24 (CALLABLE)	1.2400 %	09/03/30	1.240	9.194	91.651	50,000,000.00	50,000,000.00	151,555.56
114539	FFCB 1.24 (CALLABLE)	1.2400 %	09/03/30	1.240	9.194	91.651	50,000,000.00	50,000,000.00	151,555.56
114549	FFCB 1.25 (CALLABLE)	1.2500 %	06/03/30	1.250	8.968	91.871	50,000,000.00	50,000,000.00	152,777.78
114550	FFCB 1.25 (CALLABLE)	1.2500 %	06/03/30	1.250	8.968	91.871	50,000,000.00	50,000,000.00	152,777.78
114551	FFCB 1.24 (CALLABLE)	1.2400 %	09/03/30	1.261	9.193	91.623	50,000,000.00	49,900,000.00	151,555.56
114554	FFCB 1.32 (CALLABLE)	1.3200 %	09/09/30	1.320	9.176	91.425	50,000,000.00	50,000,000.00	150,333.33
114569	FFCB 1.14 (CALLABLE)	1.1400 %	08/20/29	1.158	8.301	74.760	43,338,000.00	43,272,993.00	138,609.37
114570	FFCB 1.03 (CALLABLE)	1.0300 %	12/01/28	1.066	7.825	67.961	40,000,000.00	39,885,600.00	103,000.00
114583	UST BILL	.1150 %	08/12/21	.115	.698	1.324	50,000,000.00	49,945,215.28	.00
114584	UST BILL	.1150 %	08/12/21	.115	.698	1.324	50,000,000.00	49,945,215.28	.00
114585	UST BILL	.1150 %	08/12/21	.115	.698	1.324	50,000,000.00	49,945,215.28	.00
114586	UST BILL	.1150 %	08/12/21	.115	.698	1.324	50,000,000.00	49,945,215.28	.00
114587	UST BILL	.1150 %	08/12/21	.115	.698	1.324	50,000,000.00	49,945,215.28	.00
114588	UST BILL	.1100 %	03/04/21	.110	.257	1.324	50,000,000.00	49,972,194.44	.00
114589	UST BILL	.1100 %	03/04/21	.110	.257	1.324	50,000,000.00	49,972,194.44	.00
114590	UST BILL	.1100 %	03/04/21	.110	.257	1.324	50,000,000.00	49,972,194.44	.00
114591	UST BILL	.1100 %	03/04/21	.110	.257	1.324	50,000,000.00	49,972,194.44	.00
114592	UST BILL	.1100 %	03/04/21	.110	.257	1.324	50,000,000.00	49,972,194.44	.00
114593	SVENSKA HANDELSBANKE	.1300 %	12/01/20	.130	.003	1.323	50,000,000.00	50,000,000.00	16,069.44
114594	NORDEA BANK ABP NY C	.1400 %	12/01/20	.140	.003	1.323	50,000,000.00	50,000,000.00	17,305.56
114601	SHEFFIELD RECEIVABLE	.1700 %	12/04/20	.170	.011	1.329	44,000,000.00	43,981,092.22	.00
114604	FFCB 1.32 (CALLABLE)	1.3200 %	09/09/30	1.320	9.176	91.425	32,190,000.00	32,190,000.00	96,784.60
114606	FFCB 0.95	.9500 %	09/10/30	1.000	9.340	93.840	25,000,000.00	24,881,250.00	53,437.50
114607	FFCB 1.23 (CALLABLE)	1.2300 %	09/10/29	1.230	8.325	75.208	25,000,000.00	25,000,000.00	69,187.50
114608	FFCB 1.00 (CALLABLE)	1.0000 %	09/14/28	1.000	7.497	60.907	20,000,000.00	20,000,000.00	42,777.78
114617	FHLB 1.30 (CALLABLE)	1.3000 %	09/30/30	1.300	9.243	92.578	39,950,000.00	39,950,000.00	88,000.97
114622	BANK OF MONTREAL CHI	.1700 %	12/07/20	.170	.019	1.379	50,000,000.00	50,000,000.00	19,125.00
114623	FHLMC 1.00 (CALLABLE)	1.0000 %	09/28/28	1.000	7.536	61.483	50,000,000.00	50,000,000.00	87,500.00
114624	FHLMC 1.33 (CALLABLE)	1.3300 %	09/26/30	1.330	9.219	92.290	50,000,000.00	50,000,000.00	116,375.00
114631	FNMA 1.20 (CALLABLE)	1.2000 %	09/27/30	1.200	9.278	93.142	50,000,000.00	50,000,000.00	105,000.00
114632	FNMA 1.25 (CALLABLE)	1.2500 %	09/27/30	1.250	9.257	92.812	50,000,000.00	50,000,000.00	109,375.00
114633	MONT BLANC CAPITAL C	.1800 %	12/14/20	.180	.038	1.378	50,000,000.00	49,976,500.00	.00
114640	FHLMC 1.25 (CALLABLE)	1.2500 %	09/23/30	1.250	9.245	92.512	50,000,000.00	50,000,000.00	119,791.67
114641	FHLMC 1.25 (CALLABLE)	1.2500 %	09/23/30	1.250	9.245	92.512	50,000,000.00	50,000,000.00	119,791.67
114642	FHLMC 1.00 (CALLABLE)	1.0000 %	09/28/28	1.000	7.536	61.483	50,000,000.00	50,000,000.00	87,500.00
114643	FHLMC 1.00 (CALLABLE)	1.0000 %	09/28/28	1.000	7.536	61.483	50,000,000.00	50,000,000.00	87,500.00
114650	SHEFFIELD RECEIVABLE	.1400 %	12/01/20	.140	.003	1.408	50,000,000.00	49,985,027.78	.00
114657	NORDEA BANK ABP NY C	.1500 %	12/15/20	.150	.041	1.407	50,000,000.00	50,000,000.00	16,041.67
114660	FHLMC 1.25 (CALLABLE)	1.2500 %	09/30/30	1.250	9.265	92.803	50,000,000.00	50,000,000.00	109,375.00
114661	CANCARA ASSET SEC LL	.1800 %	12/16/20	.180	.044	1.414	50,000,000.00	49,977,250.00	.00
114662	CANCARA ASSET SEC LL	.1800 %	12/16/20	.180	.044	1.414	8,750,000.00	8,746,018.75	.00
114668	BANK OF MONTREAL CHI	.1700 %	12/18/20	.170	.049	1.414	50,000,000.00	50,000,000.00	17,944.44
114669	BANK OF MONTREAL CHI	.1700 %	12/18/20	.170	.049	1.414	50,000,000.00	50,000,000.00	17,944.44
114675	FHLMC 1.25 (CALLABLE)	1.2500 %	09/30/30	1.250	9.265	92.803	50,000,000.00	50,000,000.00	109,375.00

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114676	CANCARA ASSET SEC LL	.1700 %	12/18/20	.170	.049	1.421	45,000,000.00	44,980,450.00	.00
114679	CANCARA ASSET SEC LL	.1800 %	12/17/20	.180	.047	1.421	40,000,000.00	39,981,800.00	.00
114689	FHLB D-N	.0920 %	12/18/20	.092	.049	1.430	50,000,000.00	49,988,372.22	.00
114690	FHLB D-N	.0920 %	12/18/20	.092	.049	1.430	50,000,000.00	49,988,372.22	.00
114691	CANCARA ASSET SEC LL	.1700 %	12/18/20	.170	.049	1.428	50,000,000.00	49,978,513.89	.00
114692	CANCARA ASSET SEC LL	.1700 %	12/18/20	.170	.049	1.428	50,000,000.00	49,978,513.89	.00
114693	CANCARA ASSET SEC LL	.1700 %	12/18/20	.170	.049	1.428	2,000,000.00	1,999,140.56	.00
114697	CANADIAN IMP BK OF C	.1400 %	12/18/20	.140	.049	1.429	50,000,000.00	49,982,305.56	.00
114698	BANK OF MONTREAL CHI	.1700 %	12/21/20	.170	.057	1.428	50,000,000.00	50,000,000.00	17,472.22
114700	CANCARA ASSET SEC LL	.1700 %	12/21/20	.170	.057	1.450	50,000,000.00	49,978,513.89	.00
114701	CANCARA ASSET SEC LL	.1700 %	12/21/20	.170	.057	1.450	22,500,000.00	22,490,331.25	.00
114702	FHLMC 1.24 (CALLABLE	1.2400 %	09/30/30	1.240	9.269	92.869	50,000,000.00	50,000,000.00	108,500.00
114704	CANCARA ASSET SEC LL	.1900 %	01/11/21	.190	.115	1.449	43,000,000.00	42,974,582.22	.00
114705	TOYOTA MOTOR CREDIT	.1400 %	12/18/20	.140	.049	1.451	50,000,000.00	49,982,888.89	.00
114706	TOYOTA MOTOR CREDIT	.1400 %	12/18/20	.140	.049	1.451	50,000,000.00	49,982,888.89	.00
114708	CREDIT AGRICOLE CIB	.0900 %	12/01/20	.090	.003	1.452	50,000,000.00	49,991,125.00	.00
114709	CREDIT AGRICOLE CIB	.0900 %	12/01/20	.090	.003	1.452	25,000,000.00	24,995,562.50	.00
114711	SVENSKA HANDELSBANKE	.1400 %	12/18/20	.140	.049	1.451	50,000,000.00	50,000,000.00	13,805.56
114712	TORONTO DOMINION BAN	.1600 %	12/01/20	.160	.003	1.450	50,000,000.00	50,000,000.00	15,777.78
114715	FHLB D-N	.0900 %	12/18/20	.090	.049	1.459	50,000,000.00	49,989,125.00	.00
114719	FFCB 1.15 (CALLABLE)	1.1500 %	08/12/30	1.165	9.175	91.317	50,000,000.00	49,930,000.00	174,097.22
114720	FFCB 1.15 (CALLABLE)	1.1500 %	08/12/30	1.165	9.175	91.317	10,551,000.00	10,536,228.60	36,738.00
114721	FHLB D-N	.0900 %	12/18/20	.090	.049	1.459	50,000,000.00	49,989,125.00	.00
114722	FHLB 1.25 (CALLABLE)	1.2500 %	10/08/30	1.250	9.287	93.300	50,000,000.00	50,000,000.00	92,013.89
114726	CANADIAN IMP BK OF C	.1400 %	12/21/20	.140	.057	1.458	50,000,000.00	49,982,500.00	.00
114728	TOYOTA MOTOR CREDIT	.1500 %	12/21/20	.150	.057	1.465	50,000,000.00	49,981,458.33	.00
114729	TOYOTA MOTOR CREDIT	.1500 %	12/21/20	.150	.057	1.465	50,000,000.00	49,981,458.33	.00
114730	CANADIAN IMP. BK OF	.1500 %	12/18/20	.150	.049	1.465	50,000,000.00	50,000,000.00	14,375.00
114731	THUNDER BAY FUNDING	.1400 %	12/16/20	.140	.044	1.473	50,000,000.00	49,983,861.11	.00
114733	FHLB 1.21 (CALLABLE)	1.2100 %	10/07/30	1.210	9.302	93.517	50,000,000.00	50,000,000.00	90,750.00
114739	MONT BLANC CAPITAL C	.2000 %	01/13/21	.200	.120	1.471	34,156,000.00	34,134,937.13	.00
114740	FHLB D-N	.0900 %	12/23/20	.090	.063	1.481	50,000,000.00	49,988,875.00	.00
114741	FHLB D-N	.0900 %	12/23/20	.090	.063	1.481	50,000,000.00	49,988,875.00	.00
114743	FHLB 1.21 (CALLABLE)	1.2100 %	10/07/30	1.210	9.302	93.523	38,200,000.00	38,200,000.00	69,333.00
114744	FHLMC 1.24 (CALLABLE)	1.2400 %	10/08/30	1.240	9.292	93.419	50,000,000.00	50,000,000.00	89,555.56
114748	CAFCO LLC CP	.1900 %	03/11/21	.190	.277	1.471	50,000,000.00	49,955,666.67	.00
114751	TOYOTA MOTOR CREDIT	.1500 %	12/16/20	.150	.044	1.472	50,000,000.00	49,982,708.33	.00
114752	TORONTO DOMINION BAN	.1250 %	12/02/20	.125	.005	1.473	50,000,000.00	49,988,020.83	.00
114753	CIESCO LLC CP	.1900 %	03/11/21	.190	.277	1.471	43,000,000.00	42,961,873.33	.00
114766	OLD LINE FUNDING LLC	.1600 %	01/26/21	.160	.156	1.479	40,000,000.00	39,978,133.33	.00
114771	FHLB 1.08 (CALLABLE)	1.0800 %	10/02/30	1.080	9.345	94.138	50,000,000.00	50,000,000.00	88,500.00
114776	FHLB D-N	.0900 %	12/23/20	.090	.063	1.503	50,000,000.00	49,989,250.00	.00
114777	FHLB D-N	.0900 %	12/23/20	.090	.063	1.503	50,000,000.00	49,989,250.00	.00
114778	FHLB D-N	.0900 %	12/23/20	.090	.063	1.503	50,000,000.00	49,989,250.00	.00

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114779	FHLB D-N	.0900 %	12/23/20	.090	.063	1.503	50,000,000.00	49,989,250.00	.00
114785	CANCARA ASSET SEC LL	.1800 %	01/29/21	.180	.164	1.508	25,500,000.00	25,484,445.00	.00
114786	MONT BLANC CAPITAL C	.1800 %	01/20/21	.180	.140	1.508	40,848,000.00	40,824,920.88	.00
114788	ATLANTIC ASSET SEC L	.1500 %	12/07/20	.150	.019	1.509	50,000,000.00	49,985,625.00	.00
114791	LA FAYETTE ASSET SEC	.1600 %	12/07/20	.160	.019	1.516	50,000,000.00	49,984,888.89	.00
114792	FHLMC 1.25 (CALLABLE	1.2500 %	10/15/30	1.250	9.306	93.645	50,000,000.00	50,000,000.00	79,861.11
114793	FHLMC 1.25 (CALLABLE	1.2500 %	10/22/30	1.250	9.326	93.990	50,000,000.00	50,000,000.00	67,708.33
114794	LA FAYETTE ASSET SEC	.1600 %	12/04/20	.160	.011	1.516	50,000,000.00	49,985,555.56	.00
114795	CANADIAN IMP BK OF C	.1100 %	12/01/20	.110	.003	1.517	50,000,000.00	49,990,527.78	.00
114796	TORONTO DOMINION BAN	.1300 %	12/01/20	.130	.003	1.517	50,000,000.00	49,988,805.56	.00
114797	MUFG UNION BANK NA C	.1200 %	12/01/20	.120	.003	1.517	50,000,000.00	50,000,000.00	10,333.33
114799	ATLANTIC ASSET SEC L	.1300 %	12/01/20	.130	.003	1.532	50,000,000.00	49,989,166.67	.00
114800	OLD LINE FUNDING LLC	.1100 %	12/01/20	.110	.003	1.532	50,000,000.00	49,990,833.33	.00
114801	JUPITER SEC COMPANY	.1300 %	12/02/20	.130	.005	1.524	25,000,000.00	24,994,402.78	.00
114802	OLD LINE FUNDING LLC	.1100 %	12/02/20	.110	.005	1.525	50,000,000.00	49,990,527.78	.00
114803	CANCARA ASSET SEC LL	.1800 %	01/13/21	.180	.120	1.523	39,000,000.00	38,979,720.00	.00
114804	MONT BLANC CAPITAL C	.1700 %	01/08/21	.170	.107	1.523	19,901,000.00	19,891,696.28	.00
114808	FHLB D-N	.0920 %	01/04/21	.092	.096	1.533	50,000,000.00	49,987,988.89	.00
114809	FHLB D-N	.0900 %	01/04/21	.090	.096	1.533	50,000,000.00	49,988,250.00	.00
114810	CRC FUNDING LLC CP	.1500 %	01/08/21	.150	.107	1.531	50,000,000.00	49,979,583.33	.00
114812	CRC FUNDING LLC CP	.1600 %	01/12/21	.160	.118	1.531	50,000,000.00	49,977,333.33	.00
114813	CAFCO LLC CP	.1500 %	01/08/21	.150	.107	1.531	50,000,000.00	49,979,583.33	.00
114814	NATIXIS NY BRANCH CP	.1100 %	12/02/20	.110	.005	1.532	50,000,000.00	49,990,680.56	.00
114817	CREDIT AGRICOLE CIB	.1100 %	12/02/20	.110	.005	1.532	50,000,000.00	50,000,000.00	9,166.67
114819	FHLMC 1.26 (CALLABLE	1.2600 %	10/15/30	1.260	9.302	93.578	50,000,000.00	50,000,000.00	80,500.00
114820	AUTOBAHN FUNDING CO	.1200 %	12/04/20	.120	.011	1.554	35,000,000.00	34,993,000.00	.00
114821	SHEFFIELD RECEIVABLE	.1600 %	12/04/20	.160	.011	1.553	50,000,000.00	49,986,666.67	.00
114822	MONT BLANC CAPITAL C	.2000 %	02/01/21	.200	.172	1.552	50,000,000.00	49,966,944.44	.00
114823	CHARIOT FUNDING LLC	.1300 %	12/07/20	.130	.019	1.554	25,000,000.00	24,994,312.50	.00
114824	SHEFFIELD RECEIVABLE	.1500 %	12/07/20	.150	.019	1.553	50,000,000.00	49,986,875.00	.00
114825	TORONTO DOMINION BAN	.1400 %	12/03/20	.140	.008	1.554	50,000,000.00	49,988,527.78	.00
114827	CRC FUNDING LLC CP	.1600 %	01/12/21	.160	.118	1.560	50,000,000.00	49,978,222.22	.00
114828	LA FAYETTE ASSET SEC	.1600 %	01/05/21	.160	.099	1.560	50,000,000.00	49,979,777.78	.00
114829	FHLMC 1.26 (CALLABLE	1.2600 %	10/22/30	1.263	9.321	93.919	50,000,000.00	49,985,000.00	68,250.00
114830	FHLMC 1.26 (CALLABLE	1.2600 %	10/22/30	1.263	9.321	93.919	25,000,000.00	24,992,500.00	34,125.00
114831	FHLMC 1.27 (CALLABLE	1.2700 %	10/22/30	1.270	9.317	93.856	50,000,000.00	50,000,000.00	68,791.67
114832	OLD LINE FUNDING LLC	.1200 %	12/07/20	.120	.019	1.562	50,000,000.00	49,989,666.67	.00
114833	TOYOTA MOTOR CREDIT	.1600 %	01/04/21	.160	.096	1.560	50,000,000.00	49,980,000.00	.00
114834	JUPITER SEC COMPANY	.1350 %	12/07/20	.135	.019	1.561	50,000,000.00	49,988,375.00	.00
114835	JUPITER SEC COMPANY	.1350 %	12/07/20	.135	.019	1.561	19,800,000.00	19,795,396.50	.00
114836	CAFCO LLC CP	.1500 %	01/14/21	.150	.123	1.561	50,000,000.00	49,979,166.67	.00
114837	SHEFFIELD RECEIVABLE	.1300 %	12/08/20	.130	.022	1.561	40,379,000.00	40,369,813.78	.00
114839	FHLB D-N	.0950 %	01/06/21	.095	.101	1.570	38,000,000.00	37,990,874.72	.00
114840	MONT BLANC CAPITAL C	.2000 %	02/05/21	.200	.183	1.567	43,184,000.00	43,154,970.76	.00

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114841	FHLMC 1.27 (CALLABLE	1.2700 %	10/21/30	1.270	9.314	93.807	50,000,000.00	50,000,000.00	70,555.56
114842	FHLMC 1.29 (CALLABLE	1.2900 %	10/21/30	1.290	9.306	93.673	50,000,000.00	50,000,000.00	71,666.67
114843	FHLMC 1.30 (CALLABLE	1.3000 %	10/28/30	1.300	9.321	93.950	50,000,000.00	50,000,000.00	59,583.33
114844	FHLMC 1.30 (CALLABLE	1.3000 %	10/28/30	1.300	9.321	93.950	50,000,000.00	50,000,000.00	59,583.33
114845	OLD LINE FUNDING LLC	.1100 %	12/09/20	.110	.025	1.569	47,000,000.00	46,990,952.50	.00
114846	CHARIOT FUNDING LLC	.1400 %	12/08/20	.140	.022	1.568	50,000,000.00	49,987,944.44	.00
114847	TORONTO DOMINION BAN	.1400 %	12/10/20	.140	.027	1.568	50,000,000.00	49,987,555.56	.00
114850	CANADIAN IMP. BK OF	.1200 %	12/04/20	.120	.011	1.569	50,000,000.00	50,000,000.00	9,166.67
114851	BANK OF MONTREAL CHI	.1800 %	01/12/21	.180	.118	1.567	50,000,000.00	50,000,000.00	13,750.00
114853	OLD LINE FUNDING LLC	.1500 %	01/07/21	.150	.104	1.576	50,000,000.00	49,981,041.67	.00
114854	FHLMC 1.30 (CALLABLE	1.3000 %	10/28/30	1.300	9.321	93.950	50,000,000.00	50,000,000.00	59,583.33
114855	FHLB D-N	.0950 %	01/06/21	.095	.101	1.577	50,000,000.00	49,988,125.00	.00
114856	FHLB D-N	.0950 %	01/06/21	.095	.101	1.577	26,000,000.00	25,993,825.00	.00
114857	FHLB D-N	.0900 %	12/18/20	.090	.049	1.577	50,000,000.00	49,991,125.00	.00
114858	FHLB D-N	.0900 %	12/18/20	.090	.049	1.577	50,000,000.00	49,991,125.00	.00
114859	FHLB D-N	.0900 %	01/05/21	.090	.099	1.577	50,000,000.00	49,988,875.00	.00
114860	FHLB D-N	.0900 %	01/05/21	.090	.099	1.577	50,000,000.00	49,988,875.00	.00
114861	CAFCO LLC CP	.1400 %	01/05/21	.140	.099	1.576	50,000,000.00	49,982,694.44	.00
114862	CHARIOT FUNDING LLC	.1300 %	12/09/20	.130	.025	1.576	50,000,000.00	49,988,805.56	.00
114863	CAFCO LLC CP	.1200 %	01/05/21	.120	.099	1.577	50,000,000.00	49,985,166.67	.00
114864	JUPITER SEC COMPANY	.1400 %	12/08/20	.140	.022	1.576	40,000,000.00	39,990,511.11	.00
114865	OLD LINE FUNDING LLC	.1200 %	12/17/20	.120	.047	1.577	25,000,000.00	24,994,166.67	.00
114866	UST BILL	.1200 %	10/07/21	.120	.851	1.576	50,000,000.00	49,939,333.33	.00
114867	UST BILL	.1200 %	10/07/21	.120	.851	1.576	50,000,000.00	49,939,333.33	.00
114868	UST BILL	.1200 %	10/07/21	.120	.851	1.576	50,000,000.00	49,939,333.33	.00
114869	UST BILL	.1200 %	10/07/21	.120	.851	1.576	50,000,000.00	49,939,333.33	.00
114870	UST BILL	.1200 %	10/07/21	.120	.851	1.576	50,000,000.00	49,939,333.33	.00
114871	DNB BANK ASA NY CD	.1000 %	12/08/20	.100	.022	1.577	50,000,000.00	50,000,000.00	7,500.00
114873	FHLB D-N	.0900 %	01/05/21	.090	.099	1.585	50,000,000.00	49,989,000.00	.00
114874	CAFCO LLC CP	.1600 %	01/04/21	.160	.096	1.583	50,000,000.00	49,980,666.67	.00
114875	FHLMC 1.30 (CALLABLE	1.3000 %	10/28/30	1.300	9.321	93.950	50,000,000.00	50,000,000.00	59,583.33
114876	FHLMC 1.31 (CALLABLE	1.3100 %	10/28/30	1.310	9.316	93.883	50,000,000.00	50,000,000.00	60,041.67
114877	MONT BLANC CAPITAL C	.1900 %	02/10/21	.190	.197	1.582	25,000,000.00	24,983,638.89	.00
114878	JUPITER SEC COMPANY	.1300 %	12/09/20	.130	.025	1.584	50,000,000.00	49,988,986.11	.00
114879	SHEFFIELD RECEIVABLE	.1400 %	12/10/20	.140	.027	1.583	50,000,000.00	49,987,944.44	.00
114880	SVENSKA HANDELSBANKE	.1500 %	01/04/21	.150	.096	1.583	50,000,000.00	50,000,000.00	11,041.67
114882	OLD LINE FUNDING LLC	.1200 %	12/15/20	.120	.041	1.614	50,000,000.00	49,989,500.00	.00
114883	CIESCO LLC CP	.1400 %	01/04/21	.140	.096	1.614	50,000,000.00	49,983,861.11	.00
114884	FHLMC 1.31 (CALLABLE	1.3100 %	10/28/30	1.310	9.316	93.883	50,000,000.00	50,000,000.00	60,041.67
114885	CRC FUNDING LLC CP	.1650 %	01/20/21	.165	.140	1.613	50,000,000.00	49,977,312.50	.00
114886	CHARIOT FUNDING LLC	.1400 %	12/11/20	.140	.030	1.614	50,000,000.00	49,988,527.78	.00
114887	CHARIOT FUNDING LLC	.1400 %	12/11/20	.140	.030	1.614	20,000,000.00	19,995,411.11	.00
114888	MONT BLANC CAPITAL C	.1900 %	02/10/21	.190	.197	1.612	40,965,000.00	40,939,055.50	.00
114889	OLD LINE FUNDING LLC	.1200 %	12/14/20	.120	.038	1.614	37,000,000.00	36,992,353.33	.00

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114891	THUNDER BAY FUNDING	.1200 %	12/15/20	.120	.041	1.629	50,000,000.00	49,989,833.33	.00
114892	FHLMC 1.30 (CALLABLE)	1.3000 %	10/28/30	1.300	9.321	93.950	50,000,000.00	50,000,000.00	59,583.33
114893	FHLB D-N	.0950 %	01/05/21	.095	.099	1.622	50,000,000.00	49,989,048.61	.00
114894	AUTOBAHN FUNDING CO	.1300 %	12/14/20	.130	.038	1.621	25,000,000.00	24,994,493.06	.00
114895	CAFCO LLC CP	.1600 %	01/12/21	.160	.118	1.621	50,000,000.00	49,980,000.00	.00
114896	LA FAYETTE ASSET SEC	.1800 %	02/12/21	.180	.203	1.620	25,000,000.00	24,984,875.00	.00
114897	TORONTO DOMINION BAN	.1250 %	12/11/20	.125	.030	1.622	50,000,000.00	49,989,930.56	.00
114900	CRC FUNDING LLC CP	.1600 %	01/21/21	.160	.142	1.628	50,000,000.00	49,978,222.22	.00
114901	FNMA NOTE 0.875	.8750 %	08/05/30	1.012	9.274	92.638	50,000,000.00	49,361,500.00	140,972.22
114902	THUNDER BAY FUNDING	.1300 %	12/15/20	.130	.041	1.629	30,000,000.00	29,993,391.67	.00
114903	AUTOBAHN FUNDING CO	.1400 %	12/14/20	.140	.038	1.629	50,000,000.00	49,988,333.33	.00
114904	AUTOBAHN FUNDING CO	.1400 %	12/14/20	.140	.038	1.629	5,000,000.00	4,998,833.33	.00
114905	CHARIOT FUNDING LLC	.1400 %	12/15/20	.140	.041	1.629	50,000,000.00	49,988,138.89	.00
114906	FHLB D-N	.1000 %	01/20/21	.100	.140	1.630	50,000,000.00	49,986,527.78	.00
114907	FHLB D-N	.0950 %	12/31/20	.095	.085	1.630	50,000,000.00	49,989,840.28	.00
114908	CREDIT AGRICOLE CIB	.1000 %	12/15/20	.100	.041	1.630	50,000,000.00	50,000,000.00	6,527.78
114912	AUTOBAHN FUNDING CO	.1500 %	12/15/20	.150	.041	1.628	35,000,000.00	34,991,104.17	.00
114914	FFCB NOTE 0.99	.9900 %	10/21/30	1.009	9.437	95.680	50,000,000.00	49,910,000.00	55,000.00
114915	FHLB D-N	.0950 %	12/31/20	.095	.085	1.638	50,000,000.00	49,989,972.22	.00
114916	FHLB D-N	.0950 %	12/31/20	.095	.085	1.638	50,000,000.00	49,989,972.22	.00
114917	JUPITER SEC COMPANY	.1300 %	12/15/20	.130	.041	1.637	50,000,000.00	49,989,166.67	.00
114923	CREDIT AGRICOLE CIB	.0900 %	12/18/20	.090	.049	1.638	50,000,000.00	50,000,000.00	5,750.00
114924	FHLB D-N	.1000 %	01/20/21	.100	.140	1.668	50,000,000.00	49,987,222.22	.00
114925	FHLB D-N	.1000 %	01/20/21	.100	.140	1.668	50,000,000.00	49,987,222.22	.00
114928	FHLB D-N	.0900 %	12/31/20	.090	.085	1.661	50,000,000.00	49,990,875.00	.00
114929	FHLB D-N	.0900 %	12/31/20	.090	.085	1.661	50,000,000.00	49,990,875.00	.00
114930	CAFCO LLC CP	.1500 %	01/21/21	.150	.142	1.659	50,000,000.00	49,980,416.67	.00
114934	CRC FUNDING LLC CP	.1600 %	01/20/21	.160	.140	1.659	50,000,000.00	49,979,333.33	.00
114936	CANADIAN IMP BK OF C	.1200 %	12/16/20	.120	.044	1.660	50,000,000.00	49,990,333.33	.00
114937	SHEFFIELD RECEIVABLE	.1400 %	12/11/20	.140	.030	1.659	39,300,000.00	39,291,899.83	.00
114938	CAFCO LLC CP	.1600 %	01/21/21	.160	.142	1.659	19,361,000.00	19,352,911.40	.00
114939	DNB BANK ASA NY CD	.0900 %	12/18/20	.090	.049	1.661	50,000,000.00	50,000,000.00	5,375.00
114940	FNMA 1.20 (CALLABLE)	1.2000 %	10/28/30	1.200	9.364	94.625	50,000,000.00	50,000,000.00	55,000.00
114941	FHLB D-N	.0950 %	01/07/21	.095	.104	1.668	50,000,000.00	49,989,576.39	.00
114942	FHLB D-N	.1050 %	05/28/21	.105	.490	1.668	50,000,000.00	49,967,916.67	.00
114943	FHLB D-N	.1050 %	05/28/21	.105	.490	1.668	50,000,000.00	49,967,916.67	.00
114945	UST BILL	.1150 %	10/07/21	.115	.851	1.675	50,000,000.00	49,943,937.50	.00
114946	UST BILL	.1150 %	10/07/21	.115	.851	1.675	50,000,000.00	49,943,937.50	.00
114947	UST BILL	.1150 %	10/07/21	.115	.851	1.675	50,000,000.00	49,943,937.50	.00
114948	UST BILL	.1150 %	10/07/21	.115	.851	1.675	50,000,000.00	49,943,937.50	.00
114949	FHLB D-N	.1000 %	04/30/21	.100	.413	1.676	50,000,000.00	49,973,472.22	.00
114950	FHLB D-N	.1000 %	04/30/21	.100	.413	1.676	50,000,000.00	49,973,472.22	.00
114951	FHLB D-N	.1000 %	06/01/21	.100	.501	1.676	50,000,000.00	49,969,027.78	.00
114952	FHLB D-N	.1000 %	06/01/21	.100	.501	1.676	50,000,000.00	49,969,027.78	.00

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114953	FHLB D-N	.0850 %	12/21/20	.085	.057	1.676	50,000,000.00	49,992,798.61	.00
114954	FHLB D-N	.0850 %	12/21/20	.085	.057	1.676	50,000,000.00	49,992,798.61	.00
114955	CHARIOT FUNDING LLC	.1300 %	12/17/20	.130	.047	1.675	50,000,000.00	49,989,708.33	.00
114956	CANADIAN IMP BK OF C	.1100 %	12/03/20	.110	.008	1.676	50,000,000.00	49,993,430.56	.00
114957	CAFCO LLC CP	.1500 %	01/21/21	.150	.142	1.674	13,332,000.00	13,326,889.40	.00
114958	DNB BANK ASA NY CD	.0900 %	12/21/20	.090	.057	1.676	50,000,000.00	50,000,000.00	5,125.00
114959	CANADIAN IMP. BK OF	.1200 %	12/07/20	.120	.019	1.675	50,000,000.00	50,000,000.00	6,833.33
114960	FHLB D-N	.0900 %	01/12/21	.090	.118	1.684	50,000,000.00	49,989,750.00	.00
114961	FHLB D-N	.0900 %	01/12/21	.090	.118	1.684	50,000,000.00	49,989,750.00	.00
114962	CRC FUNDING LLC CP	.1700 %	01/22/21	.170	.145	1.681	50,000,000.00	49,978,277.78	.00
114963	CIESCO LLC CP	.1500 %	01/21/21	.150	.142	1.682	50,000,000.00	49,981,041.67	.00
114964	CIESCO LLC CP	.1500 %	01/21/21	.150	.142	1.682	5,000,000.00	4,998,104.17	.00
114965	CREDIT AGRICOLE CIB	.1100 %	12/31/20	.110	.085	1.683	50,000,000.00	49,989,305.56	.00
114966	CAFCO LLC CP	.1600 %	01/26/21	.160	.156	1.682	35,351,000.00	35,335,916.91	.00
114967	MUFG UNION BANK NA C	.1100 %	12/18/20	.110	.049	1.683	50,000,000.00	50,000,000.00	6,111.11
114968	MUFG UNION BANK NA C	.1100 %	12/18/20	.110	.049	1.683	50,000,000.00	50,000,000.00	6,111.11
114970	FHLMC 1.50 (CALLABLE)	1.5000 %	11/04/32	1.500	10.954	130.443	50,000,000.00	50,000,000.00	56,250.00
114971	FHLMC 1.50 (CALLABLE)	1.5000 %	11/05/32	1.500	10.957	130.499	50,000,000.00	50,000,000.00	54,166.67
114972	FHLMC 1.31 (CALLABLE)	1.3100 %	11/12/30	1.310	9.355	94.571	50,000,000.00	50,000,000.00	34,569.44
114973	FHLMC 1.31 (CALLABLE)	1.3100 %	11/12/30	1.310	9.355	94.571	25,000,000.00	25,000,000.00	17,284.72
114974	CANADIAN IMP. BK OF	.1200 %	12/15/20	.120	.041	1.683	50,000,000.00	50,000,000.00	6,666.67
114975	FHLB D-N	.0900 %	01/22/21	.090	.145	1.692	43,000,000.00	42,990,217.50	.00
114976	CREDIT AGRICOLE CIB	.1200 %	12/24/20	.120	.066	1.691	50,000,000.00	49,989,666.67	.00
114977	CHARIOT FUNDING LLC	.1300 %	12/17/20	.130	.047	1.690	24,500,000.00	24,495,134.03	.00
114978	NATIXIS NY BRANCH CP	.1400 %	12/31/20	.140	.085	1.690	50,000,000.00	49,986,583.33	.00
114979	CREDIT AGRICOLE CIB	.1300 %	12/15/20	.130	.041	1.690	50,000,000.00	49,990,430.56	.00
114980	CAFCO LLC CP	.1500 %	01/25/21	.150	.153	1.690	36,000,000.00	35,985,900.00	.00
114982	OLD LINE FUNDING LLC	.1300 %	12/28/20	.130	.077	1.714	50,000,000.00	49,988,625.00	.00
114983	FNMA 1.45 (CALLABLE)	1.4500 %	10/28/32	1.450	10.968	130.657	50,000,000.00	50,000,000.00	66,458.33
114984	FNMA 1.365 (CALLABLE)	1.3650 %	10/28/31	1.365	10.162	111.831	50,000,000.00	50,000,000.00	62,562.50
114985	FNMA 1.45 (CALLABLE)	1.4500 %	11/18/32	1.450	11.024	131.784	50,000,000.00	50,000,000.00	26,180.56
114986	FNMA 1.26 (CALLABLE)	1.2600 %	10/28/30	1.260	9.338	94.219	50,000,000.00	50,000,000.00	57,750.00
114987	FHLB D-N	.0900 %	01/26/21	.090	.156	1.715	50,000,000.00	49,988,500.00	.00
114988	FHLB D-N	.0900 %	01/26/21	.090	.156	1.715	50,000,000.00	49,988,500.00	.00
114989	CRC FUNDING LLC CP	.1600 %	01/26/21	.160	.156	1.713	50,000,000.00	49,979,555.56	.00
114990	CANADIAN IMP. BK OF	.1200 %	12/03/20	.120	.008	1.714	50,000,000.00	50,000,000.00	6,000.00
114991	LA FAYETTE ASSET SEC	.1400 %	12/03/20	.140	.008	1.713	30,852,000.00	30,847,440.76	.00
114992	FHLB D-N	.0900 %	01/25/21	.090	.153	1.715	50,000,000.00	49,988,625.00	.00
114993	FHLB D-N	.0900 %	01/25/21	.090	.153	1.715	50,000,000.00	49,988,625.00	.00
114994	OLD LINE FUNDING LLC	.1500 %	01/14/21	.150	.123	1.713	50,000,000.00	49,983,333.33	.00
114995	CREDIT AGRICOLE CIB	.1150 %	12/16/20	.115	.044	1.714	50,000,000.00	49,991,854.17	.00
114996	LA FAYETTE ASSET SEC	.2100 %	02/22/21	.210	.230	1.711	32,214,000.00	32,191,638.12	.00
114998	ATLANTIC ASSET SEC L	.1300 %	12/04/20	.130	.011	1.721	50,000,000.00	49,993,138.89	.00
114999	FFCB 1.30 (CALLABLE)	1.3000 %	11/04/30	1.300	9.337	94.245	50,000,000.00	50,000,000.00	48,750.00

(WRRPT)

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INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT YIELD	DURATION (years)	CONVEXITY	CURRENT PAR VALUE	PRINCIPAL COST	PERIOD-END INTEREST ACCRL
115000	FHLMC 1.41 (CALLABLE)	1.4100 %	11/17/31	1.410	10.192	112.442	50,000,000.00	50,000,000.00	27,416.67
115001	FNMA 1.46 (CALLABLE)	1.4600 %	11/17/32	1.460	11.015	131.616	50,000,000.00	50,000,000.00	28,388.89
115002	FHLB D-N	.0900 %	02/01/21	.090	.172	1.723	50,000,000.00	49,987,875.00	.00
115003	FHLB D-N	.0900 %	02/01/21	.090	.172	1.723	50,000,000.00	49,987,875.00	.00
115004	FHLB D-N	.0900 %	02/02/21	.090	.175	1.723	50,000,000.00	49,987,750.00	.00
115005	FHLB D-N	.0900 %	02/02/21	.090	.175	1.723	50,000,000.00	49,987,750.00	.00
115006	FHLB D-N	.1000 %	04/20/21	.100	.386	1.722	50,000,000.00	49,975,694.44	.00
115007	FHLB D-N	.1000 %	04/20/21	.100	.386	1.722	50,000,000.00	49,975,694.44	.00
115008	FHLB D-N	.1000 %	04/20/21	.100	.386	1.722	50,000,000.00	49,975,694.44	.00
115009	OLD LINE FUNDING LLC	.1500 %	01/13/21	.150	.120	1.721	50,000,000.00	49,983,750.00	.00
115010	LA FAYETTE ASSET SEC	.1300 %	12/04/20	.130	.011	1.721	30,000,000.00	29,995,883.33	.00
115012	CREDIT AGRICOLE CIB	.1200 %	12/28/20	.120	.077	1.722	50,000,000.00	49,989,666.67	.00
115013	TORONTO DOMINION BAN	.1100 %	12/07/20	.110	.019	1.722	50,000,000.00	50,000,000.00	5,347.22
115015	FHLB D-N	.0900 %	02/03/21	.090	.178	1.730	50,000,000.00	49,987,750.00	.00
115016	FHLB D-N	.0900 %	02/03/21	.090	.178	1.730	50,000,000.00	49,987,750.00	.00
115017	FHLB D-N	.0900 %	02/03/21	.090	.178	1.730	50,000,000.00	49,987,750.00	.00
115018	FHLB D-N	.0900 %	02/03/21	.090	.178	1.730	50,000,000.00	49,987,750.00	.00
115019	FFCB 1.24	1.2400 %	11/03/32	1.240	11.112	133.282	18,330,000.00	18,330,000.00	17,678.27
115020	FFCB 1.24	1.2400 %	11/03/32	1.240	11.112	133.282	18,330,000.00	18,330,000.00	17,678.27
115021	FFCB 1.24	1.2400 %	11/03/32	1.240	11.112	133.282	18,340,000.00	18,340,000.00	17,687.91
115022	FFCB 1.30 (CALLABLE)	1.3000 %	11/04/30	1.300	9.337	94.248	50,000,000.00	50,000,000.00	48,750.00
115023	FFCB 0.90 (CALLABLE)	.9000 %	01/21/28	.906	7.022	55.611	50,000,000.00	49,977,500.00	50,000.00
115024	FFCB 0.90 (CALLABLE)	.9000 %	01/21/28	.906	7.022	55.611	17,300,000.00	17,292,215.00	17,300.00
115025	FHLB D-N	.0900 %	02/04/21	.090	.181	1.730	50,000,000.00	49,987,625.00	.00
115026	FHLB D-N	.0900 %	02/04/21	.090	.181	1.730	50,000,000.00	49,987,625.00	.00
115027	FHLB D-N	.0900 %	02/05/21	.090	.183	1.730	50,000,000.00	49,987,500.00	.00
115028	FHLB D-N	.0900 %	02/05/21	.090	.183	1.730	50,000,000.00	49,987,500.00	.00
115029	FHLB D-N	.0900 %	02/05/21	.090	.183	1.730	50,000,000.00	49,987,500.00	.00
115030	FHLB D-N	.0700 %	01/29/21	.070	.164	1.731	50,000,000.00	49,990,958.33	.00
115031	FHLB D-N	.0700 %	01/29/21	.070	.164	1.731	50,000,000.00	49,990,958.33	.00
115032	TOYOTA MOTOR CREDIT	.1300 %	01/20/21	.130	.140	1.729	50,000,000.00	49,984,833.33	.00
115033	TOYOTA MOTOR CREDIT	.1300 %	01/20/21	.130	.140	1.729	50,000,000.00	49,984,833.33	.00
115034	NATIXIS NY BRANCH CP	.1400 %	01/04/21	.140	.096	1.729	50,000,000.00	49,986,777.78	.00
115035	NATIXIS NY BRANCH CP	.1400 %	01/04/21	.140	.096	1.729	50,000,000.00	49,986,777.78	.00
115036	LA FAYETTE ASSET SEC	.1500 %	12/14/20	.150	.038	1.728	21,370,000.00	21,365,815.04	.00
115037	ATLANTIC ASSET SEC L	.1300 %	12/01/20	.130	.003	1.729	17,988,000.00	17,985,791.47	.00
115038	UST BILL	.1150 %	10/07/21	.115	.851	1.730	50,000,000.00	49,945,055.56	.00
115039	UST BILL	.1150 %	10/07/21	.115	.851	1.730	50,000,000.00	49,945,055.56	.00
115040	UST BILL	.1150 %	10/07/21	.115	.851	1.730	50,000,000.00	49,945,055.56	.00
115041	UST BILL	.1150 %	10/07/21	.115	.851	1.730	50,000,000.00	49,945,055.56	.00
115042	UST BILL	.1150 %	10/07/21	.115	.851	1.730	50,000,000.00	49,945,055.56	.00
115043	UST BILL	.1150 %	10/07/21	.115	.851	1.730	50,000,000.00	49,945,055.56	.00
115044	SVENSKA HANDELSBANKE	.1500 %	01/29/21	.150	.164	1.728	50,000,000.00	50,000,000.00	7,083.33
115046	LA FAYETTE ASSET SEC	.1400 %	12/15/20	.140	.041	1.737	41,971,000.00	41,963,328.63	.00

(WRRPT)

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115047	FHLB D-N	.0900 %	03/05/21	.090	.260	1.738	50,000,000.00	49,984,125.00	.00
115048	FHLB D-N	.0900 %	03/05/21	.090	.260	1.738	50,000,000.00	49,984,125.00	.00
115049	FHLB D-N	.0900 %	03/01/21	.090	.249	1.738	50,000,000.00	49,984,625.00	.00
115050	FHLB D-N	.0800 %	12/16/20	.080	.044	1.739	50,000,000.00	49,994,666.67	.00
115051	FHLB D-N	.0800 %	12/16/20	.080	.044	1.739	50,000,000.00	49,994,666.67	.00
115052	FHLB D-N	.0750 %	12/10/20	.075	.027	1.739	50,000,000.00	49,995,625.00	.00
115053	FHLB D-N	.0750 %	12/10/20	.075	.027	1.739	50,000,000.00	49,995,625.00	.00
115054	JUPITER SEC COMPANY	.1200 %	12/03/20	.120	.008	1.737	50,000,000.00	49,994,166.67	.00
115055	ATLANTIC ASSET SEC L	.1300 %	12/04/20	.130	.011	1.737	50,000,000.00	49,993,500.00	.00
115056	DNB BANK ASA NY CD	.0800 %	12/01/20	.080	.003	1.739	50,000,000.00	50,000,000.00	3,666.67
115058	FNMA 1.22 (CALLABLE)	1.2200 %	08/27/32	1.335	10.934	129.746	50,000,000.00	49,375,000.00	159,277.78
115059	FNMA 1.22 (CALLABLE)	1.2200 %	08/27/32	1.335	10.934	129.755	49,250,000.00	48,634,375.00	156,888.62
115060	THUNDER BAY FUNDING	.1100 %	12/03/20	.110	.008	1.769	50,000,000.00	49,995,263.89	.00
115061	SHEFFIELD RECEIVABLE	.1500 %	12/18/20	.150	.049	1.744	50,000,000.00	49,989,791.67	.00
115062	CREDIT AGRICOLE CIB	.1200 %	12/18/20	.120	.049	1.745	50,000,000.00	49,991,833.33	.00
115063	OLD LINE FUNDING LLC	.1400 %	01/14/21	.140	.123	1.744	50,000,000.00	49,985,222.22	.00
115065	FHLMC 1.50 (CALLABLE)	1.5000 %	08/09/32	1.500	10.758	130.674	50,000,000.00	50,000,000.00	45,833.33
115066	FNMA 1.27 (CALLABLE)	1.2700 %	11/18/30	1.270	9.389	95.140	50,000,000.00	50,000,000.00	22,930.56
115067	FHLB D-N	.0900 %	12/30/20	.090	.082	1.770	50,000,000.00	49,992,750.00	.00
115068	FHLB D-N	.0900 %	12/30/20	.090	.082	1.770	50,000,000.00	49,992,750.00	.00
115069	FHLB D-N	.0900 %	02/02/21	.090	.175	1.770	50,000,000.00	49,988,500.00	.00
115070	FHLB D-N	.0900 %	02/05/21	.090	.183	1.770	50,000,000.00	49,988,125.00	.00
115071	OLD LINE FUNDING LLC	.1500 %	01/20/21	.150	.140	1.768	25,000,000.00	24,991,770.83	.00
115072	AUTOBAHN FUNDING CO	.1200 %	12/11/20	.120	.030	1.769	40,000,000.00	39,994,800.00	.00
115073	CRC FUNDING LLC CP	.1600 %	02/05/21	.160	.183	1.767	50,000,000.00	49,978,888.89	.00
115074	CRC FUNDING LLC CP	.1700 %	02/08/21	.170	.192	1.767	50,000,000.00	49,976,861.11	.00
115075	PFIZER INC CP	.1200 %	12/03/20	.120	.008	1.769	33,359,000.00	33,355,552.90	.00
115076	NORDEA BANK ABP NY C	.1500 %	02/01/21	.150	.172	1.768	50,000,000.00	50,000,000.00	6,041.67
115077	AU & NZ BANKING GRP	.1500 %	03/19/21	.150	.298	1.768	50,000,000.00	50,000,000.00	6,041.67
115078	AU & NZ BANKING GRP	.1500 %	03/19/21	.150	.298	1.768	50,000,000.00	50,000,000.00	6,041.67
115079	FHLB D-N	.0800 %	01/05/21	.080	.099	1.778	50,000,000.00	49,993,000.00	.00
115080	FHLB D-N	.0900 %	02/19/21	.090	.222	1.778	50,000,000.00	49,986,500.00	.00
115081	AUTOBAHN FUNDING CO	.1300 %	12/04/20	.130	.011	1.776	33,000,000.00	32,996,305.83	.00
115084	CANADIAN IMP BK OF C	.1100 %	12/04/20	.110	.011	1.777	36,811,000.00	36,807,513.18	.00
115087	FHLMC 1.50 (CALLABLE)	1.5000 %	11/23/32	1.500	11.008	131.570	50,000,000.00	50,000,000.00	14,583.33
115088	CIESCO LLC CP	.1600 %	02/05/21	.160	.183	1.783	30,000,000.00	29,987,600.00	.00
115089	AUTOBAHN FUNDING CO	.1300 %	12/14/20	.130	.038	1.784	50,000,000.00	49,992,777.78	.00
115090	MONT BLANC CAPITAL C	.2000 %	03/01/21	.200	.249	1.782	28,192,000.00	28,173,675.20	.00
115092	FFCB 1.37 (CALLABLE)	1.3700 %	11/04/30	1.370	9.307	93.795	50,000,000.00	50,000,000.00	51,375.00
115093	FFCB 1.37 (CALLABLE)	1.3700 %	11/04/30	1.370	9.307	93.795	6,000,000.00	6,000,000.00	6,165.00
115094	FHLMC 1.36 (CALLABLE)	1.3600 %	11/26/30	1.360	9.373	94.814	50,000,000.00	50,000,000.00	13,222.22
115095	MONT BLANC CAPITAL C	.1800 %	01/07/21	.180	.104	1.790	50,000,000.00	49,984,250.00	.00
115096	LA FAYETTE ASSET SEC	.1300 %	12/18/20	.130	.049	1.792	50,000,000.00	49,992,236.11	.00
115097	NATIXIS NY BRANCH CP	.1400 %	01/06/21	.140	.101	1.792	50,000,000.00	49,987,944.44	.00

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INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT YIELD	DURATION (years)	CONVEXITY	CURRENT PAR VALUE	PRINCIPAL COST	PERIOD-END INTEREST ACCRL
115098	NATIXIS NY BRANCH CP	.1400 %	01/06/21	.140	.101	1.792	50,000,000.00	49,987,944.44	.00
115100	FFCB NOTE 1.03	1.0300 %	11/12/30	1.035	9.478	96.487	25,000,000.00	24,987,500.00	13,590.28
115101	FFCB NOTE 1.03	1.0300 %	11/12/30	1.046	9.477	96.473	25,000,000.00	24,961,250.00	13,590.28
115102	OLD LINE FUNDING LLC	.1400 %	01/19/21	.140	.137	1.800	50,000,000.00	49,985,611.11	.00
115103	LA FAYETTE ASSET SEC	.1200 %	12/16/20	.120	.044	1.800	26,001,000.00	25,997,533.20	.00
115104	AUTOBAHN FUNDING CO	.1300 %	12/18/20	.130	.049	1.800	50,000,000.00	49,992,416.67	.00
115105	AUTOBAHN FUNDING CO	.1300 %	12/18/20	.130	.049	1.800	5,000,000.00	4,999,241.67	.00
115106	MUFG UNION BANK NA C	.1200 %	01/04/21	.120	.096	1.800	50,000,000.00	50,000,000.00	4,166.67
115108	LA FAYETTE ASSET SEC	.1200 %	12/16/20	.120	.044	1.824	24,000,000.00	23,997,040.00	.00
115109	FNMA 1.24 (CALLABLE)	1.2400 %	11/25/30	1.240	9.422	95.641	50,000,000.00	50,000,000.00	12,055.56
115110	JUPITER SEC COMPANY	.1500 %	01/08/21	.150	.107	1.823	50,000,000.00	49,987,500.00	.00
115111	THUNDER BAY FUNDING	.1300 %	01/05/21	.130	.099	1.824	40,012,000.00	40,003,764.20	.00
115112	AUTOBAHN FUNDING CO	.1200 %	12/18/20	.120	.049	1.824	50,000,000.00	49,993,500.00	.00
115113	AUTOBAHN FUNDING CO	.1200 %	12/18/20	.120	.049	1.824	5,000,000.00	4,999,350.00	.00
115114	SHEFFIELD RECEIVABLE	.1400 %	12/31/20	.140	.085	1.823	50,000,000.00	49,989,888.89	.00
115115	FHLB D-N	.0850 %	01/06/21	.085	.101	1.825	50,000,000.00	49,993,152.78	.00
115116	FHLB D-N	.0850 %	01/06/21	.085	.101	1.825	50,000,000.00	49,993,152.78	.00
115118	TOYOTA MOTOR CREDIT	.1200 %	02/05/21	.120	.183	1.832	50,000,000.00	49,985,500.00	.00
115119	TOYOTA MOTOR CREDIT	.1200 %	02/05/21	.120	.183	1.832	50,000,000.00	49,985,500.00	.00
115120	CHARIOT FUNDING LLC	.1600 %	01/08/21	.160	.107	1.831	50,000,000.00	49,986,888.89	.00
115121	CHARIOT FUNDING LLC	.1600 %	01/08/21	.160	.107	1.831	50,000,000.00	49,986,888.89	.00
115122	FHLB D-N	.0850 %	01/05/21	.085	.099	1.833	50,000,000.00	49,993,388.89	.00
115123	FHLB D-N	.0850 %	01/05/21	.085	.099	1.833	50,000,000.00	49,993,388.89	.00
115124	AU & NZ BANKING GRP	.1500 %	03/15/21	.150	.287	1.831	50,000,000.00	50,000,000.00	4,375.00
115125	AU & NZ BANKING GRP	.1500 %	03/15/21	.150	.287	1.831	50,000,000.00	50,000,000.00	4,375.00
115126	FNMA 1.50 (CALLABLE)	1.5000 %	11/16/32	1.500	10.988	131.115	50,000,000.00	50,000,000.00	31,250.00
115127	FNMA 1.32 (CALLABLE)	1.3200 %	11/18/30	1.320	9.368	94.799	50,000,000.00	50,000,000.00	23,833.33
115128	FNMA 1.50 (CALLABLE)	1.5000 %	11/23/32	1.500	11.008	131.570	50,000,000.00	50,000,000.00	14,583.33
115129	FHLB D-N	.0800 %	12/15/20	.080	.041	1.834	50,000,000.00	49,996,111.11	.00
115130	FHLB D-N	.0800 %	12/15/20	.080	.041	1.834	50,000,000.00	49,996,111.11	.00
115131	FHLB D-N	.0850 %	01/08/21	.085	.107	1.833	50,000,000.00	49,993,034.72	.00
115132	FHLB D-N	.0850 %	01/08/21	.085	.107	1.833	50,000,000.00	49,993,034.72	.00
115133	FHLB D-N	.0850 %	01/14/21	.085	.123	1.833	50,000,000.00	49,992,326.39	.00
115134	FHLB D-N	.0850 %	01/14/21	.085	.123	1.833	50,000,000.00	49,992,326.39	.00
115135	FHLB D-N	.0850 %	01/14/21	.085	.123	1.833	50,000,000.00	49,992,326.39	.00
115136	FHLB D-N	.0850 %	01/14/21	.085	.123	1.833	50,000,000.00	49,992,326.39	.00
115137	CAFCO LLC CP	.1700 %	02/11/21	.170	.200	1.830	50,000,000.00	49,978,041.67	.00
115138	CIESCO LLC CP	.1700 %	02/12/21	.170	.203	1.830	50,000,000.00	49,977,805.56	.00
115139	CIESCO LLC CP	.1700 %	02/12/21	.170	.203	1.830	30,000,000.00	29,986,683.33	.00
115140	JUPITER SEC COMPANY	.1600 %	01/11/21	.160	.115	1.831	50,000,000.00	49,986,222.22	.00
115141	AUTOBAHN FUNDING CO	.1300 %	12/14/20	.130	.038	1.832	50,000,000.00	49,993,861.11	.00
115142	CAFCO LLC CP	.1700 %	02/10/21	.170	.197	1.830	50,000,000.00	49,978,277.78	.00
115143	CAFCO LLC CP	.1700 %	02/10/21	.170	.197	1.830	2,392,000.00	2,390,960.81	.00
115144	UST BILL	.1175 %	11/04/21	.118	.928	1.832	50,000,000.00	49,941,413.19	.00

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115145	UST BILL	.1175 %	11/04/21	.118	.928	1.832	50,000,000.00	49,941,413.19	.00
115146	UST BILL	.1175 %	11/04/21	.118	.928	1.832	50,000,000.00	49,941,413.19	.00
115147	UST BILL	.1175 %	11/04/21	.118	.928	1.832	50,000,000.00	49,941,413.19	.00
115148	UST BILL	.1175 %	11/04/21	.118	.928	1.832	50,000,000.00	49,941,413.19	.00
115149	UST BILL	.1175 %	11/04/21	.118	.928	1.832	50,000,000.00	49,941,413.19	.00
115152	CREDIT SUISSE NY CD	.2700 %	08/09/21	.270	.690	1.827	50,000,000.00	50,000,000.00	7,875.00
115153	CREDIT SUISSE NY CD	.2700 %	08/09/21	.270	.690	1.827	50,000,000.00	50,000,000.00	7,875.00
115154	AUTOBAHN FUNDING CO	.1300 %	12/23/20	.130	.063	1.848	50,000,000.00	49,992,597.22	.00
115155	AUTOBAHN FUNDING CO	.1300 %	12/23/20	.130	.063	1.848	20,000,000.00	19,997,038.89	.00
115156	NATIXIS NY BRANCH CP	.1400 %	01/13/21	.140	.120	1.847	50,000,000.00	49,987,944.44	.00
115157	OLD LINE FUNDING LLC	.1400 %	01/20/21	.140	.140	1.847	48,800,000.00	48,786,905.33	.00
115159	THUNDER BAY FUNDING	.1300 %	01/11/21	.130	.115	1.856	50,000,000.00	49,989,347.22	.00
115160	THUNDER BAY FUNDING	.1300 %	01/11/21	.130	.115	1.856	12,000,000.00	11,997,443.33	.00
115161	JUPITER SEC COMPANY	.1900 %	01/06/21	.190	.101	1.854	50,000,000.00	49,985,750.00	.00
115162	CHARIOT FUNDING LLC	.1800 %	01/12/21	.180	.118	1.854	50,000,000.00	49,985,000.00	.00
115163	MONT BLANC CAPITAL C	.2000 %	02/17/21	.200	.216	1.853	41,080,000.00	41,058,090.67	.00
115164	THUNDER BAY FUNDING	.1300 %	01/13/21	.130	.120	1.856	50,000,000.00	49,988,986.11	.00
115165	AUTOBAHN FUNDING CO	.1400 %	01/13/21	.140	.120	1.855	25,000,000.00	24,994,069.44	.00
115166	NATIXIS NY BRANCH CP	.1200 %	01/07/21	.120	.104	1.856	50,000,000.00	49,990,833.33	.00
115167	NATIXIS NY BRANCH CP	.1200 %	01/07/21	.120	.104	1.856	50,000,000.00	49,990,833.33	.00
115168	CIESCO LLC CP	.1700 %	02/11/21	.170	.200	1.854	19,874,000.00	19,865,553.55	.00
115169	FHLB D-N	.0800 %	01/06/21	.080	.101	1.858	50,000,000.00	49,994,000.00	.00
115170	FHLB D-N	.0850 %	01/13/21	.085	.120	1.857	50,000,000.00	49,992,798.61	.00
115171	TORONTO DOMINION BAN	.1500 %	01/04/21	.150	.096	1.855	50,000,000.00	50,000,000.00	3,750.00
115172	FFCB 1.34 (CALLABLE)	1.3400 %	11/19/30	1.340	9.362	94.712	50,000,000.00	50,000,000.00	22,333.33
115173	FFCB 1.34 (CALLABLE)	1.3400 %	11/19/30	1.340	9.362	94.712	25,000,000.00	25,000,000.00	11,166.67
115174	FFCB 1.34 (CALLABLE)	1.3400 %	11/19/30	1.340	9.362	94.712	25,000,000.00	25,000,000.00	11,166.67
115175	FHLB D-N	.0800 %	12/30/20	.080	.082	1.882	50,000,000.00	49,995,111.11	.00
115176	FHLB D-N	.0800 %	12/30/20	.080	.082	1.882	50,000,000.00	49,995,111.11	.00
115177	SHEFFIELD RECEIVABLE	.1500 %	12/31/20	.150	.085	1.879	50,000,000.00	49,990,625.00	.00
115178	REGENCY MARKETS NO.	.1500 %	12/16/20	.150	.044	1.879	50,000,000.00	49,993,750.00	.00
115179	CHARIOT FUNDING LLC	.1800 %	01/13/21	.180	.120	1.878	47,050,000.00	47,036,355.50	.00
115180	ATLANTIC ASSET SEC L	.1600 %	01/11/21	.160	.115	1.879	25,000,000.00	24,993,777.78	.00
115181	CHARIOT FUNDING LLC	.1700 %	12/18/20	.170	.049	1.879	50,000,000.00	49,992,444.44	.00
115182	CIESCO LLC CP	.1600 %	02/11/21	.160	.200	1.879	50,000,000.00	49,980,666.67	.00
115183	OLD LINE FUNDING LLC	.1700 %	02/03/21	.170	.178	1.879	48,000,000.00	47,982,093.33	.00
115184	TORONTO DOMINION BAN	.1300 %	12/31/20	.130	.085	1.880	50,000,000.00	50,000,000.00	2,708.33
115186	MONT BLANC CAPITAL C	.2000 %	01/13/21	.200	.120	1.886	41,439,000.00	41,425,877.65	.00
115187	BARCLAYS BANK PLC NY	.1500 %	03/15/21	.150	.287	1.887	50,000,000.00	50,000,000.00	2,916.67
115188	MONT BLANC CAPITAL C	.2000 %	02/10/21	.200	.197	1.886	41,591,000.00	41,571,359.81	.00
115189	TOYOTA MOTOR CREDIT	.1200 %	01/22/21	.120	.145	1.889	50,000,000.00	49,989,000.00	.00
115190	NATIXIS NY BRANCH CP	.1400 %	01/20/21	.140	.140	1.888	50,000,000.00	49,987,555.56	.00
115191	TORONTO DOMINION BAN	.1300 %	01/04/21	.130	.096	1.888	50,000,000.00	49,991,333.33	.00
115192	ATLANTIC ASSET SEC L	.1300 %	01/04/21	.130	.096	1.888	25,000,000.00	24,995,666.67	.00

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115193	SHEFFIELD RECEIVABLE	.1400 %	01/04/21	.140	.096	1.888	50,000,000.00	49,990,666.67	.00
115194	CHARIOT FUNDING LLC	.1600 %	12/18/20	.160	.049	1.887	50,000,000.00	49,993,111.11	.00
115195	UST BILL	.0825 %	12/24/20	.083	.066	1.890	50,000,000.00	49,995,760.42	.00
115196	UST BILL	.0825 %	12/24/20	.083	.066	1.890	50,000,000.00	49,995,760.42	.00
115197	UST BILL	.0800 %	12/31/20	.080	.085	1.890	50,000,000.00	49,995,111.11	.00
115198	UST BILL	.0800 %	12/31/20	.080	.085	1.890	50,000,000.00	49,995,111.11	.00
115199	MUFG UNION BANK NA C	.1200 %	01/04/21	.120	.096	1.889	50,000,000.00	50,000,000.00	2,333.33
115200	CANADIAN IMP. BK OF	.1100 %	01/04/21	.110	.096	1.889	50,000,000.00	50,000,000.00	2,138.89
115202	FFCB 1.34 (CALLABLE)	1.3400 %	11/19/30	1.340	9.362	94.712	50,000,000.00	50,000,000.00	22,333.33
115203	FFCB 1.34 (CALLABLE)	1.3400 %	11/19/30	1.340	9.362	94.712	6,525,000.00	6,525,000.00	2,914.50
115204	OLD LINE FUNDING LLC	.1600 %	01/20/21	.160	.140	1.903	50,000,000.00	49,986,222.22	.00
115205	OLD LINE FUNDING LLC	.1600 %	01/20/21	.160	.140	1.903	50,000,000.00	49,986,222.22	.00
115206	OLD LINE FUNDING LLC	.1600 %	01/20/21	.160	.140	1.895	25,000,000.00	24,993,000.00	.00
115207	SHEFFIELD RECEIVABLE	.1500 %	01/05/21	.150	.099	1.896	50,000,000.00	49,990,000.00	.00
115208	SHEFFIELD RECEIVABLE	.1600 %	01/19/21	.160	.137	1.895	50,000,000.00	49,986,222.22	.00
115209	TORONTO DOMINION BAN	.1600 %	01/19/21	.160	.137	1.895	31,569,000.00	31,560,300.99	.00
115210	TORONTO DOMINION BAN	.1700 %	01/19/21	.170	.137	1.895	50,000,000.00	50,000,000.00	3,069.44
115211	CHARIOT FUNDING LLC	.1800 %	01/20/21	.180	.140	1.903	50,000,000.00	49,984,500.00	.00
115212	REGENCY MARKETS NO.	.1600 %	12/21/20	.160	.057	1.903	50,000,000.00	49,992,888.89	.00
115213	SHEFFIELD RECEIVABLE	.1600 %	01/07/21	.160	.104	1.903	50,000,000.00	49,989,111.11	.00
115214	AUTOBAHN FUNDING CO	.1500 %	01/20/21	.150	.140	1.904	30,000,000.00	29,992,250.00	.00
115215	CANADIAN IMP BK OF C	.1300 %	12/24/20	.130	.066	1.904	50,000,000.00	49,993,680.56	.00
115216	ATLANTIC ASSET SEC L	.1500 %	01/20/21	.150	.140	1.904	50,000,000.00	49,987,083.33	.00
115217	ATLANTIC ASSET SEC L	.1500 %	01/21/21	.150	.142	1.904	50,000,000.00	49,986,875.00	.00
115218	CIESCO LLC CP	.1500 %	02/11/21	.150	.200	1.904	29,626,000.00	29,615,630.90	.00
115219	SHEFFIELD RECEIVABLE	.1400 %	01/15/21	.140	.126	1.904	50,000,000.00	49,988,916.67	.00
115220	MONT BLANC CAPITAL C	.2200 %	03/10/21	.220	.274	1.901	23,785,000.00	23,768,865.84	.00
115221	CANADIAN IMP. BK OF	.1400 %	12/28/20	.140	.077	1.904	50,000,000.00	50,000,000.00	2,333.33
115222	FFCB NOTE 1.03	1.0300 %	11/12/30	1.100	9.476	96.437	20,000,000.00	19,868,200.00	10,872.22
115223	FHLMC 1.32 (CALLABLE)	1.3200 %	11/25/31	1.320	10.261	113.664	50,000,000.00	50,000,000.00	11,000.00
115224	FHLMC 1.42 (CALLABLE)	1.4200 %	11/23/32	1.420	11.057	132.526	50,000,000.00	50,000,000.00	11,833.33
115225	MONT BLANC CAPITAL C	.1800 %	01/11/21	.180	.115	1.911	50,000,000.00	49,987,000.00	.00
115226	MONT BLANC CAPITAL C	.1900 %	02/04/21	.190	.181	1.910	40,000,000.00	39,983,955.56	.00
115227	JUPITER SEC COMPANY	.2000 %	01/19/21	.200	.137	1.910	50,000,000.00	49,983,333.33	.00
115228	JUPITER SEC COMPANY	.2000 %	01/19/21	.200	.137	1.910	50,000,000.00	49,983,333.33	.00
115229	SHEFFIELD RECEIVABLE	.1500 %	01/15/21	.150	.126	1.912	50,000,000.00	49,988,333.33	.00
115230	OLD LINE FUNDING LLC	.1700 %	02/11/21	.170	.200	1.911	40,000,000.00	39,984,322.22	.00
115231	CANADIAN IMP BK OF C	.1300 %	12/30/20	.130	.082	1.913	50,000,000.00	49,992,777.78	.00
115232	TORONTO DOMINION BAN	.1700 %	01/20/21	.170	.140	1.911	50,000,000.00	49,985,597.22	.00
115233	TORONTO DOMINION BAN	.1700 %	01/20/21	.170	.140	1.911	50,000,000.00	49,985,597.22	.00
115234	CREDIT AGRICOLE CIB	.0900 %	12/28/20	.090	.077	1.914	50,000,000.00	50,000,000.00	1,375.00
115235	NORDEA BANK ABP NY C	.1500 %	02/19/21	.150	.222	1.912	50,000,000.00	50,000,000.00	2,291.67
115236	SVENSKA HANDELSBANKE	.1500 %	03/05/21	.150	.260	1.912	50,000,000.00	50,000,000.00	2,291.67
115238	BARCLAYS BANK PLC NY	.1500 %	03/15/21	.150	.287	1.936	50,000,000.00	50,000,000.00	1,666.67

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115239	BARCLAYS BANK PLC NY	.1500 %	03/15/21	.150	.287	1.936	50,000,000.00	50,000,000.00	1,666.67
115240	CHARIOT FUNDING LLC	.1600 %	12/21/20	.160	.057	1.936	50,000,000.00	49,993,777.78	.00
115241	CHARIOT FUNDING LLC	.1600 %	12/21/20	.160	.057	1.936	50,000,000.00	49,993,777.78	.00
115242	FHLMC 1.32 (CALLABLE	1.3200 %	11/25/31	1.320	10.261	113.664	50,000,000.00	50,000,000.00	11,000.00
115243	FHLMC 1.42 (CALLABLE	1.4200 %	11/23/32	1.420	11.057	132.526	50,000,000.00	50,000,000.00	11,833.33
115244	FHLMC 1.49 (CALLABLE	1.4900 %	11/26/32	1.490	11.022	131.727	50,000,000.00	50,000,000.00	12,416.67
115245	THUNDER BAY FUNDING	.1600 %	02/01/21	.160	.172	1.936	50,000,000.00	49,984,444.44	.00
115246	BANK OF NOVA SCOTIA	.2300 %	06/21/21	.230	.556	1.933	50,000,000.00	50,000,000.00	2,555.56
115247	THUNDER BAY FUNDING	.1300 %	12/17/20	.130	.047	1.937	30,007,000.00	30,004,399.39	.00
115248	AUTOBAHN FUNDING CO	.1500 %	01/20/21	.150	.140	1.936	50,000,000.00	49,987,916.67	.00
115249	MONT BLANC CAPITAL C	.1800 %	01/11/21	.180	.115	1.935	20,511,000.00	20,505,974.81	.00
115250	CHARIOT FUNDING LLC	.2000 %	01/28/21	.200	.162	1.943	50,000,000.00	49,981,944.44	.00
115251	CHARIOT FUNDING LLC	.2000 %	01/28/21	.200	.162	1.943	50,000,000.00	49,981,944.44	.00
115252	JUPITER SEC COMPANY	.1900 %	01/22/21	.190	.145	1.943	50,000,000.00	49,984,430.56	.00
115253	JUPITER SEC COMPANY	.1900 %	01/22/21	.190	.145	1.943	50,000,000.00	49,984,430.56	.00
115254	FNMA NOTE 0.875	.8750 %	08/05/30	1.080	9.272	92.635	50,000,000.00	49,058,500.00	140,972.22
115255	SHEFFIELD RECEIVABLE	.2100 %	02/03/21	.210	.178	1.934	41,900,000.00	41,882,402.00	.00
115257	FNMA NOTE 0.875	.8750 %	08/05/30	1.074	9.272	92.644	50,000,000.00	49,085,000.00	140,972.23
115258	UST BILL	.0650 %	02/18/21	.065	.219	1.940	50,000,000.00	49,992,145.83	.00
115259	UST BILL	.0650 %	02/18/21	.065	.219	1.940	50,000,000.00	49,992,145.83	.00
115261	FHLB D-N	.0650 %	01/22/21	.065	.145	1.948	50,000,000.00	49,994,673.61	.00
115262	FHLB D-N	.0650 %	01/22/21	.065	.145	1.948	50,000,000.00	49,994,673.61	.00
115263	FHLB D-N	.0650 %	01/25/21	.065	.153	1.948	50,000,000.00	49,994,402.78	.00
115264	FHLB D-N	.0650 %	01/25/21	.065	.153	1.948	50,000,000.00	49,994,402.78	.00
115265	AUTOBAHN FUNDING CO	.1500 %	01/25/21	.150	.153	1.944	50,000,000.00	49,987,083.33	.00
115266	CHARIOT FUNDING LLC	.2000 %	01/26/21	.200	.156	1.943	50,000,000.00	49,982,500.00	.00
115267	CHARIOT FUNDING LLC	.2000 %	01/26/21	.200	.156	1.943	15,000,000.00	14,994,750.00	.00
115268	CHARIOT FUNDING LLC	.2000 %	01/22/21	.200	.145	1.943	21,500,000.00	21,492,952.78	.00
115269	ATLANTIC ASSET SEC L	.1300 %	12/23/20	.130	.063	1.945	50,000,000.00	49,994,763.89	.00
115270	ATLANTIC ASSET SEC L	.1300 %	01/04/21	.130	.096	1.945	50,000,000.00	49,992,597.22	.00
115271	ATLANTIC ASSET SEC L	.1300 %	01/04/21	.130	.096	1.945	27,758,000.00	27,753,890.27	.00
115272	MONT BLANC CAPITAL C	.2200 %	03/10/21	.220	.274	1.942	34,730,000.00	34,707,502.68	.00
115273	ATLANTIC ASSET SEC L	.1500 %	01/21/21	.150	.142	1.944	50,000,000.00	49,987,916.67	.00
115274	TORONTO DOMINION BAN	.1700 %	01/28/21	.170	.162	1.944	50,000,000.00	49,984,652.78	.00
115275	UST BILL	.0850 %	03/09/21	.085	.271	1.947	50,000,000.00	49,987,604.17	.00
115276	UST BILL	.0850 %	03/09/21	.085	.271	1.947	50,000,000.00	49,987,604.17	.00
115278	FHLB D-N	.0750 %	01/20/21	.075	.140	1.956	50,000,000.00	49,994,166.67	.00
115279	FHLB D-N	.0750 %	01/20/21	.075	.140	1.956	50,000,000.00	49,994,166.67	.00
115280	CHARIOT FUNDING LLC	.2000 %	01/27/21	.200	.159	1.951	50,000,000.00	49,982,500.00	.00
115281	CHARIOT FUNDING LLC	.2000 %	01/27/21	.200	.159	1.951	50,000,000.00	49,982,500.00	.00
115286	USTN 0.875	.8750 %	11/15/30	.875	9.555	97.757	50,000,000.00	50,000,000.00	19,337.02
115287	USTN 0.875	.8750 %	11/15/30	.875	9.555	97.757	50,000,000.00	50,000,000.00	19,337.02
115288	FHLB D-N	.0700 %	01/20/21	.070	.140	1.956	50,000,000.00	49,994,555.56	.00
115289	FHLB D-N	.0850 %	02/24/21	.085	.235	1.955	50,000,000.00	49,989,256.94	.00

(WRRPT)

COUNTY OF LOS ANGELES
OFFICE OF THE TREASURER
Portfolio Position with Duration and Convexity
REPORT WRITER
AS OF DATE: 11/30/20
SORTING ORDER: FUND

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INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT YIELD	DURATION (years)	CONVEXITY	CURRENT PAR VALUE	PRINCIPAL COST	PERIOD-END INTEREST ACCRL
115290	FHLB D-N	.0850 %	02/24/21	.085	.235	1.955	50,000,000.00	49,989,256.94	.00
115291	JUPITER SEC COMPANY	.2000 %	01/29/21	.200	.164	1.951	50,000,000.00	49,981,944.44	.00
115292	JUPITER SEC COMPANY	.2000 %	01/29/21	.200	.164	1.951	50,000,000.00	49,981,944.44	.00
115293	AUTOBAHN FUNDING CO	.1500 %	01/19/21	.150	.137	1.953	50,000,000.00	49,988,541.67	.00
115294	AUTOBAHN FUNDING CO	.1500 %	01/15/21	.150	.126	1.953	50,000,000.00	49,989,375.00	.00
115295	ATLANTIC ASSET SEC L	.1200 %	12/16/20	.120	.044	1.954	50,000,000.00	49,996,500.00	.00
115296	CREDIT AGRICOLE CIB	.0800 %	12/31/20	.080	.085	1.955	50,000,000.00	49,996,000.00	.00
115297	AU & NZ BANKING GRP	.1500 %	03/05/21	.150	.260	1.953	50,000,000.00	50,000,000.00	1,250.00
115298	AU & NZ BANKING GRP	.1500 %	03/05/21	.150	.260	1.953	50,000,000.00	50,000,000.00	1,250.00
115299	TORONTO DOMINION BAN	.1800 %	01/28/21	.180	.162	1.952	50,000,000.00	50,000,000.00	1,500.00
115306	OLD LINE FUNDING LLC	.1600 %	01/26/21	.160	.156	1.994	41,014,000.00	41,003,609.79	.00
115307	THUNDER BAY FUNDING	.1600 %	01/20/21	.160	.140	1.994	40,000,000.00	39,990,933.33	.00
115308	JUPITER SEC COMPANY	.1700 %	01/19/21	.170	.137	1.993	50,000,000.00	49,988,194.44	.00
115309	OLD LINE FUNDING LLC	.1700 %	02/10/21	.170	.197	1.993	30,000,000.00	29,989,800.00	.00
115310	CANADIAN IMP BK OF C	.1000 %	12/17/20	.100	.047	1.996	50,000,000.00	49,997,638.89	.00
115311	CANADIAN IMP BK OF C	.1000 %	12/18/20	.100	.049	1.996	50,000,000.00	49,997,500.00	.00
115312	LA FAYETTE ASSET SEC	.1500 %	01/04/21	.150	.096	1.994	30,000,000.00	29,995,625.00	.00
115313	LA FAYETTE ASSET SEC	.1500 %	01/04/21	.150	.096	1.994	21,000,000.00	20,996,937.50	.00
115314	MONT BLANC CAPITAL C	.2100 %	03/19/21	.210	.298	1.992	20,809,000.00	20,795,768.94	.00
115315	NORDEA BANK ABP NY C	.1500 %	03/01/21	.150	.249	1.994	50,000,000.00	50,000,000.00	208.33
SUBTOTAL (Fund) 1100 NTRD-PSI NON-TRADING				.577	2.227	18.679	35,674,135,000.00	35,659,557,220.08	40,094,647.97
102351	USTN 1.125	1.1250 %	07/31/21	1.153	.664	.758	50,000,000.00	49,933,593.75	188,009.51
SUBTOTAL (Fund) 1150 TRADE-PSI TRADING				1.153	.664	.758	50,000,000.00	49,933,593.75	188,009.51
115256	UST BILL	.0900 %	05/27/21	.090	.487	1.972	302,000.00	301,863.35	.00
SUBTOTAL (Fund) 2000 SAFE-SPECIAL SAFEKEEPING				.090	.487	1.972	302,000.00	301,863.35	.00
114162	FHLB 2.03 (CALLABLE)	2.0300 %	07/27/40	2.030	16.195	301.427	25,230,000.00	25,230,000.00	176,413.77
SUBTOTAL (Fund) 4100 AVCCD-ANTELOPE VALLEY CCD				2.030	16.195	301.427	25,230,000.00	25,230,000.00	176,413.77
106613	FFCB 3.27	3.2700 %	12/26/41	3.270	15.178	285.932	7,000,000.00	7,000,000.00	98,554.17
106615	FFCB 3.25	3.2500 %	12/27/39	3.250	14.168	245.240	9,000,000.00	9,000,000.00	125,125.00
SUBTOTAL (Fund) 4170 ESUSD-EL SEGUNDO UNIFIED DIST.				3.259	14.610	263.043	16,000,000.00	16,000,000.00	223,679.17

(WRRPT)

COUNTY OF LOS ANGELES
OFFICE OF THE TREASURER
Portfolio Position with Duration and Convexity
REPORT WRITER
AS OF DATE: 11/30/20
SORTING ORDER: FUND

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INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT YIELD	DURATION (years)	CONVEXITY	CURRENT PAR VALUE	PRINCIPAL COST	PERIOD-END INTEREST ACCRL
35272	RPV TAX ALLOCATION B	5.0000 %	12/02/27	5.000	5.851	40.543	3,510,000.00	3,510,000.00	87,262.50
SUBTOTAL (Fund) 4200 GF-GENERAL FUND				5.000	5.851	40.543	3,510,000.00	3,510,000.00	87,262.50
112863	FHLB 2.90 (CALLABLE)	2.9000 %	02/10/45	2.914	17.389	373.317	175,000.00	174,562.50	1,564.79
113193	FFCB 2.50 (CALLABLE)	2.5000 %	03/23/35	2.500	12.065	165.149	22,500,000.00	22,500,000.00	106,250.00
114424	FHLMC 2.00 (CALLABLE)	2.0000 %	08/27/43	2.000	18.289	388.036	9,500,000.00	9,500,000.00	49,611.11
SUBTOTAL (Fund) 4350 PHHPA-PH HABITAT PRESERVATION AU				2.355	13.932	232.091	32,175,000.00	32,174,562.50	157,425.90
106824	S OF C LAIF	.0000 %	12/31/20	.000	.085	3.629	39,874,334.31	39,874,334.31	.00
SUBTOTAL (Fund) 4500 SCAQM-SOUTH COAST AIR QUALITY MG				.000	.085	3.629	39,874,334.31	39,874,334.31	.00
106825	S OF C LAIF	.0000 %	12/31/20	.000	.085	3.629	3,415,978.99	3,415,978.99	.00
SUBTOTAL (Fund) 4550 SLIM-SCHOOLS LINKED INSURANCE MG				.000	.085	3.629	3,415,978.99	3,415,978.99	.00
106826	S OF C LAIF	.0000 %	12/31/20	.000	.085	3.629	41,266.63	41,266.63	.00
SUBTOTAL (Fund) 4600 WASIA-WHITTIER AREA SCHOOLS INS				.000	.085	3.629	41,266.63	41,266.63	.00
115085	BOW MONEY MARKET PLU	.2000 %	12/01/20	.200	.003	.001	100,000,000.00	100,000,000.00	15,300.55
115303	BOW MONEY MARKET PLU	.2000 %	01/04/21	.200	.094	.012	100,000,000.00	100,000,000.00	2,185.79
115316	BOW MONEY MARKET PLU	.2000 %	12/01/20	.200	.003	.014	20,217,000.00	20,217,000.00	110.48
SUBTOTAL (Fund) 6050 BOW-BK OF THE WEST MONEY MKT PLU				.200	.044	.007	220,217,000.00	220,217,000.00	17,596.82
115086	JP MORGAN CHASE BANK	.1000 %	12/01/20	.100	.003	.001	100,000,000.00	100,000,000.00	7,650.27
115304	JP MORGAN CHASE BANK	.1000 %	01/04/21	.100	.094	.012	100,000,000.00	100,000,000.00	1,092.90
SUBTOTAL (Fund) 6100 JPMC-JP MORGAN CHASE BK MMA				.100	.049	.006	200,000,000.00	200,000,000.00	8,743.17
GRAND TOTALS				.578	2.223	18.916	36,264,900,579.93	36,250,255,819.61	40,953,778.81

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
Fund: 1100 NTRD-PSI NON-TRADING													
113251	FFCB D-N	313313AQ1	.3400	.3410	.1260	50,000,000.00	0.00	-35,416.66	14,166.66	0.00	0.00	0.00	14,166.66
113252	FFCB D-N	313313AQ1	.3400	.3410	.1260	50,000,000.00	0.00	-35,416.66	14,166.66	0.00	0.00	0.00	14,166.66
113253	FFCB D-N	313313AQ1	.3400	.3410	.1260	16,000,000.00	0.00	-11,333.33	4,533.33	0.00	0.00	0.00	4,533.33
Inv Type: 1000 FFCB DISC			.3400	.3410	.1260	116,000,000.00	0.00	-82,166.65	32,866.65	0.00	0.00	0.00	32,866.65
103222	FFCB 2.01	3133EGT47	2.0100	2.0100	1.0070	50,000,000.00	0.00	0.00	0.00	0.00	83,750.00	0.00	83,750.00
107431	FFCB 2.625	3133EJMM2	2.6250	2.6250	1.3250	34,000,000.00	0.00	0.00	0.00	0.00	74,375.00	0.00	74,375.00
110153	FFCB 2.55	3133EKCS3	2.5500	2.5965	.2770	25,000,000.00	0.00	-4,001.38	923.40	0.00	53,125.00	0.00	54,048.40
110731	FFCB 2.31	3133EKLBO	2.3100	2.3100	3.3350	50,000,000.00	577,500.00	0.00	0.00	0.00	96,250.00	0.00	96,250.00
110757	FFCB 2.25	3133EKLRS	2.2500	2.3020	1.4440	50,000,000.00	562,500.00	-38,389.60	2,052.92	0.00	93,750.00	0.00	95,802.92
110795	FFCB 2.30	3133EKLA2	2.3000	2.2400	2.4020	50,000,000.00	575,000.00	72,243.84	0.00	-2,343.04	95,833.33	0.00	93,490.29
110827	FFCB 2.20	3133EKMVS	2.2000	2.2051	1.9480	24,700,000.00	271,700.00	-2,466.92	98.41	0.00	45,283.34	0.00	45,381.75
110881	FFCB 2.32	3133EKNH5	2.3200	2.2041	3.5940	50,000,000.00	0.00	208,526.60	0.00	-4,481.23	96,666.67	0.00	92,185.44
110882	FFCB 2.32	3133EKNH5	2.3200	2.2041	3.5940	18,000,000.00	0.00	75,069.57	0.00	-1,613.24	34,800.00	0.00	33,186.76
110997	FFCB 2.22 (C	3133EKRPS	2.2200	2.2200	3.4080	23,500,000.00	0.00	0.00	0.00	0.00	43,475.00	0.00	43,475.00
110998	FFCB 2.22 (C	3133EKRPS	2.2200	2.2200	3.4080	25,000,000.00	0.00	0.00	0.00	0.00	46,250.00	0.00	46,250.00
111012	FFCB 2.22 (C	3133EKRPS	2.2200	2.2200	3.4080	13,000,000.00	0.00	0.00	0.00	0.00	24,050.00	0.00	24,050.00
111013	FFCB 2.22 (C	3133EKRPS	2.2200	2.2200	3.4080	25,000,000.00	0.00	0.00	0.00	0.00	46,250.00	0.00	46,250.00
112139	FFCB 2.05 (C	3133ELAG9	2.0500	2.0500	.0000	25,000,000.00	256,250.00	0.00	0.00	0.00	34,166.67	0.00	34,166.67
112140	FFCB 2.05 (C	3133ELAG9	2.0500	2.0500	.0000	25,000,000.00	256,250.00	0.00	0.00	0.00	34,166.67	0.00	34,166.67
112141	FFCB 2.05 (C	3133ELAG9	2.0500	2.0500	.0000	25,000,000.00	256,250.00	0.00	0.00	0.00	34,166.67	0.00	34,166.67
112142	FFCB 2.05 (C	3133ELAG9	2.0500	2.0500	.0000	25,000,000.00	256,250.00	0.00	0.00	0.00	34,166.67	0.00	34,166.67
112143	FFCB 2.05 (C	3133ELAG9	2.0500	2.0500	.0000	25,000,000.00	256,250.00	0.00	0.00	0.00	34,166.67	0.00	34,166.67
112144	FFCB 2.05 (C	3133ELAG9	2.0500	2.0500	.0000	23,800,000.00	243,950.00	0.00	0.00	0.00	32,526.67	0.00	32,526.67
112173	FFCB 2.05 (C	3133ELAG9	2.0500	2.0500	.0000	50,000,000.00	512,500.00	0.00	0.00	0.00	68,333.33	0.00	68,333.33
112174	FFCB 2.05 (C	3133ELAG9	2.0500	2.0500	.0000	25,000,000.00	256,250.00	0.00	0.00	0.00	34,166.67	0.00	34,166.67
112186	FFCB 2.05 (C	3133ELAG9	2.0500	2.0500	.0000	50,000,000.00	512,500.00	0.00	0.00	0.00	68,333.33	0.00	68,333.33
112187	FFCB 2.05 (C	3133ELAG9	2.0500	2.0500	.0000	50,000,000.00	512,500.00	0.00	0.00	0.00	68,333.33	0.00	68,333.33
112222	FFCB 2.14 (C	3133ELBL7	2.1400	2.1400	.0000	25,000,000.00	267,500.00	0.00	0.00	0.00	38,638.89	0.00	38,638.89
112223	FFCB 2.14 (C	3133ELBL7	2.1400	2.1400	.0000	27,160,000.00	290,612.00	0.00	0.00	0.00	41,977.29	0.00	41,977.29
112249	FFCB 1.625	3133ELCP7	1.6250	1.6501	3.8660	50,000,000.00	0.00	-49,031.22	985.22	0.00	67,708.33	0.00	68,693.55
112270	FFCB 1.95 (C	3133ELBW3	1.9500	1.9500	4.7480	25,000,000.00	0.00	0.00	0.00	0.00	40,625.00	0.00	40,625.00
112377	FFCB 2.13 (C	3133ELCV4	2.1300	2.1532	5.6290	50,000,000.00	0.00	-65,379.33	879.94	0.00	88,750.00	0.00	89,629.94

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
112378	FFCB 2.13 (C	3133ELCV4	2.1300	2.1532	5.6290	23,300,000.00	0.00	-30,466.78	410.05	0.00	41,357.50	0.00	41,767.55
112418	FFCB 1.97 (C	3133ELDZ4	1.9700	1.9700	4.7870	50,000,000.00	0.00	0.00	0.00	0.00	82,083.33	0.00	82,083.33
112419	FFCB 1.97 (C	3133ELDZ4	1.9700	1.9700	4.7870	50,000,000.00	0.00	0.00	0.00	0.00	82,083.33	0.00	82,083.33
112538	FFCB 1.66	3133ELFS8	1.6600	1.6703	2.0340	50,000,000.00	0.00	-10,757.31	410.58	0.00	69,166.67	0.00	69,577.25
112539	FFCB 1.625	3133ELFR0	1.6250	1.6505	1.0630	50,000,000.00	0.00	-14,398.10	1,025.99	0.00	67,708.33	0.00	68,734.32
112558	FFCB 1.82	3133ELED2	1.8200	1.8288	4.8090	36,274,000.00	0.00	-15,561.41	249.25	0.00	55,015.56	0.00	55,264.81
112577	FFCB 2.10 (C	3133ELFA7	2.1000	2.1000	4.8060	50,000,000.00	0.00	0.00	0.00	0.00	87,500.00	0.00	87,500.00
112596	FFCB 2.10 (C	3133ELFA7	2.1000	2.1000	4.8060	50,000,000.00	0.00	0.00	0.00	0.00	87,500.00	0.00	87,500.00
112597	FFCB 2.10 (C	3133ELFA7	2.1000	2.1000	4.8060	6,000,000.00	0.00	0.00	0.00	0.00	10,500.00	0.00	10,500.00
112604	FFCB 2.10 (C	3133ELFA7	2.1000	2.1000	4.8060	40,000,000.00	0.00	0.00	0.00	0.00	70,000.00	0.00	70,000.00
112606	FFCB 2.07 (C	3133ELGE8	2.0700	2.0700	4.8460	50,000,000.00	0.00	0.00	0.00	0.00	86,250.00	0.00	86,250.00
112607	FFCB 2.07 (C	3133ELGE8	2.0700	2.0700	4.8460	50,000,000.00	0.00	0.00	0.00	0.00	86,250.00	0.00	86,250.00
112608	FFCB 2.07 (C	3133ELGE8	2.0700	2.0700	4.8460	50,000,000.00	0.00	0.00	0.00	0.00	86,250.00	0.00	86,250.00
112609	FFCB 2.07 (C	3133ELGE8	2.0700	2.0700	4.8460	50,000,000.00	0.00	0.00	0.00	0.00	86,250.00	0.00	86,250.00
112692	FFCB 2.03 (C	3133ELJG0	2.0300	2.0300	4.6720	31,685,000.00	0.00	0.00	0.00	0.00	53,600.46	0.00	53,600.46
112734	FFCB 1.98 (C	3133ELJU9	1.9800	1.9800	4.8970	50,000,000.00	0.00	0.00	0.00	0.00	82,500.00	0.00	82,500.00
112748	FFCB 2.02 (C	3133ELJZ8	2.0200	2.0200	4.8940	50,000,000.00	0.00	0.00	0.00	0.00	84,166.66	0.00	84,166.66
112749	FFCB 2.02 (C	3133ELJZ8	2.0200	2.0200	4.8940	50,000,000.00	0.00	0.00	0.00	0.00	84,166.66	0.00	84,166.66
112750	FFCB 2.02 (C	3133ELJZ8	2.0200	2.0200	4.8940	50,000,000.00	0.00	0.00	0.00	0.00	84,166.66	0.00	84,166.66
112780	FFCB 1.98 (C	3133ELJU9	1.9800	1.9827	4.8970	30,000,000.00	0.00	-3,930.83	61.64	0.00	49,500.00	0.00	49,561.64
112781	FFCB 1.98 (C	3133ELJU9	1.9800	1.9827	4.8970	30,000,000.00	0.00	-3,930.83	61.64	0.00	49,500.00	0.00	49,561.64
112797	FFCB 2.04 (C	3133ELLG7	2.0400	2.0400	5.7950	25,000,000.00	0.00	0.00	0.00	0.00	42,500.00	0.00	42,500.00
112798	FFCB 2.00 (C	3133ELLM4	2.0000	2.0000	4.9130	25,000,000.00	0.00	0.00	0.00	0.00	41,666.67	0.00	41,666.67
112799	FFCB 2.00 (C	3133ELLM4	2.0000	2.0000	4.9130	25,000,000.00	0.00	0.00	0.00	0.00	41,666.67	0.00	41,666.67
112813	FFCB 2.00 (C	3133ELLM4	2.0000	2.0000	4.9130	25,000,000.00	0.00	0.00	0.00	0.00	41,666.67	0.00	41,666.67
113010	FFCB 1.82 (C	3133ELRF3	1.8200	1.8200	5.4720	50,000,000.00	0.00	0.00	0.00	0.00	75,833.34	0.00	75,833.34
113032	FFCB 1.50 (C	3133ELRN6	1.5000	1.5000	4.1320	50,000,000.00	0.00	0.00	0.00	0.00	62,500.00	0.00	62,500.00
113033	FFCB 1.50 (C	3133ELRN6	1.5000	1.5000	4.1320	28,900,000.00	0.00	0.00	0.00	0.00	36,125.00	0.00	36,125.00
113034	FFCB 1.50 (C	3133ELRN6	1.5000	1.5000	4.1320	25,000,000.00	0.00	0.00	0.00	0.00	31,250.00	0.00	31,250.00
113042	FFCB 1.24 (C	3133ELRZ9	1.2400	1.2400	2.2470	50,000,000.00	0.00	0.00	0.00	0.00	51,666.67	0.00	51,666.67
113056	FFCB 1.48 (C	3133ELSC9	1.4800	1.4800	5.0800	25,000,000.00	0.00	0.00	0.00	0.00	30,833.33	0.00	30,833.33
113057	FFCB 1.48 (C	3133ELSC9	1.4800	1.4800	5.0800	25,000,000.00	0.00	0.00	0.00	0.00	30,833.33	0.00	30,833.33
113058	FFCB 1.48 (C	3133ELSC9	1.4800	1.4800	5.0800	25,000,000.00	0.00	0.00	0.00	0.00	30,833.33	0.00	30,833.33
113087	FFCB 1.125 (	3133ELTC8	1.1250	1.1044	4.1980	50,000,000.00	0.00	43,729.46	0.00	-821.47	46,875.00	0.00	46,053.53
113088	FFCB 1.125 (	3133ELTC8	1.1250	1.1044	4.1980	50,000,000.00	0.00	43,729.46	0.00	-821.47	46,875.00	0.00	46,053.53

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
113089	FFCB 1.125 (	3133ELTC8	1.1250	1.1250	4.1980	18,145,000.00	0.00	0.00	0.00	0.00	17,010.93	0.00	17,010.93
113114	FFCB 1.64 (C	3133ELQE7	1.6400	1.5106	4.1150	50,000,000.00	0.00	269,179.72	0.00	-5,101.32	68,333.33	0.00	63,232.01
113115	FFCB 1.64 (C	3133ELQE7	1.6400	1.5106	4.1150	2,240,000.00	0.00	12,059.24	0.00	-228.54	3,061.33	0.00	2,832.79
113125	FFCB 1.05 (C	3133ELSL9	1.0500	1.0372	3.2290	20,800,000.00	0.00	8,734.30	0.00	-213.55	18,200.00	0.00	17,986.45
113137	FFCB 1.00 (C	3133ELTS3	1.0000	1.0000	6.1070	50,000,000.00	0.00	0.00	0.00	0.00	41,666.67	0.00	41,666.67
113156	FFCB 0.92 NO	3133ELTU8	.9200	.7712	3.2520	50,000,000.00	0.00	246,853.17	0.00	-6,006.16	38,333.34	0.00	32,327.18
113242	FFCB 1.30 CA	3133ELUT9	1.3000	1.3000	4.2080	50,000,000.00	0.00	0.00	0.00	0.00	54,166.67	0.00	54,166.67
113264	FFCB 0.80	3133ELVM3	.8000	.8000	2.3130	50,000,000.00	0.00	0.00	0.00	0.00	33,333.34	0.00	33,333.34
113265	FFCB 0.80	3133ELVM3	.8000	.8000	2.3130	50,000,000.00	0.00	0.00	0.00	0.00	33,333.34	0.00	33,333.34
113292	FFCB 1.53 (C	3133ELMC5	1.5300	1.1426	1.1830	50,000,000.00	0.00	242,907.63	0.00	-15,637.83	63,750.00	0.00	48,112.17
113293	FFCB 1.53 (C	3133ELMC5	1.5300	1.1426	1.1830	50,000,000.00	0.00	242,907.63	0.00	-15,637.83	63,750.00	0.00	48,112.17
113328	FFCB 1.46 (C	3133ELQX5	1.4600	1.2093	2.2220	50,000,000.00	0.00	286,669.18	0.00	-10,093.99	60,833.33	0.00	50,739.34
113329	FFCB 1.46 (C	3133ELQX5	1.4600	1.2093	2.2220	50,000,000.00	0.00	286,669.18	0.00	-10,093.99	60,833.33	0.00	50,739.34
113338	FFCB 1.00 (C	3133ELUX0	1.0000	1.0000	1.3260	50,000,000.00	0.00	0.00	0.00	0.00	41,666.66	0.00	41,666.66
113350	FFCB 0.875 (	3133ELVX9	.8750	.8750	3.3100	50,000,000.00	0.00	0.00	0.00	0.00	36,458.33	0.00	36,458.33
113487	FFCB 1.33 (C	3133ELVW0	1.3300	1.3300	6.1400	25,000,000.00	0.00	0.00	0.00	0.00	27,708.33	0.00	27,708.33
113488	FFCB 1.33 (C	3133ELVW0	1.3300	1.3300	6.1400	25,000,000.00	0.00	0.00	0.00	0.00	27,708.33	0.00	27,708.33
113557	FFCB 1.02	3133ELXZ2	1.0200	1.0200	6.2140	50,000,000.00	0.00	0.00	0.00	0.00	42,500.00	0.00	42,500.00
113558	FFCB 1.02	3133ELXZ2	1.0200	1.0200	6.2140	25,000,000.00	0.00	0.00	0.00	0.00	21,250.00	0.00	21,250.00
113599	FFCB 1.02	3133ELXZ2	1.0200	1.0200	6.2140	35,000,000.00	0.00	0.00	0.00	0.00	29,750.00	0.00	29,750.00
113656	FFCB 0.68 (C	3133ELYK4	.6800	.6800	3.3980	50,000,000.00	170,000.00	0.00	0.00	0.00	28,333.33	0.00	28,333.33
113687	FFCB 1.02	3133ELXZ2	1.0200	.9700	6.2140	20,925,000.00	0.00	65,432.93	0.00	-828.96	17,786.25	0.00	16,957.29
113691	FFCB 1.00 (C	3133ELYQ1	1.0000	1.0000	.0000	45,725,000.00	228,625.00	0.00	0.00	0.00	5,080.56	0.00	5,080.56
113714	FFCB 1.00 (C	3133ELYQ1	1.0000	1.0000	.0000	25,000,000.00	125,000.00	0.00	0.00	0.00	2,777.78	0.00	2,777.78
113738	FFCB 1.02	3133ELXZ2	1.0200	1.0200	6.2140	50,000,000.00	0.00	0.00	0.00	0.00	42,500.00	0.00	42,500.00
113739	FFCB 1.02	3133ELXZ2	1.0200	1.0200	6.2140	5,000,000.00	0.00	0.00	0.00	0.00	4,250.00	0.00	4,250.00
113831	FFCB 0.73 (C	3133ELC28	.7300	.7300	4.4270	50,000,000.00	182,500.00	0.00	0.00	0.00	30,416.67	0.00	30,416.67
113843	FFCB 0.82 (C	3133ELC85	.8200	.8200	5.3810	25,000,000.00	102,500.00	0.00	0.00	0.00	17,083.34	0.00	17,083.34
113844	FFCB 0.82 (C	3133ELC85	.8200	.8200	5.3810	25,000,000.00	102,500.00	0.00	0.00	0.00	17,083.34	0.00	17,083.34
113897	FFCB 1.04 (C	3133ELC77	1.0400	1.0400	6.2940	35,500,000.00	184,600.00	0.00	0.00	0.00	30,766.67	0.00	30,766.67
113991	FFCB 0.875 (	3133ELN34	.8750	.8750	6.3660	25,000,000.00	0.00	0.00	0.00	0.00	18,229.16	0.00	18,229.16
114304	FFCB 1.12 (C	3133EL2K9	1.1200	1.1200	8.2530	25,000,000.00	0.00	0.00	0.00	0.00	23,333.33	0.00	23,333.33
114305	FFCB 1.12 (C	3133EL2K9	1.1200	1.1200	8.2530	20,000,000.00	0.00	0.00	0.00	0.00	18,666.67	0.00	18,666.67
114404	FFCB 1.14 (C	3133EL4P6	1.1400	1.1400	8.3010	25,000,000.00	0.00	0.00	0.00	0.00	23,750.00	0.00	23,750.00
114435	FFCB 1.14 (C	3133EL4P6	1.1400	1.1400	8.3010	45,200,000.00	0.00	0.00	0.00	0.00	42,940.00	0.00	42,940.00

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
114455	FFCB 1.03 (C	3133EL5F7	1.0300	1.0300	7.6630	25,000,000.00	0.00	0.00	0.00	0.00	21,458.33	0.00	21,458.33
114456	FFCB 1.03 (C	3133EL5F7	1.0300	1.0300	7.6630	25,000,000.00	0.00	0.00	0.00	0.00	21,458.33	0.00	21,458.33
114480	FFCB 1.14 (C	3133EL4P6	1.1400	1.1520	8.3010	25,000,000.00	0.00	-24,496.95	228.66	0.00	23,750.00	0.00	23,978.66
114505	FFCB 1.12 (C	3133EL5U4	1.1200	1.1200	7.4270	25,000,000.00	0.00	0.00	0.00	0.00	23,333.33	0.00	23,333.33
114538	FFCB 1.24 (C	3133EL5K6	1.2400	1.2400	9.1940	50,000,000.00	0.00	0.00	0.00	0.00	51,666.67	0.00	51,666.67
114539	FFCB 1.24 (C	3133EL5K6	1.2400	1.2400	9.1940	50,000,000.00	0.00	0.00	0.00	0.00	51,666.67	0.00	51,666.67
114549	FFCB 1.25 (C	3133EL5L4	1.2500	1.2500	8.9680	50,000,000.00	0.00	0.00	0.00	0.00	52,083.34	0.00	52,083.34
114550	FFCB 1.25 (C	3133EL5L4	1.2500	1.2500	8.9680	50,000,000.00	0.00	0.00	0.00	0.00	52,083.34	0.00	52,083.34
114551	FFCB 1.24 (C	3133EL5K6	1.2400	1.2614	9.1930	50,000,000.00	0.00	-98,384.45	821.47	0.00	51,666.67	0.00	52,488.14
114554	FFCB 1.32 (C	3133EL6L3	1.3200	1.3200	9.1760	50,000,000.00	0.00	0.00	0.00	0.00	55,000.00	0.00	55,000.00
114569	FFCB 1.14 (C	3133EL4P6	1.1400	1.1577	8.3010	43,338,000.00	0.00	-63,835.17	595.85	0.00	41,171.10	0.00	41,766.95
114570	FFCB 1.03 (C	3133EL5F7	1.0300	1.0664	7.6630	40,000,000.00	0.00	-112,158.36	1,139.82	0.00	34,333.33	0.00	35,473.15
114604	FFCB 1.32 (C	3133EL6L3	1.3200	1.3200	9.1760	32,190,000.00	0.00	0.00	0.00	0.00	35,409.00	0.00	35,409.00
114606	FFCB 0.95	3133EL7A6	.9500	1.0000	9.3400	25,000,000.00	0.00	-117,059.14	975.49	0.00	19,791.67	0.00	20,767.16
114607	FFCB 1.23 (C	3133EL6D1	1.2300	1.2300	8.3250	25,000,000.00	0.00	0.00	0.00	0.00	25,625.00	0.00	25,625.00
114608	FFCB 1.00 (C	3133EL6W9	1.0000	1.0000	7.4970	20,000,000.00	0.00	0.00	0.00	0.00	16,666.67	0.00	16,666.67
114719	FFCB 1.15 (C	3133EL3J1	1.1500	1.1650	9.1750	50,000,000.00	0.00	-69,339.81	582.52	0.00	47,916.67	0.00	48,499.19
114720	FFCB 1.15 (C	3133EL3J1	1.1500	1.1650	9.1750	10,551,000.00	0.00	-14,632.09	122.92	0.00	10,111.38	0.00	10,234.30
114914	FFCB NOTE 0.	3133EMDV1	.9900	1.0090	9.4370	50,000,000.00	0.00	-89,728.92	739.32	0.00	41,250.00	0.00	41,989.32
114999	FFCB 1.30 (C	3133EMFH0	1.3000	1.3000	9.3370	50,000,000.00	0.00	0.00	0.00	0.00	48,750.00	0.00	48,750.00
115019	FFCB 1.24	3133EMFU1	1.2400	1.2400	11.1120	18,330,000.00	0.00	0.00	0.00	0.00	17,678.27	0.00	17,678.27
115020	FFCB 1.24	3133EMFU1	1.2400	1.2400	11.1120	18,330,000.00	0.00	0.00	0.00	0.00	17,678.27	0.00	17,678.27
115021	FFCB 1.24	3133EMFU1	1.2400	1.2400	11.1120	18,340,000.00	0.00	0.00	0.00	0.00	17,687.91	0.00	17,687.91
115022	FFCB 1.30 (C	3133EMFH0	1.3000	1.3000	9.3370	50,000,000.00	0.00	0.00	0.00	0.00	46,944.44	0.00	46,944.44
115023	FFCB 0.90 (C	3133EMDT6	.9000	.9065	7.0220	50,000,000.00	0.00	-22,465.92	255.58	0.00	37,500.00	0.00	37,755.58
115024	FFCB 0.90 (C	3133EMDT6	.9000	.9065	7.0220	17,300,000.00	0.00	-7,773.21	88.43	0.00	12,975.00	0.00	13,063.43
115092	FFCB 1.37 (C	3133EMFG2	1.3700	1.3700	9.3070	50,000,000.00	0.00	0.00	0.00	0.00	39,958.33	0.00	39,958.33
115093	FFCB 1.37 (C	3133EMFG2	1.3700	1.3700	9.3070	6,000,000.00	0.00	0.00	0.00	0.00	4,795.00	0.00	4,795.00
115100	FFCB NOTE 1.	3133EMGK2	1.0300	1.0353	9.4780	25,000,000.00	0.00	0.00	65.03	0.00	13,590.28	0.00	13,655.31
115101	FFCB NOTE 1.	3133EMGK2	1.0300	1.0464	9.4770	25,000,000.00	0.00	0.00	201.60	0.00	13,590.28	0.00	13,791.88
115172	FFCB 1.34 (C	3133EMGT3	1.3400	1.3400	9.3620	50,000,000.00	0.00	0.00	0.00	0.00	22,333.33	0.00	22,333.33
115173	FFCB 1.34 (C	3133EMGT3	1.3400	1.3400	9.3620	25,000,000.00	0.00	0.00	0.00	0.00	11,166.67	0.00	11,166.67
115174	FFCB 1.34 (C	3133EMGT3	1.3400	1.3400	9.3620	25,000,000.00	0.00	0.00	0.00	0.00	11,166.67	0.00	11,166.67
115202	FFCB 1.34 (C	3133EMGT3	1.3400	1.3400	9.3620	50,000,000.00	0.00	0.00	0.00	0.00	22,333.33	0.00	22,333.33
115203	FFCB 1.34 (C	3133EMGT3	1.3400	1.3400	9.3620	6,525,000.00	0.00	0.00	0.00	0.00	2,914.50	0.00	2,914.50

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
115222	FFCB NOTE 1.	3133EMGK2	1.0300	1.1000	9.4760	20,000,000.00	0.00	0.00	217.31	0.00	3,433.33	0.00	3,650.64
Inv Type: 1040 FFCB Fxd-			1.5339	1.5184	4.9817	4,789,758,000.00	6,959,487.00	1,246,524.18	13,193.04	-73,922.62	5,778,306.17	0.00	5,717,576.59
103223	FHLB 1.875	3130AABG2	1.8750	1.9700	.9930	50,000,000.00	468,750.00	-48,477.20	3,700.55	0.00	78,125.00	0.00	81,825.55
103224	FHLB 1.875	3130AABG2	1.8750	1.9700	.9930	50,000,000.00	468,750.00	-48,477.20	3,700.55	0.00	78,125.00	0.00	81,825.55
103225	FHLB 1.875	3130AABG2	1.8750	1.9700	.9930	25,000,000.00	234,375.00	-24,238.60	1,850.27	0.00	39,062.50	0.00	40,912.77
103226	FHLB 1.875	3130AABG2	1.8750	1.9384	.9930	50,000,000.00	468,750.00	-32,390.11	2,472.53	0.00	78,125.00	0.00	80,597.53
103227	FHLB 1.875	3130AABG2	1.8750	1.9384	.9930	50,000,000.00	468,750.00	-32,390.11	2,472.53	0.00	78,125.00	0.00	80,597.53
109833	FHLB 2.94 (C	3130AFSJ7	2.9400	2.9400	3.0150	10,000,000.00	0.00	0.00	0.00	0.00	24,500.00	0.00	24,500.00
109859	FHLB 2.94 (C	3130AFSJ7	2.9400	2.9562	3.0150	15,000,000.00	0.00	-7,294.65	184.83	0.00	36,750.00	0.00	36,934.83
110175	FHLB 2.375	3130A0XD7	2.3750	2.5298	.2790	25,000,000.00	0.00	-13,440.49	3,077.97	0.00	49,479.17	0.00	52,557.14
110690	FHLB 2.375	3130A0XD7	2.3750	2.2904	.2790	50,000,000.00	0.00	14,641.17	0.00	-3,352.94	98,958.34	0.00	95,605.40
110849	FHLB 2.25	3130A1W95	2.2500	2.2648	.5250	45,000,000.00	0.00	-3,996.00	540.00	0.00	84,375.00	0.00	84,915.00
112128	FHLB 2.08 (C	3130AHL76	2.0800	2.0800	5.6580	50,000,000.00	520,000.00	0.00	0.00	0.00	86,666.66	0.00	86,666.66
112145	FHLB 2.08 (C	3130AHL76	2.0800	2.0800	5.6580	40,950,000.00	425,880.00	0.00	0.00	0.00	70,980.00	0.00	70,980.00
112225	FHLB 2.08 (C	3130AHMF7	2.0800	2.0800	4.7510	50,000,000.00	0.00	0.00	0.00	0.00	86,666.67	0.00	86,666.67
112226	FHLB 2.08 (C	3130AHMF7	2.0800	2.0800	4.7510	25,000,000.00	0.00	0.00	0.00	0.00	43,333.33	0.00	43,333.33
112332	FHLB 2.02 (C	3130AHNR0	2.0200	2.0200	5.6680	50,000,000.00	0.00	0.00	0.00	0.00	84,166.67	0.00	84,166.67
112333	FHLB 2.14 (C	3130AHND1	2.1400	2.1400	5.6500	50,000,000.00	0.00	0.00	0.00	0.00	89,166.66	0.00	89,166.66
112334	FHLB 2.14 (C	3130AHND1	2.1400	2.1400	5.6500	26,265,000.00	0.00	0.00	0.00	0.00	46,839.25	0.00	46,839.25
112400	FHLB 2.20 (C	3130AHQ89	2.2000	2.2000	5.6420	25,000,000.00	0.00	0.00	0.00	0.00	45,833.34	0.00	45,833.34
112486	FHLB 2.09 (C	3130AHSJ3	2.0900	2.0900	5.6750	40,000,000.00	0.00	0.00	0.00	0.00	69,666.67	0.00	69,666.67
112510	FHLB 2.20 (C	3130AHS53	2.2000	2.2000	5.6560	50,000,000.00	0.00	0.00	0.00	0.00	91,666.67	0.00	91,666.67
112637	FHLB 1.875	313381BR5	1.8750	1.6479	1.9790	50,000,000.00	0.00	232,094.66	0.00	-9,066.20	78,125.00	0.00	69,058.80
112712	FHLB 1.92 (C	3130AHXD0	1.9200	1.9200	3.9770	47,000,000.00	0.00	0.00	0.00	0.00	75,200.00	0.00	75,200.00
112735	FHLB 1.94 (C	3130AHXL2	1.9400	1.9400	3.9920	50,000,000.00	0.00	0.00	0.00	0.00	80,833.34	0.00	80,833.34
112751	FHLB 1.76 (C	3130AHXS7	1.7600	1.7600	3.0740	50,000,000.00	0.00	0.00	0.00	0.00	73,333.33	0.00	73,333.33
112752	FHLB 1.76 (C	3130AHXS7	1.7600	1.7600	3.0740	5,000,000.00	0.00	0.00	0.00	0.00	7,333.33	0.00	7,333.33
112753	FHLB 2.10 (C	3130AHY23	2.1000	2.1000	5.7740	50,000,000.00	0.00	0.00	0.00	0.00	87,500.00	0.00	87,500.00
112754	FHLB 2.10 (C	3130AHY23	2.1000	2.1000	5.7740	15,000,000.00	0.00	0.00	0.00	0.00	26,250.00	0.00	26,250.00
113541	FHLB 1.20 (C	3130AJJQ3	1.2000	1.2000	6.1810	50,000,000.00	0.00	0.00	0.00	0.00	50,000.00	0.00	50,000.00
113600	FHLB 1.20 (C	3130AJK40	1.2000	1.2000	6.2000	50,000,000.00	300,000.00	0.00	0.00	0.00	50,000.00	0.00	50,000.00
114029	FHLB 1.00 (C	3130AJRQ4	1.0000	1.0000	6.3480	50,000,000.00	0.00	0.00	0.00	0.00	41,666.67	0.00	41,666.67
114118	FHLB 1.02 (C	3130AJSQ3	1.0200	1.0237	6.3740	24,185,000.00	0.00	-5,776.15	71.08	0.00	20,557.25	0.00	20,628.33
114223	FHLB 0.77 (C	3130AJV48	.7700	.7700	6.4890	50,000,000.00	0.00	0.00	0.00	0.00	32,083.33	0.00	32,083.33
114337	FHLB 1.02 (C	3130AJWGO	1.0200	1.0200	7.3970	32,995,000.00	0.00	0.00	0.00	0.00	28,045.75	0.00	28,045.75

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
114617	FHLB 1.30 (C	3130AK3V6	1.3000	1.3000	9.2430	39,950,000.00	0.00	0.00	0.00	0.00	43,279.16	0.00	43,279.16
114722	FHLB 1.25 (C	3130AKA71	1.2500	1.2500	9.2870	50,000,000.00	0.00	0.00	0.00	0.00	52,083.33	0.00	52,083.33
114733	FHLB 1.21 (C	3130AKAQ9	1.2100	1.2100	9.3020	50,000,000.00	0.00	0.00	0.00	0.00	50,416.67	0.00	50,416.67
114743	FHLB 1.21 (C	3130AKAQ9	1.2100	1.2100	9.3020	38,200,000.00	0.00	0.00	0.00	0.00	38,518.33	0.00	38,518.33
114771	FHLB 1.08 (C	3130AKB96	1.0800	1.0800	9.3450	50,000,000.00	0.00	0.00	0.00	0.00	45,000.00	0.00	45,000.00
Inv Type: 1250 FHLB Fxd-			1.7580	1.7629	4.8313	1,529,545,000.00	3,355,255.00	30,255.32	18,070.31	-12,419.14	2,240,836.42	0.00	2,246,487.59
113224	FHLB D-N	313384N47	.3400	.3407	.0000	50,000,000.00	0.00	-1,888.89	1,888.89	0.00	0.00	0.00	1,888.89
113225	FHLB D-N	313384N47	.3400	.3407	.0000	50,000,000.00	0.00	-1,888.89	1,888.89	0.00	0.00	0.00	1,888.89
113226	FHLB D-N	313384U23	.3500	.3509	.0570	50,000,000.00	0.00	-24,305.56	14,583.34	0.00	0.00	0.00	14,583.34
113227	FHLB D-N	313384U23	.3500	.3509	.0570	50,000,000.00	0.00	-24,305.56	14,583.34	0.00	0.00	0.00	14,583.34
113228	FHLB D-N	313384T74	.3500	.3509	.0490	50,000,000.00	0.00	-22,847.22	14,583.33	0.00	0.00	0.00	14,583.33
113229	FHLB D-N	313384T74	.3500	.3509	.0490	50,000,000.00	0.00	-22,847.22	14,583.33	0.00	0.00	0.00	14,583.33
113230	FHLB D-N	313385BY1	.3800	.3813	.2140	50,000,000.00	0.00	-56,472.23	15,833.34	0.00	0.00	0.00	15,833.34
113231	FHLB D-N	313385BY1	.3800	.3813	.2140	50,000,000.00	0.00	-56,472.23	15,833.34	0.00	0.00	0.00	15,833.34
113232	FHLB D-N	313384U98	.3500	.3510	.0770	50,000,000.00	0.00	-27,708.33	14,583.33	0.00	0.00	0.00	14,583.33
113233	FHLB D-N	313384U98	.3500	.3510	.0770	50,000,000.00	0.00	-27,708.33	14,583.33	0.00	0.00	0.00	14,583.33
113234	FHLB D-N	313385CB0	.3900	.3914	.2220	50,000,000.00	0.00	-59,583.33	16,250.00	0.00	0.00	0.00	16,250.00
113235	FHLB D-N	313385CB0	.3900	.3914	.2220	37,073,000.00	0.00	-44,178.66	12,048.73	0.00	0.00	0.00	12,048.73
113243	FHLB D-N	313385BA3	.3700	.3712	.1530	50,000,000.00	0.00	-43,680.55	15,416.66	0.00	0.00	0.00	15,416.66
113244	FHLB D-N	313385BA3	.3700	.3712	.1530	50,000,000.00	0.00	-43,680.55	15,416.66	0.00	0.00	0.00	15,416.66
113245	FHLB D-N	313384Q69	.3200	.3207	.0000	50,000,000.00	0.00	-9,777.78	9,777.78	0.00	0.00	0.00	9,777.78
113246	FHLB D-N	313384Q69	.3200	.3207	.0000	50,000,000.00	0.00	-9,777.78	9,777.78	0.00	0.00	0.00	9,777.78
113247	FHLB D-N	313385CB0	.3900	.3914	.2220	50,000,000.00	0.00	-59,583.33	16,250.00	0.00	0.00	0.00	16,250.00
113248	FHLB D-N	313385CB0	.3900	.3914	.2220	35,890,000.00	0.00	-42,768.91	11,664.25	0.00	0.00	0.00	11,664.25
113254	FHLB D-N	313385CB0	.3900	.3914	.2220	50,000,000.00	0.00	-59,583.33	16,250.00	0.00	0.00	0.00	16,250.00
113255	FHLB D-N	313385CB0	.3900	.3914	.2220	50,000,000.00	0.00	-59,583.33	16,250.00	0.00	0.00	0.00	16,250.00
113256	FHLB D-N	313385AV8	.3700	.3711	.1400	50,000,000.00	0.00	-41,111.11	15,416.67	0.00	0.00	0.00	15,416.67
113257	FHLB D-N	313385AV8	.3700	.3711	.1400	50,000,000.00	0.00	-41,111.11	15,416.67	0.00	0.00	0.00	15,416.67
113258	FHLB D-N	313384V30	.3400	.3409	.0820	50,000,000.00	0.00	-27,861.10	14,166.66	0.00	0.00	0.00	14,166.66
113259	FHLB D-N	313384V30	.3400	.3409	.0820	50,000,000.00	0.00	-27,861.10	14,166.66	0.00	0.00	0.00	14,166.66
113260	FHLB D-N	313385CH7	.3900	.3914	.2380	50,000,000.00	0.00	-62,833.33	16,250.00	0.00	0.00	0.00	16,250.00
113261	FHLB D-N	313385CH7	.3900	.3914	.2380	50,000,000.00	0.00	-62,833.33	16,250.00	0.00	0.00	0.00	16,250.00
113311	FHLB D-N	313385AD8	.1100	.1101	.0960	50,000,000.00	0.00	-9,777.78	4,583.33	0.00	0.00	0.00	4,583.33
113312	FHLB D-N	313385AD8	.1100	.1101	.0960	50,000,000.00	0.00	-9,777.78	4,583.33	0.00	0.00	0.00	4,583.33
113313	FHLB D-N	313385AD8	.1100	.1101	.0960	50,000,000.00	0.00	-9,777.78	4,583.33	0.00	0.00	0.00	4,583.33

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
113314	FHLB D-N	313385AD8	.1100	.1101	.0960	50,000,000.00	0.00	-9,777.78	4,583.33	0.00	0.00	0.00	4,583.33
113315	FHLB D-N	313385AH9	.1100	.1101	.1070	50,000,000.00	0.00	-10,388.90	4,583.34	0.00	0.00	0.00	4,583.34
113316	FHLB D-N	313385AH9	.1100	.1101	.1070	50,000,000.00	0.00	-10,388.90	4,583.34	0.00	0.00	0.00	4,583.34
113317	FHLB D-N	313385AH9	.1100	.1101	.1070	50,000,000.00	0.00	-10,388.90	4,583.34	0.00	0.00	0.00	4,583.34
113318	FHLB D-N	313385AH9	.1100	.1101	.1070	50,000,000.00	0.00	-10,388.90	4,583.34	0.00	0.00	0.00	4,583.34
113330	FHLB D-N	313385BJ4	.2200	.2204	.1750	50,000,000.00	0.00	-28,416.66	9,166.66	0.00	0.00	0.00	9,166.66
113331	FHLB D-N	313385BJ4	.2200	.2204	.1750	50,000,000.00	0.00	-28,416.66	9,166.66	0.00	0.00	0.00	9,166.66
113332	FHLB D-N	313385CN4	.2400	.2405	.2520	49,979,000.00	0.00	-40,316.40	9,995.80	0.00	0.00	0.00	9,995.80
113335	FHLB D-N	313385BH8	.2200	.2204	.1720	50,000,000.00	0.00	-28,111.11	9,166.67	0.00	0.00	0.00	9,166.67
113336	FHLB D-N	313385BH8	.2200	.2204	.1720	50,000,000.00	0.00	-28,111.11	9,166.67	0.00	0.00	0.00	9,166.67
113339	FHLB D-N	313385CM6	.2400	.2405	.2490	50,000,000.00	0.00	-40,000.01	10,000.00	0.00	0.00	0.00	10,000.00
113340	FHLB D-N	313385CM6	.2400	.2405	.2490	50,000,000.00	0.00	-40,000.01	10,000.00	0.00	0.00	0.00	10,000.00
113386	FHLB D-N	313384N96	.1900	.1902	.0000	50,000,000.00	0.00	-2,375.00	2,375.00	0.00	0.00	0.00	2,375.00
113387	FHLB D-N	313384N96	.1900	.1902	.0000	50,000,000.00	0.00	-2,375.00	2,375.00	0.00	0.00	0.00	2,375.00
113388	FHLB D-N	313384P37	.1900	.1902	.0000	50,000,000.00	0.00	-2,902.78	2,902.78	0.00	0.00	0.00	2,902.78
113389	FHLB D-N	313384P37	.1900	.1902	.0000	50,000,000.00	0.00	-2,902.78	2,902.78	0.00	0.00	0.00	2,902.78
113392	FHLB D-N	313384N96	.1900	.1902	.0000	50,000,000.00	0.00	-2,375.00	2,375.00	0.00	0.00	0.00	2,375.00
113393	FHLB D-N	313384N96	.1900	.1902	.0000	50,000,000.00	0.00	-2,375.00	2,375.00	0.00	0.00	0.00	2,375.00
113495	FHLB D-N	313385AV8	.1900	.1903	.1400	50,000,000.00	0.00	-21,111.11	7,916.67	0.00	0.00	0.00	7,916.67
113496	FHLB D-N	313385AV8	.1900	.1903	.1400	50,000,000.00	0.00	-21,111.11	7,916.67	0.00	0.00	0.00	7,916.67
113497	FHLB D-N	313385AL0	.1900	.1903	.1150	50,000,000.00	0.00	-18,736.11	7,916.67	0.00	0.00	0.00	7,916.67
113498	FHLB D-N	313385AL0	.1900	.1903	.1150	50,000,000.00	0.00	-18,736.11	7,916.67	0.00	0.00	0.00	7,916.67
113607	FHLB D-N	313385EW2	.2000	.2004	.4050	50,000,000.00	0.00	-49,166.68	8,333.34	0.00	0.00	0.00	8,333.34
113608	FHLB D-N	313385EW2	.2000	.2004	.4050	50,000,000.00	0.00	-49,166.68	8,333.34	0.00	0.00	0.00	8,333.34
113650	FHLB D-N	313384R50	.1550	.1551	.0000	50,000,000.00	0.00	-6,243.06	6,243.06	0.00	0.00	0.00	6,243.06
113651	FHLB D-N	313384R50	.1550	.1551	.0000	50,000,000.00	0.00	-6,243.06	6,243.06	0.00	0.00	0.00	6,243.06
113669	FHLB D-N	313385DF0	.4400	.4419	.2980	50,000,000.00	0.00	-84,333.34	18,333.33	0.00	0.00	0.00	18,333.33
113670	FHLB D-N	313385DF0	.4400	.4419	.2980	50,000,000.00	0.00	-84,333.34	18,333.33	0.00	0.00	0.00	18,333.33
114507	FHLB D-N	313384N21	.0850	.0850	.0000	50,000,000.00	0.00	-236.11	236.11	0.00	0.00	0.00	236.11
114508	FHLB D-N	313384N21	.0850	.0850	.0000	50,000,000.00	0.00	-236.11	236.11	0.00	0.00	0.00	236.11
114509	FHLB D-N	313384N39	.0850	.0850	.0000	50,000,000.00	0.00	-354.17	354.17	0.00	0.00	0.00	354.17
114510	FHLB D-N	313384N39	.0850	.0850	.0000	50,000,000.00	0.00	-354.17	354.17	0.00	0.00	0.00	354.17
114527	FHLB D-N	313384M97	.0850	.0850	.0000	50,000,000.00	0.00	-118.06	118.06	0.00	0.00	0.00	118.06
114528	FHLB D-N	313384M97	.0850	.0850	.0000	50,000,000.00	0.00	-118.06	118.06	0.00	0.00	0.00	118.06
114555	FHLB D-N	313384N54	.0900	.0900	.0000	50,000,000.00	0.00	-625.00	625.00	0.00	0.00	0.00	625.00

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem / (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
114556	FHLB D-N	313384N54	.0900	.0900	.0000	50,000,000.00	0.00	-625.00	625.00	0.00	0.00	0.00	625.00
114565	FHLB D-N	313384N54	.0900	.0900	.0000	50,000,000.00	0.00	-625.00	625.00	0.00	0.00	0.00	625.00
114566	FHLB D-N	313384N54	.0900	.0900	.0000	50,000,000.00	0.00	-625.00	625.00	0.00	0.00	0.00	625.00
114571	FHLB D-N	313384P45	.0950	.0950	.0000	50,000,000.00	0.00	-1,583.33	1,583.33	0.00	0.00	0.00	1,583.33
114572	FHLB D-N	313384P45	.0950	.0950	.0000	50,000,000.00	0.00	-1,583.33	1,583.33	0.00	0.00	0.00	1,583.33
114689	FHLB D-N	313384T74	.0920	.0920	.0490	50,000,000.00	0.00	-6,005.56	3,833.34	0.00	0.00	0.00	3,833.34
114690	FHLB D-N	313384T74	.0920	.0920	.0490	50,000,000.00	0.00	-6,005.56	3,833.34	0.00	0.00	0.00	3,833.34
114715	FHLB D-N	313384T74	.0900	.0900	.0490	50,000,000.00	0.00	-5,875.00	3,750.00	0.00	0.00	0.00	3,750.00
114721	FHLB D-N	313384T74	.0900	.0900	.0490	50,000,000.00	0.00	-5,875.00	3,750.00	0.00	0.00	0.00	3,750.00
114740	FHLB D-N	313384U49	.0900	.0900	.0630	50,000,000.00	0.00	-6,500.00	3,750.00	0.00	0.00	0.00	3,750.00
114741	FHLB D-N	313384U49	.0900	.0900	.0630	50,000,000.00	0.00	-6,500.00	3,750.00	0.00	0.00	0.00	3,750.00
114776	FHLB D-N	313384U49	.0900	.0900	.0630	50,000,000.00	0.00	-6,500.00	3,750.00	0.00	0.00	0.00	3,750.00
114777	FHLB D-N	313384U49	.0900	.0900	.0630	50,000,000.00	0.00	-6,500.00	3,750.00	0.00	0.00	0.00	3,750.00
114778	FHLB D-N	313384U49	.0900	.0900	.0630	50,000,000.00	0.00	-6,500.00	3,750.00	0.00	0.00	0.00	3,750.00
114779	FHLB D-N	313384U49	.0900	.0900	.0630	50,000,000.00	0.00	-6,500.00	3,750.00	0.00	0.00	0.00	3,750.00
114808	FHLB D-N	313385AD8	.0920	.0920	.0960	50,000,000.00	0.00	-8,177.78	3,833.33	0.00	0.00	0.00	3,833.33
114809	FHLB D-N	313385AD8	.0900	.0900	.0960	50,000,000.00	0.00	-8,000.00	3,750.00	0.00	0.00	0.00	3,750.00
114839	FHLB D-N	313385AF3	.0950	.0950	.1010	38,000,000.00	0.00	-6,618.33	3,008.33	0.00	0.00	0.00	3,008.33
114855	FHLB D-N	313385AF3	.0950	.0950	.1010	50,000,000.00	0.00	-8,708.33	3,958.33	0.00	0.00	0.00	3,958.33
114856	FHLB D-N	313385AF3	.0950	.0950	.1010	26,000,000.00	0.00	-4,528.33	2,058.33	0.00	0.00	0.00	2,058.33
114857	FHLB D-N	313384T74	.0900	.0900	.0490	50,000,000.00	0.00	-5,875.00	3,750.00	0.00	0.00	0.00	3,750.00
114858	FHLB D-N	313384T74	.0900	.0900	.0490	50,000,000.00	0.00	-5,875.00	3,750.00	0.00	0.00	0.00	3,750.00
114859	FHLB D-N	313385AE6	.0900	.0900	.0990	50,000,000.00	0.00	-8,125.00	3,750.00	0.00	0.00	0.00	3,750.00
114860	FHLB D-N	313385AE6	.0900	.0900	.0990	50,000,000.00	0.00	-8,125.00	3,750.00	0.00	0.00	0.00	3,750.00
114873	FHLB D-N	313385AE6	.0900	.0900	.0990	50,000,000.00	0.00	-8,125.00	3,750.00	0.00	0.00	0.00	3,750.00
114893	FHLB D-N	313385AE6	.0950	.0950	.0990	50,000,000.00	0.00	-8,576.39	3,958.33	0.00	0.00	0.00	3,958.33
114906	FHLB D-N	313385AV8	.1000	.1000	.1400	50,000,000.00	0.00	-11,111.11	4,166.67	0.00	0.00	0.00	4,166.67
114907	FHLB D-N	313384V48	.0950	.0950	.0850	50,000,000.00	0.00	-7,916.66	3,958.33	0.00	0.00	0.00	3,958.33
114915	FHLB D-N	313384V48	.0950	.0950	.0850	50,000,000.00	0.00	-7,916.67	3,958.34	0.00	0.00	0.00	3,958.34
114916	FHLB D-N	313384V48	.0950	.0950	.0850	50,000,000.00	0.00	-7,916.67	3,958.34	0.00	0.00	0.00	3,958.34
114924	FHLB D-N	313385AV8	.1000	.1000	.1400	50,000,000.00	0.00	-11,111.11	4,166.67	0.00	0.00	0.00	4,166.67
114925	FHLB D-N	313385AV8	.1000	.1000	.1400	50,000,000.00	0.00	-11,111.11	4,166.67	0.00	0.00	0.00	4,166.67
114928	FHLB D-N	313384V48	.0900	.0900	.0850	50,000,000.00	0.00	-7,500.00	3,750.00	0.00	0.00	0.00	3,750.00
114929	FHLB D-N	313384V48	.0900	.0900	.0850	50,000,000.00	0.00	-7,500.00	3,750.00	0.00	0.00	0.00	3,750.00
114941	FHLB D-N	313385AG1	.0950	.0950	.1040	50,000,000.00	0.00	-8,840.28	3,958.33	0.00	0.00	0.00	3,958.33

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem / (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
114942	FHLB D-N	313385GD2	.1050	.1051	.4900	50,000,000.00	0.00	-30,333.33	4,375.00	0.00	0.00	0.00	4,375.00
114943	FHLB D-N	313385GD2	.1050	.1051	.4900	50,000,000.00	0.00	-30,333.33	4,375.00	0.00	0.00	0.00	4,375.00
114949	FHLB D-N	313385EZ5	.1000	.1001	.4130	50,000,000.00	0.00	-25,000.00	4,166.67	0.00	0.00	0.00	4,166.67
114950	FHLB D-N	313385EZ5	.1000	.1001	.4130	50,000,000.00	0.00	-25,000.00	4,166.67	0.00	0.00	0.00	4,166.67
114951	FHLB D-N	313385GH3	.1000	.1001	.5010	50,000,000.00	0.00	-29,444.44	4,166.67	0.00	0.00	0.00	4,166.67
114952	FHLB D-N	313385GH3	.1000	.1001	.5010	50,000,000.00	0.00	-29,444.44	4,166.67	0.00	0.00	0.00	4,166.67
114953	FHLB D-N	313384U23	.0850	.0850	.0570	50,000,000.00	0.00	-5,902.78	3,541.67	0.00	0.00	0.00	3,541.67
114954	FHLB D-N	313384U23	.0850	.0850	.0570	50,000,000.00	0.00	-5,902.78	3,541.67	0.00	0.00	0.00	3,541.67
114960	FHLB D-N	313385AM8	.0900	.0900	.1180	50,000,000.00	0.00	-9,000.00	3,750.00	0.00	0.00	0.00	3,750.00
114961	FHLB D-N	313385AM8	.0900	.0900	.1180	50,000,000.00	0.00	-9,000.00	3,750.00	0.00	0.00	0.00	3,750.00
114975	FHLB D-N	313385AX4	.0900	.0900	.1450	43,000,000.00	0.00	-8,815.00	3,225.00	0.00	0.00	0.00	3,225.00
114987	FHLB D-N	313385BB1	.0900	.0900	.1560	50,000,000.00	0.00	-10,750.00	3,750.00	0.00	0.00	0.00	3,750.00
114988	FHLB D-N	313385BB1	.0900	.0900	.1560	50,000,000.00	0.00	-10,750.00	3,750.00	0.00	0.00	0.00	3,750.00
114992	FHLB D-N	313385BA3	.0900	.0900	.1530	50,000,000.00	0.00	-10,625.00	3,750.00	0.00	0.00	0.00	3,750.00
114993	FHLB D-N	313385BA3	.0900	.0900	.1530	50,000,000.00	0.00	-10,625.00	3,750.00	0.00	0.00	0.00	3,750.00
115002	FHLB D-N	313385BH8	.0900	.0900	.1720	50,000,000.00	0.00	-11,500.00	3,750.00	0.00	0.00	0.00	3,750.00
115003	FHLB D-N	313385BH8	.0900	.0900	.1720	50,000,000.00	0.00	-11,500.00	3,750.00	0.00	0.00	0.00	3,750.00
115004	FHLB D-N	313385BJ4	.0900	.0900	.1750	50,000,000.00	0.00	-11,625.00	3,750.00	0.00	0.00	0.00	3,750.00
115005	FHLB D-N	313385BJ4	.0900	.0900	.1750	50,000,000.00	0.00	-11,625.00	3,750.00	0.00	0.00	0.00	3,750.00
115006	FHLB D-N	313385EP7	.1000	.1000	.3860	50,000,000.00	0.00	-23,611.12	4,166.67	0.00	0.00	0.00	4,166.67
115007	FHLB D-N	313385EP7	.1000	.1000	.3860	50,000,000.00	0.00	-23,611.12	4,166.67	0.00	0.00	0.00	4,166.67
115008	FHLB D-N	313385EP7	.1000	.1000	.3860	50,000,000.00	0.00	-23,611.12	4,166.67	0.00	0.00	0.00	4,166.67
115015	FHLB D-N	313385BK1	.0900	.0900	.1780	50,000,000.00	0.00	-11,750.00	3,750.00	0.00	0.00	0.00	3,750.00
115016	FHLB D-N	313385BK1	.0900	.0900	.1780	50,000,000.00	0.00	-11,750.00	3,750.00	0.00	0.00	0.00	3,750.00
115017	FHLB D-N	313385BK1	.0900	.0900	.1780	50,000,000.00	0.00	-11,750.00	3,750.00	0.00	0.00	0.00	3,750.00
115018	FHLB D-N	313385BK1	.0900	.0900	.1780	50,000,000.00	0.00	-11,750.00	3,750.00	0.00	0.00	0.00	3,750.00
115025	FHLB D-N	313385BL9	.0900	.0900	.1810	50,000,000.00	0.00	-11,875.00	3,750.00	0.00	0.00	0.00	3,750.00
115026	FHLB D-N	313385BL9	.0900	.0900	.1810	50,000,000.00	0.00	-11,875.00	3,750.00	0.00	0.00	0.00	3,750.00
115027	FHLB D-N	313385BM7	.0900	.0900	.1830	50,000,000.00	0.00	-12,000.00	3,750.00	0.00	0.00	0.00	3,750.00
115028	FHLB D-N	313385BM7	.0900	.0900	.1830	50,000,000.00	0.00	-12,000.00	3,750.00	0.00	0.00	0.00	3,750.00
115029	FHLB D-N	313385BM7	.0900	.0900	.1830	50,000,000.00	0.00	-12,000.00	3,750.00	0.00	0.00	0.00	3,750.00
115030	FHLB D-N	313385BE5	.0700	.0700	.1640	50,000,000.00	0.00	-8,652.78	2,916.67	0.00	0.00	0.00	2,916.67
115031	FHLB D-N	313385BE5	.0700	.0700	.1640	50,000,000.00	0.00	-8,652.78	2,916.67	0.00	0.00	0.00	2,916.67
115047	FHLB D-N	313385CR5	.0900	.0900	.2600	50,000,000.00	0.00	-15,500.00	3,750.00	0.00	0.00	0.00	3,750.00
115048	FHLB D-N	313385CR5	.0900	.0900	.2600	50,000,000.00	0.00	-15,500.00	3,750.00	0.00	0.00	0.00	3,750.00

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
115049	FHLB D-N	313385CM6	.0900	.0900	.2490	50,000,000.00	0.00	-15,000.00	3,750.00	0.00	0.00	0.00	3,750.00
115050	FHLB D-N	313384T58	.0800	.0800	.0440	50,000,000.00	0.00	-5,000.00	3,333.33	0.00	0.00	0.00	3,333.33
115051	FHLB D-N	313384T58	.0800	.0800	.0440	50,000,000.00	0.00	-5,000.00	3,333.33	0.00	0.00	0.00	3,333.33
115052	FHLB D-N	313384S75	.0750	.0750	.0270	50,000,000.00	0.00	-4,062.50	3,125.00	0.00	0.00	0.00	3,125.00
115053	FHLB D-N	313384S75	.0750	.0750	.0270	50,000,000.00	0.00	-4,062.50	3,125.00	0.00	0.00	0.00	3,125.00
115067	FHLB D-N	313384V30	.0900	.0900	.0820	50,000,000.00	0.00	0.00	3,625.00	0.00	0.00	0.00	3,625.00
115068	FHLB D-N	313384V30	.0900	.0900	.0820	50,000,000.00	0.00	0.00	3,625.00	0.00	0.00	0.00	3,625.00
115069	FHLB D-N	313385BJ4	.0900	.0900	.1750	50,000,000.00	0.00	0.00	3,625.00	0.00	0.00	0.00	3,625.00
115070	FHLB D-N	313385BM7	.0900	.0900	.1830	50,000,000.00	0.00	0.00	3,625.00	0.00	0.00	0.00	3,625.00
115079	FHLB D-N	313385AE6	.0800	.0800	.0990	50,000,000.00	0.00	0.00	3,111.11	0.00	0.00	0.00	3,111.11
115080	FHLB D-N	313385CB0	.0900	.0900	.2220	50,000,000.00	0.00	0.00	3,500.00	0.00	0.00	0.00	3,500.00
115115	FHLB D-N	313385AF3	.0850	.0850	.1010	50,000,000.00	0.00	0.00	2,597.22	0.00	0.00	0.00	2,597.22
115116	FHLB D-N	313385AF3	.0850	.0850	.1010	50,000,000.00	0.00	0.00	2,597.22	0.00	0.00	0.00	2,597.22
115122	FHLB D-N	313385AE6	.0850	.0850	.0990	50,000,000.00	0.00	0.00	2,479.17	0.00	0.00	0.00	2,479.17
115123	FHLB D-N	313385AE6	.0850	.0850	.0990	50,000,000.00	0.00	0.00	2,479.17	0.00	0.00	0.00	2,479.17
115129	FHLB D-N	313384T41	.0800	.0800	.0410	50,000,000.00	0.00	0.00	2,333.33	0.00	0.00	0.00	2,333.33
115130	FHLB D-N	313384T41	.0800	.0800	.0410	50,000,000.00	0.00	0.00	2,333.33	0.00	0.00	0.00	2,333.33
115131	FHLB D-N	313385AH9	.0850	.0850	.1070	50,000,000.00	0.00	0.00	2,479.17	0.00	0.00	0.00	2,479.17
115132	FHLB D-N	313385AH9	.0850	.0850	.1070	50,000,000.00	0.00	0.00	2,479.17	0.00	0.00	0.00	2,479.17
115133	FHLB D-N	313385AP1	.0850	.0850	.1230	50,000,000.00	0.00	0.00	2,479.17	0.00	0.00	0.00	2,479.17
115134	FHLB D-N	313385AP1	.0850	.0850	.1230	50,000,000.00	0.00	0.00	2,479.17	0.00	0.00	0.00	2,479.17
115135	FHLB D-N	313385AP1	.0850	.0850	.1230	50,000,000.00	0.00	0.00	2,479.17	0.00	0.00	0.00	2,479.17
115136	FHLB D-N	313385AP1	.0850	.0850	.1230	50,000,000.00	0.00	0.00	2,479.17	0.00	0.00	0.00	2,479.17
115169	FHLB D-N	313385AF3	.0800	.0800	.1010	50,000,000.00	0.00	0.00	2,000.00	0.00	0.00	0.00	2,000.00
115170	FHLB D-N	313385AN6	.0850	.0850	.1200	50,000,000.00	0.00	0.00	2,125.00	0.00	0.00	0.00	2,125.00
115175	FHLB D-N	313384V30	.0800	.0800	.0820	50,000,000.00	0.00	0.00	1,666.67	0.00	0.00	0.00	1,666.67
115176	FHLB D-N	313384V30	.0800	.0800	.0820	50,000,000.00	0.00	0.00	1,666.67	0.00	0.00	0.00	1,666.67
115261	FHLB D-N	313385AX4	.0650	.0650	.1450	50,000,000.00	0.00	0.00	631.94	0.00	0.00	0.00	631.94
115262	FHLB D-N	313385AX4	.0650	.0650	.1450	50,000,000.00	0.00	0.00	631.94	0.00	0.00	0.00	631.94
115263	FHLB D-N	313385BA3	.0650	.0650	.1530	50,000,000.00	0.00	0.00	631.94	0.00	0.00	0.00	631.94
115264	FHLB D-N	313385BA3	.0650	.0650	.1530	50,000,000.00	0.00	0.00	631.94	0.00	0.00	0.00	631.94
115278	FHLB D-N	313385AV8	.0750	.0750	.1400	50,000,000.00	0.00	0.00	625.00	0.00	0.00	0.00	625.00
115279	FHLB D-N	313385AV8	.0750	.0750	.1400	50,000,000.00	0.00	0.00	625.00	0.00	0.00	0.00	625.00
115288	FHLB D-N	313385AV8	.0700	.0700	.1400	50,000,000.00	0.00	0.00	583.33	0.00	0.00	0.00	583.33
115289	FHLB D-N	313385CG9	.0850	.0850	.2350	50,000,000.00	0.00	0.00	708.33	0.00	0.00	0.00	708.33

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem / (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
115290	FHLB D-N	313385CG9	.0850	.0850	.2350	50,000,000.00	0.00	0.00	708.33	0.00	0.00	0.00	708.33
Inv Type: 1270 FHLB DISC			.1488	.1491	.1326	8,429,942,000.00	0.00	-2,438,470.18	903,250.53	0.00	0.00	0.00	903,250.53
110594	FHLMC 2.60 (	3134GTKG7	2.6000	2.6000	3.2930	50,000,000.00	650,000.00	0.00	0.00	0.00	108,333.33	0.00	108,333.33
110672	FHLMC 2.65 (	3134GTMC4	2.6500	2.6500	.0000	25,000,000.00	331,250.00	0.00	0.00	0.00	22,083.33	0.00	22,083.33
110713	FHLMC 2.65 (	3134GTMY6	2.6500	2.6500	.0000	25,000,000.00	331,250.00	0.00	0.00	0.00	40,486.11	0.00	40,486.11
110796	FHLMC 2.44 (	3134GTPG2	2.4400	2.4400	3.3700	50,000,000.00	610,000.00	0.00	0.00	0.00	101,666.67	0.00	101,666.67
110811	FHLMC 2.45 (	3134GTPP2	2.4500	2.4500	.0000	50,000,000.00	612,500.00	0.00	0.00	0.00	78,263.89	0.00	78,263.89
110837	FHLMC 2.45 (	3134GTQM8	2.4500	2.4500	3.3700	25,000,000.00	306,250.00	0.00	0.00	0.00	51,041.67	0.00	51,041.67
111256	FHLMC 2.20 (	3134GTL68	2.2000	2.2000	4.4260	50,000,000.00	0.00	0.00	0.00	0.00	91,666.67	0.00	91,666.67
111971	FHLMC 2.02 (	3134GUNK2	2.0200	2.0200	.0000	50,000,000.00	505,000.00	0.00	0.00	0.00	33,666.67	0.00	33,666.67
111987	FHLMC 2.05 (	3134GUNS5	2.0500	2.0500	.0000	50,000,000.00	512,500.00	0.00	0.00	0.00	48,402.78	0.00	48,402.78
112053	FHLMC 2.00 (	3134GUQR4	2.0000	2.0000	.0000	50,000,000.00	500,000.00	0.00	0.00	0.00	50,000.00	0.00	50,000.00
112074	FHLMC 2.00 (	3134GURM4	2.0000	2.0000	.0000	50,000,000.00	500,000.00	0.00	0.00	0.00	66,666.67	0.00	66,666.67
112075	FHLMC 2.01 (	3134GURQ5	2.0100	2.0100	.0000	50,000,000.00	502,500.00	0.00	0.00	0.00	67,000.00	0.00	67,000.00
112365	FHLMC 2.08 (	3134GUY9	2.0800	2.0800	5.6970	50,000,000.00	0.00	0.00	0.00	0.00	86,666.66	0.00	86,666.66
112420	FHLMC 2.00 (	3134GUA26	2.0000	2.0000	4.8010	50,000,000.00	0.00	0.00	0.00	0.00	83,333.33	0.00	83,333.33
112421	FHLMC 2.00 (	3134GUA26	2.0000	2.0000	4.8010	50,000,000.00	0.00	0.00	0.00	0.00	83,333.33	0.00	83,333.33
112422	FHLMC 2.01 (	3134GUB25	2.0100	2.0100	5.6910	50,000,000.00	0.00	0.00	0.00	0.00	83,750.00	0.00	83,750.00
112423	FHLMC 2.01 (	3134GUB25	2.0100	2.0100	5.6910	50,000,000.00	0.00	0.00	0.00	0.00	83,750.00	0.00	83,750.00
112439	FHLMC 2.01 (	3134GUB58	2.0100	2.0100	5.6910	50,000,000.00	0.00	0.00	0.00	0.00	83,750.00	0.00	83,750.00
112500	FHLMC 2.15 (	3134GUF88	2.1500	2.1500	5.6660	50,000,000.00	0.00	0.00	0.00	0.00	89,583.34	0.00	89,583.34
112501	FHLMC 2.16 (	3134GUG95	2.1600	2.1600	5.6640	50,000,000.00	0.00	0.00	0.00	0.00	90,000.00	0.00	90,000.00
112522	FHLMC 2.01 (	3134GUK41	2.0100	2.0100	3.8920	50,000,000.00	0.00	0.00	0.00	0.00	83,750.00	0.00	83,750.00
112648	FHLMC 2.00 (	3134GU2K5	2.0000	2.0000	3.9680	50,000,000.00	0.00	0.00	0.00	0.00	83,333.33	0.00	83,333.33
112649	FHLMC 2.00 (	3134GU2K5	2.0000	2.0000	3.9680	50,000,000.00	0.00	0.00	0.00	0.00	83,333.33	0.00	83,333.33
112650	FHLMC 2.00 (	3134GU2K5	2.0000	2.0000	3.9680	50,000,000.00	0.00	0.00	0.00	0.00	83,333.33	0.00	83,333.33
112901	FHLMC 1.50	3137EAEP0	1.5000	1.5161	4.0690	25,000,000.00	0.00	-16,496.96	316.44	0.00	31,250.00	0.00	31,566.44
113109	FHLMC 0.95 (	3134GVGN2	.9500	.9500	4.1990	50,000,000.00	0.00	0.00	0.00	0.00	39,583.33	0.00	39,583.33
113117	FHLMC 1.00 (	3134GVGM4	1.0000	1.0000	5.1620	50,000,000.00	0.00	0.00	0.00	0.00	41,666.67	0.00	41,666.67
113157	FHLMC 1.00 (	3134GVGX0	1.0000	1.0000	4.2110	50,000,000.00	0.00	0.00	0.00	0.00	41,666.67	0.00	41,666.67
113530	FHLMC 1.00 (	3134GVMU9	1.0000	1.0000	5.2760	50,000,000.00	0.00	0.00	0.00	0.00	41,666.66	0.00	41,666.66
113531	FHLMC 0.95 (	3134GVMV7	.9500	.9500	4.3270	50,000,000.00	0.00	0.00	0.00	0.00	39,583.34	0.00	39,583.34
113544	FHLMC 1.00 (	3134GVNK0	1.0000	1.0000	4.8010	50,000,000.00	0.00	0.00	0.00	0.00	41,666.66	0.00	41,666.66
113668	FHLMC 1.05 (	3134GVQR2	1.0500	1.0500	6.2280	50,000,000.00	262,500.00	0.00	0.00	0.00	43,750.00	0.00	43,750.00
113728	FHLMC 0.75 (	3134GVRV2	.7500	.7500	4.4250	50,000,000.00	187,500.00	0.00	0.00	0.00	31,250.00	0.00	31,250.00

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
113729	FHLMC 0.75 (	3134GVRW0	.7500	.7500	4.4250	50,000,000.00	187,500.00	0.00	0.00	0.00	31,250.00	0.00	31,250.00
113740	FHLMC 0.77 (	3134GVSG4	.7700	.7700	4.4230	50,000,000.00	192,500.00	0.00	0.00	0.00	32,083.34	0.00	32,083.34
113750	FHLMC 0.77 (	3134GVSP4	.7700	.7700	4.4230	50,000,000.00	192,500.00	0.00	0.00	0.00	32,083.34	0.00	32,083.34
113761	FHLMC 0.84 (	3134GVTB4	.8400	.8400	.0000	50,000,000.00	207,666.67	0.00	0.00	0.00	28,000.00	0.00	28,000.00
113767	FHLMC 1.05 (	3134GVTY4	1.0500	1.0500	6.2920	50,000,000.00	262,500.00	0.00	0.00	0.00	43,750.00	0.00	43,750.00
113774	FHLMC 1.07 (	3134GVUQ9	1.0700	1.0700	6.2880	50,000,000.00	267,500.00	0.00	0.00	0.00	44,583.33	0.00	44,583.33
113793	FHLMC 0.73 (	3134GVVJ4	.7300	.7300	4.4270	50,000,000.00	182,500.00	0.00	0.00	0.00	30,416.67	0.00	30,416.67
113794	FHLMC 0.82 (	3134GVWE4	.8200	.8200	.0000	50,000,000.00	205,000.00	0.00	0.00	0.00	29,611.11	0.00	29,611.11
113992	FHLMC 1.00 (	3134GVS58	1.0000	1.0000	6.3420	25,000,000.00	0.00	0.00	0.00	0.00	20,833.33	0.00	20,833.33
114019	FHLMC 1.00 (	3134GVX78	1.0000	1.0001	6.3560	25,000,000.00	0.00	-237.49	2.93	0.00	20,833.33	0.00	20,836.26
114045	FHLMC 0.71 (	3134GV2C1	.7100	.7100	4.4850	50,000,000.00	0.00	0.00	0.00	0.00	29,583.33	0.00	29,583.33
114099	FHLMC 0.75 (	3134GV4Y1	.7500	.7500	4.5220	50,000,000.00	0.00	0.00	0.00	0.00	31,250.00	0.00	31,250.00
114120	FHLMC 0.74 (	3134GV5S3	.7400	.7400	4.5430	50,000,000.00	0.00	0.00	0.00	0.00	30,833.34	0.00	30,833.34
114133	FHLMC 0.75 (	3134GV4Y1	.7500	.7500	4.5220	50,000,000.00	0.00	0.00	0.00	0.00	31,250.00	0.00	31,250.00
114134	FHLMC 0.75 (	3134GV4Y1	.7500	.7500	4.5220	17,800,000.00	0.00	0.00	0.00	0.00	11,125.00	0.00	11,125.00
114146	FHLMC 0.77 (	3134GV6S2	.7700	.7700	4.5400	50,000,000.00	0.00	0.00	0.00	0.00	32,083.33	0.00	32,083.33
114161	FHLMC 0.83 (	3134GWAJ5	.8300	.8300	5.5100	25,000,000.00	0.00	0.00	0.00	0.00	17,291.67	0.00	17,291.67
114217	FHLMC 1.00 (	3134GWDA1	1.0000	1.0000	6.4420	50,000,000.00	0.00	0.00	0.00	0.00	41,666.66	0.00	41,666.66
114224	FHLMC 0.83 (	3134GWDM5	.8300	.8300	6.4790	50,000,000.00	0.00	0.00	0.00	0.00	34,583.33	0.00	34,583.33
114258	FHLMC 0.75 (	3134GWEW2	.7500	.7500	4.5810	50,000,000.00	0.00	0.00	0.00	0.00	31,250.00	0.00	31,250.00
114286	FHLMC 0.75 (	3134GWGY6	.7500	.7500	4.5950	25,000,000.00	0.00	0.00	0.00	0.00	15,625.00	0.00	15,625.00
114308	FHLMC 1.10 (	3134GWJA5	1.1000	1.1000	7.8380	25,000,000.00	0.00	0.00	0.00	0.00	22,916.67	0.00	22,916.67
114371	FHLMC 1.10 (	3134GWQA7	1.1000	1.1000	8.3160	25,000,000.00	0.00	0.00	0.00	0.00	22,916.67	0.00	22,916.67
114378	FHLMC 1.15 (	3134GWQS8	1.1500	1.1500	8.3090	25,000,000.00	0.00	0.00	0.00	0.00	23,958.34	0.00	23,958.34
114390	FHLMC 1.07 (	3134GWQY5	1.0700	1.0700	7.4250	25,000,000.00	0.00	0.00	0.00	0.00	22,291.66	0.00	22,291.66
114391	FHLMC 1.25 (	3134GWRH1	1.2500	1.2500	9.1700	25,000,000.00	0.00	0.00	0.00	0.00	26,041.67	0.00	26,041.67
114393	FHLMC 1.26 (	3134GWRG3	1.2600	1.2600	9.1850	25,000,000.00	0.00	0.00	0.00	0.00	26,250.00	0.00	26,250.00
114454	FHLMC 1.20 (	3134GW2S4	1.2000	1.2000	9.1980	25,000,000.00	0.00	0.00	0.00	0.00	25,000.00	0.00	25,000.00
114465	FHLMC 1.20 (	3134GW3A2	1.2000	1.2000	9.2280	25,000,000.00	0.00	0.00	0.00	0.00	25,000.00	0.00	25,000.00
114490	FHLMC 1.25 (	3134GWB96	1.2500	1.2500	9.2060	25,000,000.00	0.00	0.00	0.00	0.00	26,041.67	0.00	26,041.67
114491	FHLMC 1.28 (	3134GWC79	1.2800	1.2800	9.2160	25,000,000.00	0.00	0.00	0.00	0.00	26,666.67	0.00	26,666.67
114506	FHLMC 1.25 (	3134GWD45	1.2500	1.2500	9.2260	25,000,000.00	0.00	0.00	0.00	0.00	26,041.67	0.00	26,041.67
114526	FHLMC 1.32 (	3134GWF68	1.3200	1.3200	9.1980	25,000,000.00	0.00	0.00	0.00	0.00	27,500.00	0.00	27,500.00
114623	FHLMC 1.00 (	3134GWQ33	1.0000	1.0000	7.5360	50,000,000.00	0.00	0.00	0.00	0.00	41,666.67	0.00	41,666.67
114624	FHLMC 1.33 (	3134GWQ74	1.3300	1.3300	9.2190	50,000,000.00	0.00	0.00	0.00	0.00	55,416.67	0.00	55,416.67

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
114640	FHLMC 1.25 (	3134GWSX5	1.2500	1.2500	9.2450	50,000,000.00	0.00	0.00	0.00	0.00	52,083.34	0.00	52,083.34
114641	FHLMC 1.25 (	3134GWSX5	1.2500	1.2500	9.2450	50,000,000.00	0.00	0.00	0.00	0.00	52,083.34	0.00	52,083.34
114642	FHLMC 1.00 (	3134GWSZ0	1.0000	1.0000	7.5360	50,000,000.00	0.00	0.00	0.00	0.00	41,666.67	0.00	41,666.67
114643	FHLMC 1.00 (	3134GWSZ0	1.0000	1.0000	7.5360	50,000,000.00	0.00	0.00	0.00	0.00	41,666.67	0.00	41,666.67
114660	FHLMC 1.25 (	3134GWTM8	1.2500	1.2500	9.2650	50,000,000.00	0.00	0.00	0.00	0.00	52,083.33	0.00	52,083.33
114675	FHLMC 1.25 (	3134GWUA2	1.2500	1.2500	9.2650	50,000,000.00	0.00	0.00	0.00	0.00	52,083.33	0.00	52,083.33
114702	FHLMC 1.24 (	3134GWUN4	1.2400	1.2400	9.2690	50,000,000.00	0.00	0.00	0.00	0.00	51,666.67	0.00	51,666.67
114744	FHLMC 1.24 (	3134GWW51	1.2400	1.2400	9.2920	50,000,000.00	0.00	0.00	0.00	0.00	51,666.67	0.00	51,666.67
114792	FHLMC 1.25 (	3134GWXP6	1.2500	1.2500	9.3060	50,000,000.00	0.00	0.00	0.00	0.00	52,083.33	0.00	52,083.33
114793	FHLMC 1.25 (	3134GWXQ4	1.2500	1.2500	9.3260	50,000,000.00	0.00	0.00	0.00	0.00	52,083.33	0.00	52,083.33
114819	FHLMC 1.26 (	3134GWYT7	1.2600	1.2600	9.3020	50,000,000.00	0.00	0.00	0.00	0.00	52,500.00	0.00	52,500.00
114829	FHLMC 1.26 (	3134GWYY6	1.2600	1.2632	9.3210	50,000,000.00	0.00	-14,958.93	123.22	0.00	52,500.00	0.00	52,623.22
114830	FHLMC 1.26 (	3134GWYY6	1.2600	1.2632	9.3210	25,000,000.00	0.00	-7,479.46	61.61	0.00	26,250.00	0.00	26,311.61
114831	FHLMC 1.27 (	3134GWZ66	1.2700	1.2700	9.3170	50,000,000.00	0.00	0.00	0.00	0.00	52,916.67	0.00	52,916.67
114841	FHLMC 1.27 (	3134GWZ74	1.2700	1.2700	9.3140	50,000,000.00	0.00	0.00	0.00	0.00	52,916.67	0.00	52,916.67
114842	FHLMC 1.29 (	3134GWZF6	1.2900	1.2900	9.3060	50,000,000.00	0.00	0.00	0.00	0.00	53,750.00	0.00	53,750.00
114843	FHLMC 1.30 (	3134GWZH2	1.3000	1.3000	9.3210	50,000,000.00	0.00	0.00	0.00	0.00	54,166.66	0.00	54,166.66
114844	FHLMC 1.30 (	3134GWZN9	1.3000	1.3000	9.3210	50,000,000.00	0.00	0.00	0.00	0.00	54,166.66	0.00	54,166.66
114854	FHLMC 1.30 (	3134GWZZ2	1.3000	1.3000	9.3210	50,000,000.00	0.00	0.00	0.00	0.00	54,166.66	0.00	54,166.66
114875	FHLMC 1.30 (	3134GW3N4	1.3000	1.3000	9.3210	50,000,000.00	0.00	0.00	0.00	0.00	54,166.66	0.00	54,166.66
114876	FHLMC 1.31 (	3134GW4D5	1.3100	1.3100	9.3160	50,000,000.00	0.00	0.00	0.00	0.00	54,583.34	0.00	54,583.34
114884	FHLMC 1.31 (	3134GW4K9	1.3100	1.3100	9.3160	50,000,000.00	0.00	0.00	0.00	0.00	54,583.34	0.00	54,583.34
114892	FHLMC 1.30 (	3134GW4S2	1.3000	1.3000	9.3210	50,000,000.00	0.00	0.00	0.00	0.00	54,166.66	0.00	54,166.66
114970	FHLMC 1.50 (	3134GW6M3	1.5000	1.5000	10.9540	50,000,000.00	0.00	0.00	0.00	0.00	56,250.00	0.00	56,250.00
114971	FHLMC 1.50 (	3134GW6R2	1.5000	1.5000	10.9570	50,000,000.00	0.00	0.00	0.00	0.00	54,166.67	0.00	54,166.67
114972	FHLMC 1.31 (	3134GW6Q4	1.3100	1.3100	9.3550	50,000,000.00	0.00	0.00	0.00	0.00	34,569.44	0.00	34,569.44
114973	FHLMC 1.31 (	3134GW6Q4	1.3100	1.3100	9.3550	25,000,000.00	0.00	0.00	0.00	0.00	17,284.72	0.00	17,284.72
115000	FHLMC 1.41 (	3134GW6Y7	1.4100	1.4100	10.1920	50,000,000.00	0.00	0.00	0.00	0.00	27,416.67	0.00	27,416.67
115065	FHLMC 1.50 (	3134GXAK0	1.5000	1.5000	10.7580	50,000,000.00	0.00	0.00	0.00	0.00	45,833.33	0.00	45,833.33
115087	FHLMC 1.50 (	3134GXAQ7	1.5000	1.5000	11.0080	50,000,000.00	0.00	0.00	0.00	0.00	14,583.33	0.00	14,583.33
115094	FHLMC 1.36 (	3134GXAT1	1.3600	1.3600	9.3730	50,000,000.00	0.00	0.00	0.00	0.00	13,222.22	0.00	13,222.22
115223	FHLMC 1.32 (	3134GXEC4	1.3200	1.3200	10.2610	50,000,000.00	0.00	0.00	0.00	0.00	11,000.00	0.00	11,000.00
115224	FHLMC 1.42 (	3134GXEB6	1.4200	1.4200	11.0570	50,000,000.00	0.00	0.00	0.00	0.00	11,833.33	0.00	11,833.33
115242	FHLMC 1.32 (	3134GXEK6	1.3200	1.3200	10.2610	50,000,000.00	0.00	0.00	0.00	0.00	11,000.00	0.00	11,000.00
115243	FHLMC 1.42 (	3134GXEN0	1.4200	1.4200	11.0570	50,000,000.00	0.00	0.00	0.00	0.00	11,833.33	0.00	11,833.33

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
115244	FHLMC 1.49 (	3134GXEQ3	1.4900	1.4900	11.0220	50,000,000.00	0.00	0.00	0.00	0.00	12,416.67	0.00	12,416.67
Inv Type: 1500 FHLMC Fxd			1.3752	1.3754	6.5240	4,617,800,000.00	7,508,916.67	-39,172.84	504.20	0.00	4,638,381.95	0.00	4,638,886.15
113171	FHLMC 1.05 (	3134GVGZ5	1.0500	1.0500	4.2010	25,000,000.00	0.00	0.00	0.00	0.00	21,875.00	0.00	21,875.00
114030	FHLMC 0.75 (	3134GVZ50	.7500	.7500	4.9750	50,000,000.00	0.00	0.00	0.00	0.00	31,250.00	0.00	31,250.00
114100	FHLMC 0.73 (	3134GV5B0	.7300	.7300	4.5310	50,000,000.00	0.00	0.00	0.00	0.00	30,416.66	0.00	30,416.66
Inv Type: 1510 FHLMC Fxd			.8020	.8020	4.6426	125,000,000.00	0.00	0.00	0.00	0.00	83,541.66	0.00	83,541.66
103242	FNMA 1.50	3135G0F73	1.5000	1.6980	.0000	50,000,000.00	375,000.00	-7,568.68	7,568.68	0.00	60,416.67	0.00	67,985.35
103255	FNMA 1.375	3135G0J20	1.3750	1.7855	.2410	50,000,000.00	0.00	-63,046.64	16,165.81	0.00	57,291.67	0.00	73,457.48
113832	FNMA 0.75 (C	3136G4VU4	.7500	.7500	4.4250	50,000,000.00	187,500.00	0.00	0.00	0.00	31,250.00	0.00	31,250.00
114028	FNMA 0.50	3135G04Z3	.5000	.5077	4.4920	25,000,000.00	0.00	-8,830.77	156.85	0.00	10,416.66	0.00	10,573.51
114101	FNMA 0.71 (C	3136G4YQ0	.7100	.7100	4.5290	50,000,000.00	0.00	0.00	0.00	0.00	29,583.34	0.00	29,583.34
114155	FNMA 0.82 (C	3136G4YZ0	.8200	.8200	5.4760	50,000,000.00	0.00	0.00	0.00	0.00	34,166.66	0.00	34,166.66
114160	FNMA 0.95 (C	3136G4YY3	.9500	.9500	6.4140	50,000,000.00	0.00	0.00	0.00	0.00	39,583.33	0.00	39,583.33
114179	FNMA 0.75 (C	3135G05C3	.7500	.7500	4.5000	21,000,000.00	0.00	0.00	0.00	0.00	13,125.00	0.00	13,125.00
114285	FNMA 0.875 (	3136G4E33	.8750	.8750	6.4720	25,000,000.00	0.00	0.00	0.00	0.00	18,229.17	0.00	18,229.17
114392	FNMA 1.18 (C	3136G4R88	1.1800	1.1800	9.2040	50,000,000.00	0.00	0.00	0.00	0.00	49,166.67	0.00	49,166.67
114417	FNMA 1.25 (C	3136G4U68	1.2500	1.2500	9.1730	25,000,000.00	0.00	0.00	0.00	0.00	26,041.66	0.00	26,041.66
114503	FNMA 1.18 (C	3136G4R88	1.1800	1.1800	9.2040	25,000,000.00	0.00	0.00	0.00	0.00	24,583.33	0.00	24,583.33
114525	FNMA 1.12 (C	3136G42S1	1.1200	1.1200	9.2690	25,000,000.00	0.00	0.00	0.00	0.00	23,333.33	0.00	23,333.33
114631	FNMA 1.20 (C	3136G43U5	1.2000	1.2000	9.2780	50,000,000.00	0.00	0.00	0.00	0.00	50,000.00	0.00	50,000.00
114632	FNMA 1.25 (C	3136G43V3	1.2500	1.2500	9.2570	50,000,000.00	0.00	0.00	0.00	0.00	52,083.33	0.00	52,083.33
114901	FNMA NOTE 0.	3135G05Q2	.8750	1.0123	9.2740	50,000,000.00	0.00	-636,357.38	5,356.54	0.00	36,458.33	0.00	41,814.87
114940	FNMA 1.20 (C	3136G45T6	1.2000	1.2000	9.3640	50,000,000.00	0.00	0.00	0.00	0.00	50,000.00	0.00	50,000.00
114983	FNMA 1.45 (C	3136G47J6	1.4500	1.4500	10.9680	50,000,000.00	0.00	0.00	0.00	0.00	60,416.66	0.00	60,416.66
114984	FNMA 1.365 (	3136G47K3	1.3650	1.3650	10.1620	50,000,000.00	0.00	0.00	0.00	0.00	56,875.00	0.00	56,875.00
114985	FNMA 1.45 (C	3135GA2C4	1.4500	1.4500	11.0240	50,000,000.00	0.00	0.00	0.00	0.00	26,180.56	0.00	26,180.56
114986	FNMA 1.26 (C	3135GA2D2	1.2600	1.2600	9.3380	50,000,000.00	0.00	0.00	0.00	0.00	52,500.00	0.00	52,500.00
115001	FNMA 1.46 (C	3135GA2E0	1.4600	1.4600	11.0150	50,000,000.00	0.00	0.00	0.00	0.00	28,388.89	0.00	28,388.89
115058	FNMA 1.22 (C	3136G42K8	1.2200	1.3346	10.9340	50,000,000.00	0.00	-624,710.58	4,341.28	0.00	50,833.34	0.00	55,174.62
115059	FNMA 1.22 (C	3136G42K8	1.2200	1.3346	10.9340	49,250,000.00	0.00	0.00	4,136.50	0.00	48,401.81	0.00	52,538.31
115066	FNMA 1.27 (C	3135GA2V2	1.2700	1.2700	9.3890	50,000,000.00	0.00	0.00	0.00	0.00	22,930.56	0.00	22,930.56
115109	FNMA 1.24 (C	3135GA3T6	1.2400	1.2400	9.4220	50,000,000.00	0.00	0.00	0.00	0.00	12,055.56	0.00	12,055.56
115126	FNMA 1.50 (C	3135GA4A6	1.5000	1.5000	10.9880	50,000,000.00	0.00	0.00	0.00	0.00	31,250.00	0.00	31,250.00
115127	FNMA 1.32 (C	3135GA4C2	1.3200	1.3200	9.3680	50,000,000.00	0.00	0.00	0.00	0.00	23,833.33	0.00	23,833.33

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
115128	FNMA 1.50 (C	3135GA4B4	1.5000	1.5000	11.0080	50,000,000.00	0.00	0.00	0.00	0.00	14,583.33	0.00	14,583.33
115254	FNMA NOTE 0.	3135G05Q2	.8750	1.0800	9.2720	50,000,000.00	0.00	0.00	1,861.20	0.00	8,506.94	0.00	10,368.14
115257	FNMA NOTE 0.	3135G05Q2	.8750	1.0742	9.2720	50,000,000.00	0.00	0.00	1,550.85	0.00	7,291.67	0.00	8,842.52
Inv Type: 2030 FNMA Fxd-			1.1673	1.2168	8.2991	1,395,250,000.00	562,500.00	-1,340,514.05	41,137.71	0.00	1,049,776.80	0.00	1,090,914.51
113270	FNMA D-N	313589BU6	.2000	.2004	.2030	50,000,000.00	0.00	-28,611.12	8,333.34	0.00	0.00	0.00	8,333.34
113271	FNMA D-N	313589BU6	.2000	.2004	.2030	50,000,000.00	0.00	-28,611.12	8,333.34	0.00	0.00	0.00	8,333.34
113281	FNMA D-N	313589CM3	.1000	.1001	.2490	50,000,000.00	0.00	-16,666.66	4,166.67	0.00	0.00	0.00	4,166.67
113282	FNMA D-N	313589CM3	.1000	.1001	.2490	50,000,000.00	0.00	-16,666.66	4,166.67	0.00	0.00	0.00	4,166.67
113283	FNMA D-N	313589CM3	.1000	.1001	.2490	50,000,000.00	0.00	-16,666.66	4,166.67	0.00	0.00	0.00	4,166.67
113284	FNMA D-N	313589CM3	.1000	.1001	.2490	50,000,000.00	0.00	-16,666.66	4,166.67	0.00	0.00	0.00	4,166.67
113346	FNMA D-N	313589BU6	.2000	.2004	.2030	50,000,000.00	0.00	-28,611.12	8,333.34	0.00	0.00	0.00	8,333.34
113347	FNMA D-N	313589BU6	.2000	.2004	.2030	50,000,000.00	0.00	-28,611.12	8,333.34	0.00	0.00	0.00	8,333.34
Inv Type: 2050 FNMA DISC			.1500	.1502	.2260	400,000,000.00	0.00	-181,111.12	50,000.04	0.00	0.00	0.00	50,000.04
112076	FHLMC 3.70 (	3134GURT9	2.0000	2.0000	.0000	50,000,000.00	250,000.00	0.00	0.00	0.00	61,111.11	0.00	61,111.11
113929	FHLMC 1.75 (	3134GVG44	1.5000	1.5000	4.8040	50,000,000.00	0.00	0.00	0.00	0.00	62,500.00	0.00	62,500.00
113982	FHLMC 3.50 (	3134GUWM8	2.0000	2.0000	3.7390	50,000,000.00	0.00	0.00	0.00	0.00	83,333.34	0.00	83,333.34
Inv Type: 3060 MULTI CPN			1.8333	1.8333	2.8477	150,000,000.00	250,000.00	0.00	0.00	0.00	206,944.45	0.00	206,944.45
110758	FHLMC 2.75 (	3134GTPB3	2.5000	2.5000	3.3560	50,000,000.00	625,000.00	0.00	0.00	0.00	104,166.67	0.00	104,166.67
110785	FHLMC 3.00 (	3134GTPC1	2.3750	2.3750	3.3450	25,000,000.00	296,875.00	0.00	0.00	0.00	49,479.17	0.00	49,479.17
Inv Type: 3070 MULTI CPN			2.4583	2.4583	3.3523	75,000,000.00	921,875.00	0.00	0.00	0.00	153,645.84	0.00	153,645.84
114321	CRC FUNDING	12619TL69	.1800	.1801	.0000	50,000,000.00	0.00	-1,250.00	1,250.00	0.00	0.00	0.00	1,250.00
114350	CIESCO LLC C	17177LLA0	.1700	.1701	.0000	50,000,000.00	0.00	-2,125.00	2,125.00	0.00	0.00	0.00	2,125.00
114360	CIESCO LLC C	17177LLC6	.1700	.1701	.0000	38,750,000.00	0.00	-2,012.85	2,012.85	0.00	0.00	0.00	2,012.85
114361	CIESCO LLC C	17177LLA0	.1700	.1701	.0000	27,600,000.00	0.00	-1,173.00	1,173.00	0.00	0.00	0.00	1,173.00
114374	MONT BLANC C	6117P4LD0	.2000	.2001	.0000	18,562,000.00	0.00	-1,237.47	1,237.47	0.00	0.00	0.00	1,237.47
114376	OLD LINE FUN	67983TM11	.1500	.1501	.0000	20,993,000.00	0.00	-2,624.12	2,624.12	0.00	0.00	0.00	2,624.12
114413	SHEFFIELD RE	82124LLG5	.1800	.1801	.0000	20,250,000.00	0.00	-1,518.75	1,518.75	0.00	0.00	0.00	1,518.75
114427	CIESCO LLC C	17177LLK8	.1700	.1701	.0000	50,000,000.00	0.00	-4,250.00	4,250.00	0.00	0.00	0.00	4,250.00
114458	MONT BLANC C	6117P4L40	.1850	.1851	.0000	25,000,000.00	0.00	-385.42	385.42	0.00	0.00	0.00	385.42
114514	TOYOTA MOTO	89233GL95	.1600	.1601	.0000	50,000,000.00	0.00	-1,777.78	1,777.78	0.00	0.00	0.00	1,777.78
114515	TOYOTA MOTO	89233GL95	.1600	.1601	.0000	50,000,000.00	0.00	-1,777.78	1,777.78	0.00	0.00	0.00	1,777.78
114535	JUPITER SEC	4820P2L29	.1300	.1300	.0000	50,000,000.00	0.00	-180.56	180.56	0.00	0.00	0.00	180.56
114536	CHARIOT FUND	15963TL31	.1400	.1400	.0000	50,000,000.00	0.00	-388.89	388.89	0.00	0.00	0.00	388.89

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From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
114537	CHARIOT FUND	15963TL23	.1300	.1300	.0000	50,000,000.00	0.00	-180.56	180.56	0.00	0.00	0.00	180.56
114540	CHARIOT FUND	15963TL49	.1350	.1350	.0000	50,000,000.00	0.00	-562.50	562.50	0.00	0.00	0.00	562.50
114541	ATLANTIC ASS	04821TL45	.1200	.1200	.0000	42,099,000.00	0.00	-420.99	420.99	0.00	0.00	0.00	420.99
114542	JUPITER SEC	4820P2L29	.1400	.1400	.0000	50,000,000.00	0.00	-194.44	194.44	0.00	0.00	0.00	194.44
114543	LA FAYETTE A	50286LL35	.1400	.1400	.0000	25,000,000.00	0.00	-194.44	194.44	0.00	0.00	0.00	194.44
114544	THUNDER BAY	88602TL27	.1200	.1200	.0000	43,000,000.00	0.00	-143.33	143.33	0.00	0.00	0.00	143.33
114552	SHEFFIELD RE	82124LL67	.1500	.1500	.0000	50,000,000.00	0.00	-1,041.67	1,041.67	0.00	0.00	0.00	1,041.67
114553	SHEFFIELD RE	82124LL26	.1400	.1400	.0000	50,000,000.00	0.00	-194.44	194.44	0.00	0.00	0.00	194.44
114557	AUTOBAHN FU	0527M0L21	.1200	.1200	.0000	50,000,000.00	0.00	-166.67	166.67	0.00	0.00	0.00	166.67
114558	JUPITER SEC	4820P2L37	.1300	.1300	.0000	50,000,000.00	0.00	-361.11	361.11	0.00	0.00	0.00	361.11
114559	TOYOTA MOTO	89233GLW4	.2000	.2001	.0000	50,000,000.00	0.00	-8,055.56	8,055.56	0.00	0.00	0.00	8,055.56
114561	LA FAYETTE A	50286LL68	.1300	.1300	.0000	25,000,000.00	0.00	-451.39	451.39	0.00	0.00	0.00	451.39
114562	NATIXIS NY B	63873JL57	.1000	.1000	.0000	50,000,000.00	0.00	-555.56	555.56	0.00	0.00	0.00	555.56
114563	JUPITER SEC	4820P2L45	.1400	.1400	.0000	35,000,000.00	0.00	-408.33	408.33	0.00	0.00	0.00	408.33
114567	OLD LINE FUN	67983TL20	.1200	.1200	.0000	13,200,000.00	0.00	-44.00	44.00	0.00	0.00	0.00	44.00
114568	SHEFFIELD RE	82124LL67	.1500	.1500	.0000	50,000,000.00	0.00	-1,041.67	1,041.67	0.00	0.00	0.00	1,041.67
114573	THUNDER BAY	88602TL27	.1100	.1100	.0000	50,000,000.00	0.00	-152.78	152.78	0.00	0.00	0.00	152.78
114574	SHEFFIELD RE	82124LLC4	.1400	.1400	.0000	50,000,000.00	0.00	-2,138.89	2,138.89	0.00	0.00	0.00	2,138.89
114577	CREDIT AGRIC	22533TL53	.1000	.1000	.0000	50,000,000.00	0.00	-555.56	555.56	0.00	0.00	0.00	555.56
114578	CREDIT AGRIC	22533TL53	.1000	.1000	.0000	50,000,000.00	0.00	-555.56	555.56	0.00	0.00	0.00	555.56
114579	CANADIAN IMP	13608AL53	.1200	.1200	.0000	50,000,000.00	0.00	-666.67	666.67	0.00	0.00	0.00	666.67
114580	ATLANTIC ASS	04821TL52	.1100	.1100	.0000	25,000,000.00	0.00	-305.56	305.56	0.00	0.00	0.00	305.56
114581	NATIXIS NY B	63873JL99	.1000	.1000	.0000	50,000,000.00	0.00	-1,111.11	1,111.11	0.00	0.00	0.00	1,111.11
114582	NATIXIS NY B	63873JL99	.1000	.1000	.0000	50,000,000.00	0.00	-1,111.11	1,111.11	0.00	0.00	0.00	1,111.11
114597	JUPITER SEC	4820P2L37	.1400	.1400	.0000	30,000,000.00	0.00	-233.33	233.33	0.00	0.00	0.00	233.33
114598	CHARIOT FUND	15963TL31	.1300	.1300	.0000	50,000,000.00	0.00	-361.11	361.11	0.00	0.00	0.00	361.11
114599	CHARIOT FUND	15963TL49	.1400	.1400	.0000	50,000,000.00	0.00	-583.33	583.33	0.00	0.00	0.00	583.33
114601	SHEFFIELD RE	82124LM41	.1700	.1701	.0110	44,000,000.00	0.00	-6,856.67	6,233.34	0.00	0.00	0.00	6,233.34
114605	OLD LINE FUN	67983TL95	.1100	.1100	.0000	50,000,000.00	0.00	-1,222.22	1,222.22	0.00	0.00	0.00	1,222.22
114609	JUPITER SEC	4820P2LA1	.1300	.1300	.0000	50,000,000.00	0.00	-1,625.00	1,625.00	0.00	0.00	0.00	1,625.00
114610	THUNDER BAY	88602TL92	.1100	.1100	.0000	30,000,000.00	0.00	-733.33	733.33	0.00	0.00	0.00	733.33
114611	OLD LINE FUN	67983TLC8	.1100	.1100	.0000	50,000,000.00	0.00	-1,680.56	1,680.56	0.00	0.00	0.00	1,680.56
114612	CHARIOT FUND	15963TLD9	.1400	.1400	.0000	50,000,000.00	0.00	-2,333.33	2,333.33	0.00	0.00	0.00	2,333.33
114613	JUPITER SEC	4820P2LD5	.1400	.1400	.0000	50,000,000.00	0.00	-2,333.33	2,333.33	0.00	0.00	0.00	2,333.33
114614	ATLANTIC ASS	04821TLC7	.1300	.1300	.0000	25,000,000.00	0.00	-993.06	993.06	0.00	0.00	0.00	993.06

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Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
114615	SHEFFIELD RE	82124LLD2	.1400	.1400	.0000	42,319,000.00	0.00	-1,974.89	1,974.89	0.00	0.00	0.00	1,974.89
114616	THUNDER BAY	88602TLD3	.1200	.1200	.0000	50,000,000.00	0.00	-2,000.00	2,000.00	0.00	0.00	0.00	2,000.00
114618	JUPITER SEC	4820P2LG8	.1400	.1400	.0000	50,000,000.00	0.00	-2,916.67	2,916.67	0.00	0.00	0.00	2,916.67
114619	SHEFFIELD RE	82124LLD2	.1500	.1500	.0000	25,000,000.00	0.00	-1,250.00	1,250.00	0.00	0.00	0.00	1,250.00
114621	AUTOBAHN FU	0527M0L47	.1100	.1100	.0000	50,000,000.00	0.00	-458.33	458.33	0.00	0.00	0.00	458.33
114625	JUPITER SEC	4820P2LD5	.1400	.1400	.0000	50,000,000.00	0.00	-2,333.33	2,333.33	0.00	0.00	0.00	2,333.33
114626	SHEFFIELD RE	82124LLD2	.1500	.1500	.0000	50,000,000.00	0.00	-2,500.00	2,500.00	0.00	0.00	0.00	2,500.00
114628	ATLANTIC ASS	04821TLH6	.1200	.1200	.0000	50,000,000.00	0.00	-2,666.67	2,666.67	0.00	0.00	0.00	2,666.67
114633	MONT BLANC C	6117P4ME7	.1800	.1801	.0380	50,000,000.00	0.00	-10,750.00	7,500.00	0.00	0.00	0.00	7,500.00
114635	CHARIOT FUND	15963TLG2	.1400	.1400	.0000	50,000,000.00	0.00	-2,916.67	2,916.67	0.00	0.00	0.00	2,916.67
114636	ATLANTIC ASS	04821TLJ2	.1300	.1300	.0000	25,000,000.00	0.00	-1,534.72	1,534.72	0.00	0.00	0.00	1,534.72
114644	CHARIOT FUND	15963TLG2	.1300	.1300	.0000	50,000,000.00	0.00	-2,708.33	2,708.33	0.00	0.00	0.00	2,708.33
114645	SHEFFIELD RE	82124LLH3	.1500	.1500	.0000	50,000,000.00	0.00	-3,333.33	3,333.33	0.00	0.00	0.00	3,333.33
114646	ATLANTIC ASS	04821TLJ2	.1300	.1300	.0000	25,000,000.00	0.00	-1,534.72	1,534.72	0.00	0.00	0.00	1,534.72
114647	CREDIT AGRIC	22533TLJ3	.1000	.1000	.0000	31,934,000.00	0.00	-1,508.00	1,508.00	0.00	0.00	0.00	1,508.00
114649	CHARIOT FUND	15963TLH0	.1400	.1400	.0000	50,000,000.00	0.00	-3,111.11	3,111.11	0.00	0.00	0.00	3,111.11
114650	SHEFFIELD RE	82124LM17	.1400	.1400	.0000	50,000,000.00	0.00	-5,833.33	5,833.33	0.00	0.00	0.00	5,833.33
114651	SHEFFIELD RE	82124LLK6	.1500	.1500	.0000	50,000,000.00	0.00	-3,750.00	3,750.00	0.00	0.00	0.00	3,750.00
114652	ATLANTIC ASS	04821TLH6	.1300	.1300	.0000	25,000,000.00	0.00	-1,444.45	1,444.45	0.00	0.00	0.00	1,444.45
114653	CHARIOT FUND	15963TLK3	.1300	.1300	.0000	50,000,000.00	0.00	-3,250.00	3,250.00	0.00	0.00	0.00	3,250.00
114654	TOYOTA MOTO	89233GLW4	.1600	.1601	.0000	50,000,000.00	0.00	-6,444.44	6,444.44	0.00	0.00	0.00	6,444.44
114655	CREDIT AGRIC	22533TLJ3	.1000	.1000	.0000	43,799,000.00	0.00	-2,068.29	2,068.29	0.00	0.00	0.00	2,068.29
114659	ATLANTIC ASS	04821TLK9	.1200	.1200	.0000	50,000,000.00	0.00	-3,000.00	3,000.00	0.00	0.00	0.00	3,000.00
114661	CANCARA ASSE	13738JMG2	.1800	.1801	.0440	50,000,000.00	0.00	-11,250.00	7,500.00	0.00	0.00	0.00	7,500.00
114662	CANCARA ASSE	13738JMG2	.1800	.1801	.0440	8,750,000.00	0.00	-1,968.75	1,312.50	0.00	0.00	0.00	1,312.50
114663	CHARIOT FUND	15963TLL1	.1300	.1300	.0000	50,000,000.00	0.00	-3,430.56	3,430.56	0.00	0.00	0.00	3,430.56
114664	CREDIT AGRIC	22533TLL8	.1000	.1000	.0000	50,000,000.00	0.00	-2,638.89	2,638.89	0.00	0.00	0.00	2,638.89
114665	CREDIT AGRIC	22533TLL8	.1000	.1000	.0000	50,000,000.00	0.00	-2,638.89	2,638.89	0.00	0.00	0.00	2,638.89
114666	NATIXIS NY B	63873JLH1	.1000	.1000	.0000	50,000,000.00	0.00	-2,222.22	2,222.22	0.00	0.00	0.00	2,222.22
114667	NATIXIS NY B	63873JLH1	.1000	.1000	.0000	50,000,000.00	0.00	-2,222.22	2,222.22	0.00	0.00	0.00	2,222.22
114674	ATLANTIC ASS	04821TLP8	.1300	.1300	.0000	50,000,000.00	0.00	-3,972.22	3,972.22	0.00	0.00	0.00	3,972.22
114676	CANCARA ASSE	13738JMJ6	.1700	.1701	.0490	45,000,000.00	0.00	-9,987.50	6,375.00	0.00	0.00	0.00	6,375.00
114677	JUPITER SEC	4820P2LL7	.1400	.1400	.0000	50,000,000.00	0.00	-3,694.44	3,694.44	0.00	0.00	0.00	3,694.44
114678	JUPITER SEC	4820P2LL7	.1400	.1400	.0000	50,000,000.00	0.00	-3,694.44	3,694.44	0.00	0.00	0.00	3,694.44
114679	CANCARA ASSE	13738JMH0	.1800	.1801	.0470	40,000,000.00	0.00	-9,200.00	6,000.00	0.00	0.00	0.00	6,000.00

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Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
114681	CHARIOT FUND	15963TLD9	.1300	.1300	.0000	25,000,000.00	0.00	-1,083.33	1,083.33	0.00	0.00	0.00	1,083.33
114683	NATIXIS NY B	63873JLD0	.1000	.1000	.0000	50,000,000.00	0.00	-1,666.67	1,666.67	0.00	0.00	0.00	1,666.67
114684	NATIXIS NY B	63873JLD0	.1000	.1000	.0000	50,000,000.00	0.00	-1,666.67	1,666.67	0.00	0.00	0.00	1,666.67
114691	CANCARA ASSE	13738JMJ6	.1700	.1701	.0490	50,000,000.00	0.00	-11,097.22	7,083.33	0.00	0.00	0.00	7,083.33
114692	CANCARA ASSE	13738JMJ6	.1700	.1701	.0490	50,000,000.00	0.00	-11,097.22	7,083.33	0.00	0.00	0.00	7,083.33
114693	CANCARA ASSE	13738JMJ6	.1700	.1701	.0490	2,000,000.00	0.00	-443.88	283.33	0.00	0.00	0.00	283.33
114694	AUTOBAHN FU	0527MOL21	.1100	.1100	.0000	50,000,000.00	0.00	-152.78	152.78	0.00	0.00	0.00	152.78
114696	CHARIOT FUND	15963TLP2	.1300	.1300	.0000	50,000,000.00	0.00	-3,972.22	3,972.22	0.00	0.00	0.00	3,972.22
114697	CANADIAN IMP	13608AMJ2	.1400	.1401	.0490	50,000,000.00	0.00	-9,138.88	5,833.33	0.00	0.00	0.00	5,833.33
114700	CANCARA ASSE	13738JMM9	.1700	.1701	.0570	50,000,000.00	0.00	-11,805.56	7,083.34	0.00	0.00	0.00	7,083.34
114701	CANCARA ASSE	13738JMM9	.1700	.1701	.0570	22,500,000.00	0.00	-5,312.50	3,187.50	0.00	0.00	0.00	3,187.50
114704	CANCARA ASSE	13738JNB2	.1900	.1901	.1150	43,000,000.00	0.00	-16,113.06	6,808.34	0.00	0.00	0.00	6,808.34
114705	TOYOTA MOTO	89233GMJ2	.1400	.1400	.0490	50,000,000.00	0.00	-9,138.89	5,833.33	0.00	0.00	0.00	5,833.33
114706	TOYOTA MOTO	89233GMJ2	.1400	.1400	.0490	50,000,000.00	0.00	-9,138.89	5,833.33	0.00	0.00	0.00	5,833.33
114708	CREDIT AGRIC	22533TM11	.0900	.0900	.0000	50,000,000.00	0.00	-3,750.00	3,750.00	0.00	0.00	0.00	3,750.00
114709	CREDIT AGRIC	22533TM11	.0900	.0900	.0000	25,000,000.00	0.00	-1,875.00	1,875.00	0.00	0.00	0.00	1,875.00
114717	OLD LINE FUN	67983TLK0	.1100	.1100	.0000	50,000,000.00	0.00	-2,750.00	2,750.00	0.00	0.00	0.00	2,750.00
114718	THUNDER BAY	88602TLW1	.1100	.1100	.0000	50,000,000.00	0.00	-4,430.56	4,430.56	0.00	0.00	0.00	4,430.56
114726	CANADIAN IMP	13608AMM5	.1400	.1400	.0570	50,000,000.00	0.00	-9,722.22	5,833.33	0.00	0.00	0.00	5,833.33
114728	TOYOTA MOTO	89233GMM5	.1500	.1501	.0570	50,000,000.00	0.00	-10,416.67	6,250.00	0.00	0.00	0.00	6,250.00
114729	TOYOTA MOTO	89233GMM5	.1500	.1501	.0570	50,000,000.00	0.00	-10,416.67	6,250.00	0.00	0.00	0.00	6,250.00
114731	THUNDER BAY	88602TMG5	.1400	.1400	.0440	50,000,000.00	0.00	-8,750.00	5,833.33	0.00	0.00	0.00	5,833.33
114732	THUNDER BAY	88602TLH4	.1100	.1100	.0000	34,000,000.00	0.00	-1,662.22	1,662.22	0.00	0.00	0.00	1,662.22
114739	MONT BLANC C	6117P4ND8	.2000	.2001	.1200	34,156,000.00	0.00	-13,852.16	5,692.67	0.00	0.00	0.00	5,692.67
114745	MONT BLANC C	6117P4L57	.1600	.1600	.0000	40,000,000.00	0.00	-711.11	711.11	0.00	0.00	0.00	711.11
114747	SHEFFIELD RE	82124LL67	.1100	.1100	.0000	50,000,000.00	0.00	-763.89	763.89	0.00	0.00	0.00	763.89
114748	CAFCO LLC CP	1247P2QB3	.1900	.1902	.2770	50,000,000.00	0.00	-34,305.55	7,916.67	0.00	0.00	0.00	7,916.67
114749	ATLANTIC ASS	04821TL29	.1200	.1200	.0000	50,000,000.00	0.00	-166.67	166.67	0.00	0.00	0.00	166.67
114750	ATLANTIC ASS	04821TL29	.1200	.1200	.0000	10,000,000.00	0.00	-33.33	33.33	0.00	0.00	0.00	33.33
114751	TOYOTA MOTO	89233GMG8	.1500	.1501	.0440	50,000,000.00	0.00	-9,375.00	6,250.00	0.00	0.00	0.00	6,250.00
114752	TORONTO DOM	89119AM21	.1250	.1250	.0050	50,000,000.00	0.00	-5,381.94	5,208.33	0.00	0.00	0.00	5,208.33
114753	CIESCO LLC C	17177LQB3	.1900	.1902	.2770	43,000,000.00	0.00	-29,502.78	6,808.33	0.00	0.00	0.00	6,808.33
114757	OLD LINE FUN	67983TLJ3	.1100	.1100	.0000	50,000,000.00	0.00	-2,597.22	2,597.22	0.00	0.00	0.00	2,597.22
114766	OLD LINE FUN	67983TNS1	.1600	.1601	.1560	40,000,000.00	0.00	-15,288.89	5,333.33	0.00	0.00	0.00	5,333.33
114772	ATLANTIC ASS	04821TL37	.1100	.1100	.0000	50,000,000.00	0.00	-305.56	305.56	0.00	0.00	0.00	305.56

INCOME RECONCILIATION REPORT

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From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
114773	TORONTO DOM	89119ALW6	.1200	.1200	.0000	50,000,000.00	0.00	-4,833.33	4,833.33	0.00	0.00	0.00	4,833.33
114774	TORONTO DOM	89119ALW6	.1200	.1200	.0000	50,000,000.00	0.00	-4,833.33	4,833.33	0.00	0.00	0.00	4,833.33
114775	LA FAYETTE A	50286LL35	.1200	.1200	.0000	50,000,000.00	0.00	-333.33	333.33	0.00	0.00	0.00	333.33
114780	CANADIAN IMP	13608ALA2	.1200	.1200	.0000	50,000,000.00	0.00	-1,500.00	1,500.00	0.00	0.00	0.00	1,500.00
114781	CANADIAN IMP	13608ALA2	.1200	.1200	.0000	50,000,000.00	0.00	-1,500.00	1,500.00	0.00	0.00	0.00	1,500.00
114785	CANCARA ASSE	13738JNV8	.1800	.1801	.1640	25,500,000.00	0.00	-11,347.50	3,825.00	0.00	0.00	0.00	3,825.00
114786	MONT BLANC C	6117P4NL0	.1800	.1801	.1400	40,848,000.00	0.00	-16,339.20	6,127.20	0.00	0.00	0.00	6,127.20
114787	AUTOBAHN FU	0527M0L62	.1100	.1100	.0000	40,000,000.00	0.00	-611.11	611.11	0.00	0.00	0.00	611.11
114788	ATLANTIC ASS	04821TM77	.1500	.1500	.0190	50,000,000.00	0.00	-7,500.00	6,250.00	0.00	0.00	0.00	6,250.00
114789	LA FAYETTE A	50286LL27	.1200	.1200	.0000	50,000,000.00	0.00	-166.67	166.67	0.00	0.00	0.00	166.67
114791	LA FAYETTE A	50286LM75	.1600	.1600	.0190	50,000,000.00	0.00	-8,000.00	6,666.67	0.00	0.00	0.00	6,666.67
114794	LA FAYETTE A	50286LM42	.1600	.1600	.0110	50,000,000.00	0.00	-7,333.33	6,666.66	0.00	0.00	0.00	6,666.66
114795	CANADIAN IMP	13608AM11	.1100	.1100	.0000	50,000,000.00	0.00	-4,583.33	4,583.33	0.00	0.00	0.00	4,583.33
114796	TORONTO DOM	89119AM13	.1300	.1300	.0000	50,000,000.00	0.00	-5,416.66	5,416.66	0.00	0.00	0.00	5,416.66
114799	ATLANTIC ASS	04821TM10	.1300	.1300	.0000	50,000,000.00	0.00	-5,416.66	5,416.66	0.00	0.00	0.00	5,416.66
114800	OLD LINE FUN	67983TM11	.1100	.1100	.0000	50,000,000.00	0.00	-4,583.33	4,583.33	0.00	0.00	0.00	4,583.33
114801	JUPITER SEC	4820P2M28	.1300	.1300	.0050	25,000,000.00	0.00	-2,798.61	2,708.33	0.00	0.00	0.00	2,708.33
114802	OLD LINE FUN	67983TM29	.1100	.1100	.0050	50,000,000.00	0.00	-4,736.11	4,583.33	0.00	0.00	0.00	4,583.33
114803	CANCARA ASSE	13738JND8	.1800	.1801	.1200	39,000,000.00	0.00	-14,235.00	5,850.00	0.00	0.00	0.00	5,850.00
114804	MONT BLANC C	6117P4N89	.1700	.1701	.1070	19,901,000.00	0.00	-6,390.43	2,819.31	0.00	0.00	0.00	2,819.31
114810	CRC FUNDING	12619TN83	.1500	.1501	.1070	50,000,000.00	0.00	-14,166.67	6,250.00	0.00	0.00	0.00	6,250.00
114811	AUTOBAHN FU	0527M0L47	.1200	.1200	.0000	50,000,000.00	0.00	-500.00	500.00	0.00	0.00	0.00	500.00
114812	CRC FUNDING	12619TNC4	.1600	.1601	.1180	50,000,000.00	0.00	-16,000.00	6,666.67	0.00	0.00	0.00	6,666.67
114813	CAFCO LLC CP	1247P2N83	.1500	.1501	.1070	50,000,000.00	0.00	-14,166.67	6,250.00	0.00	0.00	0.00	6,250.00
114814	NATIXIS NY B	63873JM23	.1100	.1100	.0050	50,000,000.00	0.00	-4,736.11	4,583.33	0.00	0.00	0.00	4,583.33
114815	EMERSON ELEC	29101ALW2	.0900	.0900	.0000	50,000,000.00	0.00	-3,625.00	3,625.00	0.00	0.00	0.00	3,625.00
114820	AUTOBAHN FU	0527M0M46	.1200	.1200	.0110	35,000,000.00	0.00	-3,850.00	3,500.00	0.00	0.00	0.00	3,500.00
114821	SHEFFIELD RE	82124LM41	.1600	.1600	.0110	50,000,000.00	0.00	-7,333.33	6,666.66	0.00	0.00	0.00	6,666.66
114822	MONT BLANC C	6117P4P12	.2000	.2001	.1720	50,000,000.00	0.00	-25,555.56	8,333.33	0.00	0.00	0.00	8,333.33
114823	CHARIOT FUND	15963TM71	.1300	.1300	.0190	25,000,000.00	0.00	-3,250.00	2,708.33	0.00	0.00	0.00	2,708.33
114824	SHEFFIELD RE	82124LM74	.1500	.1500	.0190	50,000,000.00	0.00	-7,500.00	6,250.00	0.00	0.00	0.00	6,250.00
114825	TORONTO DOM	89119AM39	.1400	.1400	.0080	50,000,000.00	0.00	-6,222.22	5,833.33	0.00	0.00	0.00	5,833.33
114827	CRC FUNDING	12619TNC4	.1600	.1601	.1180	50,000,000.00	0.00	-16,000.00	6,666.67	0.00	0.00	0.00	6,666.67
114828	LA FAYETTE A	50286LN58	.1600	.1601	.0990	50,000,000.00	0.00	-14,444.44	6,666.66	0.00	0.00	0.00	6,666.66
114832	OLD LINE FUN	67983TM78	.1200	.1200	.0190	50,000,000.00	0.00	-6,000.00	5,000.00	0.00	0.00	0.00	5,000.00

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Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
114833	TOYOTA MOTO	89233GN44	.1600	.1601	.0960	50,000,000.00	0.00	-14,222.22	6,666.67	0.00	0.00	0.00	6,666.67
114834	JUPITER SEC	4820P2M77	.1350	.1350	.0190	50,000,000.00	0.00	-6,750.00	5,625.00	0.00	0.00	0.00	5,625.00
114835	JUPITER SEC	4820P2M77	.1350	.1350	.0190	19,800,000.00	0.00	-2,673.00	2,227.50	0.00	0.00	0.00	2,227.50
114836	CAFCO LLC CP	1247P2NE0	.1500	.1501	.1230	50,000,000.00	0.00	-15,416.66	6,250.00	0.00	0.00	0.00	6,250.00
114837	SHEFFIELD RE	82124LM82	.1300	.1300	.0220	40,379,000.00	0.00	-5,395.08	4,374.39	0.00	0.00	0.00	4,374.39
114840	MONT BLANC C	6117P4P53	.2000	.2001	.1830	43,184,000.00	0.00	-23,031.46	7,197.33	0.00	0.00	0.00	7,197.33
114845	OLD LINE FUN	67983TM94	.1100	.1100	.0250	47,000,000.00	0.00	-5,457.22	4,308.33	0.00	0.00	0.00	4,308.33
114846	CHARIOT FUND	15963TM89	.1400	.1400	.0220	50,000,000.00	0.00	-7,194.45	5,833.34	0.00	0.00	0.00	5,833.34
114847	TORONTO DOM	89119AMA3	.1400	.1400	.0270	50,000,000.00	0.00	-7,583.33	5,833.33	0.00	0.00	0.00	5,833.33
114853	OLD LINE FUN	67983TN77	.1500	.1501	.1040	50,000,000.00	0.00	-13,958.33	6,250.00	0.00	0.00	0.00	6,250.00
114861	CAFCO LLC CP	1247P2N59	.1400	.1400	.0990	50,000,000.00	0.00	-12,638.89	5,833.33	0.00	0.00	0.00	5,833.33
114862	CHARIOT FUND	15963TM97	.1300	.1300	.0250	50,000,000.00	0.00	-6,861.11	5,416.67	0.00	0.00	0.00	5,416.67
114863	CAFCO LLC CP	1247P2N59	.1200	.1200	.0990	50,000,000.00	0.00	-10,833.33	5,000.00	0.00	0.00	0.00	5,000.00
114864	JUPITER SEC	4820P2M85	.1400	.1400	.0220	40,000,000.00	0.00	-5,755.56	4,666.67	0.00	0.00	0.00	4,666.67
114865	OLD LINE FUN	67983TMH6	.1200	.1200	.0470	25,000,000.00	0.00	-3,833.33	2,500.00	0.00	0.00	0.00	2,500.00
114874	CAFCO LLC CP	1247P2N42	.1600	.1601	.0960	50,000,000.00	0.00	-14,222.22	6,666.67	0.00	0.00	0.00	6,666.67
114877	MONT BLANC C	6117P4PA2	.1900	.1901	.1970	25,000,000.00	0.00	-13,326.39	3,958.33	0.00	0.00	0.00	3,958.33
114878	JUPITER SEC	4820P2M93	.1300	.1300	.0250	50,000,000.00	0.00	-6,861.11	5,416.67	0.00	0.00	0.00	5,416.67
114879	SHEFFIELD RE	82124LMA7	.1400	.1400	.0270	50,000,000.00	0.00	-7,583.34	5,833.34	0.00	0.00	0.00	5,833.34
114882	OLD LINE FUN	67983TMF0	.1200	.1200	.0410	50,000,000.00	0.00	-7,333.33	5,000.00	0.00	0.00	0.00	5,000.00
114883	CIESCO LLC C	17177LN42	.1400	.1400	.0960	50,000,000.00	0.00	-12,444.45	5,833.34	0.00	0.00	0.00	5,833.34
114885	CRC FUNDING	12619TNL4	.1650	.1651	.1400	50,000,000.00	0.00	-18,333.33	6,875.00	0.00	0.00	0.00	6,875.00
114886	CHARIOT FUND	15963TMB2	.1400	.1400	.0300	50,000,000.00	0.00	-7,777.78	5,833.34	0.00	0.00	0.00	5,833.34
114887	CHARIOT FUND	15963TMB2	.1400	.1400	.0300	20,000,000.00	0.00	-3,111.11	2,333.33	0.00	0.00	0.00	2,333.33
114888	MONT BLANC C	6117P4PA2	.1900	.1901	.1970	40,965,000.00	0.00	-21,836.62	6,486.12	0.00	0.00	0.00	6,486.12
114889	OLD LINE FUN	67983TME3	.1200	.1200	.0380	37,000,000.00	0.00	-5,303.34	3,700.00	0.00	0.00	0.00	3,700.00
114891	THUNDER BAY	88602TMF7	.1200	.1200	.0410	50,000,000.00	0.00	-7,333.34	5,000.00	0.00	0.00	0.00	5,000.00
114894	AUTOBAHN FU	0527M0ME4	.1300	.1300	.0380	25,000,000.00	0.00	-3,881.94	2,708.33	0.00	0.00	0.00	2,708.33
114895	CAFCO LLC CP	1247P2NC4	.1600	.1601	.1180	50,000,000.00	0.00	-16,000.00	6,666.67	0.00	0.00	0.00	6,666.67
114896	LA FAYETTE A	50286LPC1	.1800	.1801	.2030	25,000,000.00	0.00	-12,875.00	3,750.00	0.00	0.00	0.00	3,750.00
114897	TORONTO DOM	89119AMB1	.1250	.1250	.0300	50,000,000.00	0.00	-6,944.44	5,208.33	0.00	0.00	0.00	5,208.33
114900	CRC FUNDING	12619TNM2	.1600	.1601	.1420	50,000,000.00	0.00	-18,000.00	6,666.67	0.00	0.00	0.00	6,666.67
114902	THUNDER BAY	88602TMF7	.1300	.1300	.0410	30,000,000.00	0.00	-4,766.66	3,250.00	0.00	0.00	0.00	3,250.00
114903	AUTOBAHN FU	0527M0ME4	.1400	.1400	.0380	50,000,000.00	0.00	-8,361.11	5,833.33	0.00	0.00	0.00	5,833.33
114904	AUTOBAHN FU	0527M0ME4	.1400	.1400	.0380	5,000,000.00	0.00	-836.11	583.33	0.00	0.00	0.00	583.33

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114905	CHARIOT FUND	15963TMF3	.1400	.1400	.0410	50,000,000.00	0.00	-8,555.55	5,833.33	0.00	0.00	0.00	5,833.33
114909	PFIZER INC C	71708ELK9	.1050	.1050	.0000	50,000,000.00	0.00	-2,625.00	2,625.00	0.00	0.00	0.00	2,625.00
114910	PFIZER INC C	71708ELK9	.1050	.1050	.0000	50,000,000.00	0.00	-2,625.00	2,625.00	0.00	0.00	0.00	2,625.00
114911	REGENCY MAR	7588R0LG0	.1400	.1400	.0000	23,486,000.00	0.00	-1,370.02	1,370.02	0.00	0.00	0.00	1,370.02
114912	AUTOBAHN FU	0527M0MF1	.1500	.1500	.0410	35,000,000.00	0.00	-6,416.66	4,375.00	0.00	0.00	0.00	4,375.00
114917	JUPITER SEC	4820P2MF9	.1300	.1300	.0410	50,000,000.00	0.00	-7,944.44	5,416.66	0.00	0.00	0.00	5,416.66
114918	PFIZER INC C	71708ELL7	.1100	.1100	.0000	50,000,000.00	0.00	-2,902.78	2,902.78	0.00	0.00	0.00	2,902.78
114919	PFIZER INC C	71708ELL7	.1100	.1100	.0000	50,000,000.00	0.00	-2,902.78	2,902.78	0.00	0.00	0.00	2,902.78
114920	LA FAYETTE A	50286LLH4	.1300	.1300	.0000	50,000,000.00	0.00	-2,888.89	2,888.89	0.00	0.00	0.00	2,888.89
114921	ATLANTIC ASS	04821TLD5	.1200	.1200	.0000	40,000,000.00	0.00	-1,600.00	1,600.00	0.00	0.00	0.00	1,600.00
114922	ATLANTIC ASS	04821TLD5	.1200	.1200	.0000	19,808,000.00	0.00	-792.32	792.32	0.00	0.00	0.00	792.32
114930	CAFCO LLC CP	1247P2NM2	.1500	.1501	.1420	50,000,000.00	0.00	-16,875.00	6,250.00	0.00	0.00	0.00	6,250.00
114931	OLD LINE FUN	67983TLP9	.1200	.1200	.0000	30,005,000.00	0.00	-2,200.36	2,200.36	0.00	0.00	0.00	2,200.36
114932	PFIZER INC C	71708ELW3	.1100	.1100	.0000	50,000,000.00	0.00	-4,430.56	4,430.56	0.00	0.00	0.00	4,430.56
114933	PFIZER INC C	71708ELW3	.1100	.1100	.0000	30,000,000.00	0.00	-2,658.33	2,658.33	0.00	0.00	0.00	2,658.33
114934	CRC FUNDING	12619TNL4	.1600	.1601	.1400	50,000,000.00	0.00	-17,777.78	6,666.67	0.00	0.00	0.00	6,666.67
114935	REGENCY MAR	7588R0LK1	.1500	.1500	.0000	50,000,000.00	0.00	-3,750.00	3,750.00	0.00	0.00	0.00	3,750.00
114936	CANADIAN IMP	13608AMG8	.1200	.1200	.0440	50,000,000.00	0.00	-7,500.00	5,000.00	0.00	0.00	0.00	5,000.00
114937	SHEFFIELD RE	82124LMB5	.1400	.1400	.0300	39,300,000.00	0.00	-6,113.34	4,585.01	0.00	0.00	0.00	4,585.01
114938	CAFCO LLC CP	1247P2NM2	.1600	.1601	.1420	19,361,000.00	0.00	-6,969.96	2,581.47	0.00	0.00	0.00	2,581.47
114955	CHARIOT FUND	15963TMH9	.1300	.1300	.0470	50,000,000.00	0.00	-8,305.56	5,416.67	0.00	0.00	0.00	5,416.67
114956	CANADIAN IMP	13608AM37	.1100	.1100	.0080	50,000,000.00	0.00	-4,888.89	4,583.33	0.00	0.00	0.00	4,583.33
114957	CAFCO LLC CP	1247P2NM2	.1500	.1501	.1420	13,332,000.00	0.00	-4,499.55	1,666.50	0.00	0.00	0.00	1,666.50
114962	CRC FUNDING	12619TNN0	.1700	.1701	.1450	50,000,000.00	0.00	-19,361.11	7,083.33	0.00	0.00	0.00	7,083.33
114963	CIESCO LLC C	17177LNM2	.1500	.1501	.1420	50,000,000.00	0.00	-16,875.00	6,250.00	0.00	0.00	0.00	6,250.00
114964	CIESCO LLC C	17177LNM2	.1500	.1501	.1420	5,000,000.00	0.00	-1,687.50	625.00	0.00	0.00	0.00	625.00
114965	CREDIT AGRIC	22533TMX1	.1100	.1100	.0850	50,000,000.00	0.00	-9,166.66	4,583.33	0.00	0.00	0.00	4,583.33
114966	CAFCO LLC CP	1247P2NS9	.1600	.1601	.1560	35,351,000.00	0.00	-13,511.93	4,713.46	0.00	0.00	0.00	4,713.46
114976	CREDIT AGRIC	22533TMQ6	.1200	.1200	.0660	50,000,000.00	0.00	-8,833.33	5,000.00	0.00	0.00	0.00	5,000.00
114977	CHARIOT FUND	15963TMH9	.1300	.1300	.0470	24,500,000.00	0.00	-4,069.72	2,654.17	0.00	0.00	0.00	2,654.17
114978	NATIXIS NY B	63873JMX5	.1400	.1400	.0850	50,000,000.00	0.00	-11,666.67	5,833.34	0.00	0.00	0.00	5,833.34
114979	CREDIT AGRIC	22533TMF0	.1300	.1300	.0410	50,000,000.00	0.00	-7,944.44	5,416.66	0.00	0.00	0.00	5,416.66
114980	CAFCO LLC CP	1247P2NR1	.1500	.1501	.1530	36,000,000.00	0.00	-12,750.00	4,500.00	0.00	0.00	0.00	4,500.00
114982	OLD LINE FUN	67983TMU7	.1300	.1300	.0770	50,000,000.00	0.00	-10,291.67	5,416.67	0.00	0.00	0.00	5,416.67
114989	CRC FUNDING	12619TNS9	.1600	.1601	.1560	50,000,000.00	0.00	-19,111.11	6,666.67	0.00	0.00	0.00	6,666.67

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
114991	LA FAYETTE A	50286LM34	.1400	.1400	.0080	30,852,000.00	0.00	-3,839.36	3,599.40	0.00	0.00	0.00	3,599.40
114994	OLD LINE FUN	67983TNE2	.1500	.1501	.1230	50,000,000.00	0.00	-15,416.67	6,250.00	0.00	0.00	0.00	6,250.00
114995	CREDIT AGRIC	22533TMG8	.1150	.1150	.0440	50,000,000.00	0.00	-7,187.50	4,791.67	0.00	0.00	0.00	4,791.67
114996	LA FAYETTE A	50286LPN7	.2100	.2101	.2300	32,214,000.00	0.00	-21,234.39	5,637.45	0.00	0.00	0.00	5,637.45
114998	ATLANTIC ASS	04821TM44	.1300	.1300	.0110	50,000,000.00	0.00	-5,958.33	5,416.66	0.00	0.00	0.00	5,416.66
115009	OLD LINE FUN	67983TND4	.1500	.1500	.1200	50,000,000.00	0.00	-15,208.33	6,250.00	0.00	0.00	0.00	6,250.00
115010	LA FAYETTE A	50286LM42	.1300	.1300	.0110	30,000,000.00	0.00	-3,575.00	3,250.00	0.00	0.00	0.00	3,250.00
115011	CANADIAN IMP	13608ALH7	.1100	.1100	.0000	50,000,000.00	0.00	-2,444.44	2,444.44	0.00	0.00	0.00	2,444.44
115012	CREDIT AGRIC	22533TMU7	.1200	.1200	.0770	50,000,000.00	0.00	-9,500.00	5,000.00	0.00	0.00	0.00	5,000.00
115032	TOYOTA MOTO	89233GNL6	.1300	.1300	.1400	50,000,000.00	0.00	-14,444.45	5,416.67	0.00	0.00	0.00	5,416.67
115033	TOYOTA MOTO	89233GNL6	.1300	.1300	.1400	50,000,000.00	0.00	-14,444.45	5,416.67	0.00	0.00	0.00	5,416.67
115034	NATIXIS NY B	63873JN48	.1400	.1400	.0960	50,000,000.00	0.00	-12,444.44	5,833.33	0.00	0.00	0.00	5,833.33
115035	NATIXIS NY B	63873JN48	.1400	.1400	.0960	50,000,000.00	0.00	-12,444.44	5,833.33	0.00	0.00	0.00	5,833.33
115036	LA FAYETTE A	50286LME0	.1500	.1500	.0380	21,370,000.00	0.00	-3,828.79	2,671.25	0.00	0.00	0.00	2,671.25
115037	ATLANTIC ASS	04821TM10	.1300	.1300	.0000	17,988,000.00	0.00	-1,948.70	1,948.70	0.00	0.00	0.00	1,948.70
115046	LA FAYETTE A	50286LMF7	.1400	.1400	.0410	41,971,000.00	0.00	-7,181.71	4,896.62	0.00	0.00	0.00	4,896.62
115054	JUPITER SEC	4820P2M36	.1200	.1200	.0080	50,000,000.00	0.00	-5,333.33	5,000.00	0.00	0.00	0.00	5,000.00
115055	ATLANTIC ASS	04821TM44	.1300	.1300	.0110	50,000,000.00	0.00	-5,958.33	5,416.66	0.00	0.00	0.00	5,416.66
115060	THUNDER BAY	88602TM34	.1100	.1100	.0080	50,000,000.00	0.00	0.00	4,430.55	0.00	0.00	0.00	4,430.55
115061	SHEFFIELD RE	82124LMJ8	.1500	.1500	.0490	50,000,000.00	0.00	-9,791.66	6,250.00	0.00	0.00	0.00	6,250.00
115062	CREDIT AGRIC	22533TMJ2	.1200	.1200	.0490	50,000,000.00	0.00	-7,833.34	5,000.00	0.00	0.00	0.00	5,000.00
115063	OLD LINE FUN	67983TNE2	.1400	.1400	.1230	50,000,000.00	0.00	-14,388.89	5,833.33	0.00	0.00	0.00	5,833.33
115071	OLD LINE FUN	67983TNL6	.1500	.1500	.1400	25,000,000.00	0.00	0.00	3,020.83	0.00	0.00	0.00	3,020.83
115072	AUTOBAHN FU	0527M0MB0	.1200	.1200	.0300	40,000,000.00	0.00	0.00	3,866.67	0.00	0.00	0.00	3,866.67
115073	CRC FUNDING	12619TP57	.1600	.1601	.1830	50,000,000.00	0.00	0.00	6,444.44	0.00	0.00	0.00	6,444.44
115074	CRC FUNDING	12619TP81	.1700	.1701	.1920	50,000,000.00	0.00	0.00	6,847.22	0.00	0.00	0.00	6,847.22
115075	PFIZER INC C	71708EM36	.1200	.1200	.0080	33,359,000.00	0.00	0.00	3,224.71	0.00	0.00	0.00	3,224.71
115081	AUTOBAHN FU	0527M0M46	.1300	.1300	.0110	33,000,000.00	0.00	0.00	3,336.67	0.00	0.00	0.00	3,336.67
115082	LA FAYETTE A	50286LLW1	.1200	.1200	.0000	50,000,000.00	0.00	0.00	4,500.00	0.00	0.00	0.00	4,500.00
115083	LA FAYETTE A	50286LLW1	.1200	.1200	.0000	12,788,000.00	0.00	0.00	1,150.92	0.00	0.00	0.00	1,150.92
115084	CANADIAN IMP	13608AM45	.1100	.1100	.0110	36,811,000.00	0.00	0.00	3,149.39	0.00	0.00	0.00	3,149.39
115088	CIESCO LLC C	17177LP57	.1600	.1601	.1830	30,000,000.00	0.00	0.00	3,600.00	0.00	0.00	0.00	3,600.00
115089	AUTOBAHN FU	0527M0ME4	.1300	.1300	.0380	50,000,000.00	0.00	0.00	4,875.00	0.00	0.00	0.00	4,875.00
115090	MONT BLANC C	6117P4Q11	.2000	.2001	.2490	28,192,000.00	0.00	0.00	4,228.80	0.00	0.00	0.00	4,228.80
115095	MONT BLANC C	6117P4N71	.1800	.1801	.1040	50,000,000.00	0.00	0.00	6,500.00	0.00	0.00	0.00	6,500.00

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
115096	LA FAYETTE A	50286LMJ9	.1300	.1300	.0490	50,000,000.00	0.00	0.00	4,694.45	0.00	0.00	0.00	4,694.45
115097	NATIXIS NY B	63873JN63	.1400	.1400	.1010	50,000,000.00	0.00	0.00	5,055.56	0.00	0.00	0.00	5,055.56
115098	NATIXIS NY B	63873JN63	.1400	.1400	.1010	50,000,000.00	0.00	0.00	5,055.56	0.00	0.00	0.00	5,055.56
115102	OLD LINE FUN	67983TNK8	.1400	.1400	.1370	50,000,000.00	0.00	0.00	4,861.11	0.00	0.00	0.00	4,861.11
115103	LA FAYETTE A	50286LMG5	.1200	.1200	.0440	26,001,000.00	0.00	0.00	2,166.75	0.00	0.00	0.00	2,166.75
115104	AUTOBAHN FU	0527M0MJ3	.1300	.1300	.0490	50,000,000.00	0.00	0.00	4,513.89	0.00	0.00	0.00	4,513.89
115105	AUTOBAHN FU	0527M0MJ3	.1300	.1300	.0490	5,000,000.00	0.00	0.00	451.39	0.00	0.00	0.00	451.39
115108	LA FAYETTE A	50286LMG5	.1200	.1200	.0440	24,000,000.00	0.00	0.00	1,760.00	0.00	0.00	0.00	1,760.00
115110	JUPITER SEC	4820P2N84	.1500	.1500	.1070	50,000,000.00	0.00	0.00	4,583.33	0.00	0.00	0.00	4,583.33
115111	THUNDER BAY	88602TN58	.1300	.1300	.0990	40,012,000.00	0.00	0.00	3,178.73	0.00	0.00	0.00	3,178.73
115112	AUTOBAHN FU	0527M0MJ3	.1200	.1200	.0490	50,000,000.00	0.00	0.00	3,666.67	0.00	0.00	0.00	3,666.67
115113	AUTOBAHN FU	0527M0MJ3	.1200	.1200	.0490	5,000,000.00	0.00	0.00	366.67	0.00	0.00	0.00	366.67
115114	SHEFFIELD RE	82124LMX7	.1400	.1400	.0850	50,000,000.00	0.00	0.00	4,277.78	0.00	0.00	0.00	4,277.78
115118	TOYOTA MOTO	89233GP59	.1200	.1200	.1830	50,000,000.00	0.00	0.00	3,500.00	0.00	0.00	0.00	3,500.00
115119	TOYOTA MOTO	89233GP59	.1200	.1200	.1830	50,000,000.00	0.00	0.00	3,500.00	0.00	0.00	0.00	3,500.00
115120	CHARIOT FUND	15963TN88	.1600	.1600	.1070	50,000,000.00	0.00	0.00	4,666.67	0.00	0.00	0.00	4,666.67
115121	CHARIOT FUND	15963TN88	.1600	.1600	.1070	50,000,000.00	0.00	0.00	4,666.67	0.00	0.00	0.00	4,666.67
115137	CAFECO LLC CP	1247P2PB4	.1700	.1701	.2000	50,000,000.00	0.00	0.00	4,958.33	0.00	0.00	0.00	4,958.33
115138	CIESCO LLC C	17177LPC2	.1700	.1701	.2030	50,000,000.00	0.00	0.00	4,958.33	0.00	0.00	0.00	4,958.33
115139	CIESCO LLC C	17177LPC2	.1700	.1701	.2030	30,000,000.00	0.00	0.00	2,975.00	0.00	0.00	0.00	2,975.00
115140	JUPITER SEC	4820P2NB7	.1600	.1600	.1150	50,000,000.00	0.00	0.00	4,666.67	0.00	0.00	0.00	4,666.67
115141	AUTOBAHN FU	0527M0ME4	.1300	.1300	.0380	50,000,000.00	0.00	0.00	3,791.67	0.00	0.00	0.00	3,791.67
115142	CAFECO LLC CP	1247P2PA6	.1700	.1701	.1970	50,000,000.00	0.00	0.00	4,958.33	0.00	0.00	0.00	4,958.33
115143	CAFECO LLC CP	1247P2PA6	.1700	.1701	.1970	2,392,000.00	0.00	0.00	237.21	0.00	0.00	0.00	237.21
115154	AUTOBAHN FU	0527M0MP9	.1300	.1300	.0630	50,000,000.00	0.00	0.00	3,430.56	0.00	0.00	0.00	3,430.56
115155	AUTOBAHN FU	0527M0MP9	.1300	.1300	.0630	20,000,000.00	0.00	0.00	1,372.22	0.00	0.00	0.00	1,372.22
115156	NATIXIS NY B	63873JND8	.1400	.1400	.1200	50,000,000.00	0.00	0.00	3,694.45	0.00	0.00	0.00	3,694.45
115157	OLD LINE FUN	67983TNL6	.1400	.1400	.1400	48,800,000.00	0.00	0.00	3,605.78	0.00	0.00	0.00	3,605.78
115159	THUNDER BAY	88602TNB5	.1300	.1300	.1150	50,000,000.00	0.00	0.00	3,250.00	0.00	0.00	0.00	3,250.00
115160	THUNDER BAY	88602TNB5	.1300	.1300	.1150	12,000,000.00	0.00	0.00	780.00	0.00	0.00	0.00	780.00
115161	JUPITER SEC	4820P2N68	.1900	.1901	.1010	50,000,000.00	0.00	0.00	4,750.00	0.00	0.00	0.00	4,750.00
115162	CHARIOT FUND	15963TNC9	.1800	.1801	.1180	50,000,000.00	0.00	0.00	4,500.00	0.00	0.00	0.00	4,500.00
115163	MONT BLANC C	6117P4PH7	.2000	.2001	.2160	41,080,000.00	0.00	0.00	4,108.00	0.00	0.00	0.00	4,108.00
115164	THUNDER BAY	88602TND1	.1300	.1300	.1200	50,000,000.00	0.00	0.00	3,250.00	0.00	0.00	0.00	3,250.00
115165	AUTOBAHN FU	0527M0ND5	.1400	.1400	.1200	25,000,000.00	0.00	0.00	1,750.00	0.00	0.00	0.00	1,750.00

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
115166	NATIXIS NY B	63873JN71	.1200	.1200	.1040	50,000,000.00	0.00	0.00	3,000.00	0.00	0.00	0.00	3,000.00
115167	NATIXIS NY B	63873JN71	.1200	.1200	.1040	50,000,000.00	0.00	0.00	3,000.00	0.00	0.00	0.00	3,000.00
115168	CIESCO LLC C	17177LPB4	.1700	.1701	.2000	19,874,000.00	0.00	0.00	1,689.29	0.00	0.00	0.00	1,689.29
115177	SHEFFIELD RE	82124LMX7	.1500	.1500	.0850	50,000,000.00	0.00	0.00	3,125.00	0.00	0.00	0.00	3,125.00
115178	REGENCY MAR	7588ROMG9	.1500	.1500	.0440	50,000,000.00	0.00	0.00	3,125.00	0.00	0.00	0.00	3,125.00
115179	CHARIOT FUND	15963TND7	.1800	.1801	.1200	47,050,000.00	0.00	0.00	3,528.75	0.00	0.00	0.00	3,528.75
115180	ATLANTIC ASS	04821TNB7	.1600	.1600	.1150	25,000,000.00	0.00	0.00	1,666.67	0.00	0.00	0.00	1,666.67
115181	CHARIOT FUND	15963TMJ5	.1700	.1700	.0490	50,000,000.00	0.00	0.00	3,541.67	0.00	0.00	0.00	3,541.67
115182	CIESCO LLC C	17177LPB4	.1600	.1601	.2000	50,000,000.00	0.00	0.00	3,333.33	0.00	0.00	0.00	3,333.33
115183	OLD LINE FUN	67983TP34	.1700	.1701	.1780	48,000,000.00	0.00	0.00	3,400.00	0.00	0.00	0.00	3,400.00
115186	MONT BLANC C	6117P4ND8	.2000	.2001	.1200	41,439,000.00	0.00	0.00	3,223.03	0.00	0.00	0.00	3,223.03
115188	MONT BLANC C	6117P4PA2	.2000	.2001	.1970	41,591,000.00	0.00	0.00	3,234.85	0.00	0.00	0.00	3,234.85
115189	TOYOTA MOTO	89233GNN2	.1200	.1200	.1450	50,000,000.00	0.00	0.00	2,333.33	0.00	0.00	0.00	2,333.33
115190	NATIXIS NY B	63873JNL0	.1400	.1400	.1400	50,000,000.00	0.00	0.00	2,722.22	0.00	0.00	0.00	2,722.22
115191	TORONTO DOM	89119AN46	.1300	.1300	.0960	50,000,000.00	0.00	0.00	2,527.78	0.00	0.00	0.00	2,527.78
115192	ATLANTIC ASS	04821TN43	.1300	.1300	.0960	25,000,000.00	0.00	0.00	1,263.89	0.00	0.00	0.00	1,263.89
115193	SHEFFIELD RE	82124LN40	.1400	.1400	.0960	50,000,000.00	0.00	0.00	2,722.22	0.00	0.00	0.00	2,722.22
115194	CHARIOT FUND	15963TMJ5	.1600	.1600	.0490	50,000,000.00	0.00	0.00	3,111.11	0.00	0.00	0.00	3,111.11
115204	OLD LINE FUN	67983TNL6	.1600	.1600	.1400	50,000,000.00	0.00	0.00	2,666.67	0.00	0.00	0.00	2,666.67
115205	OLD LINE FUN	67983TNL6	.1600	.1600	.1400	50,000,000.00	0.00	0.00	2,666.67	0.00	0.00	0.00	2,666.67
115206	OLD LINE FUN	67983TNL6	.1600	.1600	.1400	25,000,000.00	0.00	0.00	1,444.44	0.00	0.00	0.00	1,444.44
115207	SHEFFIELD RE	82124LN57	.1500	.1500	.0990	50,000,000.00	0.00	0.00	2,708.33	0.00	0.00	0.00	2,708.33
115208	SHEFFIELD RE	82124LNK4	.1600	.1600	.1370	50,000,000.00	0.00	0.00	2,888.89	0.00	0.00	0.00	2,888.89
115209	TORONTO DOM	89119ANK0	.1600	.1600	.1370	31,569,000.00	0.00	0.00	1,823.99	0.00	0.00	0.00	1,823.99
115211	CHARIOT FUND	15963TNL9	.1800	.1801	.1400	50,000,000.00	0.00	0.00	3,000.00	0.00	0.00	0.00	3,000.00
115212	REGENCY MAR	7588ROMM6	.1600	.1600	.0570	50,000,000.00	0.00	0.00	2,666.67	0.00	0.00	0.00	2,666.67
115213	SHEFFIELD RE	82124LN73	.1600	.1600	.1040	50,000,000.00	0.00	0.00	2,666.67	0.00	0.00	0.00	2,666.67
115214	AUTOBAHN FU	0527M0NL7	.1500	.1500	.1400	30,000,000.00	0.00	0.00	1,500.00	0.00	0.00	0.00	1,500.00
115215	CANADIAN IMP	13608AMQ6	.1300	.1300	.0660	50,000,000.00	0.00	0.00	2,166.67	0.00	0.00	0.00	2,166.67
115216	ATLANTIC ASS	04821TNL5	.1500	.1500	.1400	50,000,000.00	0.00	0.00	2,500.00	0.00	0.00	0.00	2,500.00
115217	ATLANTIC ASS	04821TNM3	.1500	.1500	.1420	50,000,000.00	0.00	0.00	2,500.00	0.00	0.00	0.00	2,500.00
115218	CIESCO LLC C	17177LPB4	.1500	.1501	.2000	29,626,000.00	0.00	0.00	1,481.30	0.00	0.00	0.00	1,481.30
115219	SHEFFIELD RE	82124LNF5	.1400	.1400	.1260	50,000,000.00	0.00	0.00	2,333.33	0.00	0.00	0.00	2,333.33
115220	MONT BLANC C	6117P4QA1	.2200	.2201	.2740	23,785,000.00	0.00	0.00	1,744.23	0.00	0.00	0.00	1,744.23
115225	MONT BLANC C	6117P4NB2	.1800	.1800	.1150	50,000,000.00	0.00	0.00	2,750.00	0.00	0.00	0.00	2,750.00

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From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
115226	MONT BLANC C	6117P4P46	.1900	.1901	.1810	40,000,000.00	0.00	0.00	2,322.22	0.00	0.00	0.00	2,322.22
115227	JUPITER SEC	4820P2NK7	.2000	.2001	.1370	50,000,000.00	0.00	0.00	3,055.56	0.00	0.00	0.00	3,055.56
115228	JUPITER SEC	4820P2NK7	.2000	.2001	.1370	50,000,000.00	0.00	0.00	3,055.56	0.00	0.00	0.00	3,055.56
115229	SHEFFIELD RE	82124LNF5	.1500	.1500	.1260	50,000,000.00	0.00	0.00	2,291.67	0.00	0.00	0.00	2,291.67
115230	OLD LINE FUN	67983TPB6	.1700	.1701	.2000	40,000,000.00	0.00	0.00	2,077.78	0.00	0.00	0.00	2,077.78
115231	CANADIAN IMP	13608AMW3	.1300	.1300	.0820	50,000,000.00	0.00	0.00	1,986.11	0.00	0.00	0.00	1,986.11
115232	TORONTO DOM	89119ANL8	.1700	.1700	.1400	50,000,000.00	0.00	0.00	2,597.22	0.00	0.00	0.00	2,597.22
115233	TORONTO DOM	89119ANL8	.1700	.1700	.1400	50,000,000.00	0.00	0.00	2,597.22	0.00	0.00	0.00	2,597.22
115240	CHARIOT FUND	15963TMM8	.1600	.1600	.0570	50,000,000.00	0.00	0.00	1,777.78	0.00	0.00	0.00	1,777.78
115241	CHARIOT FUND	15963TMM8	.1600	.1600	.0570	50,000,000.00	0.00	0.00	1,777.78	0.00	0.00	0.00	1,777.78
115245	THUNDER BAY	88602TP15	.1600	.1601	.1720	50,000,000.00	0.00	0.00	1,777.78	0.00	0.00	0.00	1,777.78
115247	THUNDER BAY	88602TMH3	.1300	.1300	.0470	30,007,000.00	0.00	0.00	866.87	0.00	0.00	0.00	866.87
115248	AUTOBAHN FU	0527M0NL7	.1500	.1500	.1400	50,000,000.00	0.00	0.00	1,666.67	0.00	0.00	0.00	1,666.67
115249	MONT BLANC C	6117P4NB2	.1800	.1800	.1150	20,511,000.00	0.00	0.00	820.44	0.00	0.00	0.00	820.44
115250	CHARIOT FUND	15963TNU9	.2000	.2001	.1620	50,000,000.00	0.00	0.00	1,944.44	0.00	0.00	0.00	1,944.44
115251	CHARIOT FUND	15963TNU9	.2000	.2001	.1620	50,000,000.00	0.00	0.00	1,944.44	0.00	0.00	0.00	1,944.44
115252	JUPITER SEC	4820P2NN1	.1900	.1901	.1450	50,000,000.00	0.00	0.00	1,847.22	0.00	0.00	0.00	1,847.22
115253	JUPITER SEC	4820P2NN1	.1900	.1901	.1450	50,000,000.00	0.00	0.00	1,847.22	0.00	0.00	0.00	1,847.22
115255	SHEFFIELD RE	82124LP30	.2100	.2101	.1780	41,900,000.00	0.00	0.00	1,955.33	0.00	0.00	0.00	1,955.33
115265	AUTOBAHN FU	0527M0NR4	.1500	.1500	.1530	50,000,000.00	0.00	0.00	1,458.33	0.00	0.00	0.00	1,458.33
115266	CHARIOT FUND	15963TNS4	.2000	.2001	.1560	50,000,000.00	0.00	0.00	1,944.44	0.00	0.00	0.00	1,944.44
115267	CHARIOT FUND	15963TNS4	.2000	.2001	.1560	15,000,000.00	0.00	0.00	583.33	0.00	0.00	0.00	583.33
115268	CHARIOT FUND	15963TNN5	.2000	.2001	.1450	21,500,000.00	0.00	0.00	836.11	0.00	0.00	0.00	836.11
115269	ATLANTIC ASS	04821TMP7	.1300	.1300	.0630	50,000,000.00	0.00	0.00	1,263.89	0.00	0.00	0.00	1,263.89
115270	ATLANTIC ASS	04821TN43	.1300	.1300	.0960	50,000,000.00	0.00	0.00	1,263.89	0.00	0.00	0.00	1,263.89
115271	ATLANTIC ASS	04821TN43	.1300	.1300	.0960	27,758,000.00	0.00	0.00	701.66	0.00	0.00	0.00	701.66
115272	MONT BLANC C	6117P4QA1	.2200	.2201	.2740	34,730,000.00	0.00	0.00	1,485.67	0.00	0.00	0.00	1,485.67
115273	ATLANTIC ASS	04821TNM3	.1500	.1500	.1420	50,000,000.00	0.00	0.00	1,458.33	0.00	0.00	0.00	1,458.33
115274	TORONTO DOM	89119ANU8	.1700	.1701	.1620	50,000,000.00	0.00	0.00	1,652.78	0.00	0.00	0.00	1,652.78
115280	CHARIOT FUND	15963TNT2	.2000	.2001	.1590	50,000,000.00	0.00	0.00	1,666.67	0.00	0.00	0.00	1,666.67
115281	CHARIOT FUND	15963TNT2	.2000	.2001	.1590	50,000,000.00	0.00	0.00	1,666.67	0.00	0.00	0.00	1,666.67
115291	JUPITER SEC	4820P2NV3	.2000	.2001	.1640	50,000,000.00	0.00	0.00	1,666.67	0.00	0.00	0.00	1,666.67
115292	JUPITER SEC	4820P2NV3	.2000	.2001	.1640	50,000,000.00	0.00	0.00	1,666.67	0.00	0.00	0.00	1,666.67
115293	AUTOBAHN FU	0527M0NK9	.1500	.1500	.1370	50,000,000.00	0.00	0.00	1,250.00	0.00	0.00	0.00	1,250.00
115294	AUTOBAHN FU	0527M0NF0	.1500	.1500	.1260	50,000,000.00	0.00	0.00	1,250.00	0.00	0.00	0.00	1,250.00

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From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
115295	ATLANTIC ASS	04821TMG7	.1200	.1200	.0440	50,000,000.00	0.00	0.00	1,000.00	0.00	0.00	0.00	1,000.00
115296	CREDIT AGRIC	22533TMX1	.0800	.0800	.0850	50,000,000.00	0.00	0.00	666.67	0.00	0.00	0.00	666.67
115306	OLD LINE FUN	67983TNS1	.1600	.1600	.1560	41,014,000.00	0.00	0.00	182.28	0.00	0.00	0.00	182.28
115307	THUNDER BAY	88602TNL3	.1600	.1600	.1400	40,000,000.00	0.00	0.00	177.78	0.00	0.00	0.00	177.78
115308	JUPITER SEC	4820P2NK7	.1700	.1700	.1370	50,000,000.00	0.00	0.00	236.11	0.00	0.00	0.00	236.11
115309	OLD LINE FUN	67983TPA8	.1700	.1701	.1970	30,000,000.00	0.00	0.00	141.67	0.00	0.00	0.00	141.67
115310	CANADIAN IMP	13608AMH6	.1000	.1000	.0470	50,000,000.00	0.00	0.00	138.89	0.00	0.00	0.00	138.89
115311	CANADIAN IMP	13608AMJ2	.1000	.1000	.0490	50,000,000.00	0.00	0.00	138.89	0.00	0.00	0.00	138.89
115312	LA FAYETTE A	50286LN41	.1500	.1500	.0960	30,000,000.00	0.00	0.00	125.00	0.00	0.00	0.00	125.00
115313	LA FAYETTE A	50286LN41	.1500	.1500	.0960	21,000,000.00	0.00	0.00	87.50	0.00	0.00	0.00	87.50
115314	MONT BLANC C	6117P4QK9	.2100	.2101	.2980	20,809,000.00	0.00	0.00	121.39	0.00	0.00	0.00	121.39
Inv Type: 4200 CP-DISC-A			.1431	.1432	.0658	16,078,625,000.00	0.00	-1,495,175.39	1,222,031.16	0.00	0.00	0.00	1,222,031.16
108158	AU & NZ BANK	05253JAT8	2.2500	3.1312	.0000	19,660,000.00	221,175.00	-3,623.28	3,623.28	0.00	9,830.00	0.00	13,453.28
Inv Type: 5030 BANK NT-F			2.2500	3.1312	.0000	19,660,000.00	221,175.00	-3,623.28	3,623.28	0.00	9,830.00	0.00	13,453.28
109674	TOYOTA MOTO	89236TFQ3	3.0500	3.0812	.1070	10,000,000.00	0.00	-558.14	246.24	0.00	25,416.67	0.00	25,662.91
110109	JOHNSON & JO	478160CD4	2.2500	2.6777	1.2420	22,500,000.00	0.00	-122,483.83	7,545.21	0.00	42,187.50	0.00	49,732.71
Inv Type: 5090 CORP NT-F			2.4962	2.8018	.8928	32,500,000.00	0.00	-123,041.97	7,791.45	0.00	67,604.17	0.00	75,395.62
112997	JPM CHASE BK	46632FRJ6	1.5000	1.5879	2.2130	50,000,000.00	0.00	0.00	0.00	0.00	62,500.00	0.00	62,500.00
Inv Type: 5160 CORP BK N			1.5000	1.5879	2.2130	50,000,000.00	0.00	0.00	0.00	0.00	62,500.00	0.00	62,500.00
112380	USTN 1.625	912828TY6	1.6250	1.6605	1.9340	50,000,000.00	406,250.00	-35,256.72	1,421.64	0.00	66,821.93	0.00	68,243.57
115286	USTN 0.875	91282CAV3	.8750	.8750	9.5550	50,000,000.00	0.00	0.00	0.00	0.00	7,251.38	0.00	7,251.38
115287	USTN 0.875	91282CAV3	.8750	.8750	9.5550	50,000,000.00	0.00	0.00	0.00	0.00	7,251.38	0.00	7,251.38
Inv Type: 5820 US TREASU			1.1250	1.1368	7.0147	150,000,000.00	406,250.00	-35,256.72	1,421.64	0.00	81,324.69	0.00	82,746.33
112287	UST BILL	912796TP4	1.5550	1.5781	.0000	50,000,000.00	0.00	-8,638.89	8,638.89	0.00	0.00	0.00	8,638.89
112288	UST BILL	912796TP4	1.5550	1.5781	.0000	50,000,000.00	0.00	-8,638.89	8,638.89	0.00	0.00	0.00	8,638.89
112289	UST BILL	912796TP4	1.5550	1.5781	.0000	50,000,000.00	0.00	-8,638.89	8,638.89	0.00	0.00	0.00	8,638.89
112290	UST BILL	912796TP4	1.5550	1.5781	.0000	50,000,000.00	0.00	-8,638.89	8,638.89	0.00	0.00	0.00	8,638.89
113297	UST BILL	9127962F5	.1125	.1126	.3150	50,000,000.00	0.00	-22,500.00	4,687.50	0.00	0.00	0.00	4,687.50
113298	UST BILL	9127962F5	.1125	.1126	.3150	50,000,000.00	0.00	-22,500.00	4,687.50	0.00	0.00	0.00	4,687.50
113299	UST BILL	9127962F5	.1125	.1126	.3150	50,000,000.00	0.00	-22,500.00	4,687.50	0.00	0.00	0.00	4,687.50
113300	UST BILL	9127962F5	.1125	.1126	.3150	50,000,000.00	0.00	-22,500.00	4,687.50	0.00	0.00	0.00	4,687.50
113645	UST BILL	912796TP4	.1250	.1251	.0000	50,000,000.00	0.00	-694.44	694.44	0.00	0.00	0.00	694.44
113646	UST BILL	912796TP4	.1250	.1251	.0000	50,000,000.00	0.00	-694.44	694.44	0.00	0.00	0.00	694.44

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114583	UST BILL	9127964B2	.1150	.1151	.6980	50,000,000.00	0.00	-45,361.11	4,791.67	0.00	0.00	0.00	4,791.67
114584	UST BILL	9127964B2	.1150	.1151	.6980	50,000,000.00	0.00	-45,361.11	4,791.67	0.00	0.00	0.00	4,791.67
114585	UST BILL	9127964B2	.1150	.1151	.6980	50,000,000.00	0.00	-45,361.11	4,791.67	0.00	0.00	0.00	4,791.67
114586	UST BILL	9127964B2	.1150	.1151	.6980	50,000,000.00	0.00	-45,361.11	4,791.67	0.00	0.00	0.00	4,791.67
114587	UST BILL	9127964B2	.1150	.1151	.6980	50,000,000.00	0.00	-45,361.11	4,791.67	0.00	0.00	0.00	4,791.67
114588	UST BILL	9127964F3	.1100	.1101	.2570	50,000,000.00	0.00	-18,791.67	4,583.33	0.00	0.00	0.00	4,583.33
114589	UST BILL	9127964F3	.1100	.1101	.2570	50,000,000.00	0.00	-18,791.67	4,583.33	0.00	0.00	0.00	4,583.33
114590	UST BILL	9127964F3	.1100	.1101	.2570	50,000,000.00	0.00	-18,791.67	4,583.33	0.00	0.00	0.00	4,583.33
114591	UST BILL	9127964F3	.1100	.1101	.2570	50,000,000.00	0.00	-18,791.67	4,583.33	0.00	0.00	0.00	4,583.33
114592	UST BILL	9127964F3	.1100	.1101	.2570	50,000,000.00	0.00	-18,791.67	4,583.33	0.00	0.00	0.00	4,583.33
114866	UST BILL	9127964V8	.1200	.1201	.8510	50,000,000.00	0.00	-56,666.67	5,000.00	0.00	0.00	0.00	5,000.00
114867	UST BILL	9127964V8	.1200	.1201	.8510	50,000,000.00	0.00	-56,666.67	5,000.00	0.00	0.00	0.00	5,000.00
114868	UST BILL	9127964V8	.1200	.1201	.8510	50,000,000.00	0.00	-56,666.67	5,000.00	0.00	0.00	0.00	5,000.00
114869	UST BILL	9127964V8	.1200	.1201	.8510	50,000,000.00	0.00	-56,666.67	5,000.00	0.00	0.00	0.00	5,000.00
114870	UST BILL	9127964V8	.1200	.1201	.8510	50,000,000.00	0.00	-56,666.67	5,000.00	0.00	0.00	0.00	5,000.00
114945	UST BILL	9127964V8	.1150	.1151	.8510	50,000,000.00	0.00	-54,305.56	4,791.67	0.00	0.00	0.00	4,791.67
114946	UST BILL	9127964V8	.1150	.1151	.8510	50,000,000.00	0.00	-54,305.56	4,791.67	0.00	0.00	0.00	4,791.67
114947	UST BILL	9127964V8	.1150	.1151	.8510	50,000,000.00	0.00	-54,305.56	4,791.67	0.00	0.00	0.00	4,791.67
114948	UST BILL	9127964V8	.1150	.1151	.8510	50,000,000.00	0.00	-54,305.56	4,791.67	0.00	0.00	0.00	4,791.67
115038	UST BILL	9127964V8	.1150	.1151	.8510	50,000,000.00	0.00	-54,305.55	4,791.67	0.00	0.00	0.00	4,791.67
115039	UST BILL	9127964V8	.1150	.1151	.8510	50,000,000.00	0.00	-54,305.55	4,791.67	0.00	0.00	0.00	4,791.67
115040	UST BILL	9127964V8	.1150	.1151	.8510	50,000,000.00	0.00	-54,305.55	4,791.67	0.00	0.00	0.00	4,791.67
115041	UST BILL	9127964V8	.1150	.1151	.8510	50,000,000.00	0.00	-54,305.55	4,791.67	0.00	0.00	0.00	4,791.67
115042	UST BILL	9127964V8	.1150	.1151	.8510	50,000,000.00	0.00	-54,305.55	4,791.67	0.00	0.00	0.00	4,791.67
115043	UST BILL	9127964V8	.1150	.1151	.8510	50,000,000.00	0.00	-54,305.55	4,791.67	0.00	0.00	0.00	4,791.67
115144	UST BILL	9127964W6	.1175	.1176	.9280	50,000,000.00	0.00	0.00	3,427.08	0.00	0.00	0.00	3,427.08
115145	UST BILL	9127964W6	.1175	.1176	.9280	50,000,000.00	0.00	0.00	3,427.08	0.00	0.00	0.00	3,427.08
115146	UST BILL	9127964W6	.1175	.1176	.9280	50,000,000.00	0.00	0.00	3,427.08	0.00	0.00	0.00	3,427.08
115147	UST BILL	9127964W6	.1175	.1176	.9280	50,000,000.00	0.00	0.00	3,427.08	0.00	0.00	0.00	3,427.08
115148	UST BILL	9127964W6	.1175	.1176	.9280	50,000,000.00	0.00	0.00	3,427.08	0.00	0.00	0.00	3,427.08
115149	UST BILL	9127964W6	.1175	.1176	.9280	50,000,000.00	0.00	0.00	3,427.08	0.00	0.00	0.00	3,427.08
115195	UST BILL	9127963L1	.0825	.0825	.0660	50,000,000.00	0.00	0.00	1,604.17	0.00	0.00	0.00	1,604.17
115196	UST BILL	9127963L1	.0825	.0825	.0660	50,000,000.00	0.00	0.00	1,604.17	0.00	0.00	0.00	1,604.17
115197	UST BILL	912796TY5	.0800	.0800	.0850	50,000,000.00	0.00	0.00	1,555.56	0.00	0.00	0.00	1,555.56
115198	UST BILL	912796TY5	.0800	.0800	.0850	50,000,000.00	0.00	0.00	1,555.56	0.00	0.00	0.00	1,555.56

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
115258	UST BILL	9127964D8	.0650	.0650	.2190	50,000,000.00	0.00	0.00	722.22	0.00	0.00	0.00	722.22
115259	UST BILL	9127964D8	.0650	.0650	.2190	50,000,000.00	0.00	0.00	722.22	0.00	0.00	0.00	722.22
115275	UST BILL	912796C72	.0850	.0850	.2710	50,000,000.00	0.00	0.00	826.39	0.00	0.00	0.00	826.39
115276	UST BILL	912796C72	.0850	.0850	.2710	50,000,000.00	0.00	0.00	826.39	0.00	0.00	0.00	826.39
Inv Type: 5850 US TBILLS			.2270	.2290	.5235	2,450,000,000.00	0.00	-1,273,097.23	204,465.30	0.00	0.00	0.00	204,465.30
113999	LACCAL BANS		.6590	.6590	1.5730	5,000,000.00	0.00	0.00	0.00	0.00	2,745.84	0.00	2,745.84
Inv Type: 6000 LACCAL BA			.6590	.6590	1.5730	5,000,000.00	0.00	0.00	0.00	0.00	2,745.84	0.00	2,745.84
113129	SAN JOSE CA	798170AG1	2.9580	1.0601	3.4800	23,000,000.00	0.00	1,593,403.26	0.00	-34,917.53	56,695.00	0.00	21,777.47
Inv Type: 6090 CA MUNI B			2.9580	1.0601	3.4800	23,000,000.00	0.00	1,593,403.26	0.00	-34,917.53	56,695.00	0.00	21,777.47
114685	MUFG UNION B	62478U6G6	.1200	.1200	.0000	50,000,000.00	10,000.00	0.00	0.00	0.00	2,500.00	0.00	2,500.00
114769	MUFG UNION B	62478U6N1	.1200	.1200	.0000	50,000,000.00	10,000.00	0.00	0.00	0.00	4,333.33	0.00	4,333.33
114770	MUFG UNION B	62478U6N1	.1200	.1200	.0000	50,000,000.00	10,000.00	0.00	0.00	0.00	4,333.33	0.00	4,333.33
114797	MUFG UNION B	62478U6R2	.1200	.1200	.0000	50,000,000.00	0.00	0.00	0.00	0.00	5,000.00	0.00	5,000.00
114848	MUFG UNION B	62478U6V3	.1200	.1200	.0000	50,000,000.00	9,000.00	0.00	0.00	0.00	4,833.33	0.00	4,833.33
114849	MUFG UNION B	62478U6V3	.1200	.1200	.0000	50,000,000.00	9,000.00	0.00	0.00	0.00	4,833.33	0.00	4,833.33
114967	MUFG UNION B	62478U7A8	.1100	.1100	.0490	50,000,000.00	0.00	0.00	0.00	0.00	4,583.33	0.00	4,583.33
114968	MUFG UNION B	62478U7A8	.1100	.1100	.0490	50,000,000.00	0.00	0.00	0.00	0.00	4,583.33	0.00	4,583.33
115106	MUFG UNION B	62478U7C4	.1200	.1200	.0960	50,000,000.00	0.00	0.00	0.00	0.00	4,166.67	0.00	4,166.67
115199	MUFG UNION B	62478U7G5	.1200	.1200	.0960	50,000,000.00	0.00	0.00	0.00	0.00	2,333.33	0.00	2,333.33
Inv Type: 6380 NEG CDS <			.1180	.1180	.0290	500,000,000.00	48,000.00	0.00	0.00	0.00	41,499.98	0.00	41,499.98
112036	WESTPAC BANK	96130AEA2	1.8400	1.8300	.0000	50,000,000.00	927,666.67	13.64	0.00	-13.64	2,555.56	0.00	2,541.92
112037	WESTPAC BANK	96130AEA2	1.8400	1.8300	.0000	50,000,000.00	927,666.67	13.64	0.00	-13.64	2,555.56	0.00	2,541.92
112946	UBS AG STAMF	90275DKB5	1.6200	1.6200	.2030	50,000,000.00	0.00	0.00	0.00	0.00	67,500.00	0.00	67,500.00
114377	SVENSKA HAND	86959RJM3	.1400	.1400	.0000	50,000,000.00	18,083.33	0.00	0.00	0.00	2,333.33	0.00	2,333.33
114431	NORDEA BANK	65558TG41	.1500	.1500	.0000	50,000,000.00	18,750.00	0.00	0.00	0.00	3,125.00	0.00	3,125.00
114499	NORDEA BANK	65558TH81	.1500	.1500	.0000	50,000,000.00	18,541.67	0.00	0.00	0.00	4,583.34	0.00	4,583.34
114593	SVENSKA HAND	86959RJZ4	.1300	.1300	.0000	50,000,000.00	0.00	0.00	0.00	0.00	5,416.66	0.00	5,416.66
114594	NORDEA BANK	65558TK53	.1400	.1400	.0000	50,000,000.00	0.00	0.00	0.00	0.00	5,833.34	0.00	5,833.34
114595	TORONTO DOM	89114NRQ0	.1400	.1400	.0000	50,000,000.00	13,027.78	0.00	0.00	0.00	1,555.56	0.00	1,555.56
114603	TORONTO DOM	89114NRR8	.1500	.1500	.0000	50,000,000.00	15,416.67	0.00	0.00	0.00	3,333.34	0.00	3,333.34
114622	BANK OF MONT	06367BUD9	.1700	.1700	.0190	50,000,000.00	0.00	0.00	0.00	0.00	7,083.33	0.00	7,083.33
114638	DNB BANK ASA	23341VV81	.1100	.1100	.0000	50,000,000.00	10,083.33	0.00	0.00	0.00	2,291.66	0.00	2,291.66
114648	TORONTO DOM	89114NS30	.1450	.1450	.0000	50,000,000.00	12,687.50	0.00	0.00	0.00	3,020.83	0.00	3,020.83

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
114656	TORONTO DOM	89114NSE6	.1400	.1400	.0000	50,000,000.00	12,833.33	0.00	0.00	0.00	3,694.44	0.00	3,694.44
114657	NORDEA BANK	65558TM77	.1500	.1500	.0410	50,000,000.00	0.00	0.00	0.00	0.00	6,250.00	0.00	6,250.00
114668	BANK OF MONT	06367BUY3	.1700	.1700	.0490	50,000,000.00	0.00	0.00	0.00	0.00	7,083.33	0.00	7,083.33
114669	BANK OF MONT	06367BUY3	.1700	.1700	.0490	50,000,000.00	0.00	0.00	0.00	0.00	7,083.33	0.00	7,083.33
114670	CREDIT AGRIC	22535CSU6	.1100	.1100	.0000	50,000,000.00	9,625.00	0.00	0.00	0.00	2,597.22	0.00	2,597.22
114671	BARCLAYS BAN	06742TVB9	.1200	.1200	.0000	50,000,000.00	10,666.67	0.00	0.00	0.00	3,000.00	0.00	3,000.00
114672	BARCLAYS BAN	06742TVB9	.1200	.1200	.0000	50,000,000.00	10,666.67	0.00	0.00	0.00	3,000.00	0.00	3,000.00
114686	NORDEA BANK	65558TN35	.1000	.1000	.0000	50,000,000.00	7,916.67	0.00	0.00	0.00	1,666.67	0.00	1,666.67
114687	TORONTO DOM	89114NSJ5	.1500	.1500	.0000	50,000,000.00	13,125.00	0.00	0.00	0.00	3,750.00	0.00	3,750.00
114698	BANK OF MONT	06367BVG1	.1700	.1700	.0570	50,000,000.00	0.00	0.00	0.00	0.00	7,083.33	0.00	7,083.33
114711	SVENSKA HAND	86959RKJ8	.1400	.1400	.0490	50,000,000.00	0.00	0.00	0.00	0.00	5,833.34	0.00	5,833.34
114712	TORONTO DOM	89114NSP1	.1600	.1600	.0000	50,000,000.00	0.00	0.00	0.00	0.00	6,666.67	0.00	6,666.67
114730	CANADIAN IMP	13606CGR9	.1500	.1500	.0490	50,000,000.00	0.00	0.00	0.00	0.00	6,250.00	0.00	6,250.00
114754	TORONTO DOM	89114NT47	.1300	.1300	.0000	50,000,000.00	7,041.67	0.00	0.00	0.00	180.56	0.00	180.56
114816	BANK OF MONT	06367BWU9	.1500	.1500	.0000	50,000,000.00	7,916.67	0.00	0.00	0.00	1,666.67	0.00	1,666.67
114817	CREDIT AGRIC	22535CSW2	.1100	.1100	.0050	50,000,000.00	0.00	0.00	0.00	0.00	4,583.34	0.00	4,583.34
114838	CANADIAN IMP	13606CHH0	.1200	.1200	.0000	50,000,000.00	5,000.00	0.00	0.00	0.00	666.67	0.00	666.67
114850	CANADIAN IMP	13606CHM9	.1200	.1200	.0110	50,000,000.00	0.00	0.00	0.00	0.00	5,000.00	0.00	5,000.00
114851	BANK OF MONT	06367BXT1	.1800	.1800	.1180	50,000,000.00	0.00	0.00	0.00	0.00	7,500.00	0.00	7,500.00
114871	DNB BANK ASA	23341VW72	.1000	.1000	.0220	50,000,000.00	0.00	0.00	0.00	0.00	4,166.67	0.00	4,166.67
114880	SVENSKA HAND	86959RKQ2	.1500	.1500	.0960	50,000,000.00	0.00	0.00	0.00	0.00	6,250.00	0.00	6,250.00
114898	DNB BANK ASA	23341VX22	.0900	.0900	.0000	50,000,000.00	4,125.00	0.00	0.00	0.00	1,875.00	0.00	1,875.00
114908	CREDIT AGRIC	22535CSY8	.1000	.1000	.0410	50,000,000.00	0.00	0.00	0.00	0.00	4,166.67	0.00	4,166.67
114923	CREDIT AGRIC	22535CTA9	.0900	.0900	.0490	50,000,000.00	0.00	0.00	0.00	0.00	3,750.00	0.00	3,750.00
114939	DNB BANK ASA	23341VX55	.0900	.0900	.0490	50,000,000.00	0.00	0.00	0.00	0.00	3,750.00	0.00	3,750.00
114958	DNB BANK ASA	23341VX71	.0900	.0900	.0570	50,000,000.00	0.00	0.00	0.00	0.00	3,750.00	0.00	3,750.00
114959	CANADIAN IMP	13606CJ47	.1200	.1200	.0190	50,000,000.00	0.00	0.00	0.00	0.00	5,000.00	0.00	5,000.00
114974	CANADIAN IMP	13606CJ62	.1200	.1200	.0410	50,000,000.00	0.00	0.00	0.00	0.00	5,000.00	0.00	5,000.00
114990	CANADIAN IMP	13606CJA3	.1200	.1200	.0080	50,000,000.00	0.00	0.00	0.00	0.00	5,000.00	0.00	5,000.00
115013	TORONTO DOM	89114NUC7	.1100	.1100	.0190	50,000,000.00	0.00	0.00	0.00	0.00	4,583.33	0.00	4,583.33
115044	SVENSKA HAND	86959RKY5	.1500	.1500	.1640	50,000,000.00	0.00	0.00	0.00	0.00	6,250.00	0.00	6,250.00
115045	DNB BANK ASA	23341VX97	.0800	.0800	.0000	50,000,000.00	3,666.67	0.00	0.00	0.00	3,222.23	0.00	3,222.23
115056	DNB BANK ASA	23341VY21	.0800	.0800	.0000	50,000,000.00	0.00	0.00	0.00	0.00	3,333.34	0.00	3,333.34
115076	NORDEA BANK	65558TS22	.1500	.1500	.1720	50,000,000.00	0.00	0.00	0.00	0.00	6,041.67	0.00	6,041.67
115077	AU & NZ BANK	05252WVR7	.1500	.1500	.2980	50,000,000.00	0.00	0.00	0.00	0.00	6,041.67	0.00	6,041.67

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem / (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
115078	AU & NZ BANK	05252WRV7	.1500	.1500	.2980	50,000,000.00	0.00	0.00	0.00	0.00	6,041.67	0.00	6,041.67
115124	AU & NZ BANK	05252WRW5	.1500	.1500	.2870	50,000,000.00	0.00	0.00	0.00	0.00	4,375.00	0.00	4,375.00
115125	AU & NZ BANK	05252WRW5	.1500	.1500	.2870	50,000,000.00	0.00	0.00	0.00	0.00	4,375.00	0.00	4,375.00
115150	WESTPAC BANK	96130AFM5	.0900	.0900	.0000	50,000,000.00	875.00	0.00	0.00	0.00	875.00	0.00	875.00
115151	WESTPAC BANK	96130AFM5	.0900	.0900	.0000	50,000,000.00	875.00	0.00	0.00	0.00	875.00	0.00	875.00
115152	CREDIT SUISS	22549L2R5	.2700	.2700	.6900	50,000,000.00	0.00	0.00	0.00	0.00	7,875.00	0.00	7,875.00
115153	CREDIT SUISS	22549L2R5	.2700	.2700	.6900	50,000,000.00	0.00	0.00	0.00	0.00	7,875.00	0.00	7,875.00
115171	TORONTO DOM	89114NV36	.1500	.1500	.0960	50,000,000.00	0.00	0.00	0.00	0.00	3,750.00	0.00	3,750.00
115184	TORONTO DOM	89114NV69	.1300	.1300	.0850	50,000,000.00	0.00	0.00	0.00	0.00	2,708.33	0.00	2,708.33
115187	BARCLAYS BAN	06742TVK9	.1500	.1500	.2870	50,000,000.00	0.00	0.00	0.00	0.00	2,916.67	0.00	2,916.67
115200	CANADIAN IMP	13606CJX3	.1100	.1100	.0960	50,000,000.00	0.00	0.00	0.00	0.00	2,138.89	0.00	2,138.89
115210	TORONTO DOM	89114NVD4	.1700	.1700	.1370	50,000,000.00	0.00	0.00	0.00	0.00	3,069.44	0.00	3,069.44
115221	CANADIAN IMP	13606CK29	.1400	.1400	.0770	50,000,000.00	0.00	0.00	0.00	0.00	2,333.33	0.00	2,333.33
115234	CREDIT AGRIC	22535CTT8	.0900	.0900	.0770	50,000,000.00	0.00	0.00	0.00	0.00	1,375.00	0.00	1,375.00
115235	NORDEA BANK	65558TU37	.1500	.1500	.2220	50,000,000.00	0.00	0.00	0.00	0.00	2,291.67	0.00	2,291.67
115236	SVENSKA HAND	86959RLK4	.1500	.1500	.2600	50,000,000.00	0.00	0.00	0.00	0.00	2,291.67	0.00	2,291.67
115238	BARCLAYS BAN	06742TVN3	.1500	.1500	.2870	50,000,000.00	0.00	0.00	0.00	0.00	1,666.67	0.00	1,666.67
115239	BARCLAYS BAN	06742TVN3	.1500	.1500	.2870	50,000,000.00	0.00	0.00	0.00	0.00	1,666.67	0.00	1,666.67
115246	BANK OF NOVA	06417MLW3	.2300	.2300	.5560	50,000,000.00	0.00	0.00	0.00	0.00	2,555.56	0.00	2,555.56
115297	AU & NZ BANK	05252WRY1	.1500	.1500	.2600	50,000,000.00	0.00	0.00	0.00	0.00	1,250.00	0.00	1,250.00
115298	AU & NZ BANK	05252WRY1	.1500	.1500	.2600	50,000,000.00	0.00	0.00	0.00	0.00	1,250.00	0.00	1,250.00
115299	TORONTO DOM	89114NW76	.1800	.1800	.1620	50,000,000.00	0.00	0.00	0.00	0.00	1,500.00	0.00	1,500.00
115315	NORDEA BANK	65558TU78	.1500	.1500	.2490	50,000,000.00	0.00	0.00	0.00	0.00	208.33	0.00	208.33
Inv Type: 6430 YANKEE CD			.2077	.2074	.1033	3,550,000,000.00	2,056,256.97	27.28	0.00	-27.28	332,187.56	0.00	332,160.28
Subtotal			.5400	.5400	1.7857	44,487,080,000.00	22,289,715.64	-4,141,419.39	2,498,355.31	-121,286.57	14,805,820.53	0.00	17,182,889.27

Fund: 1150 TRADE-PSI TRADING

102351	USTN 1.125	912828S76	1.1250	1.1526	.6640	50,000,000.00	0.00	-9,984.81	1,101.27	0.00	45,855.98	0.00	46,957.25
Inv Type: 5820 US TREASU			1.1250	1.1526	.6640	50,000,000.00	0.00	-9,984.81	1,101.27	0.00	45,855.98	0.00	46,957.25
Subtotal			1.1250	1.1526	.6640	50,000,000.00	0.00	-9,984.81	1,101.27	0.00	45,855.98	0.00	46,957.25

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem / (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
Fund: 2000 SAFE-SPECIAL SAFEKEEPING													
113866	UST BILL	9127963B3	.1650	.1651	.0000	302,000.00	0.00	-35.99	35.99	0.00	0.00	0.00	35.99
115256	UST BILL	912796A33	.0900	.0900	.4870	302,000.00	0.00	0.00	3.02	0.00	0.00	0.00	3.02
Inv Type: 5850 US TBILLS			.1275	.1276	.2435	604,000.00	0.00	-35.99	39.01	0.00	0.00	0.00	39.01
Subtotal			.1275	.1276	.2435	604,000.00	0.00	-35.99	39.01	0.00	0.00	0.00	39.01
Fund: 4100 AVCCD-ANTELOPE VALLEY CCD													
114162	FHLB 2.03 (C	3130AJTQ2	2.0300	2.0300	16.1950	25,230,000.00	0.00	0.00	0.00	0.00	42,680.75	0.00	42,680.75
Inv Type: 1250 FHLB Fxd-			2.0300	2.0300	16.1950	25,230,000.00	0.00	0.00	0.00	0.00	42,680.75	0.00	42,680.75
Subtotal			2.0300	2.0300	16.1950	25,230,000.00	0.00	0.00	0.00	0.00	42,680.75	0.00	42,680.75
Fund: 4170 ESUSD-EL SEGUNDO UNIFIED DIST.													
106613	FFCB 3.27	3133EH5A7	3.2700	3.2700	15.1780	7,000,000.00	0.00	0.00	0.00	0.00	19,075.00	0.00	19,075.00
106615	FFCB 3.25	3133EH4Z3	3.2500	3.2500	14.1680	9,000,000.00	0.00	0.00	0.00	0.00	24,375.00	0.00	24,375.00
Inv Type: 1040 FFCB Fxd-			3.2588	3.2588	14.6099	16,000,000.00	0.00	0.00	0.00	0.00	43,450.00	0.00	43,450.00
Subtotal			3.2588	3.2588	14.6099	16,000,000.00	0.00	0.00	0.00	0.00	43,450.00	0.00	43,450.00
Fund: 4200 GF-GENERAL FUND													
35272	RPV TAX ALLO		5.0000	5.0000	5.8510	3,510,000.00	0.00	0.00	0.00	0.00	14,625.00	0.00	14,625.00
Inv Type: 6030 LONG TERM			5.0000	5.0000	5.8510	3,510,000.00	0.00	0.00	0.00	0.00	14,625.00	0.00	14,625.00
Subtotal			5.0000	5.0000	5.8510	3,510,000.00	0.00	0.00	0.00	0.00	14,625.00	0.00	14,625.00
Fund: 4350 PHHPA-PH HABITAT PRESERVATION AU													
113193	FFCB 2.50 (C	3133ELUC6	2.5000	2.5000	12.0650	22,500,000.00	0.00	0.00	0.00	0.00	46,875.00	0.00	46,875.00
Inv Type: 1040 FFCB Fxd-			2.5000	2.5000	12.0650	22,500,000.00	0.00	0.00	0.00	0.00	46,875.00	0.00	46,875.00
112863	FHLB 2.90 (C	3130AJ4N6	2.9000	2.9142	17.3890	175,000.00	0.00	-424.77	1.44	0.00	422.91	0.00	424.35
Inv Type: 1250 FHLB Fxd-			2.9000	2.9142	17.3890	175,000.00	0.00	-424.77	1.44	0.00	422.91	0.00	424.35

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem/ (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
114424	FHLMC 2.00 (	3134GWS09	2.0000	2.0000	18.2890	9,500,000.00	0.00	0.00	0.00	0.00	15,833.33	0.00	15,833.33
Inv Type: 1500 FHLMC Fxd			2.0000	2.0000	18.2890	9,500,000.00	0.00	0.00	0.00	0.00	15,833.33	0.00	15,833.33
Subtotal			2.3545	2.3546	13.9317	32,175,000.00	0.00	-424.77	1.44	0.00	63,131.24	0.00	63,132.68

Fund: 4500 SCAQM-SOUTH COAST AIR QUALITY MG

106824	S OF C LAIF		.0000	.0000	.0850	39,874,334.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Inv Type: 7010 COLLATERI			.0000	.0000	.0850	39,874,334.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Subtotal			.0000	.0000	.0850	39,874,334.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Fund: 4550 SLIM-SCHOOLS LINKED INSURANCE MG

106825	S OF C LAIF		.0000	.0000	.0850	3,415,978.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Inv Type: 7010 COLLATERI			.0000	.0000	.0850	3,415,978.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Subtotal			.0000	.0000	.0850	3,415,978.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Fund: 4600 WASIA-WHITTIER AREA SCHOOLS INS

106826	S OF C LAIF		.0000	.0000	.0850	41,266.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Inv Type: 7010 COLLATERI			.0000	.0000	.0850	41,266.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Subtotal			.0000	.0000	.0850	41,266.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Fund: 6050 BOW-BK OF THE WEST MONEY MKT PLU

114805	BOW MONEY M		.3000	.3000	.0000	100,000,000.00	26,229.51	0.00	0.00	0.00	819.67	0.00	819.67
115064	BOW MONEY M		.2500	.2500	.0000	4,786,000.00	163.46	0.00	0.00	0.00	98.08	0.00	98.08
115085	BOW MONEY M		.2000	.2000	.0000	100,000,000.00	0.00	0.00	0.00	0.00	15,300.55	0.00	15,300.55
115091	BOW MONEY M		.2000	.2000	.0000	26,367,000.00	3,746.13	0.00	0.00	0.00	3,746.13	0.00	3,746.13
115107	BOW MONEY M		.2000	.2000	.0000	17,889,000.00	2,346.10	0.00	0.00	0.00	2,346.10	0.00	2,346.10
115117	BOW MONEY M		.2000	.2000	.0000	9,371,000.00	1,075.36	0.00	0.00	0.00	1,075.36	0.00	1,075.36
115158	BOW MONEY M		.2000	.2000	.0000	3,297,000.00	324.30	0.00	0.00	0.00	324.30	0.00	324.30
115185	BOW MONEY M		.2000	.2000	.0000	14,032,000.00	1,073.49	0.00	0.00	0.00	1,073.49	0.00	1,073.49
115201	BOW MONEY M		.2000	.2000	.0000	2,709,000.00	192.44	0.00	0.00	0.00	192.44	0.00	192.44
115260	BOW MONEY M		.2000	.2000	.0000	1,413,000.00	54.05	0.00	0.00	0.00	54.05	0.00	54.05

INCOME RECONCILIATION REPORT

EXHIBIT 14

Run Date: 12/1/2020 9:54:42 AM

From Date: 11/1/2020 To Date: 11/30/2020

Inv No.	Security Description	CUSIP	Effect Rate	Stored Yield	Durat	Cur Par Value	Posted Int/Div	Beginning Prem / (Disc)	Accretion Income	(Amortization) Expense	Scheduled Accruals	Gain (Loss)	Total Income
115277	BOW MONEY M		.2000	.2000	.0000	17,291,000.00	566.92	0.00	0.00	0.00	566.92	0.00	566.92
115300	BOW MONEY M		.2000	.2000	.0000	15,152,000.00	413.99	0.00	0.00	0.00	413.99	0.00	413.99
115303	BOW MONEY M		.2000	.2000	.0940	100,000,000.00	0.00	0.00	0.00	0.00	2,185.79	0.00	2,185.79
115316	BOW MONEY M		.2000	.2000	.0000	20,217,000.00	0.00	0.00	0.00	0.00	110.48	0.00	110.48
Inv Type: 6820 BANK DEPO			.2237	.2237	.0217	432,524,000.00	36,185.75	0.00	0.00	0.00	28,307.35	0.00	28,307.35
Subtotal			.2237	.2237	.0217	432,524,000.00	36,185.75	0.00	0.00	0.00	28,307.35	0.00	28,307.35

Fund: 6100 JPMC-JP MORGAN CHASE BK MMA

114806	JP MORGAN CH		.1000	.1000	.0000	100,000,000.00	8,743.17	0.00	0.00	0.00	273.22	0.00	273.22
115086	JP MORGAN CH		.1000	.1000	.0000	100,000,000.00	0.00	0.00	0.00	0.00	7,650.27	0.00	7,650.27
115099	JP MORGAN CH		.1000	.1000	.0000	180,787,000.00	493.95	0.00	0.00	0.00	493.95	0.00	493.95
115237	JP MORGAN CH		.1000	.1000	.0000	106,170,000.00	870.25	0.00	0.00	0.00	870.25	0.00	870.25
115304	JP MORGAN CH		.1000	.1000	.0940	100,000,000.00	0.00	0.00	0.00	0.00	1,092.90	0.00	1,092.90
115305	JP MORGAN CH		.1000	.1000	.0000	81,007,000.00	663.99	0.00	0.00	0.00	663.99	0.00	663.99
Inv Type: 6820 BANK DEPO			.1000	.1000	.0141	667,964,000.00	10,771.36	0.00	0.00	0.00	11,044.58	0.00	11,044.58
Subtotal			.1000	.1000	.0141	667,964,000.00	10,771.36	0.00	0.00	0.00	11,044.58	0.00	11,044.58

Grand Total	Count 1042					45,758,418,579.93	22,336,672.75	-4,151,864.96	2,499,497.03	-121,286.57	15,054,915.43	0.00	17,433,125.89



Earnings with Accruals

EXHIBIT 15

As Of Date: 11/30/2020

Run: 12/01/2020 11:40:22 AM

Reporting Currency: Local

LA County

Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
Fund: 1100 NTRD-PSI NON-TRADING														
113251	FFCB D-N			313313AQ1	03/26/2020	01/15/2021	.340000		.340950	46	50,000,000.00	49,978,750.00	0.00	0.00
113252	FFCB D-N			313313AQ1	03/26/2020	01/15/2021	.340000		.340950	46	50,000,000.00	49,978,750.00	0.00	0.00
113253	FFCB D-N			313313AQ1	03/26/2020	01/15/2021	.340000		.340950	46	16,000,000.00	15,993,200.00	0.00	0.00
Inv Type: 1000 FFCB DISC-A/360								0.33%	.340950	46	116,000,000.00	115,950,700.00	0.00	0.00
103222	FFCB 2.01			3133EGT47	12/08/2016	12/08/2021	2.010000		2.010000	373	50,000,000.00	50,000,000.00	482,958.33	502,500.00
107431	FFCB 2.625			3133EJ2M2	04/04/2018	04/04/2022	2.625000		2.625000	490	34,000,000.00	34,000,000.00	141,312.50	446,250.00
110153	FFCB 2.55			3133EKC53	03/11/2019	03/11/2021	2.550000		2.596470	101	25,000,000.00	24,996,922.02	141,666.67	318,750.00
110731	FFCB 2.31			3133EKL80	05/13/2019	05/13/2024	2.310000		2.310000	1260	50,000,000.00	50,000,000.00	57,750.00	577,500.00
110757	FFCB 2.25			3133EKL55	05/16/2019	05/16/2022	2.250000		2.302033	532	50,000,000.00	49,963,663.32	46,875.00	562,500.00
110795	FFCB 2.30			3133EKL22	05/17/2019	05/15/2023	2.300000		2.240018	896	50,000,000.00	50,069,900.80	51,111.11	575,000.00
110827	FFCB 2.20			3133EKM55	05/23/2019	11/23/2022	2.200000		2.205074	723	24,700,000.00	24,697,631.49	12,075.56	271,700.00
110881	FFCB 2.32			3133EKNH5	05/29/2019	08/28/2024	2.320000		2.204077	1367	50,000,000.00	50,204,045.37	299,666.67	580,000.00
110882	FFCB 2.32			3133EKNH5	05/29/2019	08/28/2024	2.320000		2.204077	1367	18,000,000.00	18,073,456.33	107,880.00	208,800.00
110997	FFCB 2.22 (CALLABLE)			3133EKR33	06/21/2019	06/21/2024	2.220000		2.220000	1299	23,500,000.00	23,500,000.00	231,866.67	260,850.00
110998	FFCB 2.22 (CALLABLE)			3133EKR33	06/24/2019	06/21/2024	2.220000		2.220000	1299	25,000,000.00	25,000,000.00	246,666.67	277,500.00
111012	FFCB 2.22 (CALLABLE)			3133EKR33	06/24/2019	06/21/2024	2.220000		2.220000	1299	13,000,000.00	13,000,000.00	128,266.67	144,300.00
111013	FFCB 2.22 (CALLABLE)			3133EKR33	06/25/2019	06/21/2024	2.220000		2.220000	1299	25,000,000.00	25,000,000.00	246,666.67	277,500.00
112249	FFCB 1.625			3133ELCP7	12/03/2019	12/03/2024	1.625000		1.650102	1464	50,000,000.00	49,951,954.00	401,736.11	406,250.00
112270	FFCB 1.95 (CALLABLE)			3133ELBW3	12/02/2019	12/02/2025	1.950000		1.950000	1828	25,000,000.00	25,000,000.00	242,395.83	243,750.00
112377	FFCB 2.13 (CALLABLE)			3133ELCV4	12/09/2019	12/09/2026	2.130000		2.153199	2200	50,000,000.00	49,935,500.61	508,833.33	532,500.00
112378	FFCB 2.13 (CALLABLE)			3133ELCV4	12/09/2019	12/09/2026	2.130000		2.153199	2200	23,300,000.00	23,269,943.27	237,116.33	248,145.00
112418	FFCB 1.97 (CALLABLE)			3133ELDZ4	12/17/2019	12/17/2025	1.970000		1.970000	1843	50,000,000.00	50,000,000.00	448,722.22	492,500.00
112419	FFCB 1.97 (CALLABLE)			3133ELDZ4	12/17/2019	12/17/2025	1.970000		1.970000	1843	50,000,000.00	50,000,000.00	448,722.22	492,500.00
112538	FFCB 1.66			3133ELFS8	12/27/2019	12/27/2022	1.660000		1.670294	757	50,000,000.00	49,989,653.27	355,055.56	415,000.00
112539	FFCB 1.625			3133ELFR0	12/27/2019	12/27/2021	1.625000		1.650518	392	50,000,000.00	49,986,627.89	347,569.44	406,250.00
112558	FFCB 1.82			3133ELED2	12/27/2019	12/18/2025	1.820000		1.828837	1844	36,274,000.00	36,258,687.84	298,917.91	330,093.40
112577	FFCB 2.10 (CALLABLE)			3133ELFA7	12/31/2019	12/30/2025	2.100000		2.100000	1856	50,000,000.00	50,000,000.00	440,416.67	525,000.00
112596	FFCB 2.10 (CALLABLE)			3133ELFA7	01/06/2020	12/30/2025	2.100000		2.100000	1856	50,000,000.00	50,000,000.00	440,416.67	525,000.00
112597	FFCB 2.10 (CALLABLE)			3133ELFA7	01/06/2020	12/30/2025	2.100000		2.100000	1856	6,000,000.00	6,000,000.00	52,850.00	63,000.00
112604	FFCB 2.10 (CALLABLE)			3133ELFA7	01/06/2020	12/30/2025	2.100000		2.100000	1856	40,000,000.00	40,000,000.00	352,333.33	420,000.00
112606	FFCB 2.07 (CALLABLE)			3133ELGE8	01/15/2020	01/13/2026	2.070000		2.070000	1870	50,000,000.00	50,000,000.00	396,750.00	517,500.00
112607	FFCB 2.07 (CALLABLE)			3133ELGE8	01/15/2020	01/13/2026	2.070000		2.070000	1870	50,000,000.00	50,000,000.00	396,750.00	517,500.00



Inventory with Accruals

EXHIBIT 15

As Of Date: 11/30/2020

Run: 12/01/2020 11:40:22 AM

Reporting Currency: Local

LA County

Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
112608	FFCB 2.07 (CALLABLE)			3133ELGE8	01/15/2020	01/13/2026	2.070000		2.070000	1870	50,000,000.00	50,000,000.00	396,750.00	517,500.00
112609	FFCB 2.07 (CALLABLE)			3133ELGE8	01/15/2020	01/13/2026	2.070000		2.070000	1870	50,000,000.00	50,000,000.00	396,750.00	517,500.00
112692	FFCB 2.03 (CALLABLE)			3133ELJG0	01/21/2020	10/21/2025	2.030000		2.030000	1786	31,685,000.00	31,685,000.00	71,467.28	321,602.75
112734	FFCB 1.98 (CALLABLE)			3133ELJU9	01/29/2020	01/27/2026	1.980000		1.980000	1884	50,000,000.00	50,000,000.00	341,000.00	495,000.00
112748	FFCB 2.02 (CALLABLE)			3133ELJZ8	01/29/2020	01/28/2026	2.020000		2.020000	1885	50,000,000.00	50,000,000.00	345,083.33	505,000.00
112749	FFCB 2.02 (CALLABLE)			3133ELJZ8	01/29/2020	01/28/2026	2.020000		2.020000	1885	50,000,000.00	50,000,000.00	345,083.33	505,000.00
112750	FFCB 2.02 (CALLABLE)			3133ELJZ8	01/29/2020	01/28/2026	2.020000		2.020000	1885	50,000,000.00	50,000,000.00	345,083.33	505,000.00
112780	FFCB 1.98 (CALLABLE)			3133ELJU9	01/29/2020	01/27/2026	1.980000		1.982657	1884	30,000,000.00	29,996,130.81	204,600.00	297,000.00
112781	FFCB 1.98 (CALLABLE)			3133ELJU9	01/29/2020	01/27/2026	1.980000		1.982657	1884	30,000,000.00	29,996,130.81	204,600.00	297,000.00
112797	FFCB 2.04 (CALLABLE)			3133ELLG7	02/03/2020	02/03/2027	2.040000		2.040000	2256	25,000,000.00	25,000,000.00	167,166.67	255,000.00
112798	FFCB 2.00 (CALLABLE)			3133ELLM4	02/04/2020	02/04/2026	2.000000		2.000000	1892	25,000,000.00	25,000,000.00	162,500.00	250,000.00
112799	FFCB 2.00 (CALLABLE)			3133ELLM4	02/06/2020	02/04/2026	2.000000		2.000000	1892	25,000,000.00	25,000,000.00	162,500.00	250,000.00
112813	FFCB 2.00 (CALLABLE)			3133ELLM4	02/04/2020	02/04/2026	2.000000		2.000000	1892	25,000,000.00	25,000,000.00	162,500.00	250,000.00
113010	FFCB 1.82 (CALLABLE)			3133ELRF3	03/04/2020	09/04/2026	1.820000		1.820000	2104	50,000,000.00	50,000,000.00	219,916.67	455,000.00
113032	FFCB 1.50 (CALLABLE)			3133ELRN6	03/05/2020	03/05/2025	1.500000		1.500000	1556	50,000,000.00	50,000,000.00	179,166.67	375,000.00
113033	FFCB 1.50 (CALLABLE)			3133ELRN6	03/05/2020	03/05/2025	1.500000		1.500000	1556	28,900,000.00	28,900,000.00	103,558.33	216,750.00
113034	FFCB 1.50 (CALLABLE)			3133ELRN6	03/05/2020	03/05/2025	1.500000		1.500000	1556	25,000,000.00	25,000,000.00	89,583.33	187,500.00
113042	FFCB 1.24 (CALLABLE)			3133ELRZ9	03/10/2020	03/10/2023	1.240000		1.240000	830	50,000,000.00	50,000,000.00	139,500.00	310,000.00
113056	FFCB 1.48 (CALLABLE)			3133ELSC9	03/10/2020	03/10/2026	1.480000		1.480000	1926	25,000,000.00	25,000,000.00	83,250.00	185,000.00
113057	FFCB 1.48 (CALLABLE)			3133ELSC9	03/10/2020	03/10/2026	1.480000		1.480000	1926	25,000,000.00	25,000,000.00	83,250.00	185,000.00
113058	FFCB 1.48 (CALLABLE)			3133ELSC9	03/10/2020	03/10/2026	1.480000		1.480000	1926	25,000,000.00	25,000,000.00	83,250.00	185,000.00
113087	FFCB 1.125 (CALLABLE)			3133ELTC8	03/17/2020	03/17/2025	1.125000		1.104388	1568	50,000,000.00	50,042,907.99	115,625.00	281,250.00
113088	FFCB 1.125 (CALLABLE)			3133ELTC8	03/17/2020	03/17/2025	1.125000		1.104388	1568	50,000,000.00	50,042,907.99	115,625.00	281,250.00
113089	FFCB 1.125 (CALLABLE)			3133ELTC8	03/17/2020	03/17/2025	1.125000		1.125000	1568	18,145,000.00	18,145,000.00	41,960.31	102,065.63
113114	FFCB 1.64 (CALLABLE)			3133ELQE7	03/13/2020	03/03/2025	1.640000		1.510565	1554	50,000,000.00	50,264,078.40	200,444.44	410,000.00
113115	FFCB 1.64 (CALLABLE)			3133ELQE7	03/13/2020	03/03/2025	1.640000		1.510565	1554	2,240,000.00	2,251,830.70	8,979.91	18,368.00
113125	FFCB 1.05 (CALLABLE)			3133ELSL9	03/12/2020	03/12/2024	1.050000		1.037207	1198	20,800,000.00	20,808,520.75	47,926.67	109,200.00
113137	FFCB 1.00 (CALLABLE)			3133ELTS3	03/17/2020	03/17/2027	1.000000		1.000000	2298	50,000,000.00	50,000,000.00	102,777.78	250,000.00
113156	FFCB 0.92 NOTE			3133ELTU8	03/18/2020	03/18/2024	.920000		.771201	1204	50,000,000.00	50,240,847.01	93,277.78	230,000.00
113242	FFCB 1.30 CALLABLE)			3133ELUT9	03/26/2020	03/26/2025	1.300000		1.300000	1577	50,000,000.00	50,000,000.00	117,361.11	325,000.00
113264	FFCB 0.80			3133ELVM3	03/30/2020	03/30/2023	.800000		.800000	850	50,000,000.00	50,000,000.00	67,777.78	200,000.00
113265	FFCB 0.80			3133ELVM3	03/30/2020	03/30/2023	.800000		.800000	850	50,000,000.00	50,000,000.00	67,777.78	200,000.00
113292	FFCB 1.53 (CALLABLE)			3133ELMC5	03/30/2020	02/10/2022	1.530000		1.142566	437	50,000,000.00	50,227,269.80	235,875.00	382,500.00
113293	FFCB 1.53 (CALLABLE)			3133ELMC5	03/30/2020	02/10/2022	1.530000		1.142566	437	50,000,000.00	50,227,269.80	235,875.00	382,500.00
113328	FFCB 1.46 (CALLABLE)			3133ELQX5	04/03/2020	03/03/2023	1.460000		1.209311	823	50,000,000.00	50,276,575.19	178,444.44	365,000.00



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Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
113329	FFCB 1.46 (CALLABLE)			3133ELQX5	04/03/2020	03/03/2023	1.460000		1.209311	823	50,000,000.00	50,276,575.19	178,444.44	365,000.00
113338	FFCB 1.00 (CALLABLE)			3133ELUX0	04/03/2020	03/30/2022	1.000000		1.000000	485	50,000,000.00	50,000,000.00	84,722.22	250,000.00
113350	FFCB 0.875 (CALLABLE)			3133ELVX9	04/08/2020	04/08/2024	.875000		.875000	1225	50,000,000.00	50,000,000.00	64,409.72	218,750.00
113487	FFCB 1.33 (CALLABLE)			3133ELWW0	04/21/2020	04/21/2027	1.330000		1.330000	2333	25,000,000.00	25,000,000.00	36,944.44	166,250.00
113488	FFCB 1.33 (CALLABLE)			3133ELWW0	04/21/2020	04/21/2027	1.330000		1.330000	2333	25,000,000.00	25,000,000.00	36,944.44	166,250.00
113557	FFCB 1.02			3133ELXZ2	04/27/2020	04/27/2027	1.020000		1.020000	2339	50,000,000.00	50,000,000.00	48,166.67	255,000.00
113558	FFCB 1.02			3133ELXZ2	04/27/2020	04/27/2027	1.020000		1.020000	2339	25,000,000.00	25,000,000.00	24,083.33	127,500.00
113599	FFCB 1.02			3133ELXZ2	04/27/2020	04/27/2027	1.020000		1.020000	2339	35,000,000.00	35,000,000.00	33,716.67	178,500.00
113656	FFCB 0.68 (CALLABLE)			3133ELYK4	05/06/2020	05/06/2024	.680000		.680000	1253	50,000,000.00	50,000,000.00	23,611.11	170,000.00
113687	FFCB 1.02			3133ELXZ2	05/01/2020	04/27/2027	1.020000		.970007	2339	20,925,000.00	20,989,603.97	20,157.75	106,717.50
113738	FFCB 1.02			3133ELXZ2	05/14/2020	04/27/2027	1.020000		1.020000	2339	50,000,000.00	50,000,000.00	48,166.67	255,000.00
113739	FFCB 1.02			3133ELXZ2	05/14/2020	04/27/2027	1.020000		1.020000	2339	5,000,000.00	5,000,000.00	4,816.67	25,500.00
113831	FFCB 0.73 (CALLABLE)			3133ELC28	05/27/2020	05/27/2025	.730000		.730000	1639	50,000,000.00	50,000,000.00	4,055.56	182,500.00
113843	FFCB 0.82 (CALLABLE)			3133ELC85	05/27/2020	05/27/2026	.820000		.820000	2004	25,000,000.00	25,000,000.00	2,277.78	102,500.00
113844	FFCB 0.82 (CALLABLE)			3133ELC85	05/27/2020	05/27/2026	.820000		.820000	2004	25,000,000.00	25,000,000.00	2,277.78	102,500.00
113897	FFCB 1.04 (CALLABLE)			3133ELC77	06/01/2020	05/27/2027	1.040000		1.039996	2369	35,500,000.00	35,500,000.00	4,102.22	184,600.00
113991	FFCB 0.875 (CALLABLE)			3133ELN34	06/22/2020	06/22/2027	.875000		.875000	2395	25,000,000.00	25,000,000.00	96,614.58	109,375.00
114304	FFCB 1.12 (CALLABLE)			3133EL2K9	07/30/2020	07/30/2029	1.120000		1.120000	3164	25,000,000.00	25,000,000.00	94,111.11	140,000.00
114305	FFCB 1.12 (CALLABLE)			3133EL2K9	07/30/2020	07/30/2029	1.120000		1.120000	3164	20,000,000.00	20,000,000.00	75,288.89	112,000.00
114404	FFCB 1.14 (CALLABLE)			3133EL4P6	08/20/2020	08/20/2029	1.140000		1.140000	3185	25,000,000.00	25,000,000.00	79,958.33	142,500.00
114435	FFCB 1.14 (CALLABLE)			3133EL4P6	08/24/2020	08/20/2029	1.140000		1.140000	3185	45,200,000.00	45,200,000.00	144,564.66	257,640.00
114455	FFCB 1.03 (CALLABLE)			3133EL5F7	09/01/2020	12/01/2028	1.030000		1.030000	2923	25,000,000.00	25,000,000.00	64,375.00	64,375.00
114456	FFCB 1.03 (CALLABLE)			3133EL5F7	09/01/2020	12/01/2028	1.030000		1.030000	2923	25,000,000.00	25,000,000.00	64,375.00	64,375.00
114480	FFCB 1.14 (CALLABLE)			3133EL4P6	08/27/2020	08/20/2029	1.140000		1.152032	3185	25,000,000.00	24,975,731.71	79,958.34	142,500.00
114505	FFCB 1.12 (CALLABLE)			3133EL5U4	09/01/2020	09/01/2028	1.120000		1.120000	2832	25,000,000.00	25,000,000.00	70,000.00	140,000.00
114538	FFCB 1.24 (CALLABLE)			3133EL5K6	09/03/2020	09/03/2030	1.240000		1.240000	3564	50,000,000.00	50,000,000.00	151,555.56	310,000.00
114539	FFCB 1.24 (CALLABLE)			3133EL5K6	09/03/2020	09/03/2030	1.240000		1.240000	3564	50,000,000.00	50,000,000.00	151,555.56	310,000.00
114549	FFCB 1.25 (CALLABLE)			3133EL5L4	09/03/2020	06/03/2030	1.250000		1.250000	3472	50,000,000.00	50,000,000.00	152,777.78	156,250.00
114550	FFCB 1.25 (CALLABLE)			3133EL5L4	09/03/2020	06/03/2030	1.250000		1.250000	3472	50,000,000.00	50,000,000.00	152,777.78	156,250.00
114551	FFCB 1.24 (CALLABLE)			3133EL5K6	09/03/2020	09/03/2030	1.240000		1.261351	3564	50,000,000.00	49,902,437.02	151,555.56	310,000.00
114554	FFCB 1.32 (CALLABLE)			3133EL6L3	09/09/2020	09/09/2030	1.320000		1.320000	3570	50,000,000.00	50,000,000.00	150,333.33	330,000.00
114569	FFCB 1.14 (CALLABLE)			3133EL4P6	09/03/2020	08/20/2029	1.140000		1.157652	3185	43,338,000.00	43,274,760.68	138,609.37	247,026.60
114570	FFCB 1.03 (CALLABLE)			3133EL5F7	09/03/2020	12/01/2028	1.030000		1.066371	2923	40,000,000.00	39,888,981.46	103,000.00	103,000.00
114604	FFCB 1.32 (CALLABLE)			3133EL6L3	09/09/2020	09/09/2030	1.320000		1.320000	3570	32,190,000.00	32,190,000.00	96,784.60	212,454.00
114606	FFCB 0.95			3133EL7A6	09/10/2020	09/10/2030	.950000		1.000033	3571	25,000,000.00	24,883,916.35	53,437.50	118,750.00



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Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
114607	FFCB 1.23 (CALLABLE)			3133EL6D1	09/10/2020	09/10/2029	1.230000		1.230000	3206	25,000,000.00	25,000,000.00	69,187.50	153,750.00
114608	FFCB 1.00 (CALLABLE)			3133EL6W9	09/14/2020	09/14/2028	1.000000		1.000000	2845	20,000,000.00	20,000,000.00	42,777.78	100,000.00
114719	FFCB 1.15 (CALLABLE)			3133EL3J1	09/28/2020	08/12/2030	1.150000		1.165019	3542	50,000,000.00	49,931,242.71	174,097.22	287,500.00
114720	FFCB 1.15 (CALLABLE)			3133EL3J1	09/28/2020	08/12/2030	1.150000		1.165019	3542	10,551,000.00	10,536,490.83	36,738.00	60,668.25
114914	FFCB NOTE 0.99			3133EMDV1	10/21/2020	10/21/2030	.990000		1.008969	3612	50,000,000.00	49,911,010.40	55,000.00	247,500.00
114999	FFCB 1.30 (CALLABLE)			3133EMFH0	11/04/2020	11/04/2030	1.300000		1.300000	3626	50,000,000.00	50,000,000.00	48,750.00	325,000.00
115019	FFCB 1.24			3133EMFU1	11/03/2020	11/03/2032	1.240000		1.240000	4356	18,330,000.00	18,330,000.00	17,678.27	113,646.00
115020	FFCB 1.24			3133EMFU1	11/03/2020	11/03/2032	1.240000		1.240000	4356	18,330,000.00	18,330,000.00	17,678.27	113,646.00
115021	FFCB 1.24			3133EMFU1	11/03/2020	11/03/2032	1.240000		1.240000	4356	18,340,000.00	18,340,000.00	17,687.91	113,708.00
115022	FFCB 1.30 (CALLABLE)			3133EMFH0	11/05/2020	11/04/2030	1.300000		1.300000	3626	50,000,000.00	50,000,000.00	48,750.00	325,000.00
115023	FFCB 0.90 (CALLABLE)			3133EMDT6	10/28/2020	01/21/2028	.900000		.906475	2608	50,000,000.00	49,977,789.66	50,000.00	112,500.00
115024	FFCB 0.90 (CALLABLE)			3133EMDT6	10/28/2020	01/21/2028	.900000		.906475	2608	17,300,000.00	17,292,315.22	17,300.00	38,925.00
115092	FFCB 1.37 (CALLABLE)			3133EMFG2	11/10/2020	11/04/2030	1.370000		1.370000	3626	50,000,000.00	50,000,000.00	51,375.00	342,500.00
115093	FFCB 1.37 (CALLABLE)			3133EMFG2	11/10/2020	11/04/2030	1.370000		1.370000	3626	6,000,000.00	6,000,000.00	6,165.00	41,100.00
115100	FFCB NOTE 1.03			3133EMGK2	11/12/2020	11/12/2030	1.030000		1.035276	3634	25,000,000.00	24,987,565.03	13,590.28	128,750.00
115101	FFCB NOTE 1.03			3133EMGK2	11/12/2020	11/12/2030	1.030000		1.046366	3634	25,000,000.00	24,961,451.60	13,590.28	128,750.00
115172	FFCB 1.34 (CALLABLE)			3133EMGT3	11/19/2020	11/19/2030	1.340000		1.340000	3641	50,000,000.00	50,000,000.00	22,333.33	335,000.00
115173	FFCB 1.34 (CALLABLE)			3133EMGT3	11/19/2020	11/19/2030	1.340000		1.340000	3641	25,000,000.00	25,000,000.00	11,166.67	167,500.00
115174	FFCB 1.34 (CALLABLE)			3133EMGT3	11/19/2020	11/19/2030	1.340000		1.340000	3641	25,000,000.00	25,000,000.00	11,166.67	167,500.00
115202	FFCB 1.34 (CALLABLE)			3133EMGT3	11/19/2020	11/19/2030	1.340000		1.340000	3641	50,000,000.00	50,000,000.00	22,333.33	335,000.00
115203	FFCB 1.34 (CALLABLE)			3133EMGT3	11/19/2020	11/19/2030	1.340000		1.340000	3641	6,525,000.00	6,525,000.00	2,914.50	43,717.50
115222	FFCB NOTE 1.03			3133EMGK2	11/25/2020	11/12/2030	1.030000		1.100001	3634	20,000,000.00	19,868,417.31	10,872.22	103,000.00
Inv Type: 1040 FFCB Fxd-(S) 30/360								12.17%	1.479720	2101	4,343,073,000.00	4,344,075,744.60	16,929,317.73	31,807,848.63
103223	FHLB 1.875			3130AABG2	12/05/2016	11/29/2021	1.875000		1.970017	364	50,000,000.00	49,955,223.35	5,208.33	468,750.00
103224	FHLB 1.875			3130AABG2	12/05/2016	11/29/2021	1.875000		1.970017	364	50,000,000.00	49,955,223.35	5,208.33	468,750.00
103225	FHLB 1.875			3130AABG2	12/05/2016	11/29/2021	1.875000		1.970017	364	25,000,000.00	24,977,611.67	2,604.17	234,375.00
103226	FHLB 1.875			3130AABG2	12/05/2016	11/29/2021	1.875000		1.938426	364	50,000,000.00	49,970,082.42	5,208.33	468,750.00
103227	FHLB 1.875			3130AABG2	12/05/2016	11/29/2021	1.875000		1.938426	364	50,000,000.00	49,970,082.42	5,208.33	468,750.00
109833	FHLB 2.94 (CALLABLE)			3130AFSJ7	01/29/2019	01/29/2024	2.940000		2.940000	1155	10,000,000.00	10,000,000.00	99,633.33	147,000.00
109859	FHLB 2.94 (CALLABLE)			3130AFSJ7	01/29/2019	01/29/2024	2.940000		2.956246	1155	15,000,000.00	14,992,890.18	149,450.00	220,500.00
110175	FHLB 2.375			3130A0XD7	03/12/2019	03/12/2021	2.375000		2.529773	102	25,000,000.00	24,989,637.48	130,295.14	296,875.00
110690	FHLB 2.375			3130A0XD7	05/02/2019	03/12/2021	2.375000		2.290361	102	50,000,000.00	50,011,288.23	260,590.28	593,750.00
110849	FHLB 2.25			3130A1W95	05/23/2019	06/11/2021	2.250000		2.264773	193	45,000,000.00	44,996,544.00	478,125.00	506,250.00
112128	FHLB 2.08 (CALLABLE)			3130AHL76	11/25/2019	11/25/2026	2.080000		2.080000	2186	50,000,000.00	50,000,000.00	17,333.33	520,000.00
112145	FHLB 2.08 (CALLABLE)			3130AHL76	11/25/2019	11/25/2026	2.080000		2.080000	2186	40,950,000.00	40,950,000.00	14,196.00	425,880.00



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112225	FHLB 2.08 (CALLABLE)			3130AHMF7	12/09/2019	12/09/2025	2.080000		2.080000	1835	50,000,000.00	50,000,000.00	496,888.89	520,000.00
112226	FHLB 2.08 (CALLABLE)			3130AHMF7	12/09/2019	12/09/2025	2.080000		2.080000	1835	25,000,000.00	25,000,000.00	248,444.44	260,000.00
112332	FHLB 2.02 (CALLABLE)			3130AHNR0	12/16/2019	12/16/2026	2.020000		2.020000	2207	50,000,000.00	50,000,000.00	462,916.67	505,000.00
112333	FHLB 2.14 (CALLABLE)			3130AHND1	12/17/2019	12/17/2026	2.140000		2.140000	2208	50,000,000.00	50,000,000.00	487,444.44	535,000.00
112334	FHLB 2.14 (CALLABLE)			3130AHND1	12/17/2019	12/17/2026	2.140000		2.140000	2208	26,265,000.00	26,265,000.00	256,054.57	281,035.50
112400	FHLB 2.20 (CALLABLE)			3130AHQ89	12/18/2019	12/18/2026	2.200000		2.200000	2209	25,000,000.00	25,000,000.00	249,027.78	275,000.00
112486	FHLB 2.09 (CALLABLE)			3130AHSJ3	12/23/2019	12/23/2026	2.090000		2.090000	2214	40,000,000.00	40,000,000.00	366,911.11	418,000.00
112510	FHLB 2.20 (CALLABLE)			3130AHS53	12/24/2019	12/23/2026	2.200000		2.200000	2214	50,000,000.00	50,000,000.00	482,777.78	550,000.00
112637	FHLB 1.875			313381BR5	01/09/2020	12/09/2022	1.875000		1.647861	739	50,000,000.00	50,223,028.46	447,916.67	468,750.00
112712	FHLB 1.92 (CALLABLE)			3130AHXD0	01/22/2020	01/22/2025	1.920000		1.920000	1514	47,000,000.00	47,000,000.00	323,360.00	451,200.00
112735	FHLB 1.94 (CALLABLE)			3130AHXL2	01/28/2020	01/28/2025	1.940000		1.940000	1520	50,000,000.00	50,000,000.00	331,416.67	485,000.00
112751	FHLB 1.76 (CALLABLE)			3130AHXS7	01/29/2020	01/29/2024	1.760000		1.760000	1155	50,000,000.00	50,000,000.00	298,222.22	440,000.00
112752	FHLB 1.76 (CALLABLE)			3130AHXS7	01/29/2020	01/29/2024	1.760000		1.760000	1155	5,000,000.00	5,000,000.00	29,822.22	44,000.00
112753	FHLB 2.10 (CALLABLE)			3130AHY23	01/29/2020	01/29/2027	2.100000		2.100000	2251	50,000,000.00	50,000,000.00	355,833.33	525,000.00
112754	FHLB 2.10 (CALLABLE)			3130AHY23	01/29/2020	01/29/2027	2.100000		2.100000	2251	15,000,000.00	15,000,000.00	106,750.00	157,500.00
113541	FHLB 1.20 (CALLABLE)			3130AJJQ3	04/27/2020	04/27/2027	1.200000		1.200000	2339	50,000,000.00	50,000,000.00	56,666.67	300,000.00
113600	FHLB 1.20 (CALLABLE)			3130AJK40	05/04/2020	05/04/2027	1.200000		1.200000	2346	50,000,000.00	50,000,000.00	45,000.00	300,000.00
114029	FHLB 1.00 (CALLABLE)			3130AJRQ4	06/26/2020	06/25/2027	1.000000		1.000000	2398	50,000,000.00	50,000,000.00	216,666.67	250,000.00
114118	FHLB 1.02 (CALLABLE)			3130AJSQ3	07/10/2020	07/06/2027	1.020000		1.023712	2409	24,185,000.00	24,179,294.93	99,360.05	123,343.50
114223	FHLB 0.77 (CALLABLE)			3130AJV48	07/29/2020	07/28/2027	.770000		.770000	2431	50,000,000.00	50,000,000.00	131,541.66	192,500.00
114337	FHLB 1.02 (CALLABLE)			3130AJW60	08/12/2020	08/10/2028	1.020000		1.020000	2810	32,995,000.00	32,995,000.00	103,769.28	168,274.50
114617	FHLB 1.30 (CALLABLE)			3130AK3V6	09/30/2020	09/30/2030	1.300000		1.300000	3591	39,950,000.00	39,950,000.00	88,000.97	259,675.00
114722	FHLB 1.25 (CALLABLE)			3130AKA71	10/08/2020	10/08/2030	1.250000		1.250000	3599	50,000,000.00	50,000,000.00	92,013.89	312,500.00
114733	FHLB 1.21 (CALLABLE)			3130AKAQ9	10/07/2020	10/07/2030	1.210000		1.210000	3598	50,000,000.00	50,000,000.00	90,750.00	302,500.00
114743	FHLB 1.21 (CALLABLE)			3130AKAQ9	10/09/2020	10/07/2030	1.210000		1.210000	3598	38,200,000.00	38,200,000.00	69,333.00	231,110.00
114771	FHLB 1.08 (CALLABLE)			3130AKB96	10/02/2020	10/02/2030	1.080000		1.080000	3593	50,000,000.00	50,000,000.00	88,500.00	270,000.00
Inv Type: 1250 FHLB Fxd-(S) 30/360								4.29%	1.762900	1855	1,529,545,000.00	1,529,580,906.49	7,198,449.55	13,445,018.50
113226	FHLB D-N			313384U23	03/24/2020	12/21/2020	.350000		.350928	21	50,000,000.00	49,990,277.78	0.00	0.00
113227	FHLB D-N			313384U23	03/24/2020	12/21/2020	.350000		.350928	21	50,000,000.00	49,990,277.78	0.00	0.00
113228	FHLB D-N			313384T74	03/24/2020	12/18/2020	.350000		.350918	18	50,000,000.00	49,991,736.11	0.00	0.00
113229	FHLB D-N			313384T74	03/24/2020	12/18/2020	.350000		.350918	18	50,000,000.00	49,991,736.11	0.00	0.00
113230	FHLB D-N			313385BY1	03/24/2020	02/16/2021	.380000		.381324	78	50,000,000.00	49,959,361.11	0.00	0.00
113231	FHLB D-N			313385BY1	03/24/2020	02/16/2021	.380000		.381324	78	50,000,000.00	49,959,361.11	0.00	0.00
113232	FHLB D-N			313384U98	03/24/2020	12/28/2020	.350000		.350952	28	50,000,000.00	49,986,875.00	0.00	0.00
113233	FHLB D-N			313384U98	03/24/2020	12/28/2020	.350000		.350952	28	50,000,000.00	49,986,875.00	0.00	0.00



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Reporting Currency: Local

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Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
113234	FHLB D-N			313385CB0	03/24/2020	02/19/2021	.390000		.391408	81	50,000,000.00	49,956,666.67	0.00	0.00
113235	FHLB D-N			313385CB0	03/24/2020	02/19/2021	.390000		.391408	81	37,073,000.00	37,040,870.07	0.00	0.00
113243	FHLB D-N			313385BA3	03/25/2020	01/25/2021	.370000		.371167	56	50,000,000.00	49,971,736.11	0.00	0.00
113244	FHLB D-N			313385BA3	03/25/2020	01/25/2021	.370000		.371167	56	50,000,000.00	49,971,736.11	0.00	0.00
113247	FHLB D-N			313385CB0	03/25/2020	02/19/2021	.390000		.391404	81	50,000,000.00	49,956,666.67	0.00	0.00
113248	FHLB D-N			313385CB0	03/25/2020	02/19/2021	.390000		.391404	81	35,890,000.00	35,858,895.34	0.00	0.00
113254	FHLB D-N			313385CB0	03/26/2020	02/19/2021	.390000		.391399	81	50,000,000.00	49,956,666.67	0.00	0.00
113255	FHLB D-N			313385CB0	03/26/2020	02/19/2021	.390000		.391399	81	50,000,000.00	49,956,666.67	0.00	0.00
113256	FHLB D-N			313385AV8	03/26/2020	01/20/2021	.370000		.371144	51	50,000,000.00	49,974,305.56	0.00	0.00
113257	FHLB D-N			313385AV8	03/26/2020	01/20/2021	.370000		.371144	51	50,000,000.00	49,974,305.56	0.00	0.00
113258	FHLB D-N			313384V30	03/26/2020	12/30/2020	.340000		.340898	30	50,000,000.00	49,986,305.56	0.00	0.00
113259	FHLB D-N			313384V30	03/26/2020	12/30/2020	.340000		.340898	30	50,000,000.00	49,986,305.56	0.00	0.00
113260	FHLB D-N			313385CH7	03/26/2020	02/25/2021	.390000		.391425	87	50,000,000.00	49,953,416.67	0.00	0.00
113261	FHLB D-N			313385CH7	03/26/2020	02/25/2021	.390000		.391425	87	50,000,000.00	49,953,416.67	0.00	0.00
113311	FHLB D-N			313385AD8	03/30/2020	01/04/2021	.110000		.110094	35	50,000,000.00	49,994,805.55	0.00	0.00
113312	FHLB D-N			313385AD8	03/30/2020	01/04/2021	.110000		.110094	35	50,000,000.00	49,994,805.55	0.00	0.00
113313	FHLB D-N			313385AD8	03/30/2020	01/04/2021	.110000		.110094	35	50,000,000.00	49,994,805.55	0.00	0.00
113314	FHLB D-N			313385AD8	03/30/2020	01/04/2021	.110000		.110094	35	50,000,000.00	49,994,805.55	0.00	0.00
113315	FHLB D-N			313385AH9	03/30/2020	01/08/2021	.110000		.110096	39	50,000,000.00	49,994,194.44	0.00	0.00
113316	FHLB D-N			313385AH9	03/30/2020	01/08/2021	.110000		.110096	39	50,000,000.00	49,994,194.44	0.00	0.00
113317	FHLB D-N			313385AH9	03/30/2020	01/08/2021	.110000		.110096	39	50,000,000.00	49,994,194.44	0.00	0.00
113318	FHLB D-N			313385AH9	03/30/2020	01/08/2021	.110000		.110096	39	50,000,000.00	49,994,194.44	0.00	0.00
113330	FHLB D-N			313385BJ4	03/31/2020	02/02/2021	.220000		.220415	64	50,000,000.00	49,980,750.00	0.00	0.00
113331	FHLB D-N			313385BJ4	03/31/2020	02/02/2021	.220000		.220415	64	50,000,000.00	49,980,750.00	0.00	0.00
113332	FHLB D-N			313385CN4	03/31/2020	03/02/2021	.240000		.240539	92	49,979,000.00	49,948,679.40	0.00	0.00
113335	FHLB D-N			313385BH8	04/01/2020	02/01/2021	.220000		.220412	63	50,000,000.00	49,981,055.56	0.00	0.00
113336	FHLB D-N			313385BH8	04/01/2020	02/01/2021	.220000		.220412	63	50,000,000.00	49,981,055.56	0.00	0.00
113339	FHLB D-N			313385CM6	04/03/2020	03/01/2021	.240000		.240532	91	50,000,000.00	49,969,999.99	0.00	0.00
113340	FHLB D-N			313385CM6	04/03/2020	03/01/2021	.240000		.240532	91	50,000,000.00	49,969,999.99	0.00	0.00
113495	FHLB D-N			313385AV8	04/17/2020	01/20/2021	.190000		.190279	51	50,000,000.00	49,986,805.56	0.00	0.00
113496	FHLB D-N			313385AV8	04/17/2020	01/20/2021	.190000		.190279	51	50,000,000.00	49,986,805.56	0.00	0.00
113497	FHLB D-N			313385AL0	04/17/2020	01/11/2021	.190000		.190270	42	50,000,000.00	49,989,180.56	0.00	0.00
113498	FHLB D-N			313385AL0	04/17/2020	01/11/2021	.190000		.190270	42	50,000,000.00	49,989,180.56	0.00	0.00
113607	FHLB D-N			313385EW2	04/27/2020	04/27/2021	.200000		.200406	148	50,000,000.00	49,959,166.66	0.00	0.00
113608	FHLB D-N			313385EW2	04/27/2020	04/27/2021	.200000		.200406	148	50,000,000.00	49,959,166.66	0.00	0.00



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Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
113669	FHLB D-N			313385DF0	03/30/2020	03/19/2021	.440000		.441912	109	50,000,000.00	49,933,999.99	0.00	0.00
113670	FHLB D-N			313385DF0	03/30/2020	03/19/2021	.440000		.441912	109	50,000,000.00	49,933,999.99	0.00	0.00
114689	FHLB D-N			313384T74	09/18/2020	12/18/2020	.092000		.092021	18	50,000,000.00	49,997,827.78	0.00	0.00
114690	FHLB D-N			313384T74	09/18/2020	12/18/2020	.092000		.092021	18	50,000,000.00	49,997,827.78	0.00	0.00
114715	FHLB D-N			313384T74	09/22/2020	12/18/2020	.090000		.090020	18	50,000,000.00	49,997,875.00	0.00	0.00
114721	FHLB D-N			313384T74	09/22/2020	12/18/2020	.090000		.090020	18	50,000,000.00	49,997,875.00	0.00	0.00
114740	FHLB D-N			313384U49	09/25/2020	12/23/2020	.090000		.090020	23	50,000,000.00	49,997,250.00	0.00	0.00
114741	FHLB D-N			313384U49	09/25/2020	12/23/2020	.090000		.090020	23	50,000,000.00	49,997,250.00	0.00	0.00
114776	FHLB D-N			313384U49	09/28/2020	12/23/2020	.090000		.090019	23	50,000,000.00	49,997,250.00	0.00	0.00
114777	FHLB D-N			313384U49	09/28/2020	12/23/2020	.090000		.090019	23	50,000,000.00	49,997,250.00	0.00	0.00
114778	FHLB D-N			313384U49	09/28/2020	12/23/2020	.090000		.090019	23	50,000,000.00	49,997,250.00	0.00	0.00
114779	FHLB D-N			313384U49	09/28/2020	12/23/2020	.090000		.090019	23	50,000,000.00	49,997,250.00	0.00	0.00
114808	FHLB D-N			313385AD8	10/02/2020	01/04/2021	.092000		.092022	35	50,000,000.00	49,995,655.55	0.00	0.00
114809	FHLB D-N			313385AD8	10/02/2020	01/04/2021	.090000		.090021	35	50,000,000.00	49,995,750.00	0.00	0.00
114839	FHLB D-N			313385AF3	10/07/2020	01/06/2021	.095000		.095023	37	38,000,000.00	37,996,390.00	0.00	0.00
114855	FHLB D-N			313385AF3	10/08/2020	01/06/2021	.095000		.095023	37	50,000,000.00	49,995,250.00	0.00	0.00
114856	FHLB D-N			313385AF3	10/08/2020	01/06/2021	.095000		.095023	37	26,000,000.00	25,997,530.00	0.00	0.00
114857	FHLB D-N			313384T74	10/08/2020	12/18/2020	.090000		.090016	18	50,000,000.00	49,997,875.00	0.00	0.00
114858	FHLB D-N			313384T74	10/08/2020	12/18/2020	.090000		.090016	18	50,000,000.00	49,997,875.00	0.00	0.00
114859	FHLB D-N			313385AE6	10/08/2020	01/05/2021	.090000		.090020	36	50,000,000.00	49,995,625.00	0.00	0.00
114860	FHLB D-N			313385AE6	10/08/2020	01/05/2021	.090000		.090020	36	50,000,000.00	49,995,625.00	0.00	0.00
114873	FHLB D-N			313385AE6	10/09/2020	01/05/2021	.090000		.090020	36	50,000,000.00	49,995,625.00	0.00	0.00
114893	FHLB D-N			313385AE6	10/14/2020	01/05/2021	.095000		.095021	36	50,000,000.00	49,995,381.94	0.00	0.00
114906	FHLB D-N			313385AV8	10/15/2020	01/20/2021	.100000		.100027	51	50,000,000.00	49,993,055.56	0.00	0.00
114907	FHLB D-N			313384V48	10/15/2020	12/31/2020	.095000		.095019	31	50,000,000.00	49,996,041.67	0.00	0.00
114915	FHLB D-N			313384V48	10/16/2020	12/31/2020	.095000		.095019	31	50,000,000.00	49,996,041.67	0.00	0.00
114916	FHLB D-N			313384V48	10/16/2020	12/31/2020	.095000		.095019	31	50,000,000.00	49,996,041.67	0.00	0.00
114924	FHLB D-N			313385AV8	10/20/2020	01/20/2021	.100000		.100026	51	50,000,000.00	49,993,055.56	0.00	0.00
114925	FHLB D-N			313385AV8	10/20/2020	01/20/2021	.100000		.100026	51	50,000,000.00	49,993,055.56	0.00	0.00
114928	FHLB D-N			313384V48	10/19/2020	12/31/2020	.090000		.090016	31	50,000,000.00	49,996,250.00	0.00	0.00
114929	FHLB D-N			313384V48	10/19/2020	12/31/2020	.090000		.090016	31	50,000,000.00	49,996,250.00	0.00	0.00
114941	FHLB D-N			313385AG1	10/20/2020	01/07/2021	.095000		.095020	38	50,000,000.00	49,995,118.05	0.00	0.00
114942	FHLB D-N			313385GD2	10/20/2020	05/28/2021	.105000		.105067	179	50,000,000.00	49,974,041.67	0.00	0.00
114943	FHLB D-N			313385GD2	10/20/2020	05/28/2021	.105000		.105067	179	50,000,000.00	49,974,041.67	0.00	0.00
114949	FHLB D-N			313385EZ5	10/21/2020	04/30/2021	.100000		.100053	151	50,000,000.00	49,979,166.67	0.00	0.00



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Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
114950	FHLB D-N			313385EZ5	10/21/2020	04/30/2021	.100000		.100053	151	50,000,000.00	49,979,166.67	0.00	0.00
114951	FHLB D-N			313385GH3	10/21/2020	06/01/2021	.100000		.100062	183	50,000,000.00	49,974,722.23	0.00	0.00
114952	FHLB D-N			313385GH3	10/21/2020	06/01/2021	.100000		.100062	183	50,000,000.00	49,974,722.23	0.00	0.00
114953	FHLB D-N			313384U23	10/21/2020	12/21/2020	.085000		.085012	21	50,000,000.00	49,997,638.89	0.00	0.00
114954	FHLB D-N			313384U23	10/21/2020	12/21/2020	.085000		.085012	21	50,000,000.00	49,997,638.89	0.00	0.00
114960	FHLB D-N			313385AM8	10/22/2020	01/12/2021	.090000		.090018	43	50,000,000.00	49,994,750.00	0.00	0.00
114961	FHLB D-N			313385AM8	10/22/2020	01/12/2021	.090000		.090018	43	50,000,000.00	49,994,750.00	0.00	0.00
114975	FHLB D-N			313385AX4	10/23/2020	01/22/2021	.090000		.090020	53	43,000,000.00	42,994,410.00	0.00	0.00
114987	FHLB D-N			313385BB1	10/26/2020	01/26/2021	.090000		.090021	57	50,000,000.00	49,993,000.00	0.00	0.00
114988	FHLB D-N			313385BB1	10/26/2020	01/26/2021	.090000		.090021	57	50,000,000.00	49,993,000.00	0.00	0.00
114992	FHLB D-N			313385BA3	10/26/2020	01/25/2021	.090000		.090020	56	50,000,000.00	49,993,125.00	0.00	0.00
114993	FHLB D-N			313385BA3	10/26/2020	01/25/2021	.090000		.090020	56	50,000,000.00	49,993,125.00	0.00	0.00
115002	FHLB D-N			313385BH8	10/27/2020	02/01/2021	.090000		.090022	63	50,000,000.00	49,992,250.00	0.00	0.00
115003	FHLB D-N			313385BH8	10/27/2020	02/01/2021	.090000		.090022	63	50,000,000.00	49,992,250.00	0.00	0.00
115004	FHLB D-N			313385BJ4	10/27/2020	02/02/2021	.090000		.090022	64	50,000,000.00	49,992,125.00	0.00	0.00
115005	FHLB D-N			313385BJ4	10/27/2020	02/02/2021	.090000		.090022	64	50,000,000.00	49,992,125.00	0.00	0.00
115006	FHLB D-N			313385EP7	10/27/2020	04/20/2021	.100000		.100049	141	50,000,000.00	49,980,555.55	0.00	0.00
115007	FHLB D-N			313385EP7	10/27/2020	04/20/2021	.100000		.100049	141	50,000,000.00	49,980,555.55	0.00	0.00
115008	FHLB D-N			313385EP7	10/27/2020	04/20/2021	.100000		.100049	141	50,000,000.00	49,980,555.55	0.00	0.00
115015	FHLB D-N			313385BK1	10/28/2020	02/03/2021	.090000		.090022	65	50,000,000.00	49,992,000.00	0.00	0.00
115016	FHLB D-N			313385BK1	10/28/2020	02/03/2021	.090000		.090022	65	50,000,000.00	49,992,000.00	0.00	0.00
115017	FHLB D-N			313385BK1	10/28/2020	02/03/2021	.090000		.090022	65	50,000,000.00	49,992,000.00	0.00	0.00
115018	FHLB D-N			313385BK1	10/28/2020	02/03/2021	.090000		.090022	65	50,000,000.00	49,992,000.00	0.00	0.00
115025	FHLB D-N			313385BL9	10/28/2020	02/04/2021	.090000		.090022	66	50,000,000.00	49,991,875.00	0.00	0.00
115026	FHLB D-N			313385BL9	10/28/2020	02/04/2021	.090000		.090022	66	50,000,000.00	49,991,875.00	0.00	0.00
115027	FHLB D-N			313385BM7	10/28/2020	02/05/2021	.090000		.090023	67	50,000,000.00	49,991,750.00	0.00	0.00
115028	FHLB D-N			313385BM7	10/28/2020	02/05/2021	.090000		.090023	67	50,000,000.00	49,991,750.00	0.00	0.00
115029	FHLB D-N			313385BM7	10/28/2020	02/05/2021	.090000		.090023	67	50,000,000.00	49,991,750.00	0.00	0.00
115030	FHLB D-N			313385BE5	10/28/2020	01/29/2021	.070000		.070013	60	50,000,000.00	49,994,263.89	0.00	0.00
115031	FHLB D-N			313385BE5	10/28/2020	01/29/2021	.070000		.070013	60	50,000,000.00	49,994,263.89	0.00	0.00
115047	FHLB D-N			313385CR5	10/29/2020	03/05/2021	.090000		.090029	95	50,000,000.00	49,988,250.00	0.00	0.00
115048	FHLB D-N			313385CR5	10/29/2020	03/05/2021	.090000		.090029	95	50,000,000.00	49,988,250.00	0.00	0.00
115049	FHLB D-N			313385CM6	10/29/2020	03/01/2021	.090000		.090028	91	50,000,000.00	49,988,750.00	0.00	0.00
115050	FHLB D-N			313384T58	10/29/2020	12/16/2020	.080000		.080008	16	50,000,000.00	49,998,333.33	0.00	0.00
115051	FHLB D-N			313384T58	10/29/2020	12/16/2020	.080000		.080008	16	50,000,000.00	49,998,333.33	0.00	0.00



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Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
115052	FHLB D-N			313384S75	10/29/2020	12/10/2020	.075000		.075007	10	50,000,000.00	49,999,062.50	0.00	0.00
115053	FHLB D-N			313384S75	10/29/2020	12/10/2020	.075000		.075007	10	50,000,000.00	49,999,062.50	0.00	0.00
115067	FHLB D-N			313384V30	11/02/2020	12/30/2020	.090000		.090013	30	50,000,000.00	49,996,375.00	0.00	0.00
115068	FHLB D-N			313384V30	11/02/2020	12/30/2020	.090000		.090013	30	50,000,000.00	49,996,375.00	0.00	0.00
115069	FHLB D-N			313385BJ4	11/02/2020	02/02/2021	.090000		.090021	64	50,000,000.00	49,992,125.00	0.00	0.00
115070	FHLB D-N			313385BM7	11/02/2020	02/05/2021	.090000		.090021	67	50,000,000.00	49,991,750.00	0.00	0.00
115079	FHLB D-N			313385AE6	11/03/2020	01/05/2021	.080000		.080011	36	50,000,000.00	49,996,111.11	0.00	0.00
115080	FHLB D-N			313385CB0	11/03/2020	02/19/2021	.090000		.090024	81	50,000,000.00	49,990,000.00	0.00	0.00
115115	FHLB D-N			313385AF3	11/09/2020	01/06/2021	.085000		.085012	37	50,000,000.00	49,995,750.00	0.00	0.00
115116	FHLB D-N			313385AF3	11/09/2020	01/06/2021	.085000		.085012	37	50,000,000.00	49,995,750.00	0.00	0.00
115122	FHLB D-N			313385AE6	11/10/2020	01/05/2021	.085000		.085011	36	50,000,000.00	49,995,868.06	0.00	0.00
115123	FHLB D-N			313385AE6	11/10/2020	01/05/2021	.085000		.085011	36	50,000,000.00	49,995,868.06	0.00	0.00
115129	FHLB D-N			313384T41	11/10/2020	12/15/2020	.080000		.080006	15	50,000,000.00	49,998,444.44	0.00	0.00
115130	FHLB D-N			313384T41	11/10/2020	12/15/2020	.080000		.080006	15	50,000,000.00	49,998,444.44	0.00	0.00
115131	FHLB D-N			313385AH9	11/10/2020	01/08/2021	.085000		.085012	39	50,000,000.00	49,995,513.89	0.00	0.00
115132	FHLB D-N			313385AH9	11/10/2020	01/08/2021	.085000		.085012	39	50,000,000.00	49,995,513.89	0.00	0.00
115133	FHLB D-N			313385AP1	11/10/2020	01/14/2021	.085000		.085013	45	50,000,000.00	49,994,805.56	0.00	0.00
115134	FHLB D-N			313385AP1	11/10/2020	01/14/2021	.085000		.085013	45	50,000,000.00	49,994,805.56	0.00	0.00
115135	FHLB D-N			313385AP1	11/10/2020	01/14/2021	.085000		.085013	45	50,000,000.00	49,994,805.56	0.00	0.00
115136	FHLB D-N			313385AP1	11/10/2020	01/14/2021	.085000		.085013	45	50,000,000.00	49,994,805.56	0.00	0.00
115169	FHLB D-N			313385AF3	11/13/2020	01/06/2021	.080000		.080010	37	50,000,000.00	49,996,000.00	0.00	0.00
115170	FHLB D-N			313385AN6	11/13/2020	01/13/2021	.085000		.085012	44	50,000,000.00	49,994,923.61	0.00	0.00
115175	FHLB D-N			313384V30	11/16/2020	12/30/2020	.080000		.080008	30	50,000,000.00	49,996,777.78	0.00	0.00
115176	FHLB D-N			313384V30	11/16/2020	12/30/2020	.080000		.080008	30	50,000,000.00	49,996,777.78	0.00	0.00
115261	FHLB D-N			313385AX4	11/24/2020	01/22/2021	.065000		.065007	53	50,000,000.00	49,995,305.55	0.00	0.00
115262	FHLB D-N			313385AX4	11/24/2020	01/22/2021	.065000		.065007	53	50,000,000.00	49,995,305.55	0.00	0.00
115263	FHLB D-N			313385BA3	11/24/2020	01/25/2021	.065000		.065007	56	50,000,000.00	49,995,034.72	0.00	0.00
115264	FHLB D-N			313385BA3	11/24/2020	01/25/2021	.065000		.065007	56	50,000,000.00	49,995,034.72	0.00	0.00
115278	FHLB D-N			313385AV8	11/25/2020	01/20/2021	.075000		.075009	51	50,000,000.00	49,994,791.67	0.00	0.00
115279	FHLB D-N			313385AV8	11/25/2020	01/20/2021	.075000		.075009	51	50,000,000.00	49,994,791.67	0.00	0.00
115288	FHLB D-N			313385AV8	11/25/2020	01/20/2021	.070000		.070008	51	50,000,000.00	49,995,138.89	0.00	0.00
115289	FHLB D-N			313385CG9	11/25/2020	02/24/2021	.085000		.085018	86	50,000,000.00	49,989,965.27	0.00	0.00
115290	FHLB D-N			313385CG9	11/25/2020	02/24/2021	.085000		.085018	86	50,000,000.00	49,989,965.27	0.00	0.00
Inv Type: 1270 FHLB DISC-A/360								20.27%	.147254	56	7,229,942,000.00	7,228,185,662.30	0.00	0.00

110594 FHLMC 2.60 (CALLABLE)

3134GTKG7

05/03/2019

05/03/2024

2.600000

2.600000

1250

50,000,000.00

50,000,000.00

101,111.11

650,000.00



Inventory with Accruals

EXHIBIT 15

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Reporting Currency: Local

LA County

Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
110796	FHLMC 2.44 (CALLABLE)			3134GTPG2	05/28/2019	05/28/2024	2.440000		2.440000	1275	50,000,000.00	50,000,000.00	10,166.67	610,000.00
110837	FHLMC 2.45 (CALLABLE)			3134GTQM8	05/29/2019	05/28/2024	2.450000		2.450000	1275	25,000,000.00	25,000,000.00	5,104.17	306,250.00
111256	FHLMC 2.20 (CALLABLE)			3134GTL68	07/29/2019	07/29/2025	2.200000		2.200000	1702	50,000,000.00	50,000,000.00	372,777.78	550,000.00
112365	FHLMC 2.08 (CALLABLE)			3134GUY9	12/27/2019	12/30/2026	2.080000		2.080000	2221	50,000,000.00	50,000,000.00	436,222.22	520,000.00
112420	FHLMC 2.00 (CALLABLE)			3134GUA26	12/27/2019	12/23/2025	2.000000		2.000000	1849	50,000,000.00	50,000,000.00	438,888.89	500,000.00
112421	FHLMC 2.00 (CALLABLE)			3134GUA26	12/27/2019	12/23/2025	2.000000		2.000000	1849	50,000,000.00	50,000,000.00	438,888.89	500,000.00
112422	FHLMC 2.01 (CALLABLE)			3134GUB25	12/27/2019	12/23/2026	2.010000		2.010000	2214	50,000,000.00	50,000,000.00	441,083.33	502,500.00
112423	FHLMC 2.01 (CALLABLE)			3134GUB25	12/27/2019	12/23/2026	2.010000		2.010000	2214	50,000,000.00	50,000,000.00	441,083.33	502,500.00
112439	FHLMC 2.01 (CALLABLE)			3134GUB58	12/27/2019	12/23/2026	2.010000		2.010000	2214	50,000,000.00	50,000,000.00	441,083.33	502,500.00
112500	FHLMC 2.15 (CALLABLE)			3134GUF88	12/27/2019	12/23/2026	2.150000		2.150000	2214	50,000,000.00	50,000,000.00	471,805.56	537,500.00
112501	FHLMC 2.16 (CALLABLE)			3134GUG95	12/27/2019	12/23/2026	2.160000		2.160000	2214	50,000,000.00	50,000,000.00	474,000.00	540,000.00
112522	FHLMC 2.01 (CALLABLE)			3134GUK41	12/24/2019	12/24/2024	2.010000		2.010000	1485	50,000,000.00	50,000,000.00	438,291.67	502,500.00
112648	FHLMC 2.00 (CALLABLE)			3134GU2K5	01/21/2020	01/21/2025	2.000000		2.000000	1513	50,000,000.00	50,000,000.00	361,111.11	500,000.00
112649	FHLMC 2.00 (CALLABLE)			3134GU2K5	01/21/2020	01/21/2025	2.000000		2.000000	1513	50,000,000.00	50,000,000.00	361,111.11	500,000.00
112650	FHLMC 2.00 (CALLABLE)			3134GU2K5	01/21/2020	01/21/2025	2.000000		2.000000	1513	50,000,000.00	50,000,000.00	361,111.11	500,000.00
112901	FHLMC 1.50			3137EAEP0	02/14/2020	02/12/2025	1.500000		1.516073	1535	25,000,000.00	24,983,819.48	113,541.67	187,500.00
113109	FHLMC 0.95 (CALLABLE)			3134GVGN2	03/12/2020	03/12/2025	.950000		.950000	1563	50,000,000.00	50,000,000.00	104,236.11	237,500.00
113117	FHLMC 1.00 (CALLABLE)			3134GVGM4	03/13/2020	03/17/2026	1.000000		1.000000	1933	50,000,000.00	50,000,000.00	102,777.78	250,000.00
113157	FHLMC 1.00 (CALLABLE)			3134GVGX0	03/18/2020	03/18/2025	1.000000		1.000000	1569	50,000,000.00	50,000,000.00	101,388.89	250,000.00
113530	FHLMC 1.00 (CALLABLE)			3134GVMU9	04/28/2020	04/28/2026	1.000000		1.000000	1975	50,000,000.00	50,000,000.00	45,833.33	250,000.00
113531	FHLMC 0.95 (CALLABLE)			3134GVMV7	04/28/2020	04/28/2025	.950000		.950000	1610	50,000,000.00	50,000,000.00	43,541.67	237,500.00
113544	FHLMC 1.00 (CALLABLE)			3134GVNK0	04/28/2020	10/28/2025	1.000000		1.000000	1793	50,000,000.00	50,000,000.00	45,833.33	250,000.00
113668	FHLMC 1.05 (CALLABLE)			3134GVQR2	05/04/2020	05/04/2027	1.050000		1.050000	2346	50,000,000.00	50,000,000.00	39,375.00	262,500.00
113728	FHLMC 0.75 (CALLABLE)			3134GVRV2	05/27/2020	05/27/2025	.750000		.750000	1639	50,000,000.00	50,000,000.00	4,166.67	187,500.00
113729	FHLMC 0.75 (CALLABLE)			3134GVRW0	05/27/2020	05/27/2025	.750000		.750000	1639	50,000,000.00	50,000,000.00	4,166.67	187,500.00
113740	FHLMC 0.77 (CALLABLE)			3134GVSG4	05/27/2020	05/27/2025	.770000		.770000	1639	50,000,000.00	50,000,000.00	4,277.78	192,500.00
113750	FHLMC 0.77 (CALLABLE)			3134GVSP4	05/27/2020	05/27/2025	.770000		.770000	1639	50,000,000.00	50,000,000.00	4,277.78	192,500.00
113767	FHLMC 1.05 (CALLABLE)			3134GVTY4	05/27/2020	05/27/2027	1.050000		1.050000	2369	50,000,000.00	50,000,000.00	5,833.33	262,500.00
113774	FHLMC 1.07 (CALLABLE)			3134GVUQ9	05/27/2020	05/27/2027	1.070000		1.070000	2369	50,000,000.00	50,000,000.00	5,944.44	267,500.00
113793	FHLMC 0.73 (CALLABLE)			3134GVVJ4	05/27/2020	05/27/2025	.730000		.730000	1639	50,000,000.00	50,000,000.00	4,055.56	182,500.00
113992	FHLMC 1.00 (CALLABLE)			3134GV5S8	06/23/2020	06/23/2027	1.000000		1.000000	2396	25,000,000.00	25,000,000.00	109,722.22	125,000.00
114019	FHLMC 1.00 (CALLABLE)			3134GVX78	06/26/2020	06/28/2027	1.000000		1.000146	2401	25,000,000.00	24,999,765.44	107,638.89	126,388.89
114045	FHLMC 0.71 (CALLABLE)			3134GV2C1	06/26/2020	06/23/2025	.710000		.710000	1666	50,000,000.00	50,000,000.00	152,847.22	174,541.67
114099	FHLMC 0.75 (CALLABLE)			3134GV4Y1	07/10/2020	07/08/2025	.750000		.750000	1681	50,000,000.00	50,000,000.00	148,958.33	187,500.00
114120	FHLMC 0.74 (CALLABLE)			3134GV5S3	07/15/2020	07/15/2025	.740000		.740000	1688	50,000,000.00	50,000,000.00	139,777.78	185,000.00



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LA County

Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
114133	FHLMC 0.75 (CALLABLE)			3134GV4Y1	07/10/2020	07/08/2025	.750000		.750000	1681	50,000,000.00	50,000,000.00	148,958.33	187,500.00
114134	FHLMC 0.75 (CALLABLE)			3134GV4Y1	07/10/2020	07/08/2025	.750000		.750000	1681	17,800,000.00	17,800,000.00	53,029.17	66,750.00
114146	FHLMC 0.77 (CALLABLE)			3134GV6S2	07/15/2020	07/15/2025	.770000		.770000	1688	50,000,000.00	50,000,000.00	145,444.44	192,500.00
114161	FHLMC 0.83 (CALLABLE)			3134GWAJ5	07/22/2020	07/22/2026	.830000		.830000	2060	25,000,000.00	25,000,000.00	74,354.17	103,750.00
114217	FHLMC 1.00 (CALLABLE)			3134GWDA1	07/29/2020	07/29/2027	1.000000		1.000000	2432	50,000,000.00	50,000,000.00	169,444.44	250,000.00
114224	FHLMC 0.83 (CALLABLE)			3134GWDM5	07/29/2020	07/29/2027	.830000		.830000	2432	50,000,000.00	50,000,000.00	140,638.89	207,500.00
114258	FHLMC 0.75 (CALLABLE)			3134GWEW2	07/29/2020	07/29/2025	.750000		.750000	1702	50,000,000.00	50,000,000.00	127,083.33	187,500.00
114286	FHLMC 0.75 (CALLABLE)			3134GWGY6	08/04/2020	08/04/2025	.750000		.750000	1708	25,000,000.00	25,000,000.00	60,937.50	93,750.00
114308	FHLMC 1.10 (CALLABLE)			3134GWJA5	08/12/2020	02/12/2029	1.100000		1.100000	2996	25,000,000.00	25,000,000.00	83,263.89	137,500.00
114371	FHLMC 1.10 (CALLABLE)			3134GWQA7	08/20/2020	08/20/2029	1.100000		1.100000	3185	25,000,000.00	25,000,000.00	77,152.78	137,500.00
114378	FHLMC 1.15 (CALLABLE)			3134GWQS8	08/24/2020	08/24/2029	1.150000		1.150000	3189	25,000,000.00	25,000,000.00	77,465.28	143,750.00
114390	FHLMC 1.07 (CALLABLE)			3134GWQY5	08/25/2020	08/25/2028	1.070000		1.070000	2825	25,000,000.00	25,000,000.00	71,333.33	133,750.00
114391	FHLMC 1.25 (CALLABLE)			3134GWRH1	08/26/2020	08/26/2030	1.250000		1.250000	3556	25,000,000.00	25,000,000.00	82,465.28	156,250.00
114393	FHLMC 1.26 (CALLABLE)			3134GWRG3	09/03/2020	09/03/2030	1.260000		1.260000	3564	25,000,000.00	25,000,000.00	77,000.00	157,500.00
114454	FHLMC 1.20 (CALLABLE)			3134GW2S4	08/28/2020	08/27/2030	1.200000		1.200000	3557	25,000,000.00	25,000,000.00	77,500.00	149,166.67
114465	FHLMC 1.20 (CALLABLE)			3134GW3A2	09/09/2020	09/09/2030	1.200000		1.200000	3570	25,000,000.00	25,000,000.00	68,333.33	150,000.00
114490	FHLMC 1.25 (CALLABLE)			3134GWB96	09/09/2020	09/09/2030	1.250000		1.250000	3570	25,000,000.00	25,000,000.00	71,180.56	156,250.00
114491	FHLMC 1.28 (CALLABLE)			3134GWC79	09/17/2020	09/17/2030	1.280000		1.280000	3578	25,000,000.00	25,000,000.00	65,777.78	160,000.00
114506	FHLMC 1.25 (CALLABLE)			3134GWD45	09/16/2020	09/16/2030	1.250000		1.250000	3577	25,000,000.00	25,000,000.00	65,104.17	156,250.00
114526	FHLMC 1.32 (CALLABLE)			3134GWF68	09/17/2020	09/17/2030	1.320000		1.320000	3578	25,000,000.00	25,000,000.00	67,833.33	165,000.00
114623	FHLMC 1.00 (CALLABLE)			3134GWQ33	09/28/2020	09/28/2028	1.000000		1.000000	2859	50,000,000.00	50,000,000.00	87,500.00	250,000.00
114624	FHLMC 1.33 (CALLABLE)			3134GWQ74	09/28/2020	09/26/2030	1.330000		1.330000	3587	50,000,000.00	50,000,000.00	116,375.00	328,805.56
114640	FHLMC 1.25 (CALLABLE)			3134GWSX5	09/22/2020	09/23/2030	1.250000		1.250000	3584	50,000,000.00	50,000,000.00	119,791.67	314,236.11
114641	FHLMC 1.25 (CALLABLE)			3134GWSX5	09/22/2020	09/23/2030	1.250000		1.250000	3584	50,000,000.00	50,000,000.00	119,791.67	314,236.11
114642	FHLMC 1.00 (CALLABLE)			3134GWSZ0	09/28/2020	09/28/2028	1.000000		1.000000	2859	50,000,000.00	50,000,000.00	87,500.00	250,000.00
114643	FHLMC 1.00 (CALLABLE)			3134GWSZ0	09/28/2020	09/28/2028	1.000000		1.000000	2859	50,000,000.00	50,000,000.00	87,500.00	250,000.00
114660	FHLMC 1.25 (CALLABLE)			3134GWTM8	09/28/2020	09/30/2030	1.250000		1.250000	3591	50,000,000.00	50,000,000.00	109,375.00	315,972.22
114675	FHLMC 1.25 (CALLABLE)			3134GWUA2	09/28/2020	09/30/2030	1.250000		1.250000	3591	50,000,000.00	50,000,000.00	109,375.00	315,972.22
114702	FHLMC 1.24 (CALLABLE)			3134GWUN4	09/28/2020	09/30/2030	1.240000		1.240000	3591	50,000,000.00	50,000,000.00	108,500.00	313,444.44
114744	FHLMC 1.24 (CALLABLE)			3134GWW51	10/09/2020	10/08/2030	1.240000		1.240000	3599	50,000,000.00	50,000,000.00	89,555.56	308,277.78
114792	FHLMC 1.25 (CALLABLE)			3134GWXP6	10/15/2020	10/15/2030	1.250000		1.250000	3606	50,000,000.00	50,000,000.00	79,861.11	312,500.00
114793	FHLMC 1.25 (CALLABLE)			3134GWXQ4	10/22/2020	10/22/2030	1.250000		1.250000	3613	50,000,000.00	50,000,000.00	67,708.33	312,500.00
114819	FHLMC 1.26 (CALLABLE)			3134GWYT7	10/15/2020	10/15/2030	1.260000		1.260000	3606	50,000,000.00	50,000,000.00	80,500.00	315,000.00
114829	FHLMC 1.26 (CALLABLE)			3134GWYY6	10/22/2020	10/22/2030	1.260000		1.263203	3613	50,000,000.00	49,985,164.29	68,250.00	315,000.00
114830	FHLMC 1.26 (CALLABLE)			3134GWYY6	10/22/2020	10/22/2030	1.260000		1.263203	3613	25,000,000.00	24,992,582.15	34,125.00	157,500.00



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Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
114831	FHLMC 1.27 (CALLABLE)			3134GWZ66	10/22/2020	10/22/2030	1.270000		1.270000	3613	50,000,000.00	50,000,000.00	68,791.67	317,500.00
114841	FHLMC 1.27 (CALLABLE)			3134GWZ74	10/21/2020	10/21/2030	1.270000		1.270000	3612	50,000,000.00	50,000,000.00	70,555.56	317,500.00
114842	FHLMC 1.29 (CALLABLE)			3134GWZF6	10/21/2020	10/21/2030	1.290000		1.290000	3612	50,000,000.00	50,000,000.00	71,666.67	322,500.00
114843	FHLMC 1.30 (CALLABLE)			3134GWZH2	10/28/2020	10/28/2030	1.300000		1.300000	3619	50,000,000.00	50,000,000.00	59,583.33	325,000.00
114844	FHLMC 1.30 (CALLABLE)			3134GWZN9	10/28/2020	10/28/2030	1.300000		1.300000	3619	50,000,000.00	50,000,000.00	59,583.33	325,000.00
114854	FHLMC 1.30 (CALLABLE)			3134GWZZ2	10/28/2020	10/28/2030	1.300000		1.300000	3619	50,000,000.00	50,000,000.00	59,583.33	325,000.00
114875	FHLMC 1.30 (CALLABLE)			3134GW3N4	10/28/2020	10/28/2030	1.300000		1.300000	3619	50,000,000.00	50,000,000.00	59,583.33	325,000.00
114876	FHLMC 1.31 (CALLABLE)			3134GW4D5	10/28/2020	10/28/2030	1.310000		1.310000	3619	50,000,000.00	50,000,000.00	60,041.67	327,500.00
114884	FHLMC 1.31 (CALLABLE)			3134GW4K9	10/28/2020	10/28/2030	1.310000		1.310000	3619	50,000,000.00	50,000,000.00	60,041.67	327,500.00
114892	FHLMC 1.30 (CALLABLE)			3134GW4S2	10/28/2020	10/28/2030	1.300000		1.300000	3619	50,000,000.00	50,000,000.00	59,583.33	325,000.00
114970	FHLMC 1.50 (CALLABLE)			3134GW6M3	11/04/2020	11/04/2032	1.500000		1.500000	4357	50,000,000.00	50,000,000.00	56,250.00	375,000.00
114971	FHLMC 1.50 (CALLABLE)			3134GW6R2	11/05/2020	11/05/2032	1.500000		1.500000	4358	50,000,000.00	50,000,000.00	54,166.67	375,000.00
114972	FHLMC 1.31 (CALLABLE)			3134GW6Q4	11/12/2020	11/12/2030	1.310000		1.310000	3634	50,000,000.00	50,000,000.00	34,569.44	327,500.00
114973	FHLMC 1.31 (CALLABLE)			3134GW6Q4	11/12/2020	11/12/2030	1.310000		1.310000	3634	25,000,000.00	25,000,000.00	17,284.72	163,750.00
115000	FHLMC 1.41 (CALLABLE)			3134GW6Y7	11/17/2020	11/17/2031	1.410000		1.410000	4004	50,000,000.00	50,000,000.00	27,416.67	352,500.00
115065	FHLMC 1.50 (CALLABLE)			3134GXAK0	11/09/2020	08/09/2032	1.500000		1.500000	4270	50,000,000.00	50,000,000.00	45,833.33	375,000.00
115087	FHLMC 1.50 (CALLABLE)			3134GXAQ7	11/24/2020	11/23/2032	1.500000		1.500000	4376	50,000,000.00	50,000,000.00	14,583.33	372,916.67
115094	FHLMC 1.36 (CALLABLE)			3134GXAT1	11/24/2020	11/26/2030	1.360000		1.360000	3648	50,000,000.00	50,000,000.00	13,222.22	343,777.78
115223	FHLMC 1.32 (CALLABLE)			3134GXEC4	11/25/2020	11/25/2031	1.320000		1.320000	4012	50,000,000.00	50,000,000.00	11,000.00	330,000.00
115224	FHLMC 1.42 (CALLABLE)			3134GXEB6	11/25/2020	11/23/2032	1.420000		1.420000	4376	50,000,000.00	50,000,000.00	11,833.33	351,055.56
115242	FHLMC 1.32 (CALLABLE)			3134GXEK6	11/25/2020	11/25/2031	1.320000		1.320000	4012	50,000,000.00	50,000,000.00	11,000.00	330,000.00
115243	FHLMC 1.42 (CALLABLE)			3134GXEN0	11/25/2020	11/23/2032	1.420000		1.420000	4376	50,000,000.00	50,000,000.00	11,833.33	351,055.56
115244	FHLMC 1.49 (CALLABLE)			3134GXEQ3	11/25/2020	11/26/2032	1.490000		1.490000	4379	50,000,000.00	50,000,000.00	12,416.67	374,569.44
Inv Type: 1500 FHLMC Fxd-(S) 30/360								11.68%	1.321859	2787	4,167,800,000.00	4,167,761,331.36	11,002,466.67	27,544,916.68
113171	FHLMC 1.05 (CALLABLE)			3134GVGZ5	03/18/2020	03/18/2025	1.050000		1.050000	1569	25,000,000.00	25,000,000.00	53,229.17	65,625.00
114030	FHLMC 0.75 (CALLABLE)			3134GVZ50	06/26/2020	12/26/2025	.750000		.750000	1852	50,000,000.00	50,000,000.00	67,708.33	93,750.00
114100	FHLMC 0.73 (CALLABLE)			3134GV5B0	07/10/2020	07/09/2025	.730000		.730000	1682	50,000,000.00	50,000,000.00	52,722.22	91,250.00
Inv Type: 1510 FHLMC Fxd-(Q) 30/360								0.35%	.802000	1727	125,000,000.00	125,000,000.00	173,659.72	250,625.00
103255	FNMA 1.375			3135G0J20	12/05/2016	02/26/2021	1.375000		1.785456	88	50,000,000.00	49,953,119.17	181,423.61	343,750.00
113832	FNMA 0.75 (CALLABLE)			3136G4VU4	05/27/2020	05/27/2025	.750000		.750000	1639	50,000,000.00	50,000,000.00	4,166.67	187,500.00
114028	FNMA 0.50			3135G04Z3	06/26/2020	06/17/2025	.500000		.507743	1660	25,000,000.00	24,991,326.08	56,250.00	61,805.56
114101	FNMA 0.71 (CALLABLE)			3136G4YQ0	07/10/2020	07/09/2025	.710000		.710000	1682	50,000,000.00	50,000,000.00	140,027.78	177,500.00
114155	FNMA 0.82 (CALLABLE)			3136G4YZ0	07/10/2020	07/09/2026	.820000		.820000	2047	50,000,000.00	50,000,000.00	160,583.33	203,861.11
114160	FNMA 0.95 (CALLABLE)			3136G4YY3	07/15/2020	07/15/2027	.950000		.950000	2418	50,000,000.00	50,000,000.00	179,444.44	237,500.00



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114179	FNMA 0.75 (CALLABLE)			3135G05C3	07/10/2020	06/30/2025	.750000		.750000	1673	21,000,000.00	21,000,000.00	66,062.50	78,750.00
114285	FNMA 0.875 (CALLABLE)			3136G4E33	07/30/2020	07/30/2027	.875000		.875000	2433	25,000,000.00	25,000,000.00	73,524.31	109,375.00
114392	FNMA 1.18 (CALLABLE)			3136G4R88	08/28/2020	08/26/2030	1.180000		1.180000	3556	50,000,000.00	50,000,000.00	152,416.67	291,722.22
114417	FNMA 1.25 (CALLABLE)			3136G4U68	08/27/2020	08/27/2030	1.250000		1.250000	3557	25,000,000.00	25,000,000.00	81,597.22	156,250.00
114503	FNMA 1.18 (CALLABLE)			3136G4R88	08/28/2020	08/26/2030	1.180000		1.180000	3556	25,000,000.00	25,000,000.00	76,208.33	145,861.11
114525	FNMA 1.12 (CALLABLE)			3136G42S1	09/11/2020	09/11/2030	1.120000		1.120000	3572	25,000,000.00	25,000,000.00	62,222.22	140,000.00
114631	FNMA 1.20 (CALLABLE)			3136G43U5	09/28/2020	09/27/2030	1.200000		1.200000	3588	50,000,000.00	50,000,000.00	105,000.00	298,333.33
114632	FNMA 1.25 (CALLABLE)			3136G43V3	09/28/2020	09/27/2030	1.250000		1.250000	3588	50,000,000.00	50,000,000.00	109,375.00	310,763.89
114901	FNMA NOTE 0.875			3135G05Q2	10/20/2020	08/05/2030	.875000		1.012288	3535	50,000,000.00	49,368,999.16	140,972.22	218,750.00
114940	FNMA 1.20 (CALLABLE)			3136G45T6	10/28/2020	10/28/2030	1.200000		1.200000	3619	50,000,000.00	50,000,000.00	55,000.00	300,000.00
114983	FNMA 1.45 (CALLABLE)			3136G47J6	10/28/2020	10/28/2032	1.450000		1.450000	4350	50,000,000.00	50,000,000.00	66,458.33	362,500.00
114984	FNMA 1.365 (CALLABLE)			3136G47K3	10/28/2020	10/28/2031	1.365000		1.365000	3984	50,000,000.00	50,000,000.00	62,562.50	341,250.00
114985	FNMA 1.45 (CALLABLE)			3135GA2C4	11/18/2020	11/18/2032	1.450000		1.450000	4371	50,000,000.00	50,000,000.00	26,180.56	362,500.00
114986	FNMA 1.26 (CALLABLE)			3135GA2D2	10/28/2020	10/28/2030	1.260000		1.260000	3619	50,000,000.00	50,000,000.00	57,750.00	315,000.00
115001	FNMA 1.46 (CALLABLE)			3135GA2E0	11/17/2020	11/17/2032	1.460000		1.460000	4370	50,000,000.00	50,000,000.00	28,388.89	365,000.00
115058	FNMA 1.22 (CALLABLE)			3136G42K8	10/30/2020	08/27/2032	1.220000		1.334578	4288	50,000,000.00	49,379,630.70	159,277.78	305,000.00
115059	FNMA 1.22 (CALLABLE)			3136G42K8	11/02/2020	08/27/2032	1.220000		1.334627	4288	49,250,000.00	48,638,511.50	156,888.62	300,425.00
115066	FNMA 1.27 (CALLABLE)			3135GA2V2	11/18/2020	11/18/2030	1.270000		1.270000	3640	50,000,000.00	50,000,000.00	22,930.56	317,500.00
115109	FNMA 1.24 (CALLABLE)			3135GA3T6	11/24/2020	11/25/2030	1.240000		1.240000	3647	50,000,000.00	50,000,000.00	12,055.56	311,722.22
115126	FNMA 1.50 (CALLABLE)			3135GA4A6	11/16/2020	11/16/2032	1.500000		1.500000	4369	50,000,000.00	50,000,000.00	31,250.00	375,000.00
115127	FNMA 1.32 (CALLABLE)			3135GA4C2	11/18/2020	11/18/2030	1.320000		1.320000	3640	50,000,000.00	50,000,000.00	23,833.33	330,000.00
115128	FNMA 1.50 (CALLABLE)			3135GA4B4	11/24/2020	11/23/2032	1.500000		1.500000	4376	50,000,000.00	50,000,000.00	14,583.33	372,916.67
115254	FNMA NOTE 0.875			3135G05Q2	11/24/2020	08/05/2030	.875000		1.080018	3535	50,000,000.00	49,060,361.20	140,972.22	218,750.00
115257	FNMA NOTE 0.875			3135G05Q2	11/25/2020	08/05/2030	.875000		1.074244	3535	50,000,000.00	49,086,550.85	140,972.23	218,750.00
Inv Type: 2030 FNMA Fxd-(S) 30/360								3.77%	1.199058	3337	1,345,250,000.00	1,341,478,498.66	2,588,378.21	7,758,036.11
113270	FNMA D-N			313589BU6	03/26/2020	02/12/2021	.200000		.200360	74	50,000,000.00	49,979,722.22	0.00	0.00
113271	FNMA D-N			313589BU6	03/26/2020	02/12/2021	.200000		.200360	74	50,000,000.00	49,979,722.22	0.00	0.00
113281	FNMA D-N			313589CM3	03/27/2020	03/01/2021	.100000		.100094	91	50,000,000.00	49,987,500.01	0.00	0.00
113282	FNMA D-N			313589CM3	03/27/2020	03/01/2021	.100000		.100094	91	50,000,000.00	49,987,500.01	0.00	0.00
113283	FNMA D-N			313589CM3	03/27/2020	03/01/2021	.100000		.100094	91	50,000,000.00	49,987,500.01	0.00	0.00
113284	FNMA D-N			313589CM3	03/27/2020	03/01/2021	.100000		.100094	91	50,000,000.00	49,987,500.01	0.00	0.00
113346	FNMA D-N			313589BU6	04/02/2020	02/12/2021	.200000		.200352	74	50,000,000.00	49,979,722.22	0.00	0.00
113347	FNMA D-N			313589BU6	04/02/2020	02/12/2021	.200000		.200352	74	50,000,000.00	49,979,722.22	0.00	0.00
Inv Type: 2050 FNMA DISC-A/360								1.12%	1.50221	83	400,000,000.00	399,868,888.92	0.00	0.00



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113929	FHLMC 1.75 (CALLABLE)			3134GVG44	06/09/2020	12/09/2025	1.500000		1.500000	1835	50,000,000.00	50,000,000.00	170,833.33	187,500.00
113982	FHLMC 3.50 (CALLABLE)			3134GUWM8	12/04/2019	12/04/2024	2.000000		2.000000	1465	50,000,000.00	50,000,000.00	241,666.67	250,000.00
Inv Type: 3060 MULTI CPN-FR-(Q) 30/360								0.28%	1.750000	1650	100,000,000.00	100,000,000.00	412,500.00	437,500.00
110758	FHLMC 2.75 (CALLABLE)			3134GTPB3	05/28/2019	05/28/2024	2.500000		2.500000	1275	50,000,000.00	50,000,000.00	10,416.67	625,000.00
110785	FHLMC 3.00 (CALLABLE)			3134GTPC1	05/28/2019	05/28/2024	2.375000		2.375000	1275	25,000,000.00	25,000,000.00	4,947.92	296,875.00
Inv Type: 3070 MULTI CPN FR-(S) 30/360								0.21%	2.458333	1275	75,000,000.00	75,000,000.00	15,364.59	921,875.00
114376	OLD LINE FUNDING LLC CP			67983TM11	08/11/2020	12/01/2020	.150000		.150070	1	20,993,000.00	20,993,000.00	0.00	0.00
114601	SHEFFIELD RECEIVABLES CO			82124LM41	09/04/2020	12/04/2020	.170000		.170073	4	44,000,000.00	43,999,376.67	0.00	0.00
114633	MONT BLANC CAPITAL CORP			6117P4ME7	09/11/2020	12/14/2020	.180000		.180085	14	50,000,000.00	49,996,750.00	0.00	0.00
114650	SHEFFIELD RECEIVABLES CO			82124LM17	09/15/2020	12/01/2020	.140000		.140042	1	50,000,000.00	50,000,000.00	0.00	0.00
114661	CANCARA ASSET SEC LLC CP			13738JMG2	09/16/2020	12/16/2020	.180000		.180082	16	50,000,000.00	49,996,250.00	0.00	0.00
114662	CANCARA ASSET SEC LLC CP			13738JMG2	09/16/2020	12/16/2020	.180000		.180082	16	8,750,000.00	8,749,343.75	0.00	0.00
114676	CANCARA ASSET SEC LLC CP			13738JMJ6	09/17/2020	12/18/2020	.170000		.170074	18	45,000,000.00	44,996,387.50	0.00	0.00
114679	CANCARA ASSET SEC LLC CP			13738JMH0	09/17/2020	12/17/2020	.180000		.180082	17	40,000,000.00	39,996,800.00	0.00	0.00
114691	CANCARA ASSET SEC LLC CP			13738JMJ6	09/18/2020	12/18/2020	.170000		.170073	18	50,000,000.00	49,995,986.11	0.00	0.00
114692	CANCARA ASSET SEC LLC CP			13738JMJ6	09/18/2020	12/18/2020	.170000		.170073	18	50,000,000.00	49,995,986.11	0.00	0.00
114693	CANCARA ASSET SEC LLC CP			13738JMJ6	09/18/2020	12/18/2020	.170000		.170072	18	2,000,000.00	1,999,839.45	0.00	0.00
114697	CANADIAN IMP BK OF COMME			13608AMJ2	09/18/2020	12/18/2020	.140000		.140050	18	50,000,000.00	49,996,694.45	0.00	0.00
114700	CANCARA ASSET SEC LLC CP			13738JMM9	09/21/2020	12/21/2020	.170000		.170073	21	50,000,000.00	49,995,277.78	0.00	0.00
114701	CANCARA ASSET SEC LLC CP			13738JMM9	09/21/2020	12/21/2020	.170000		.170073	21	22,500,000.00	22,497,875.00	0.00	0.00
114704	CANCARA ASSET SEC LLC CP			13738JNB2	09/21/2020	01/11/2021	.190000		.190112	42	43,000,000.00	42,990,695.28	0.00	0.00
114705	TOYOTA MOTOR CREDIT CORP			89233GMJ2	09/21/2020	12/18/2020	.140000		.140048	18	50,000,000.00	49,996,694.44	0.00	0.00
114706	TOYOTA MOTOR CREDIT CORP			89233GMJ2	09/21/2020	12/18/2020	.140000		.140048	18	50,000,000.00	49,996,694.44	0.00	0.00
114708	CREDIT AGRICOLE CIB NY B			22533TM11	09/21/2020	12/01/2020	.090000		.090016	1	50,000,000.00	50,000,000.00	0.00	0.00
114709	CREDIT AGRICOLE CIB NY B			22533TM11	09/21/2020	12/01/2020	.090000		.090016	1	25,000,000.00	25,000,000.00	0.00	0.00
114726	CANADIAN IMP BK OF COMME			13608AMM5	09/22/2020	12/21/2020	.140000		.140049	21	50,000,000.00	49,996,111.11	0.00	0.00
114728	TOYOTA MOTOR CREDIT CORP			89233GMM5	09/23/2020	12/21/2020	.150000		.150056	21	50,000,000.00	49,995,833.33	0.00	0.00
114729	TOYOTA MOTOR CREDIT CORP			89233GMM5	09/23/2020	12/21/2020	.150000		.150056	21	50,000,000.00	49,995,833.33	0.00	0.00
114731	THUNDER BAY FUNDING LLC			88602TMG5	09/24/2020	12/16/2020	.140000		.140045	16	50,000,000.00	49,997,083.33	0.00	0.00
114739	MONT BLANC CAPITAL CORP			6117P4ND8	09/24/2020	01/13/2021	.200000		.200123	44	34,156,000.00	34,147,840.51	0.00	0.00
114748	CAFCO LLC CP			1247P2QB3	09/24/2020	03/11/2021	.190000		.190169	101	50,000,000.00	49,973,611.12	0.00	0.00
114751	TOYOTA MOTOR CREDIT CORP			89233GMG8	09/24/2020	12/16/2020	.150000		.150052	16	50,000,000.00	49,996,875.00	0.00	0.00
114752	TORONTO DOMINION BANK CP			89119AM21	09/24/2020	12/02/2020	.125000		.125030	2	50,000,000.00	49,999,826.39	0.00	0.00
114753	CIESCO LLC CP			17177LQB3	09/24/2020	03/11/2021	.190000		.190169	101	43,000,000.00	42,977,305.55	0.00	0.00



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114766	OLD LINE FUNDING LLC CP			67983TNS1	09/25/2020	01/26/2021	.160000		.160088	57	40,000,000.00	39,990,044.44	0.00	0.00
114785	CANCARA ASSET SEC LLC CP			13738JNV8	09/29/2020	01/29/2021	.180000		.180110	60	25,500,000.00	25,492,477.50	0.00	0.00
114786	MONT BLANC CAPITAL CORP			6117P4NL0	09/29/2020	01/20/2021	.180000		.180102	51	40,848,000.00	40,837,788.00	0.00	0.00
114788	ATLANTIC ASSET SEC LLC C			04821TM77	09/29/2020	12/07/2020	.150000		.150043	7	50,000,000.00	49,998,750.00	0.00	0.00
114791	LA FAYETTE ASSET SEC LLC			50286LM75	09/30/2020	12/07/2020	.160000		.160048	7	50,000,000.00	49,998,666.67	0.00	0.00
114794	LA FAYETTE ASSET SEC LLC			50286LM42	09/30/2020	12/04/2020	.160000		.160046	4	50,000,000.00	49,999,333.33	0.00	0.00
114795	CANADIAN IMP BK OF COMME			13608AM11	09/30/2020	12/01/2020	.110000		.110021	1	50,000,000.00	50,000,000.00	0.00	0.00
114796	TORONTO DOMINION BANK CP			89119AM13	09/30/2020	12/01/2020	.130000		.130029	1	50,000,000.00	50,000,000.00	0.00	0.00
114799	ATLANTIC ASSET SEC LLC C			04821TM10	10/02/2020	12/01/2020	.130000		.130028	1	50,000,000.00	50,000,000.00	0.00	0.00
114800	OLD LINE FUNDING LLC CP			67983TM11	10/02/2020	12/01/2020	.110000		.110020	1	50,000,000.00	50,000,000.00	0.00	0.00
114801	JUPITER SEC COMPANY LLC			4820P2M28	10/01/2020	12/02/2020	.130000		.130029	2	25,000,000.00	24,999,909.72	0.00	0.00
114802	OLD LINE FUNDING LLC CP			67983TM29	10/01/2020	12/02/2020	.110000		.110021	2	50,000,000.00	49,999,847.22	0.00	0.00
114803	CANCARA ASSET SEC LLC CP			13738JND8	10/01/2020	01/13/2021	.180000		.180094	44	39,000,000.00	38,991,615.00	0.00	0.00
114804	MONT BLANC CAPITAL CORP			6117P4N89	10/01/2020	01/08/2021	.170000		.170080	39	19,901,000.00	19,897,428.88	0.00	0.00
114810	CRC FUNDING LLC CP			12619TN83	10/02/2020	01/08/2021	.150000		.150061	39	50,000,000.00	49,992,083.33	0.00	0.00
114812	CRC FUNDING LLC CP			12619TNC4	10/02/2020	01/12/2021	.160000		.160073	43	50,000,000.00	49,990,666.67	0.00	0.00
114813	CAFCO LLC CP			1247P2N83	10/02/2020	01/08/2021	.150000		.150061	39	50,000,000.00	49,992,083.33	0.00	0.00
114814	NATIXIS NY BRANCH CP			63873JM23	10/02/2020	12/02/2020	.110000		.110020	2	50,000,000.00	49,999,847.22	0.00	0.00
114820	AUTOBAHN FUNDING CO LLC			0527M0M46	10/05/2020	12/04/2020	.120000		.120024	4	35,000,000.00	34,999,650.00	0.00	0.00
114821	SHEFFIELD RECEIVABLES CO			82124LM41	10/05/2020	12/04/2020	.160000		.160043	4	50,000,000.00	49,999,333.33	0.00	0.00
114822	MONT BLANC CAPITAL CORP			6117P4P12	10/05/2020	02/01/2021	.200000		.200132	63	50,000,000.00	49,982,777.77	0.00	0.00
114823	CHARIOT FUNDING LLC CP			15963TM71	10/05/2020	12/07/2020	.130000		.130030	7	25,000,000.00	24,999,458.33	0.00	0.00
114824	SHEFFIELD RECEIVABLES CO			82124LM74	10/05/2020	12/07/2020	.150000		.150039	7	50,000,000.00	49,998,750.00	0.00	0.00
114825	TORONTO DOMINION BANK CP			89119AM39	10/05/2020	12/03/2020	.140000		.140032	3	50,000,000.00	49,999,611.11	0.00	0.00
114827	CRC FUNDING LLC CP			12619TNC4	10/06/2020	01/12/2021	.160000		.160070	43	50,000,000.00	49,990,666.67	0.00	0.00
114828	LA FAYETTE ASSET SEC LLC			50286LN58	10/06/2020	01/05/2021	.160000		.160065	36	50,000,000.00	49,992,222.22	0.00	0.00
114832	OLD LINE FUNDING LLC CP			67983TM78	10/06/2020	12/07/2020	.120000		.120025	7	50,000,000.00	49,999,000.00	0.00	0.00
114833	TOYOTA MOTOR CREDIT CORP			89233GN44	10/06/2020	01/04/2021	.160000		.160064	35	50,000,000.00	49,992,444.45	0.00	0.00
114834	JUPITER SEC COMPANY LLC			4820P2M77	10/06/2020	12/07/2020	.135000		.135031	7	50,000,000.00	49,998,875.00	0.00	0.00
114835	JUPITER SEC COMPANY LLC			4820P2M77	10/06/2020	12/07/2020	.135000		.135031	7	19,800,000.00	19,799,554.50	0.00	0.00
114836	CAFCO LLC CP			1247P2NE0	10/06/2020	01/14/2021	.150000		.150063	45	50,000,000.00	49,990,833.34	0.00	0.00
114837	SHEFFIELD RECEIVABLES CO			82124LM82	10/06/2020	12/08/2020	.130000		.130030	8	40,379,000.00	40,377,979.31	0.00	0.00
114840	MONT BLANC CAPITAL CORP			6117P4P53	10/07/2020	02/05/2021	.200000		.200135	67	43,184,000.00	43,168,165.87	0.00	0.00
114845	OLD LINE FUNDING LLC CP			67983TM94	10/07/2020	12/09/2020	.110000		.110021	9	47,000,000.00	46,998,851.11	0.00	0.00
114846	CHARIOT FUNDING LLC CP			15963TM89	10/07/2020	12/08/2020	.140000		.140034	8	50,000,000.00	49,998,638.89	0.00	0.00



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114847	TORONTO DOMINION BANK CP			89119AMA3	10/07/2020	12/10/2020	.140000		.140035	10	50,000,000.00	49,998,250.00	0.00	0.00
114853	OLD LINE FUNDING LLC CP			67983TN77	10/08/2020	01/07/2021	.150000		.150057	38	50,000,000.00	49,992,291.67	0.00	0.00
114861	CAFCO LLC CP			1247P2N59	10/08/2020	01/05/2021	.140000		.140049	36	50,000,000.00	49,993,194.44	0.00	0.00
114862	CHARIOT FUNDING LLC CP			15963TM97	10/08/2020	12/09/2020	.130000		.130029	9	50,000,000.00	49,998,555.56	0.00	0.00
114863	CAFCO LLC CP			1247P2N59	10/08/2020	01/05/2021	.120000		.120036	36	50,000,000.00	49,994,166.67	0.00	0.00
114864	JUPITER SEC COMPANY LLC			4820P2M85	10/08/2020	12/08/2020	.140000		.140033	8	40,000,000.00	39,998,911.11	0.00	0.00
114865	OLD LINE FUNDING LLC CP			67983TMH6	10/08/2020	12/17/2020	.120000		.120028	17	25,000,000.00	24,998,666.67	0.00	0.00
114874	CAFCO LLC CP			1247P2N42	10/09/2020	01/04/2021	.160000		.160062	35	50,000,000.00	49,992,444.45	0.00	0.00
114877	MONT BLANC CAPITAL CORP			6117P4PA2	10/09/2020	02/10/2021	.190000		.190124	72	25,000,000.00	24,990,631.94	0.00	0.00
114878	JUPITER SEC COMPANY LLC			4820P2M93	10/09/2020	12/09/2020	.130000		.130029	9	50,000,000.00	49,998,555.56	0.00	0.00
114879	SHEFFIELD RECEIVABLES CO			82124LMA7	10/09/2020	12/10/2020	.140000		.140034	10	50,000,000.00	49,998,250.00	0.00	0.00
114882	OLD LINE FUNDING LLC CP			67983TMF0	10/13/2020	12/15/2020	.120000		.120025	15	50,000,000.00	49,997,666.67	0.00	0.00
114883	CIESCO LLC CP			17177LN42	10/13/2020	01/04/2021	.140000		.140045	35	50,000,000.00	49,993,388.89	0.00	0.00
114885	CRC FUNDING LLC CP			12619TNL4	10/13/2020	01/20/2021	.165000		.165075	51	50,000,000.00	49,988,541.67	0.00	0.00
114886	CHARIOT FUNDING LLC CP			15963TMB2	10/13/2020	12/11/2020	.140000		.140032	11	50,000,000.00	49,998,055.56	0.00	0.00
114887	CHARIOT FUNDING LLC CP			15963TMB2	10/13/2020	12/11/2020	.140000		.140032	11	20,000,000.00	19,999,222.22	0.00	0.00
114888	MONT BLANC CAPITAL CORP			6117P4PA2	10/13/2020	02/10/2021	.190000		.190120	72	40,965,000.00	40,949,649.50	0.00	0.00
114889	OLD LINE FUNDING LLC CP			67983TME3	10/13/2020	12/14/2020	.120000		.120025	14	37,000,000.00	36,998,396.66	0.00	0.00
114891	THUNDER BAY FUNDING LLC			88602TMF7	10/15/2020	12/15/2020	.120000		.120024	15	50,000,000.00	49,997,666.66	0.00	0.00
114894	AUTOBAHN FUNDING CO LLC			0527M0ME4	10/14/2020	12/14/2020	.130000		.130029	14	25,000,000.00	24,998,826.39	0.00	0.00
114895	CAFCO LLC CP			1247P2NC4	10/14/2020	01/12/2021	.160000		.160064	43	50,000,000.00	49,990,666.67	0.00	0.00
114896	LA FAYETTE ASSET SEC LLC			50286LPC1	10/14/2020	02/12/2021	.180000		.180109	74	25,000,000.00	24,990,875.00	0.00	0.00
114897	TORONTO DOMINION BANK CP			89119AMB1	10/14/2020	12/11/2020	.125000		.125025	11	50,000,000.00	49,998,263.89	0.00	0.00
114900	CRC FUNDING LLC CP			12619TNM2	10/15/2020	01/21/2021	.160000		.160070	52	50,000,000.00	49,988,666.67	0.00	0.00
114902	THUNDER BAY FUNDING LLC			88602TMF7	10/15/2020	12/15/2020	.130000		.130029	15	30,000,000.00	29,998,483.34	0.00	0.00
114903	AUTOBAHN FUNDING CO LLC			0527M0ME4	10/15/2020	12/14/2020	.140000		.140033	14	50,000,000.00	49,997,472.22	0.00	0.00
114904	AUTOBAHN FUNDING CO LLC			0527M0ME4	10/15/2020	12/14/2020	.140000		.140033	14	5,000,000.00	4,999,747.22	0.00	0.00
114905	CHARIOT FUNDING LLC CP			15963TMF3	10/15/2020	12/15/2020	.140000		.140033	15	50,000,000.00	49,997,277.78	0.00	0.00
114912	AUTOBAHN FUNDING CO LLC			0527M0MF1	10/15/2020	12/15/2020	.150000		.150038	15	35,000,000.00	34,997,958.34	0.00	0.00
114917	JUPITER SEC COMPANY LLC			4820P2MF9	10/16/2020	12/15/2020	.130000		.130028	15	50,000,000.00	49,997,472.22	0.00	0.00
114930	CAFCO LLC CP			1247P2NM2	10/19/2020	01/21/2021	.150000		.150059	52	50,000,000.00	49,989,375.00	0.00	0.00
114934	CRC FUNDING LLC CP			12619TNL4	10/19/2020	01/20/2021	.160000		.160066	51	50,000,000.00	49,988,888.89	0.00	0.00
114936	CANADIAN IMP BK OF COMME			13608AMG8	10/19/2020	12/16/2020	.120000		.120023	16	50,000,000.00	49,997,500.00	0.00	0.00
114937	SHEFFIELD RECEIVABLES CO			82124LMB5	10/19/2020	12/11/2020	.140000		.140029	11	39,300,000.00	39,298,471.67	0.00	0.00
114938	CAFCO LLC CP			1247P2NM2	10/19/2020	01/21/2021	.160000		.160067	52	19,361,000.00	19,356,611.51	0.00	0.00



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114955	CHARIOT FUNDING LLC CP			15963TMH9	10/21/2020	12/17/2020	.130000		.130027	17	50,000,000.00	49,997,111.11	0.00	0.00
114956	CANADIAN IMP BK OF COMME			13608AM37	10/21/2020	12/03/2020	.110000		.110014	3	50,000,000.00	49,999,694.44	0.00	0.00
114957	CAFCO LLC CP			1247P2NM2	10/21/2020	01/21/2021	.150000		.150058	52	13,332,000.00	13,329,166.95	0.00	0.00
114962	CRC FUNDING LLC CP			12619TNN0	10/22/2020	01/22/2021	.170000		.170074	53	50,000,000.00	49,987,722.22	0.00	0.00
114963	CIESCO LLC CP			17177LNM2	10/22/2020	01/21/2021	.150000		.150057	52	50,000,000.00	49,989,375.00	0.00	0.00
114964	CIESCO LLC CP			17177LNM2	10/22/2020	01/21/2021	.150000		.150057	52	5,000,000.00	4,998,937.50	0.00	0.00
114965	CREDIT AGRICOLE CIB NY B			22533TMX1	10/22/2020	12/31/2020	.110000		.110023	31	50,000,000.00	49,995,416.67	0.00	0.00
114966	CAFCO LLC CP			1247P2NS9	10/22/2020	01/26/2021	.160000		.160068	57	35,351,000.00	35,342,201.53	0.00	0.00
114976	CREDIT AGRICOLE CIB NY B			22533TMQ6	10/23/2020	12/24/2020	.120000		.120025	24	50,000,000.00	49,996,166.67	0.00	0.00
114977	CHARIOT FUNDING LLC CP			15963TMH9	10/23/2020	12/17/2020	.130000		.130026	17	24,500,000.00	24,498,584.45	0.00	0.00
114978	NATIXIS NY BRANCH CP			63873JMX5	10/23/2020	12/31/2020	.140000		.140038	31	50,000,000.00	49,994,166.67	0.00	0.00
114979	CREDIT AGRICOLE CIB NY B			22533TMF0	10/23/2020	12/15/2020	.130000		.130025	15	50,000,000.00	49,997,472.22	0.00	0.00
114980	CAFCO LLC CP			1247P2NR1	10/23/2020	01/25/2021	.150000		.150059	56	36,000,000.00	35,991,750.00	0.00	0.00
114982	OLD LINE FUNDING LLC CP			67983TMU7	10/26/2020	12/28/2020	.130000		.130030	28	50,000,000.00	49,995,125.00	0.00	0.00
114989	CRC FUNDING LLC CP			12619TNS9	10/26/2020	01/26/2021	.160000		.160065	57	50,000,000.00	49,987,555.56	0.00	0.00
114991	LA FAYETTE ASSET SEC LLC			50286LM34	10/26/2020	12/03/2020	.140000		.140021	3	30,852,000.00	30,851,760.04	0.00	0.00
114994	OLD LINE FUNDING LLC CP			67983TNE2	10/26/2020	01/14/2021	.150000		.150050	45	50,000,000.00	49,990,833.33	0.00	0.00
114995	CREDIT AGRICOLE CIB NY B			22533TMG8	10/26/2020	12/16/2020	.115000		.115019	16	50,000,000.00	49,997,604.17	0.00	0.00
114996	LA FAYETTE ASSET SEC LLC			50286LPN7	10/26/2020	02/22/2021	.210000		.210146	84	32,214,000.00	32,198,403.06	0.00	0.00
114998	ATLANTIC ASSET SEC LLC C			04821TM44	10/27/2020	12/04/2020	.130000		.130018	4	50,000,000.00	49,999,458.33	0.00	0.00
115009	OLD LINE FUNDING LLC CP			67983TND4	10/27/2020	01/13/2021	.150000		.150049	44	50,000,000.00	49,991,041.67	0.00	0.00
115010	LA FAYETTE ASSET SEC LLC			50286LM42	10/27/2020	12/04/2020	.130000		.130018	4	30,000,000.00	29,999,675.00	0.00	0.00
115012	CREDIT AGRICOLE CIB NY B			22533TMU7	10/27/2020	12/28/2020	.120000		.120025	28	50,000,000.00	49,995,500.00	0.00	0.00
115032	TOYOTA MOTOR CREDIT CORP			89233GNL6	10/28/2020	01/20/2021	.130000		.130039	51	50,000,000.00	49,990,972.22	0.00	0.00
115033	TOYOTA MOTOR CREDIT CORP			89233GNL6	10/28/2020	01/20/2021	.130000		.130039	51	50,000,000.00	49,990,972.22	0.00	0.00
115034	NATIXIS NY BRANCH CP			63873JN48	10/28/2020	01/04/2021	.140000		.140037	35	50,000,000.00	49,993,388.89	0.00	0.00
115035	NATIXIS NY BRANCH CP			63873JN48	10/28/2020	01/04/2021	.140000		.140037	35	50,000,000.00	49,993,388.89	0.00	0.00
115036	LA FAYETTE ASSET SEC LLC			50286LME0	10/28/2020	12/14/2020	.150000		.150029	14	21,370,000.00	21,368,842.46	0.00	0.00
115037	ATLANTIC ASSET SEC LLC C			04821TM10	10/28/2020	12/01/2020	.130000		.130016	1	17,988,000.00	17,988,000.00	0.00	0.00
115046	LA FAYETTE ASSET SEC LLC			50286LMF7	10/29/2020	12/15/2020	.140000		.140026	15	41,971,000.00	41,968,714.91	0.00	0.00
115054	JUPITER SEC COMPANY LLC			4820P2M36	10/29/2020	12/03/2020	.120000		.120014	3	50,000,000.00	49,999,666.67	0.00	0.00
115055	ATLANTIC ASSET SEC LLC C			04821TM44	10/29/2020	12/04/2020	.130000		.130017	4	50,000,000.00	49,999,458.33	0.00	0.00
115060	THUNDER BAY FUNDING LLC			88602TM34	11/02/2020	12/03/2020	.110000		.110010	3	50,000,000.00	49,999,694.44	0.00	0.00
115061	SHEFFIELD RECEIVABLES CO			82124LMJ8	10/30/2020	12/18/2020	.150000		.150031	18	50,000,000.00	49,996,458.34	0.00	0.00
115062	CREDIT AGRICOLE CIB NY B			22533TMJ2	10/30/2020	12/18/2020	.120000		.120020	18	50,000,000.00	49,997,166.66	0.00	0.00



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115063	OLD LINE FUNDING LLC CP			67983TNE2	10/30/2020	01/14/2021	.140000		.140041	45	50,000,000.00	49,991,444.44	0.00	0.00
115071	OLD LINE FUNDING LLC CP			67983TNL6	11/02/2020	01/20/2021	.150000		.150049	51	25,000,000.00	24,994,791.66	0.00	0.00
115072	AUTOBAHN FUNDING CO LLC			0527M0MB0	11/02/2020	12/11/2020	.120000		.120016	11	40,000,000.00	39,998,666.67	0.00	0.00
115073	CRC FUNDING LLC CP			12619TP57	11/02/2020	02/05/2021	.160000		.160068	67	50,000,000.00	49,985,333.33	0.00	0.00
115074	CRC FUNDING LLC CP			12619TP81	11/02/2020	02/08/2021	.170000		.170079	70	50,000,000.00	49,983,708.33	0.00	0.00
115075	PFIZER INC CP			71708EM36	11/02/2020	12/03/2020	.120000		.120013	3	33,359,000.00	33,358,777.61	0.00	0.00
115081	AUTOBAHN FUNDING CO LLC			0527M0M46	11/03/2020	12/04/2020	.130000		.130015	4	33,000,000.00	32,999,642.50	0.00	0.00
115084	CANADIAN IMP BK OF COMME			13608AM45	11/03/2020	12/04/2020	.110000		.110010	4	36,811,000.00	36,810,662.57	0.00	0.00
115088	CIESCO LLC CP			17177LP57	11/04/2020	02/05/2021	.160000		.160066	67	30,000,000.00	29,991,200.00	0.00	0.00
115089	AUTOBAHN FUNDING CO LLC			0527M0ME4	11/04/2020	12/14/2020	.130000		.130019	14	50,000,000.00	49,997,652.78	0.00	0.00
115090	MONT BLANC CAPITAL CORP			6117P4Q11	11/04/2020	03/01/2021	.200000		.200130	91	28,192,000.00	28,177,904.00	0.00	0.00
115095	MONT BLANC CAPITAL CORP			6117P4N71	11/05/2020	01/07/2021	.180000		.180057	38	50,000,000.00	49,990,750.00	0.00	0.00
115096	LA FAYETTE ASSET SEC LLC			50286LMJ9	11/05/2020	12/18/2020	.130000		.130020	18	50,000,000.00	49,996,930.56	0.00	0.00
115097	NATIXIS NY BRANCH CP			63873JN63	11/05/2020	01/06/2021	.140000		.140034	37	50,000,000.00	49,993,000.00	0.00	0.00
115098	NATIXIS NY BRANCH CP			63873JN63	11/05/2020	01/06/2021	.140000		.140034	37	50,000,000.00	49,993,000.00	0.00	0.00
115102	OLD LINE FUNDING LLC CP			67983TNK8	11/06/2020	01/19/2021	.140000		.140040	50	50,000,000.00	49,990,472.22	0.00	0.00
115103	LA FAYETTE ASSET SEC LLC			50286LMG5	11/06/2020	12/16/2020	.120000		.120016	16	26,001,000.00	25,999,699.95	0.00	0.00
115104	AUTOBAHN FUNDING CO LLC			0527M0MJ3	11/06/2020	12/18/2020	.130000		.130020	18	50,000,000.00	49,996,930.56	0.00	0.00
115105	AUTOBAHN FUNDING CO LLC			0527M0MJ3	11/06/2020	12/18/2020	.130000		.130019	18	5,000,000.00	4,999,693.06	0.00	0.00
115108	LA FAYETTE ASSET SEC LLC			50286LMG5	11/09/2020	12/16/2020	.120000		.120015	16	24,000,000.00	23,998,800.00	0.00	0.00
115110	JUPITER SEC COMPANY LLC			4820P2N84	11/09/2020	01/08/2021	.150000		.150038	39	50,000,000.00	49,992,083.33	0.00	0.00
115111	THUNDER BAY FUNDING LLC			88602TN58	11/09/2020	01/05/2021	.130000		.130027	36	40,012,000.00	40,006,942.93	0.00	0.00
115112	AUTOBAHN FUNDING CO LLC			0527M0MJ3	11/09/2020	12/18/2020	.120000		.120016	18	50,000,000.00	49,997,166.67	0.00	0.00
115113	AUTOBAHN FUNDING CO LLC			0527M0MJ3	11/09/2020	12/18/2020	.120000		.120016	18	5,000,000.00	4,999,716.67	0.00	0.00
115114	SHEFFIELD RECEIVABLES CO			82124LMX7	11/09/2020	12/31/2020	.140000		.140028	31	50,000,000.00	49,994,166.67	0.00	0.00
115118	TOYOTA MOTOR CREDIT CORP			89233GP59	11/10/2020	02/05/2021	.120000		.120035	67	50,000,000.00	49,989,000.00	0.00	0.00
115119	TOYOTA MOTOR CREDIT CORP			89233GP59	11/10/2020	02/05/2021	.120000		.120035	67	50,000,000.00	49,989,000.00	0.00	0.00
115120	CHARIOT FUNDING LLC CP			15963TN88	11/10/2020	01/08/2021	.160000		.160042	39	50,000,000.00	49,991,555.56	0.00	0.00
115121	CHARIOT FUNDING LLC CP			15963TN88	11/10/2020	01/08/2021	.160000		.160042	39	50,000,000.00	49,991,555.56	0.00	0.00
115137	CAFECO LLC CP			1247P2PB4	11/10/2020	02/11/2021	.170000		.170075	73	50,000,000.00	49,983,000.00	0.00	0.00
115138	CIESCO LLC CP			17177LPC2	11/10/2020	02/12/2021	.170000		.170075	74	50,000,000.00	49,982,763.89	0.00	0.00
115139	CIESCO LLC CP			17177LPC2	11/10/2020	02/12/2021	.170000		.170076	74	30,000,000.00	29,989,658.33	0.00	0.00
115140	JUPITER SEC COMPANY LLC			4820P2NB7	11/10/2020	01/11/2021	.160000		.160044	42	50,000,000.00	49,990,888.89	0.00	0.00
115141	AUTOBAHN FUNDING CO LLC			0527M0ME4	11/10/2020	12/14/2020	.130000		.130016	14	50,000,000.00	49,997,652.78	0.00	0.00
115142	CAFECO LLC CP			1247P2PA6	11/10/2020	02/10/2021	.170000		.170074	72	50,000,000.00	49,983,236.11	0.00	0.00



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115143	CAFCO LLC CP			1247P2PA6	11/10/2020	02/10/2021	.170000		.170074	72	2,392,000.00	2,391,198.02	0.00	0.00
115154	AUTOBAHN FUNDING CO LLC			0527M0MP9	11/12/2020	12/23/2020	.130000		.130019	23	50,000,000.00	49,996,027.78	0.00	0.00
115155	AUTOBAHN FUNDING CO LLC			0527M0MP9	11/12/2020	12/23/2020	.130000		.130019	23	20,000,000.00	19,998,411.11	0.00	0.00
115156	NATIXIS NY BRANCH CP			63873JND8	11/12/2020	01/13/2021	.140000		.140034	44	50,000,000.00	49,991,638.89	0.00	0.00
115157	OLD LINE FUNDING LLC CP			67983TNL6	11/12/2020	01/20/2021	.140000		.140038	51	48,800,000.00	48,790,511.11	0.00	0.00
115159	THUNDER BAY FUNDING LLC			88602TNB5	11/13/2020	01/11/2021	.130000		.130028	42	50,000,000.00	49,992,597.22	0.00	0.00
115160	THUNDER BAY FUNDING LLC			88602TNB5	11/13/2020	01/11/2021	.130000		.130028	42	12,000,000.00	11,998,223.33	0.00	0.00
115161	JUPITER SEC COMPANY LLC			4820P2N68	11/13/2020	01/06/2021	.190000		.190054	37	50,000,000.00	49,990,500.00	0.00	0.00
115162	CHARIOT FUNDING LLC CP			15963TNC9	11/13/2020	01/12/2021	.180000		.180054	43	50,000,000.00	49,989,500.00	0.00	0.00
115163	MONT BLANC CAPITAL CORP			6117P4PH7	11/13/2020	02/17/2021	.200000		.200107	79	41,080,000.00	41,062,198.67	0.00	0.00
115164	THUNDER BAY FUNDING LLC			88602TND1	11/13/2020	01/13/2021	.130000		.130029	44	50,000,000.00	49,992,236.11	0.00	0.00
115165	AUTOBAHN FUNDING CO LLC			0527M0ND5	11/13/2020	01/13/2021	.140000		.140033	44	25,000,000.00	24,995,819.44	0.00	0.00
115166	NATIXIS NY BRANCH CP			63873JN71	11/13/2020	01/07/2021	.120000		.120022	38	50,000,000.00	49,993,833.33	0.00	0.00
115167	NATIXIS NY BRANCH CP			63873JN71	11/13/2020	01/07/2021	.120000		.120022	38	50,000,000.00	49,993,833.33	0.00	0.00
115168	CIESCO LLC CP			17177LPB4	11/13/2020	02/11/2021	.170000		.170072	73	19,874,000.00	19,867,242.84	0.00	0.00
115177	SHEFFIELD RECEIVABLES CO			82124LMX7	11/16/2020	12/31/2020	.150000		.150028	31	50,000,000.00	49,993,750.00	0.00	0.00
115178	REGENCY MARKETS NO. 1 LL			7588R0MG9	11/16/2020	12/16/2020	.150000		.150019	16	50,000,000.00	49,996,875.00	0.00	0.00
115179	CHARIOT FUNDING LLC CP			15963TND7	11/16/2020	01/13/2021	.180000		.180052	44	47,050,000.00	47,039,884.25	0.00	0.00
115180	ATLANTIC ASSET SEC LLC C			04821TNB7	11/16/2020	01/11/2021	.160000		.160040	42	25,000,000.00	24,995,444.45	0.00	0.00
115181	CHARIOT FUNDING LLC CP			15963TMJ5	11/16/2020	12/18/2020	.170000		.170026	18	50,000,000.00	49,995,986.11	0.00	0.00
115182	CIESCO LLC CP			17177LPB4	11/16/2020	02/11/2021	.160000		.160062	73	50,000,000.00	49,984,000.00	0.00	0.00
115183	OLD LINE FUNDING LLC CP			67983TP34	11/16/2020	02/03/2021	.170000		.170063	65	48,000,000.00	47,985,493.33	0.00	0.00
115186	MONT BLANC CAPITAL CORP			6117P4ND8	11/17/2020	01/13/2021	.200000		.200063	44	41,439,000.00	41,429,100.68	0.00	0.00
115188	MONT BLANC CAPITAL CORP			6117P4PA2	11/17/2020	02/10/2021	.200000		.200094	72	41,591,000.00	41,574,594.66	0.00	0.00
115189	TOYOTA MOTOR CREDIT CORP			89233GNN2	11/17/2020	01/22/2021	.120000		.120026	53	50,000,000.00	49,991,333.33	0.00	0.00
115190	NATIXIS NY BRANCH CP			63873JNL0	11/17/2020	01/20/2021	.140000		.140035	51	50,000,000.00	49,990,277.78	0.00	0.00
115191	TORONTO DOMINION BANK CP			89119AN46	11/17/2020	01/04/2021	.130000		.130023	35	50,000,000.00	49,993,861.11	0.00	0.00
115192	ATLANTIC ASSET SEC LLC C			04821TN43	11/17/2020	01/04/2021	.130000		.130022	35	25,000,000.00	24,996,930.56	0.00	0.00
115193	SHEFFIELD RECEIVABLES CO			82124LN40	11/17/2020	01/04/2021	.140000		.140026	35	50,000,000.00	49,993,388.89	0.00	0.00
115194	CHARIOT FUNDING LLC CP			15963TMJ5	11/17/2020	12/18/2020	.160000		.160022	18	50,000,000.00	49,996,222.22	0.00	0.00
115204	OLD LINE FUNDING LLC CP			67983TNL6	11/19/2020	01/20/2021	.160000		.160044	51	50,000,000.00	49,988,888.89	0.00	0.00
115205	OLD LINE FUNDING LLC CP			67983TNL6	11/19/2020	01/20/2021	.160000		.160044	51	50,000,000.00	49,988,888.89	0.00	0.00
115206	OLD LINE FUNDING LLC CP			67983TNL6	11/18/2020	01/20/2021	.160000		.160045	51	25,000,000.00	24,994,444.44	0.00	0.00
115207	SHEFFIELD RECEIVABLES CO			82124LN57	11/18/2020	01/05/2021	.150000		.150030	36	50,000,000.00	49,992,708.33	0.00	0.00
115208	SHEFFIELD RECEIVABLES CO			82124LNK4	11/18/2020	01/19/2021	.160000		.160044	50	50,000,000.00	49,989,111.11	0.00	0.00



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115209	TORONTO DOMINION BANK CP			89119ANK0	11/18/2020	01/19/2021	.160000		.160044	50	31,569,000.00	31,562,124.98	0.00	0.00
115211	CHARIOT FUNDING LLC CP			15963TNL9	11/19/2020	01/20/2021	.180000		.180056	51	50,000,000.00	49,987,500.00	0.00	0.00
115212	REGENCY MARKETS NO. 1 LL			7588ROMM6	11/19/2020	12/21/2020	.160000		.160023	21	50,000,000.00	49,995,555.56	0.00	0.00
115213	SHEFFIELD RECEIVABLES CO			82124LN73	11/19/2020	01/07/2021	.160000		.160035	38	50,000,000.00	49,991,777.78	0.00	0.00
115214	AUTOBAHN FUNDING CO LLC			0527M0NL7	11/19/2020	01/20/2021	.150000		.150039	51	30,000,000.00	29,993,750.00	0.00	0.00
115215	CANADIAN IMP BK OF COMME			13608AMQ6	11/19/2020	12/24/2020	.130000		.130016	24	50,000,000.00	49,995,847.23	0.00	0.00
115216	ATLANTIC ASSET SEC LLC C			04821TNL5	11/19/2020	01/20/2021	.150000		.150039	51	50,000,000.00	49,989,583.33	0.00	0.00
115217	ATLANTIC ASSET SEC LLC C			04821TNM3	11/19/2020	01/21/2021	.150000		.150039	52	50,000,000.00	49,989,375.00	0.00	0.00
115218	CIESCO LLC CP			17177LPB4	11/19/2020	02/11/2021	.150000		.150053	73	29,626,000.00	29,617,112.20	0.00	0.00
115219	SHEFFIELD RECEIVABLES CO			82124LNF5	11/19/2020	01/15/2021	.140000		.140031	46	50,000,000.00	49,991,250.00	0.00	0.00
115220	MONT BLANC CAPITAL CORP			6117P4QA1	11/19/2020	03/10/2021	.220000		.220149	100	23,785,000.00	23,770,610.07	0.00	0.00
115225	MONT BLANC CAPITAL CORP			6117P4NB2	11/20/2020	01/11/2021	.180000		.180047	42	50,000,000.00	49,989,750.00	0.00	0.00
115226	MONT BLANC CAPITAL CORP			6117P4P46	11/20/2020	02/04/2021	.190000		.190076	66	40,000,000.00	39,986,277.78	0.00	0.00
115227	JUPITER SEC COMPANY LLC			4820P2NK7	11/20/2020	01/19/2021	.200000		.200067	50	50,000,000.00	49,986,388.89	0.00	0.00
115228	JUPITER SEC COMPANY LLC			4820P2NK7	11/20/2020	01/19/2021	.200000		.200067	50	50,000,000.00	49,986,388.89	0.00	0.00
115229	SHEFFIELD RECEIVABLES CO			82124LNF5	11/20/2020	01/15/2021	.150000		.150035	46	50,000,000.00	49,990,625.00	0.00	0.00
115230	OLD LINE FUNDING LLC CP			67983TPB6	11/20/2020	02/11/2021	.170000		.170067	73	40,000,000.00	39,986,400.00	0.00	0.00
115231	CANADIAN IMP BK OF COMME			13608AMW3	11/20/2020	12/30/2020	.130000		.130019	30	50,000,000.00	49,994,763.89	0.00	0.00
115232	TORONTO DOMINION BANK CP			89119ANL8	11/20/2020	01/20/2021	.170000		.170049	51	50,000,000.00	49,988,194.44	0.00	0.00
115233	TORONTO DOMINION BANK CP			89119ANL8	11/20/2020	01/20/2021	.170000		.170049	51	50,000,000.00	49,988,194.44	0.00	0.00
115240	CHARIOT FUNDING LLC CP			15963TMM8	11/23/2020	12/21/2020	.160000		.160020	21	50,000,000.00	49,995,555.56	0.00	0.00
115241	CHARIOT FUNDING LLC CP			15963TMM8	11/23/2020	12/21/2020	.160000		.160020	21	50,000,000.00	49,995,555.56	0.00	0.00
115245	THUNDER BAY FUNDING LLC			88602TP15	11/23/2020	02/01/2021	.160000		.160050	63	50,000,000.00	49,986,222.22	0.00	0.00
115247	THUNDER BAY FUNDING LLC			88602TMH3	11/23/2020	12/17/2020	.130000		.130011	17	30,007,000.00	30,005,266.26	0.00	0.00
115248	AUTOBAHN FUNDING CO LLC			0527M0NL7	11/23/2020	01/20/2021	.150000		.150036	51	50,000,000.00	49,989,583.34	0.00	0.00
115249	MONT BLANC CAPITAL CORP			6117P4NB2	11/23/2020	01/11/2021	.180000		.180044	42	20,511,000.00	20,506,795.25	0.00	0.00
115250	CHARIOT FUNDING LLC CP			15963TNU9	11/24/2020	01/28/2021	.200000		.200072	59	50,000,000.00	49,983,888.88	0.00	0.00
115251	CHARIOT FUNDING LLC CP			15963TNU9	11/24/2020	01/28/2021	.200000		.200072	59	50,000,000.00	49,983,888.88	0.00	0.00
115252	JUPITER SEC COMPANY LLC			4820P2NN1	11/24/2020	01/22/2021	.190000		.190059	53	50,000,000.00	49,986,277.78	0.00	0.00
115253	JUPITER SEC COMPANY LLC			4820P2NN1	11/24/2020	01/22/2021	.190000		.190059	53	50,000,000.00	49,986,277.78	0.00	0.00
115255	SHEFFIELD RECEIVABLES CO			82124LP30	11/23/2020	02/03/2021	.210000		.210088	65	41,900,000.00	41,884,357.33	0.00	0.00
115265	AUTOBAHN FUNDING CO LLC			0527M0NR4	11/24/2020	01/25/2021	.150000		.150039	56	50,000,000.00	49,988,541.66	0.00	0.00
115266	CHARIOT FUNDING LLC CP			15963TNS4	11/24/2020	01/26/2021	.200000		.200070	57	50,000,000.00	49,984,444.44	0.00	0.00
115267	CHARIOT FUNDING LLC CP			15963TNS4	11/24/2020	01/26/2021	.200000		.200070	57	15,000,000.00	14,995,333.33	0.00	0.00
115268	CHARIOT FUNDING LLC CP			15963TNN5	11/24/2020	01/22/2021	.200000		.200066	53	21,500,000.00	21,493,788.89	0.00	0.00



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115269	ATLANTIC ASSET SEC LLC C			04821TMP7	11/24/2020	12/23/2020	.130000		.130014	23	50,000,000.00	49,996,027.78	0.00	0.00
115270	ATLANTIC ASSET SEC LLC C			04821TN43	11/24/2020	01/04/2021	.130000		.130019	35	50,000,000.00	49,993,861.11	0.00	0.00
115271	ATLANTIC ASSET SEC LLC C			04821TN43	11/24/2020	01/04/2021	.130000		.130019	35	27,758,000.00	27,754,591.93	0.00	0.00
115272	MONT BLANC CAPITAL CORP			6117P4QA1	11/24/2020	03/10/2021	.220000		.220143	100	34,730,000.00	34,708,988.35	0.00	0.00
115273	ATLANTIC ASSET SEC LLC C			04821TNM3	11/24/2020	01/21/2021	.150000		.150036	52	50,000,000.00	49,989,375.00	0.00	0.00
115274	TORONTO DOMINION BANK CP			89119ANU8	11/24/2020	01/28/2021	.170000		.170052	59	50,000,000.00	49,986,305.56	0.00	0.00
115280	CHARIOT FUNDING LLC CP			15963TNT2	11/25/2020	01/27/2021	.200000		.200070	58	50,000,000.00	49,984,166.67	0.00	0.00
115281	CHARIOT FUNDING LLC CP			15963TNT2	11/25/2020	01/27/2021	.200000		.200070	58	50,000,000.00	49,984,166.67	0.00	0.00
115291	JUPITER SEC COMPANY LLC			4820P2NV3	11/25/2020	01/29/2021	.200000		.200072	60	50,000,000.00	49,983,611.11	0.00	0.00
115292	JUPITER SEC COMPANY LLC			4820P2NV3	11/25/2020	01/29/2021	.200000		.200072	60	50,000,000.00	49,983,611.11	0.00	0.00
115293	AUTOBAHN FUNDING CO LLC			0527M0NK9	11/25/2020	01/19/2021	.150000		.150034	50	50,000,000.00	49,989,791.67	0.00	0.00
115294	AUTOBAHN FUNDING CO LLC			0527M0NF0	11/25/2020	01/15/2021	.150000		.150032	46	50,000,000.00	49,990,625.00	0.00	0.00
115295	ATLANTIC ASSET SEC LLC C			04821TMG7	11/25/2020	12/16/2020	.120000		.120008	16	50,000,000.00	49,997,500.00	0.00	0.00
115296	CREDIT AGRICOLE CIB NY B			22533TMX1	11/25/2020	12/31/2020	.080000		.080006	31	50,000,000.00	49,996,666.67	0.00	0.00
115306	OLD LINE FUNDING LLC CP			67983TNS1	11/30/2020	01/26/2021	.160000		.160040	57	41,014,000.00	41,003,792.07	0.00	0.00
115307	THUNDER BAY FUNDING LLC			88602TNL3	11/30/2020	01/20/2021	.160000		.160036	51	40,000,000.00	39,991,111.11	0.00	0.00
115308	JUPITER SEC COMPANY LLC			4820P2NK7	11/30/2020	01/19/2021	.170000		.170040	50	50,000,000.00	49,988,430.55	0.00	0.00
115309	OLD LINE FUNDING LLC CP			67983TPA8	11/30/2020	02/10/2021	.170000		.170058	72	30,000,000.00	29,989,941.67	0.00	0.00
115310	CANADIAN IMP BK OF COMME			13608AMH6	11/30/2020	12/17/2020	.100000		.100005	17	50,000,000.00	49,997,777.78	0.00	0.00
115311	CANADIAN IMP BK OF COMME			13608AMJ2	11/30/2020	12/18/2020	.100000		.100005	18	50,000,000.00	49,997,638.89	0.00	0.00
115312	LA FAYETTE ASSET SEC LLC			50286LN41	11/30/2020	01/04/2021	.150000		.150022	35	30,000,000.00	29,995,750.00	0.00	0.00
115313	LA FAYETTE ASSET SEC LLC			50286LN41	11/30/2020	01/04/2021	.150000		.150022	35	21,000,000.00	20,997,025.00	0.00	0.00
115314	MONT BLANC CAPITAL CORP			6117P4QK9	11/30/2020	03/19/2021	.210000		.210134	109	20,809,000.00	20,795,890.33	0.00	0.00
Inv Type: 4200 CP-DISC-A/360								31.20%	.150156	35	11,132,025,000.00	11,130,342,127.70	0.00	0.00
109674	TOYOTA MOTOR CREDIT CORP			89236TFQ3	01/08/2019	01/08/2021	3.050000		3.081164	39	10,000,000.00	9,999,688.10	121,152.78	152,500.00
110109	JOHNSON & JOHNSON CO. CO			478160CD4	03/04/2019	03/03/2022	2.250000		2.677697	458	22,500,000.00	22,385,061.38	123,750.00	253,125.00
Inv Type: 5090 CORP NT-Fxd-(S) 30/360								0.09%	2.802279	329	32,500,000.00	32,384,749.48	244,902.78	405,625.00
112997	JPM CHASE BK CO NOTE (CA			46632FRJ6	02/28/2020	02/28/2023	1.500000		1.587907	820	50,000,000.00	50,000,000.00	193,750.00	375,000.00
Inv Type: 5160 CORP BK NT-STEP%-(S) 30/360								0.14%	1.587907	820	50,000,000.00	50,000,000.00	193,750.00	375,000.00
112380	USTN 1.625			912828TY6	12/09/2019	11/15/2022	1.625000		1.660487	715	50,000,000.00	49,966,164.92	35,911.60	406,250.00
115286	USTN 0.875			91282CAV3	11/25/2020	11/15/2030	.875000		.875000	3637	50,000,000.00	50,000,000.00	19,337.02	218,750.00
115287	USTN 0.875			91282CAV3	11/25/2020	11/15/2030	.875000		.875000	3637	50,000,000.00	50,000,000.00	19,337.02	218,750.00
Inv Type: 5820 US TREASURY NTS-(S) A/A								0.42%	1.136711	2663	150,000,000.00	149,966,164.92	74,585.64	843,750.00



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Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
113297	UST BILL			9127962F5	03/30/2020	03/25/2021	.112500		.112627	115	50,000,000.00	49,982,187.50	0.00	0.00
113298	UST BILL			9127962F5	03/30/2020	03/25/2021	.112500		.112627	115	50,000,000.00	49,982,187.50	0.00	0.00
113299	UST BILL			9127962F5	03/30/2020	03/25/2021	.112500		.112627	115	50,000,000.00	49,982,187.50	0.00	0.00
113300	UST BILL			9127962F5	03/30/2020	03/25/2021	.112500		.112627	115	50,000,000.00	49,982,187.50	0.00	0.00
114583	UST BILL			9127964B2	09/03/2020	08/12/2021	.115000		.115126	255	50,000,000.00	49,959,430.56	0.00	0.00
114584	UST BILL			9127964B2	09/03/2020	08/12/2021	.115000		.115126	255	50,000,000.00	49,959,430.56	0.00	0.00
114585	UST BILL			9127964B2	09/03/2020	08/12/2021	.115000		.115126	255	50,000,000.00	49,959,430.56	0.00	0.00
114586	UST BILL			9127964B2	09/03/2020	08/12/2021	.115000		.115126	255	50,000,000.00	49,959,430.56	0.00	0.00
114587	UST BILL			9127964B2	09/03/2020	08/12/2021	.115000		.115126	255	50,000,000.00	49,959,430.56	0.00	0.00
114588	UST BILL			9127964F3	09/03/2020	03/04/2021	.110000		.110061	94	50,000,000.00	49,985,791.66	0.00	0.00
114589	UST BILL			9127964F3	09/03/2020	03/04/2021	.110000		.110061	94	50,000,000.00	49,985,791.66	0.00	0.00
114590	UST BILL			9127964F3	09/03/2020	03/04/2021	.110000		.110061	94	50,000,000.00	49,985,791.66	0.00	0.00
114591	UST BILL			9127964F3	09/03/2020	03/04/2021	.110000		.110061	94	50,000,000.00	49,985,791.66	0.00	0.00
114592	UST BILL			9127964F3	09/03/2020	03/04/2021	.110000		.110061	94	50,000,000.00	49,985,791.66	0.00	0.00
114866	UST BILL			9127964V8	10/08/2020	10/07/2021	.120000		.120146	311	50,000,000.00	49,948,333.33	0.00	0.00
114867	UST BILL			9127964V8	10/08/2020	10/07/2021	.120000		.120146	311	50,000,000.00	49,948,333.33	0.00	0.00
114868	UST BILL			9127964V8	10/08/2020	10/07/2021	.120000		.120146	311	50,000,000.00	49,948,333.33	0.00	0.00
114869	UST BILL			9127964V8	10/08/2020	10/07/2021	.120000		.120146	311	50,000,000.00	49,948,333.33	0.00	0.00
114870	UST BILL			9127964V8	10/08/2020	10/07/2021	.120000		.120146	311	50,000,000.00	49,948,333.33	0.00	0.00
114945	UST BILL			9127964V8	10/21/2020	10/07/2021	.115000		.115129	311	50,000,000.00	49,950,486.11	0.00	0.00
114946	UST BILL			9127964V8	10/21/2020	10/07/2021	.115000		.115129	311	50,000,000.00	49,950,486.11	0.00	0.00
114947	UST BILL			9127964V8	10/21/2020	10/07/2021	.115000		.115129	311	50,000,000.00	49,950,486.11	0.00	0.00
114948	UST BILL			9127964V8	10/21/2020	10/07/2021	.115000		.115129	311	50,000,000.00	49,950,486.11	0.00	0.00
115038	UST BILL			9127964V8	10/28/2020	10/07/2021	.115000		.115127	311	50,000,000.00	49,950,486.12	0.00	0.00
115039	UST BILL			9127964V8	10/28/2020	10/07/2021	.115000		.115127	311	50,000,000.00	49,950,486.12	0.00	0.00
115040	UST BILL			9127964V8	10/28/2020	10/07/2021	.115000		.115127	311	50,000,000.00	49,950,486.12	0.00	0.00
115041	UST BILL			9127964V8	10/28/2020	10/07/2021	.115000		.115127	311	50,000,000.00	49,950,486.12	0.00	0.00
115042	UST BILL			9127964V8	10/28/2020	10/07/2021	.115000		.115127	311	50,000,000.00	49,950,486.12	0.00	0.00
115043	UST BILL			9127964V8	10/28/2020	10/07/2021	.115000		.115127	311	50,000,000.00	49,950,486.12	0.00	0.00
115144	UST BILL			9127964W6	11/10/2020	11/04/2021	.117500		.117638	339	50,000,000.00	49,944,840.27	0.00	0.00
115145	UST BILL			9127964W6	11/10/2020	11/04/2021	.117500		.117638	339	50,000,000.00	49,944,840.27	0.00	0.00
115146	UST BILL			9127964W6	11/10/2020	11/04/2021	.117500		.117638	339	50,000,000.00	49,944,840.27	0.00	0.00
115147	UST BILL			9127964W6	11/10/2020	11/04/2021	.117500		.117638	339	50,000,000.00	49,944,840.27	0.00	0.00
115148	UST BILL			9127964W6	11/10/2020	11/04/2021	.117500		.117638	339	50,000,000.00	49,944,840.27	0.00	0.00
115149	UST BILL			9127964W6	11/10/2020	11/04/2021	.117500		.117638	339	50,000,000.00	49,944,840.27	0.00	0.00



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115195	UST BILL			9127963L1	11/17/2020	12/24/2020	.082500		.082507	24	50,000,000.00	49,997,364.59	0.00	0.00
115196	UST BILL			9127963L1	11/17/2020	12/24/2020	.082500		.082507	24	50,000,000.00	49,997,364.59	0.00	0.00
115197	UST BILL			912796TY5	11/17/2020	12/31/2020	.080000		.080008	31	50,000,000.00	49,996,666.67	0.00	0.00
115198	UST BILL			912796TY5	11/17/2020	12/31/2020	.080000		.080008	31	50,000,000.00	49,996,666.67	0.00	0.00
115258	UST BILL			9127964D8	11/23/2020	02/18/2021	.065000		.065010	80	50,000,000.00	49,992,868.05	0.00	0.00
115259	UST BILL			9127964D8	11/23/2020	02/18/2021	.065000		.065010	80	50,000,000.00	49,992,868.05	0.00	0.00
115275	UST BILL			912796C72	11/24/2020	03/09/2021	.085000		.085021	99	50,000,000.00	49,988,430.56	0.00	0.00
115276	UST BILL			912796C72	11/24/2020	03/09/2021	.085000		.085021	99	50,000,000.00	49,988,430.56	0.00	0.00
Inv Type: 5850 US TBILLS-DISC - A/360								6.03%	.108353	218	2,150,000,000.00	2,148,521,090.27	0.00	0.00
113999	LACCAL BANS				06/17/2020	06/30/2022	.659000		.659000	577	5,000,000.00	5,000,000.00	13,729.17	16,566.53
Inv Type: 6000 LACCAL BANS-FR-(S) 30/360								0.01%	.659000	577	5,000,000.00	5,000,000.00	13,729.17	16,566.53
113129	SAN JOSE CA REDEV AGY TA			798170AG1	03/12/2020	08/01/2024	2.958000		1.060136	1340	23,000,000.00	24,558,485.73	226,780.00	340,170.00
Inv Type: 6090 CA MUNI BDS-Fxd-(S) 30/360								0.06%	1.060136	1340	23,000,000.00	24,558,485.73	226,780.00	340,170.00
114797	MUFG UNION BANK NA CD			62478U6R2	09/30/2020	12/01/2020	.120000		.120000	1	50,000,000.00	50,000,000.00	10,333.33	10,333.33
114967	MUFG UNION BANK NA CD			62478U7A8	10/22/2020	12/18/2020	.110000		.110000	18	50,000,000.00	50,000,000.00	6,111.11	8,708.33
114968	MUFG UNION BANK NA CD			62478U7A8	10/22/2020	12/18/2020	.110000		.110000	18	50,000,000.00	50,000,000.00	6,111.11	8,708.33
115106	MUFG UNION BANK NA CD			62478U7C4	11/06/2020	01/04/2021	.120000		.120000	35	50,000,000.00	50,000,000.00	4,166.67	9,833.33
115199	MUFG UNION BANK NA CD			62478U7G5	11/17/2020	01/04/2021	.120000		.120000	35	50,000,000.00	50,000,000.00	2,333.33	8,000.00
Inv Type: 6380 NEG CDS <=1YR-Fxd-(Mat) A/360								0.70%	.116000	21	250,000,000.00	250,000,000.00	29,055.55	45,583.32
112946	UBS AG STAMFORD CT CD			90275DKB5	02/20/2020	02/12/2021	1.620000		1.620000	74	50,000,000.00	50,000,000.00	641,250.00	805,500.00
114593	SVENSKA HANDELSBANKEN NY			86959RJZ4	09/03/2020	12/01/2020	.130000		.130000	1	50,000,000.00	50,000,000.00	16,069.44	16,069.44
114594	NORDEA BANK ABP NY CD			65558TK53	09/03/2020	12/01/2020	.140000		.140000	1	50,000,000.00	50,000,000.00	17,305.56	17,305.56
114622	BANK OF MONTREAL CHICAGO			06367BUD9	09/11/2020	12/07/2020	.170000		.170000	7	50,000,000.00	50,000,000.00	19,125.00	20,541.67
114657	NORDEA BANK ABP NY CD			65558TM77	09/15/2020	12/15/2020	.150000		.150000	15	50,000,000.00	50,000,000.00	16,041.67	18,958.33
114668	BANK OF MONTREAL CHICAGO			06367BUY3	09/16/2020	12/18/2020	.170000		.170000	18	50,000,000.00	50,000,000.00	17,944.44	21,958.33
114669	BANK OF MONTREAL CHICAGO			06367BUY3	09/16/2020	12/18/2020	.170000		.170000	18	50,000,000.00	50,000,000.00	17,944.44	21,958.33
114698	BANK OF MONTREAL CHICAGO			06367BVG1	09/18/2020	12/21/2020	.170000		.170000	21	50,000,000.00	50,000,000.00	17,472.22	22,194.44
114711	SVENSKA HANDELSBANKEN NY			86959RKJ8	09/21/2020	12/18/2020	.140000		.140000	18	50,000,000.00	50,000,000.00	13,805.56	17,111.11
114712	TORONTO DOMINION BANK NY			89114NSP1	09/21/2020	12/01/2020	.160000		.160000	1	50,000,000.00	50,000,000.00	15,777.78	15,777.78
114730	CANADIAN IMP. BK OF COM			13606CGR9	09/23/2020	12/18/2020	.150000		.150000	18	50,000,000.00	50,000,000.00	14,375.00	17,916.67
114817	CREDIT AGRICOLE CIB NY C			22535CSW2	10/02/2020	12/02/2020	.110000		.110000	2	50,000,000.00	50,000,000.00	9,166.67	9,319.44
114850	CANADIAN IMP. BK OF COM			13606CHM9	10/07/2020	12/04/2020	.120000		.120000	4	50,000,000.00	50,000,000.00	9,166.67	9,666.67



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114851	BANK OF MONTREAL CHICAGO			06367BXT1	10/07/2020	01/12/2021	.180000		.180000	43	50,000,000.00	50,000,000.00	13,750.00	24,250.00
114871	DNB BANK ASA NY CD			23341VW72	10/08/2020	12/08/2020	.100000		.100000	8	50,000,000.00	50,000,000.00	7,500.00	8,472.22
114880	SVENSKA HANDELSBANKEN NY			86959RKQ2	10/09/2020	01/04/2021	.150000		.150000	35	50,000,000.00	50,000,000.00	11,041.67	18,125.00
114908	CREDIT AGRICOLE CIB NY C			22535CSY8	10/15/2020	12/15/2020	.100000		.100000	15	50,000,000.00	50,000,000.00	6,527.78	8,472.22
114923	CREDIT AGRICOLE CIB NY C			22535CTA9	10/16/2020	12/18/2020	.090000		.090000	18	50,000,000.00	50,000,000.00	5,750.00	7,875.00
114939	DNB BANK ASA NY CD			23341VX55	10/19/2020	12/18/2020	.090000		.090000	18	50,000,000.00	50,000,000.00	5,375.00	7,500.00
114958	DNB BANK ASA NY CD			23341VX71	10/21/2020	12/21/2020	.090000		.090000	21	50,000,000.00	50,000,000.00	5,125.00	7,625.00
114959	CANADIAN IMP. BK OF COM			13606CJ47	10/21/2020	12/07/2020	.120000		.120000	7	50,000,000.00	50,000,000.00	6,833.33	7,833.33
114974	CANADIAN IMP. BK OF COM			13606CJ62	10/22/2020	12/15/2020	.120000		.120000	15	50,000,000.00	50,000,000.00	6,666.67	9,000.00
114990	CANADIAN IMP. BK OF COM			13606CJA3	10/26/2020	12/03/2020	.120000		.120000	3	50,000,000.00	50,000,000.00	6,000.00	6,333.33
115013	TORONTO DOMINION BANK NY			89114NUC7	10/27/2020	12/07/2020	.110000		.110000	7	50,000,000.00	50,000,000.00	5,347.22	6,263.89
115044	SVENSKA HANDELSBANKEN NY			86959RKY5	10/28/2020	01/29/2021	.150000		.150000	60	50,000,000.00	50,000,000.00	7,083.33	19,375.00
115056	DNB BANK ASA NY CD			23341VY21	10/29/2020	12/01/2020	.080000		.080000	1	50,000,000.00	50,000,000.00	3,666.67	3,666.67
115076	NORDEA BANK ABP NY CD			65558TS22	11/02/2020	02/01/2021	.150000		.150000	63	50,000,000.00	50,000,000.00	6,041.67	18,958.33
115077	AU & NZ BANKING GRP NY C			05252WRV7	11/02/2020	03/19/2021	.150000		.150000	109	50,000,000.00	50,000,000.00	6,041.67	28,541.67
115078	AU & NZ BANKING GRP NY C			05252WRV7	11/02/2020	03/19/2021	.150000		.150000	109	50,000,000.00	50,000,000.00	6,041.67	28,541.67
115124	AU & NZ BANKING GRP NY C			05252WRW5	11/10/2020	03/15/2021	.150000		.150000	105	50,000,000.00	50,000,000.00	4,375.00	26,041.67
115125	AU & NZ BANKING GRP NY C			05252WRW5	11/10/2020	03/15/2021	.150000		.150000	105	50,000,000.00	50,000,000.00	4,375.00	26,041.67
115152	CREDIT SUISSE NY CD			22549L2R5	11/10/2020	08/09/2021	.270000		.270000	252	50,000,000.00	50,000,000.00	7,875.00	102,000.00
115153	CREDIT SUISSE NY CD			22549L2R5	11/10/2020	08/09/2021	.270000		.270000	252	50,000,000.00	50,000,000.00	7,875.00	102,000.00
115171	TORONTO DOMINION BANK NY			89114NV36	11/13/2020	01/04/2021	.150000		.150000	35	50,000,000.00	50,000,000.00	3,750.00	10,833.33
115184	TORONTO DOMINION BANK NY			89114NV69	11/16/2020	12/31/2020	.130000		.130000	31	50,000,000.00	50,000,000.00	2,708.33	8,125.00
115187	BARCLAYS BANK PLC NY CD			06742TVK9	11/17/2020	03/15/2021	.150000		.150000	105	50,000,000.00	50,000,000.00	2,916.67	24,583.33
115200	CANADIAN IMP. BK OF COM			13606CJX3	11/17/2020	01/04/2021	.110000		.110000	35	50,000,000.00	50,000,000.00	2,138.89	7,333.33
115210	TORONTO DOMINION BANK NY			89114NVD4	11/18/2020	01/19/2021	.170000		.170000	50	50,000,000.00	50,000,000.00	3,069.44	14,638.89
115221	CANADIAN IMP. BK OF COM			13606CK29	11/19/2020	12/28/2020	.140000		.140000	28	50,000,000.00	50,000,000.00	2,333.33	7,583.33
115234	CREDIT AGRICOLE CIB NY C			22535CTT8	11/20/2020	12/28/2020	.090000		.090000	28	50,000,000.00	50,000,000.00	1,375.00	4,750.00
115235	NORDEA BANK ABP NY CD			65558TU37	11/20/2020	02/19/2021	.150000		.150000	81	50,000,000.00	50,000,000.00	2,291.67	18,958.33
115236	SVENSKA HANDELSBANKEN NY			86959RLK4	11/20/2020	03/05/2021	.150000		.150000	95	50,000,000.00	50,000,000.00	2,291.67	21,875.00
115238	BARCLAYS BANK PLC NY CD			06742TVN3	11/23/2020	03/15/2021	.150000		.150000	105	50,000,000.00	50,000,000.00	1,666.67	23,333.33
115239	BARCLAYS BANK PLC NY CD			06742TVN3	11/23/2020	03/15/2021	.150000		.150000	105	50,000,000.00	50,000,000.00	1,666.67	23,333.33
115246	BANK OF NOVA SCOTIA HOUS			06417MLW3	11/23/2020	06/21/2021	.230000		.230000	203	50,000,000.00	50,000,000.00	2,555.56	67,083.33
115297	AU & NZ BANKING GRP NY C			05252WRY1	11/25/2020	03/05/2021	.150000		.150000	95	50,000,000.00	50,000,000.00	1,250.00	20,833.33
115298	AU & NZ BANKING GRP NY C			05252WRY1	11/25/2020	03/05/2021	.150000		.150000	95	50,000,000.00	50,000,000.00	1,250.00	20,833.33
115299	TORONTO DOMINION BANK NY			89114NW76	11/25/2020	01/28/2021	.180000		.180000	59	50,000,000.00	50,000,000.00	1,500.00	16,000.00



Inventory with Accruals

EXHIBIT 15

As Of Date: 11/30/2020

Run: 12/01/2020 11:40:22 AM

Reporting Currency: Local

LA County

Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
115315	NORDEA BANK ABP NY CD			65558TU78	11/30/2020	03/01/2021	.150000		.150000	91	50,000,000.00	50,000,000.00	208.33	18,958.33
Inv Type: 6430 YANKEE CDS-Fxd-(Mat) A/360								6.87%	.175306	55	2,450,000,000.00	2,450,000,000.00	991,708.36	1,790,249.96
Subtotal								100%	.577508	854	35,674,135,000.00	35,667,674,350.43	40,094,647.97	85,982,764.73

Fund: 1150 TRADE-PSI TRADING

102351	USTN 1.125			912828S76	08/17/2016	07/31/2021	1.125000		1.152632	243	50,000,000.00	49,991,116.46	188,009.51	281,250.00
Inv Type: 5820 US TREASURY NTS-(S) A/A								100%	1.152632	243	50,000,000.00	49,991,116.46	188,009.51	281,250.00
Subtotal								100%	1.152632	243	50,000,000.00	49,991,116.46	188,009.51	281,250.00

Fund: 2000 SAFE-SPECIAL SAFEKEEPING

115256	UST BILL			912796A33	11/27/2020	05/27/2021	.090000		.090037	178	302,000.00	301,866.37	0.00	0.00
Inv Type: 5850 US TBILLS-DISC - A/360								100%	.090037	178	302,000.00	301,866.37	0.00	0.00
Subtotal								100%	.090037	178	302,000.00	301,866.37	0.00	0.00

Fund: 4100 AVCCD-ANTELOPE VALLEY CCD

114162	FHLB 2.03 (CALLABLE)			3130AJTQ2	07/27/2020	07/27/2040	2.030000		2.030000	7179	25,230,000.00	25,230,000.00	176,413.77	256,084.50
Inv Type: 1250 FHLB Fxd-(S) 30/360								100%	2.030000	7179	25,230,000.00	25,230,000.00	176,413.77	256,084.50
Subtotal								100%	2.030000	7179	25,230,000.00	25,230,000.00	176,413.77	256,084.50

Fund: 4170 ESUSD-EL SEGUNDO UNIFIED DIST.

106613	FFCB 3.27			3133EH5A7	12/26/2017	12/26/2041	3.270000		3.270000	7696	7,000,000.00	7,000,000.00	98,554.17	114,450.00
106615	FFCB 3.25			3133EH4Z3	12/27/2017	12/27/2039	3.250000		3.250000	6966	9,000,000.00	9,000,000.00	125,125.00	146,250.00
Inv Type: 1040 FFCB Fxd-(S) 30/360								100%	3.258750	7285	16,000,000.00	16,000,000.00	223,679.17	260,700.00
Subtotal								100%	3.258750	7285	16,000,000.00	16,000,000.00	223,679.17	260,700.00

Fund: 4200 GF-GENERAL FUND

35272	RPV TAX ALLOCATION BOND				12/02/1997	12/02/2027	5.000000		5.000000	2558	3,510,000.00	3,510,000.00	87,262.50	87,750.00
Inv Type: 6030 LONG TERM BDS-Fxd-(S) 30/360								100%	5.000000	2558	3,510,000.00	3,510,000.00	87,262.50	87,750.00



Inventory with Accruals

EXHIBIT 15

As Of Date: 11/30/2020

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Reporting Currency: Local

LA County

Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
Subtotal								100%	5.000000	2558	3,510,000.00	3,510,000.00	87,262.50	87,750.00
Fund: 4350 PHHPA-PH HABITAT PRESERVATION AU														
113193	FFCB 2.50 (CALLABLE)			3133ELUC6	03/23/2020	03/23/2035	2.500000		2.500000	5226	22,500,000.00	22,500,000.00	106,250.00	281,250.00
Inv Type: 1040 FFCB Fxd-(S) 30/360								69.93%	2.500000	5226	22,500,000.00	22,500,000.00	106,250.00	281,250.00
112863	FHLB 2.90 (CALLABLE)			3130AJ4N6	02/10/2020	02/10/2045	2.900000		2.914151	8838	175,000.00	174,576.67	1,564.79	2,537.50
Inv Type: 1250 FHLB Fxd-(S) 30/360								0.54%	2.914151	8838	175,000.00	174,576.67	1,564.79	2,537.50
114424	FHLMC 2.00 (CALLABLE)			3134GWSD9	08/27/2020	08/27/2043	2.000000		2.000000	8305	9,500,000.00	9,500,000.00	49,611.11	95,000.00
Inv Type: 1500 FHLMC Fxd-(S) 30/360								29.53%	2.000000	8305	9,500,000.00	9,500,000.00	49,611.11	95,000.00
Subtotal								100%	2.354615	6155	32,175,000.00	32,174,576.67	157,425.90	378,787.50
Fund: 4500 SCAQM-SOUTH COAST AIR QUALITY MG														
106824	S OF C LAIF				06/30/2017	12/31/2020	.000000		.000000	31	39,874,334.31	39,874,334.31	0.00	0.00
Inv Type: 7010 COLLATERIZD TDS-Fxd-(Q) A/360								100%	.000000	31	39,874,334.31	39,874,334.31	0.00	0.00
Subtotal								100%	.000000	31	39,874,334.31	39,874,334.31	0.00	0.00
Fund: 4550 SLIM-SCHOOLS LINKED INSURANCE MG														
106825	S OF C LAIF				06/30/2017	12/31/2020	.000000		.000000	31	3,415,978.99	3,415,978.99	0.00	0.00
Inv Type: 7010 COLLATERIZD TDS-Fxd-(Q) A/360								100%	.000000	31	3,415,978.99	3,415,978.99	0.00	0.00
Subtotal								100%	.000000	31	3,415,978.99	3,415,978.99	0.00	0.00
Fund: 4600 WASIA-WHITTIER AREA SCHOOLS INS														
106826	S OF C LAIF				06/30/2017	12/31/2020	.000000		.000000	31	41,266.63	41,266.63	0.00	0.00
Inv Type: 7010 COLLATERIZD TDS-Fxd-(Q) A/360								100%	.000000	31	41,266.63	41,266.63	0.00	0.00
Subtotal								100%	.000000	31	41,266.63	41,266.63	0.00	0.00



Inventory with Accruals

EXHIBIT 15

As Of Date: 11/30/2020

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Reporting Currency: Local

LA County

Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
Fund: 6050 BOW-BK OF THE WEST MONEY MKT PLU														
115085	BOW MONEY MARKET PLUS AC				11/03/2020	12/01/2020	.200000		.200000	1	100,000,000.00	100,000,000.00	15,300.55	15,300.55
115303	BOW MONEY MARKET PLUS AC				11/27/2020	01/04/2021	.200000		.200000	35	100,000,000.00	100,000,000.00	2,185.79	20,769.52
115316	BOW MONEY MARKET PLUS AC				11/30/2020	12/01/2020	.200000		.200000	1	20,217,000.00	20,217,000.00	110.48	110.48
Inv Type: 6820 BANK DEPOSITS-FR-(M) A/365-6								100%	.200000	16	220,217,000.00	220,217,000.00	17,596.82	36,180.55
Subtotal								100%	.200000	16	220,217,000.00	220,217,000.00	17,596.82	36,180.55
Fund: 6100 JPMC-JP MORGAN CHASE BK MMA														
115086	JP MORGAN CHASE BANK MMA				11/03/2020	12/01/2020	.100000		.100000	1	100,000,000.00	100,000,000.00	7,650.27	7,650.27
115304	JP MORGAN CHASE BANK MMA				11/27/2020	01/04/2021	.100000		.100000	35	100,000,000.00	100,000,000.00	1,092.90	10,384.76
Inv Type: 6820 BANK DEPOSITS-FR-(M) A/365-6								100%	.100000	18	200,000,000.00	200,000,000.00	8,743.17	18,035.03
Subtotal								100%	.100000	18	200,000,000.00	200,000,000.00	8,743.17	18,035.03
Grand Total									.576878	855	36,264,900,579.93	36,258,430,489.86	40,953,778.81	87,301,552.31



Floating Rate Securities

EXHIBIT 16

As Of Date: 12/02/2020

Run: 12/02/2020 12:00:02 PM

Reporting Currency: Local

LA County

Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
Fund: 1100 NTRD-PSI NON-TRADING														
113929	FHLMC 1.75 (CALLABLE)			3134GVG44	06/09/2020	12/09/2025	1.500000		1.500000	1833	50,000,000.00	50,000,000.00	175,000.00	187,500.00
113982	FHLMC 3.50 (CALLABLE)			3134GUWM8	12/04/2019	12/04/2024	2.000000		2.000000	1463	50,000,000.00	50,000,000.00	247,222.22	250,000.00
Inv Type: 3060 MULTI CPN-FR-(Q) 30/360								43.48%	1.750000	1648	100,000,000.00	100,000,000.00	422,222.22	437,500.00
110758	FHLMC 2.75 (CALLABLE)			3134GTPB3	05/28/2019	05/28/2024	2.500000		2.500000	1273	50,000,000.00	50,000,000.00	17,361.11	625,000.00
110785	FHLMC 3.00 (CALLABLE)			3134GTPC1	05/28/2019	05/28/2024	2.375000		2.375000	1273	25,000,000.00	25,000,000.00	8,246.53	296,875.00
Inv Type: 3070 MULTI CPN FR-(S) 30/360								32.61%	2.458333	1273	75,000,000.00	75,000,000.00	25,607.64	921,875.00
112997	JPM CHASE BK CO NOTE (CA			46632FRJ6	02/28/2020	02/28/2023	1.500000		1.587907	818	50,000,000.00	50,000,000.00	197,916.67	375,000.00
Inv Type: 5160 CORP BK NT-STEP%-(S) 30/360								21.74%	1.587907	818	50,000,000.00	50,000,000.00	197,916.67	375,000.00
113999	LACCAL BANS				06/17/2020	06/30/2022	.659000		.659000	575	5,000,000.00	5,000,000.00	13,912.22	16,566.53
Inv Type: 6000 LACCAL BANS-FR-(S) 30/360								2.17%	.659000	575	5,000,000.00	5,000,000.00	13,912.22	16,566.53
Subtotal								100%	1.922023	1322	230,000,000.00	230,000,000.00	659,658.75	1,750,941.53
Fund: 6050 BOW-BK OF THE WEST MONEY MKT PLU														
115303	BOW MONEY MARKET PLUS AC				11/27/2020	01/04/2021	.200000		.200000	33	100,000,000.00	100,000,000.00	3,278.69	20,769.52
Inv Type: 6820 BANK DEPOSITS-FR-(M) A/365-6								100%	.200000	33	100,000,000.00	100,000,000.00	3,278.69	20,769.52
Subtotal								100%	.200000	33	100,000,000.00	100,000,000.00	3,278.69	20,769.52
Fund: 6100 JPMC-JP MORGAN CHASE BK MMA														
115304	JP MORGAN CHASE BANK MMA				11/27/2020	01/04/2021	.100000		.100000	33	100,000,000.00	100,000,000.00	1,639.34	10,384.76
Inv Type: 6820 BANK DEPOSITS-FR-(M) A/365-6								100%	.100000	33	100,000,000.00	100,000,000.00	1,639.34	10,384.76
Subtotal								100%	.100000	33	100,000,000.00	100,000,000.00	1,639.34	10,384.76
Grand Total				Count 8					1.097826	722	430,000,000.00	430,000,000.00	664,576.78	1,782,095.81



Fund Grouping Summary

EXHIBIT 17

As Of Date: 12/02/2020

Run: 12/02/2020 11:25:38 AM

Reporting Currency: Local

LA County

Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
Fund Grp: 1000 PSI-POOLED SURPLUS INVSTMNTS														
ICC Grp: 10 Agencies								55.14%	.902429	1465	19,917,610,000.00	19,912,836,965.65	38,775,005.56	82,747,569.92
ICC Grp: 50 Commecial Paper								30.85%	.151709	35	11,141,023,000.00	11,139,231,983.85	0.00	0.00
ICC Grp: 60 Corporate & Deposit Note								0.23%	2.065266	625	82,500,000.00	82,384,749.48	447,326.39	780,625.00
ICC Grp: 80 Governments								6.50%	.196250	373	2,350,000,000.00	2,348,478,371.65	274,975.43	1,125,000.00
ICC Grp: 100 Municipals								0.08%	.992281	1209	28,000,000.00	29,558,485.73	244,471.89	356,736.53
ICC Grp: 110 Negotiable CDs								7.20%	.173269	57	2,600,000,000.00	2,600,000,000.00	973,222.21	1,825,097.17
Subtotal								100%	.575167	849	36,119,133,000.00	36,112,490,556.36	40,715,001.48	86,835,028.62
Fund Grp: 2000 SAFE-SPECIAL SAFEKEEPING														
ICC Grp: 80 Governments								100%	.090037	176	302,000.00	301,866.37	0.00	0.00
Subtotal								100%	.090037	176	302,000.00	301,866.37	0.00	0.00
Fund Grp: 4000 SPI-SPECIFIC PURPOSE INVSTMNT														
ICC Grp: 10 Agencies								61.20%	2.440115	6751	73,405,000.00	73,404,576.67	567,469.64	895,572.00
ICC Grp: 100 Municipals								2.67%	5.000000	2556	3,200,000.00	3,200,000.00	444.44	80,000.00
ICC Grp: 130 Other								36.13%	.000000	29	43,331,579.93	43,331,579.93	0.00	0.00
Subtotal								100%	1.626829	4211	119,936,579.93	119,936,156.60	567,914.08	975,572.00
Fund Grp: 6000 SPRG-SPECIAL PROGRAMS														
ICC Grp: 130 Other								100%	.150000	33	200,000,000.00	200,000,000.00	4,918.03	31,154.28
Subtotal								100%	.150000	33	200,000,000.00	200,000,000.00	4,918.03	31,154.28



Security Type Grouping Summary

EXHIBIT 17

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Run: 12/02/2020 11:25:38 AM

Reporting Currency: Local

LA County

Grand Total	Count 835	.576291	856	36,439,371,579.93	36,432,728,579.33	41,287,833.59	87,841,754.90



Future Purchase Settlement Report

EXHIBIT 18

From Date: 12/3/2020 To Date: 1/2/2021

Date Basis: Settlement

Run: 12/02/2020 12:01:39 PM

Reporting Currency: Local

LA County

Inv.	Description	TXN	Counterparty	Settle	Maturity	Purchase Price	Rate	Par Value	Principal	Purchase Interest	Settlement
Fund Grp: 1000 PSI-POOLED SURPLUS INVSTMNTS											
115357	FFCB 1.28 (CALLABLE)	PURC	FEDERAL FARM CREDIT BK	12/09/20	12/09/30	100.000000	1.280000	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
PURC							1.280	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
Inv Type: 1040 FFCB Fxd-(S) 30/360							1.280	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
115285	FHLMC 1.22 (CALLABL	PURC	FEDERAL HOME LOAN MTG	12/09/20	12/09/30	100.000000	1.220000	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
115301	FHLMC 1.33 (CALLABL	PURC	FEDERAL HOME LOAN MTG	12/09/20	12/09/31	100.000000	1.330000	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
115302	FHLMC 1.33 (CALLABL	PURC	FEDERAL HOME LOAN MTG	12/16/20	12/16/31	100.000000	1.330000	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
PURC							1.293	150,000,000.00	150,000,000.00	0.00	-150,000,000.00
Inv Type: 1500 FHLMC Fxd-(S) 30/360							1.293	150,000,000.00	150,000,000.00	0.00	-150,000,000.00
115343	FNMA 1.515 (CALLABL	PURC	FED NATL MORT ASSOC	12/08/20	12/08/32	100.000000	1.515000	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
115344	FNMA 1.36 (CALLABLE	PURC	FED NATL MORT ASSOC	12/16/20	12/16/31	100.000000	1.360000	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
115358	FNMA 1.33 (CALLABLE	PURC	FED NATL MORT ASSOC	12/09/20	12/09/30	100.000000	1.330000	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
115359	FNMA 1.24 (CALLABLE	PURC	FED NATL MORT ASSOC	12/09/20	12/09/30	100.000000	1.240000	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
PURC							1.361	200,000,000.00	200,000,000.00	0.00	-200,000,000.00
Inv Type: 2030 FNMA Fxd-(S) 30/360							1.361	200,000,000.00	200,000,000.00	0.00	-200,000,000.00
115355	THUNDER BAY FUNDING	PURC	THUNDER BAY FUNDING LLC	12/03/20	01/29/21	99.973083	0.170000	50,000,000.00	49,986,541.67	0.00	-49,986,541.67
115356	OLD LINE FUNDING LL	PURC	OLD LINE FUNDING LLC	12/03/20	01/29/21	99.973083	0.170000	25,000,000.00	24,993,270.83	0.00	-24,993,270.83
PURC							.170	75,000,000.00	74,979,812.50	0.00	-74,979,812.50
Inv Type: 4200 CP-DISC-A/360							.170	75,000,000.00	74,979,812.50	0.00	-74,979,812.50
115335	USTN 0.625	PURC	UNITED STATES TREASURY	12/04/20	11/30/27	99.906250	0.625000	50,000,000.00	49,953,125.00	3,434.07	-49,956,559.07
115336	USTN 0.625	PURC	UNITED STATES TREASURY	12/04/20	11/30/27	99.906250	0.625000	50,000,000.00	49,953,125.00	3,434.07	-49,956,559.07
115337	USTN 0.625	PURC	UNITED STATES TREASURY	12/04/20	11/30/27	99.906250	0.625000	50,000,000.00	49,953,125.00	3,434.07	-49,956,559.07
115338	USTN 0.625	PURC	UNITED STATES TREASURY	12/04/20	11/30/27	99.906250	0.625000	50,000,000.00	49,953,125.00	3,434.07	-49,956,559.07
115339	USTN 0.625	PURC	UNITED STATES TREASURY	12/04/20	11/30/27	99.812500	0.625000	50,000,000.00	49,906,250.00	3,434.07	-49,909,684.07
115340	USTN 0.625	PURC	UNITED STATES TREASURY	12/04/20	11/30/27	99.812500	0.625000	50,000,000.00	49,906,250.00	3,434.07	-49,909,684.07
115341	USTN 0.625	PURC	UNITED STATES TREASURY	12/04/20	11/30/27	99.812500	0.625000	50,000,000.00	49,906,250.00	3,434.07	-49,909,684.07
115342	USTN 0.625	PURC	UNITED STATES TREASURY	12/04/20	11/30/27	99.812500	0.625000	50,000,000.00	49,906,250.00	3,434.07	-49,909,684.07
PURC							.625	400,000,000.00	399,437,500.00	27,472.56	-399,464,972.56
Inv Type: 5820 US TREASURY NTS-(S) A/A							.625	400,000,000.00	399,437,500.00	27,472.56	-399,464,972.56
Fund: 1100 NTRD-PSI NON-TRADING							.906	875,000,000.00	874,417,312.50	27,472.56	-874,444,785.06
Subtotal							.906	875,000,000.00	874,417,312.50	27,472.56	-874,444,785.06
Grand Total							.906	875,000,000.00	874,417,312.50	27,472.56	-874,444,785.06
Count 18											



Future Purchase Detail Settlement Report

EXHIBIT 18

From Date: 12/3/2020 To Date: 1/2/2021

Date Basis: Settlement

Run: 12/02/2020 12:01:39 PM

Reporting Currency: Local

LA County



Future Purchase Detail Settlement Report

EXHIBIT 18

From Date: 12/3/2020 To Date: 1/2/2021

Date Basis: Settlement

Run: 12/02/2020 12:01:39 PM

Reporting Currency: Local

LA County

SUMMARY

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.916	875,000,000.00	0.00	874,417,312.50	-582,687.50	0.00	27,472.56	0.00	-874,444,785.06
Totals :	.916	875,000,000.00	0.00	874,417,312.50	-582,687.50	0.00	27,472.56	0.00	-874,444,785.06

(WRRPT)

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Interest Rate Range
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INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT BOOK VALUE	CURRENT PAR VALUE	MARKET VALUE
115261	FHLB D-N	.0650 %	01/22/21	49,995,305.55	50,000,000.00	49,995,305.55
115262	FHLB D-N	.0650 %	01/22/21	49,995,305.55	50,000,000.00	49,995,305.55
115263	FHLB D-N	.0650 %	01/25/21	49,995,034.72	50,000,000.00	49,995,034.72
115264	FHLB D-N	.0650 %	01/25/21	49,995,034.72	50,000,000.00	49,995,034.72
SUBTOTAL (Int Rate) 6.500000				199,980,680.54	200,000,000.00	199,980,680.54
115030	FHLB D-N	.0700 %	01/29/21	49,994,263.89	50,000,000.00	49,994,263.89
115031	FHLB D-N	.0700 %	01/29/21	49,994,263.89	50,000,000.00	49,994,263.89
115288	FHLB D-N	.0700 %	01/20/21	49,995,138.89	50,000,000.00	49,995,138.89
115345	FHLB D-N	.0700 %	01/19/21	49,995,333.33	50,000,000.00	49,995,333.33
115346	FHLB D-N	.0700 %	01/19/21	49,995,333.33	50,000,000.00	49,995,333.33
SUBTOTAL (Int Rate) 7.000000				249,974,333.33	250,000,000.00	249,974,333.33
115052	FHLB D-N	.0750 %	12/10/20	49,999,062.50	50,000,000.00	49,999,062.50
115053	FHLB D-N	.0750 %	12/10/20	49,999,062.50	50,000,000.00	49,999,062.50
115278	FHLB D-N	.0750 %	01/20/21	49,994,791.67	50,000,000.00	49,994,791.67
115279	FHLB D-N	.0750 %	01/20/21	49,994,791.67	50,000,000.00	49,994,791.67
115334	FHLB D-N	.0750 %	01/27/21	35,995,800.00	36,000,000.00	35,995,800.00
SUBTOTAL (Int Rate) 7.500000				235,983,508.34	236,000,000.00	235,983,508.34
115050	FHLB D-N	.0800 %	12/16/20	49,998,333.33	50,000,000.00	49,998,333.33
115051	FHLB D-N	.0800 %	12/16/20	49,998,333.33	50,000,000.00	49,998,333.33
115079	FHLB D-N	.0800 %	01/05/21	49,996,111.11	50,000,000.00	49,996,111.11
115129	FHLB D-N	.0800 %	12/15/20	49,998,444.44	50,000,000.00	49,998,444.44
115130	FHLB D-N	.0800 %	12/15/20	49,998,444.44	50,000,000.00	49,998,444.44
115169	FHLB D-N	.0800 %	01/06/21	49,996,000.00	50,000,000.00	49,996,000.00
115175	FHLB D-N	.0800 %	12/30/20	49,996,777.78	50,000,000.00	49,996,777.78
115176	FHLB D-N	.0800 %	12/30/20	49,996,777.78	50,000,000.00	49,996,777.78
115317	FHLB D-N	.0800 %	02/05/21	49,992,666.67	50,000,000.00	49,992,666.67
115318	FHLB D-N	.0800 %	02/05/21	49,992,666.67	50,000,000.00	49,992,666.67
115319	FHLB D-N	.0800 %	02/08/21	49,992,333.33	50,000,000.00	49,992,333.33
115320	FHLB D-N	.0800 %	02/08/21	49,992,333.33	50,000,000.00	49,992,333.33
SUBTOTAL (Int Rate) 8.000000				599,949,222.21	600,000,000.00	599,949,222.21

(WRRPT)

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INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT BOOK VALUE	CURRENT PAR VALUE	MARKET VALUE
115332	FHLB D-N	.0840 %	03/03/21	49,989,383.33	50,000,000.00	49,989,383.33
115333	FHLB D-N	.0840 %	03/03/21	49,989,383.33	50,000,000.00	49,989,383.33
SUBTOTAL (Int Rate) 8.400000				99,978,766.66	100,000,000.00	99,978,766.66
114953	FHLB D-N	.0850 %	12/21/20	49,997,638.89	50,000,000.00	49,997,638.89
114954	FHLB D-N	.0850 %	12/21/20	49,997,638.89	50,000,000.00	49,997,638.89
115115	FHLB D-N	.0850 %	01/06/21	49,995,750.00	50,000,000.00	49,995,750.00
115116	FHLB D-N	.0850 %	01/06/21	49,995,750.00	50,000,000.00	49,995,750.00
115122	FHLB D-N	.0850 %	01/05/21	49,995,868.06	50,000,000.00	49,995,868.06
115123	FHLB D-N	.0850 %	01/05/21	49,995,868.06	50,000,000.00	49,995,868.06
115131	FHLB D-N	.0850 %	01/08/21	49,995,513.89	50,000,000.00	49,995,513.89
115132	FHLB D-N	.0850 %	01/08/21	49,995,513.89	50,000,000.00	49,995,513.89
115133	FHLB D-N	.0850 %	01/14/21	49,994,805.56	50,000,000.00	49,994,805.56
115134	FHLB D-N	.0850 %	01/14/21	49,994,805.56	50,000,000.00	49,994,805.56
115135	FHLB D-N	.0850 %	01/14/21	49,994,805.56	50,000,000.00	49,994,805.56
115136	FHLB D-N	.0850 %	01/14/21	49,994,805.56	50,000,000.00	49,994,805.56
115170	FHLB D-N	.0850 %	01/13/21	49,994,923.61	50,000,000.00	49,994,923.61
115289	FHLB D-N	.0850 %	02/24/21	49,989,965.27	50,000,000.00	49,989,965.27
115290	FHLB D-N	.0850 %	02/24/21	49,989,965.27	50,000,000.00	49,989,965.27
SUBTOTAL (Int Rate) 8.500000				749,923,618.07	750,000,000.00	749,923,618.07
114715	FHLB D-N	.0900 %	12/18/20	49,997,875.00	50,000,000.00	49,997,875.00
114721	FHLB D-N	.0900 %	12/18/20	49,997,875.00	50,000,000.00	49,997,875.00
114740	FHLB D-N	.0900 %	12/23/20	49,997,250.00	50,000,000.00	49,997,250.00
114741	FHLB D-N	.0900 %	12/23/20	49,997,250.00	50,000,000.00	49,997,250.00
114776	FHLB D-N	.0900 %	12/23/20	49,997,250.00	50,000,000.00	49,997,250.00
114777	FHLB D-N	.0900 %	12/23/20	49,997,250.00	50,000,000.00	49,997,250.00
114778	FHLB D-N	.0900 %	12/23/20	49,997,250.00	50,000,000.00	49,997,250.00
114779	FHLB D-N	.0900 %	12/23/20	49,997,250.00	50,000,000.00	49,997,250.00
114809	FHLB D-N	.0900 %	01/04/21	49,995,750.00	50,000,000.00	49,995,750.00
114857	FHLB D-N	.0900 %	12/18/20	49,997,875.00	50,000,000.00	49,997,875.00
114858	FHLB D-N	.0900 %	12/18/20	49,997,875.00	50,000,000.00	49,997,875.00
114859	FHLB D-N	.0900 %	01/05/21	49,995,625.00	50,000,000.00	49,995,625.00
114860	FHLB D-N	.0900 %	01/05/21	49,995,625.00	50,000,000.00	49,995,625.00
114873	FHLB D-N	.0900 %	01/05/21	49,995,625.00	50,000,000.00	49,995,625.00
114928	FHLB D-N	.0900 %	12/31/20	49,996,250.00	50,000,000.00	49,996,250.00
114929	FHLB D-N	.0900 %	12/31/20	49,996,250.00	50,000,000.00	49,996,250.00

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INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT BOOK VALUE	CURRENT PAR VALUE	MARKET VALUE
114960	FHLB D-N	.0900 %	01/12/21	49,994,750.00	50,000,000.00	49,994,750.00
114961	FHLB D-N	.0900 %	01/12/21	49,994,750.00	50,000,000.00	49,994,750.00
114975	FHLB D-N	.0900 %	01/22/21	42,994,410.00	43,000,000.00	42,994,410.00
114987	FHLB D-N	.0900 %	01/26/21	49,993,000.00	50,000,000.00	49,993,000.00
114988	FHLB D-N	.0900 %	01/26/21	49,993,000.00	50,000,000.00	49,993,000.00
114992	FHLB D-N	.0900 %	01/25/21	49,993,125.00	50,000,000.00	49,993,125.00
114993	FHLB D-N	.0900 %	01/25/21	49,993,125.00	50,000,000.00	49,993,125.00
115002	FHLB D-N	.0900 %	02/01/21	49,992,250.00	50,000,000.00	49,992,250.00
115003	FHLB D-N	.0900 %	02/01/21	49,992,250.00	50,000,000.00	49,992,250.00
115004	FHLB D-N	.0900 %	02/02/21	49,992,125.00	50,000,000.00	49,992,125.00
115005	FHLB D-N	.0900 %	02/02/21	49,992,125.00	50,000,000.00	49,992,125.00
115015	FHLB D-N	.0900 %	02/03/21	49,992,000.00	50,000,000.00	49,992,000.00
115016	FHLB D-N	.0900 %	02/03/21	49,992,000.00	50,000,000.00	49,992,000.00
115017	FHLB D-N	.0900 %	02/03/21	49,992,000.00	50,000,000.00	49,992,000.00
115018	FHLB D-N	.0900 %	02/03/21	49,992,000.00	50,000,000.00	49,992,000.00
115025	FHLB D-N	.0900 %	02/04/21	49,991,875.00	50,000,000.00	49,991,875.00
115026	FHLB D-N	.0900 %	02/04/21	49,991,875.00	50,000,000.00	49,991,875.00
115027	FHLB D-N	.0900 %	02/05/21	49,991,750.00	50,000,000.00	49,991,750.00
115028	FHLB D-N	.0900 %	02/05/21	49,991,750.00	50,000,000.00	49,991,750.00
115029	FHLB D-N	.0900 %	02/05/21	49,991,750.00	50,000,000.00	49,991,750.00
115047	FHLB D-N	.0900 %	03/05/21	49,988,250.00	50,000,000.00	49,988,250.00
115048	FHLB D-N	.0900 %	03/05/21	49,988,250.00	50,000,000.00	49,988,250.00
115049	FHLB D-N	.0900 %	03/01/21	49,988,750.00	50,000,000.00	49,988,750.00
115067	FHLB D-N	.0900 %	12/30/20	49,996,375.00	50,000,000.00	49,996,375.00
115068	FHLB D-N	.0900 %	12/30/20	49,996,375.00	50,000,000.00	49,996,375.00
115069	FHLB D-N	.0900 %	02/02/21	49,992,125.00	50,000,000.00	49,992,125.00
115070	FHLB D-N	.0900 %	02/05/21	49,991,750.00	50,000,000.00	49,991,750.00
115080	FHLB D-N	.0900 %	02/19/21	49,990,000.00	50,000,000.00	49,990,000.00
SUBTOTAL (Int Rate) 9.000000				2,192,733,910.00	2,193,000,000.00	2,192,733,910.00
114689	FHLB D-N	.0920 %	12/18/20	49,997,827.78	50,000,000.00	49,997,827.78
114690	FHLB D-N	.0920 %	12/18/20	49,997,827.78	50,000,000.00	49,997,827.78
114808	FHLB D-N	.0920 %	01/04/21	49,995,655.55	50,000,000.00	49,995,655.55
SUBTOTAL (Int Rate) 9.200000				149,991,311.11	150,000,000.00	149,991,311.11
114839	FHLB D-N	.0950 %	01/06/21	37,996,390.00	38,000,000.00	37,996,390.00
114855	FHLB D-N	.0950 %	01/06/21	49,995,250.00	50,000,000.00	49,995,250.00

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114856	FHLB D-N	.0950 %	01/06/21	25,997,530.00	26,000,000.00	25,997,530.00
114893	FHLB D-N	.0950 %	01/05/21	49,995,381.94	50,000,000.00	49,995,381.94
114907	FHLB D-N	.0950 %	12/31/20	49,996,041.67	50,000,000.00	49,996,041.67
114915	FHLB D-N	.0950 %	12/31/20	49,996,041.67	50,000,000.00	49,996,041.67
114916	FHLB D-N	.0950 %	12/31/20	49,996,041.67	50,000,000.00	49,996,041.67
114941	FHLB D-N	.0950 %	01/07/21	49,995,118.05	50,000,000.00	49,995,118.05
SUBTOTAL (Int Rate) 9.500000				363,967,795.00	364,000,000.00	363,967,795.00
113281	FNMA D-N	.1000 %	03/01/21	49,987,500.01	50,000,000.00	49,987,500.01
113282	FNMA D-N	.1000 %	03/01/21	49,987,500.01	50,000,000.00	49,987,500.01
113283	FNMA D-N	.1000 %	03/01/21	49,987,500.01	50,000,000.00	49,987,500.01
113284	FNMA D-N	.1000 %	03/01/21	49,987,500.01	50,000,000.00	49,987,500.01
114906	FHLB D-N	.1000 %	01/20/21	49,993,055.56	50,000,000.00	49,993,055.56
114924	FHLB D-N	.1000 %	01/20/21	49,993,055.56	50,000,000.00	49,993,055.56
114925	FHLB D-N	.1000 %	01/20/21	49,993,055.56	50,000,000.00	49,993,055.56
114949	FHLB D-N	.1000 %	04/30/21	49,979,166.67	50,000,000.00	49,979,166.67
114950	FHLB D-N	.1000 %	04/30/21	49,979,166.67	50,000,000.00	49,979,166.67
114951	FHLB D-N	.1000 %	06/01/21	49,974,722.23	50,000,000.00	49,974,722.23
114952	FHLB D-N	.1000 %	06/01/21	49,974,722.23	50,000,000.00	49,974,722.23
115006	FHLB D-N	.1000 %	04/20/21	49,980,555.55	50,000,000.00	49,980,555.55
115007	FHLB D-N	.1000 %	04/20/21	49,980,555.55	50,000,000.00	49,980,555.55
115008	FHLB D-N	.1000 %	04/20/21	49,980,555.55	50,000,000.00	49,980,555.55
SUBTOTAL (Int Rate) 10.000000				699,778,611.17	700,000,000.00	699,778,611.17
114942	FHLB D-N	.1050 %	05/28/21	49,974,041.67	50,000,000.00	49,974,041.67
114943	FHLB D-N	.1050 %	05/28/21	49,974,041.67	50,000,000.00	49,974,041.67
SUBTOTAL (Int Rate) 10.500000				99,948,083.34	100,000,000.00	99,948,083.34
113311	FHLB D-N	.1100 %	01/04/21	49,994,805.55	50,000,000.00	49,994,805.55
113312	FHLB D-N	.1100 %	01/04/21	49,994,805.55	50,000,000.00	49,994,805.55
113313	FHLB D-N	.1100 %	01/04/21	49,994,805.55	50,000,000.00	49,994,805.55
113314	FHLB D-N	.1100 %	01/04/21	49,994,805.55	50,000,000.00	49,994,805.55
113315	FHLB D-N	.1100 %	01/08/21	49,994,194.44	50,000,000.00	49,994,194.44
113316	FHLB D-N	.1100 %	01/08/21	49,994,194.44	50,000,000.00	49,994,194.44
113317	FHLB D-N	.1100 %	01/08/21	49,994,194.44	50,000,000.00	49,994,194.44

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113318	FHLB D-N	.1100 %	01/08/21	49,994,194.44	50,000,000.00	49,994,194.44
SUBTOTAL (Int Rate) 11.000000				399,955,999.96	400,000,000.00	399,955,999.96
113495	FHLB D-N	.1900 %	01/20/21	49,986,805.56	50,000,000.00	49,986,805.56
113496	FHLB D-N	.1900 %	01/20/21	49,986,805.56	50,000,000.00	49,986,805.56
113497	FHLB D-N	.1900 %	01/11/21	49,989,180.56	50,000,000.00	49,989,180.56
113498	FHLB D-N	.1900 %	01/11/21	49,989,180.56	50,000,000.00	49,989,180.56
SUBTOTAL (Int Rate) 19.000000				199,951,972.24	200,000,000.00	199,951,972.24
113270	FNMA D-N	.2000 %	02/12/21	49,979,722.22	50,000,000.00	49,979,722.22
113271	FNMA D-N	.2000 %	02/12/21	49,979,722.22	50,000,000.00	49,979,722.22
113346	FNMA D-N	.2000 %	02/12/21	49,979,722.22	50,000,000.00	49,979,722.22
113347	FNMA D-N	.2000 %	02/12/21	49,979,722.22	50,000,000.00	49,979,722.22
113607	FHLB D-N	.2000 %	04/27/21	49,959,166.66	50,000,000.00	49,959,166.66
113608	FHLB D-N	.2000 %	04/27/21	49,959,166.66	50,000,000.00	49,959,166.66
SUBTOTAL (Int Rate) 20.000000				299,837,222.20	300,000,000.00	299,837,222.20
113330	FHLB D-N	.2200 %	02/02/21	49,980,750.00	50,000,000.00	49,980,750.00
113331	FHLB D-N	.2200 %	02/02/21	49,980,750.00	50,000,000.00	49,980,750.00
113335	FHLB D-N	.2200 %	02/01/21	49,981,055.56	50,000,000.00	49,981,055.56
113336	FHLB D-N	.2200 %	02/01/21	49,981,055.56	50,000,000.00	49,981,055.56
SUBTOTAL (Int Rate) 22.000000				199,923,611.12	200,000,000.00	199,923,611.12
113332	FHLB D-N	.2400 %	03/02/21	49,948,679.40	49,979,000.00	49,948,679.40
113339	FHLB D-N	.2400 %	03/01/21	49,969,999.99	50,000,000.00	49,969,999.99
113340	FHLB D-N	.2400 %	03/01/21	49,969,999.99	50,000,000.00	49,969,999.99
SUBTOTAL (Int Rate) 24.000000				149,888,679.38	149,979,000.00	149,888,679.38
113251	FFCB D-N	.3400 %	01/15/21	49,978,750.00	50,000,000.00	49,978,750.00
113252	FFCB D-N	.3400 %	01/15/21	49,978,750.00	50,000,000.00	49,978,750.00
113253	FFCB D-N	.3400 %	01/15/21	15,993,200.00	16,000,000.00	15,993,200.00

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113258	FHLB D-N	.3400 %	12/30/20	49,986,305.56	50,000,000.00	49,986,305.56
113259	FHLB D-N	.3400 %	12/30/20	49,986,305.56	50,000,000.00	49,986,305.56
SUBTOTAL (Int Rate) 34.000000				215,923,311.12	216,000,000.00	215,923,311.12
113226	FHLB D-N	.3500 %	12/21/20	49,990,277.78	50,000,000.00	49,990,277.78
113227	FHLB D-N	.3500 %	12/21/20	49,990,277.78	50,000,000.00	49,990,277.78
113228	FHLB D-N	.3500 %	12/18/20	49,991,736.11	50,000,000.00	49,991,736.11
113229	FHLB D-N	.3500 %	12/18/20	49,991,736.11	50,000,000.00	49,991,736.11
113232	FHLB D-N	.3500 %	12/28/20	49,986,875.00	50,000,000.00	49,986,875.00
113233	FHLB D-N	.3500 %	12/28/20	49,986,875.00	50,000,000.00	49,986,875.00
SUBTOTAL (Int Rate) 35.000000				299,937,777.78	300,000,000.00	299,937,777.78
113243	FHLB D-N	.3700 %	01/25/21	49,971,736.11	50,000,000.00	49,971,736.11
113244	FHLB D-N	.3700 %	01/25/21	49,971,736.11	50,000,000.00	49,971,736.11
113256	FHLB D-N	.3700 %	01/20/21	49,974,305.56	50,000,000.00	49,974,305.56
113257	FHLB D-N	.3700 %	01/20/21	49,974,305.56	50,000,000.00	49,974,305.56
SUBTOTAL (Int Rate) 37.000000				199,892,083.34	200,000,000.00	199,892,083.34
113230	FHLB D-N	.3800 %	02/16/21	49,959,361.11	50,000,000.00	49,959,361.11
113231	FHLB D-N	.3800 %	02/16/21	49,959,361.11	50,000,000.00	49,959,361.11
SUBTOTAL (Int Rate) 38.000000				99,918,722.22	100,000,000.00	99,918,722.22
113234	FHLB D-N	.3900 %	02/19/21	49,956,666.67	50,000,000.00	49,956,666.67
113235	FHLB D-N	.3900 %	02/19/21	37,040,870.07	37,073,000.00	37,040,870.07
113247	FHLB D-N	.3900 %	02/19/21	49,956,666.67	50,000,000.00	49,956,666.67
113248	FHLB D-N	.3900 %	02/19/21	35,858,895.34	35,890,000.00	35,858,895.34
113254	FHLB D-N	.3900 %	02/19/21	49,956,666.67	50,000,000.00	49,956,666.67
113255	FHLB D-N	.3900 %	02/19/21	49,956,666.67	50,000,000.00	49,956,666.67
113260	FHLB D-N	.3900 %	02/25/21	49,953,416.67	50,000,000.00	49,953,416.67
113261	FHLB D-N	.3900 %	02/25/21	49,953,416.67	50,000,000.00	49,953,416.67
SUBTOTAL (Int Rate) 39.000000				372,633,265.43	372,963,000.00	372,633,265.43

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113669	FHLB D-N	.4400 %	03/19/21	49,933,999.99	50,000,000.00	49,933,999.99
113670	FHLB D-N	.4400 %	03/19/21	49,933,999.99	50,000,000.00	49,933,999.99
SUBTOTAL (Int Rate) 44.000000				99,867,999.98	100,000,000.00	99,867,999.98
114028	FNMA 0.50	.5000 %	06/17/25	24,991,326.08	25,000,000.00	24,991,326.08
SUBTOTAL (Int Rate) 50.000000				24,991,326.08	25,000,000.00	24,991,326.08
113656	FFCB 0.68 (CALLABLE)	.6800 %	05/06/24	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 68.000000				50,000,000.00	50,000,000.00	50,000,000.00
114045	FHLMC 0.71 (CALLABLE)	.7100 %	06/23/25	50,000,000.00	50,000,000.00	50,000,000.00
114101	FNMA 0.71 (CALLABLE)	.7100 %	07/09/25	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 71.000000				100,000,000.00	100,000,000.00	100,000,000.00
113793	FHLMC 0.73 (CALLABLE)	.7300 %	05/27/25	50,000,000.00	50,000,000.00	50,000,000.00
113831	FFCB 0.73 (CALLABLE)	.7300 %	05/27/25	50,000,000.00	50,000,000.00	50,000,000.00
114100	FHLMC 0.73 (CALLABLE)	.7300 %	07/09/25	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 73.000000				150,000,000.00	150,000,000.00	150,000,000.00
114120	FHLMC 0.74 (CALLABLE)	.7400 %	07/15/25	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 74.000000				50,000,000.00	50,000,000.00	50,000,000.00
113728	FHLMC 0.75 (CALLABLE)	.7500 %	05/27/25	50,000,000.00	50,000,000.00	50,000,000.00
113729	FHLMC 0.75 (CALLABLE)	.7500 %	05/27/25	50,000,000.00	50,000,000.00	50,000,000.00
113832	FNMA 0.75 (CALLABLE)	.7500 %	05/27/25	50,000,000.00	50,000,000.00	50,000,000.00
114030	FHLMC 0.75 (CALLABLE)	.7500 %	12/26/25	50,000,000.00	50,000,000.00	50,000,000.00
114099	FHLMC 0.75 (CALLABLE)	.7500 %	07/08/25	50,000,000.00	50,000,000.00	50,000,000.00
114133	FHLMC 0.75 (CALLABLE)	.7500 %	07/08/25	50,000,000.00	50,000,000.00	50,000,000.00
114134	FHLMC 0.75 (CALLABLE)	.7500 %	07/08/25	17,800,000.00	17,800,000.00	17,800,000.00

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114179	FNMA 0.75 (CALLABLE)	.7500 %	06/30/25	21,000,000.00	21,000,000.00	21,000,000.00
114258	FHLMC 0.75 (CALLABLE)	.7500 %	07/29/25	50,000,000.00	50,000,000.00	50,000,000.00
114286	FHLMC 0.75 (CALLABLE)	.7500 %	08/04/25	25,000,000.00	25,000,000.00	25,000,000.00
SUBTOTAL (Int Rate) 75.000000				413,800,000.00	413,800,000.00	413,800,000.00
113740	FHLMC 0.77 (CALLABLE)	.7700 %	05/27/25	50,000,000.00	50,000,000.00	50,000,000.00
113750	FHLMC 0.77 (CALLABLE)	.7700 %	05/27/25	50,000,000.00	50,000,000.00	50,000,000.00
114146	FHLMC 0.77 (CALLABLE)	.7700 %	07/15/25	50,000,000.00	50,000,000.00	50,000,000.00
114223	FHLB 0.77 (CALLABLE)	.7700 %	07/28/27	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 77.000000				200,000,000.00	200,000,000.00	200,000,000.00
113264	FFCB 0.80	.8000 %	03/30/23	50,000,000.00	50,000,000.00	50,000,000.00
113265	FFCB 0.80	.8000 %	03/30/23	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 80.000000				100,000,000.00	100,000,000.00	100,000,000.00
113843	FFCB 0.82 (CALLABLE)	.8200 %	05/27/26	25,000,000.00	25,000,000.00	25,000,000.00
113844	FFCB 0.82 (CALLABLE)	.8200 %	05/27/26	25,000,000.00	25,000,000.00	25,000,000.00
114155	FNMA 0.82 (CALLABLE)	.8200 %	07/09/26	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 82.000000				100,000,000.00	100,000,000.00	100,000,000.00
114161	FHLMC 0.83 (CALLABLE)	.8300 %	07/22/26	25,000,000.00	25,000,000.00	25,000,000.00
114224	FHLMC 0.83 (CALLABLE)	.8300 %	07/29/27	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 83.000000				75,000,000.00	75,000,000.00	75,000,000.00
113350	FFCB 0.875 (CALLABLE)	.8750 %	04/08/24	50,000,000.00	50,000,000.00	50,000,000.00
113991	FFCB 0.875 (CALLABLE)	.8750 %	06/22/27	25,000,000.00	25,000,000.00	25,000,000.00
114285	FNMA 0.875 (CALLABLE)	.8750 %	07/30/27	25,000,000.00	25,000,000.00	25,000,000.00
114901	FNMA NOTE 0.875	.8750 %	08/05/30	49,368,999.16	50,000,000.00	49,368,999.16
115254	FNMA NOTE 0.875	.8750 %	08/05/30	49,060,361.20	50,000,000.00	49,060,361.20
115257	FNMA NOTE 0.875	.8750 %	08/05/30	49,086,550.85	50,000,000.00	49,086,550.85
SUBTOTAL (Int Rate) 87.500000				247,515,911.21	250,000,000.00	247,515,911.21

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115023	FFCB 0.90 (CALLABLE)	.9000 %	01/21/28	49,977,789.66	50,000,000.00	49,977,789.66
115024	FFCB 0.90 (CALLABLE)	.9000 %	01/21/28	17,292,315.22	17,300,000.00	17,292,315.22
SUBTOTAL (Int Rate) 90.000000				67,270,104.88	67,300,000.00	67,270,104.88
113156	FFCB 0.92 NOTE	.9200 %	03/18/24	50,240,847.01	50,000,000.00	50,240,847.01
SUBTOTAL (Int Rate) 92.000000				50,240,847.01	50,000,000.00	50,240,847.01
113109	FHLMC 0.95 (CALLABLE)	.9500 %	03/12/25	50,000,000.00	50,000,000.00	50,000,000.00
113531	FHLMC 0.95 (CALLABLE)	.9500 %	04/28/25	50,000,000.00	50,000,000.00	50,000,000.00
114160	FNMA 0.95 (CALLABLE)	.9500 %	07/15/27	50,000,000.00	50,000,000.00	50,000,000.00
114606	FFCB 0.95	.9500 %	09/10/30	24,883,916.35	25,000,000.00	24,883,916.35
SUBTOTAL (Int Rate) 95.000000				174,883,916.35	175,000,000.00	174,883,916.35
114914	FFCB NOTE 0.99	.9900 %	10/21/30	49,911,010.40	50,000,000.00	49,911,010.40
SUBTOTAL (Int Rate) 99.000000				49,911,010.40	50,000,000.00	49,911,010.40
113117	FHLMC 1.00 (CALLABLE)	1.0000 %	03/17/26	50,000,000.00	50,000,000.00	50,000,000.00
113137	FFCB 1.00 (CALLABLE)	1.0000 %	03/17/27	50,000,000.00	50,000,000.00	50,000,000.00
113157	FHLMC 1.00 (CALLABLE)	1.0000 %	03/18/25	50,000,000.00	50,000,000.00	50,000,000.00
113338	FFCB 1.00 (CALLABLE)	1.0000 %	03/30/22	50,000,000.00	50,000,000.00	50,000,000.00
113530	FHLMC 1.00 (CALLABLE)	1.0000 %	04/28/26	50,000,000.00	50,000,000.00	50,000,000.00
113544	FHLMC 1.00 (CALLABLE)	1.0000 %	10/28/25	50,000,000.00	50,000,000.00	50,000,000.00
113992	FHLMC 1.00 (CALLABLE)	1.0000 %	06/23/27	25,000,000.00	25,000,000.00	25,000,000.00
114019	FHLMC 1.00 (CALLABLE)	1.0000 %	06/28/27	24,999,765.44	25,000,000.00	24,999,765.44
114029	FHLB 1.00 (CALLABLE)	1.0000 %	06/25/27	50,000,000.00	50,000,000.00	50,000,000.00
114217	FHLMC 1.00 (CALLABLE)	1.0000 %	07/29/27	50,000,000.00	50,000,000.00	50,000,000.00
114608	FFCB 1.00 (CALLABLE)	1.0000 %	09/14/28	20,000,000.00	20,000,000.00	20,000,000.00
114623	FHLMC 1.00 (CALLABLE)	1.0000 %	09/28/28	50,000,000.00	50,000,000.00	50,000,000.00
114642	FHLMC 1.00 (CALLABLE)	1.0000 %	09/28/28	50,000,000.00	50,000,000.00	50,000,000.00
114643	FHLMC 1.00 (CALLABLE)	1.0000 %	09/28/28	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) *****				619,999,765.44	620,000,000.00	619,999,765.44

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113557	FFCB 1.02	1.0200 %	04/27/27	50,000,000.00	50,000,000.00	50,000,000.00
113558	FFCB 1.02	1.0200 %	04/27/27	25,000,000.00	25,000,000.00	25,000,000.00
113599	FFCB 1.02	1.0200 %	04/27/27	35,000,000.00	35,000,000.00	35,000,000.00
113687	FFCB 1.02	1.0200 %	04/27/27	20,989,603.97	20,925,000.00	20,989,603.97
113738	FFCB 1.02	1.0200 %	04/27/27	50,000,000.00	50,000,000.00	50,000,000.00
113739	FFCB 1.02	1.0200 %	04/27/27	5,000,000.00	5,000,000.00	5,000,000.00
114118	FHLB 1.02 (CALLABLE)	1.0200 %	07/06/27	24,179,294.93	24,185,000.00	24,179,294.93
114337	FHLB 1.02 (CALLABLE)	1.0200 %	08/10/28	32,995,000.00	32,995,000.00	32,995,000.00
SUBTOTAL (Int Rate) 1.020000				243,163,898.90	243,105,000.00	243,163,898.90
114455	FFCB 1.03 (CALLABLE)	1.0300 %	12/01/28	25,000,000.00	25,000,000.00	25,000,000.00
114456	FFCB 1.03 (CALLABLE)	1.0300 %	12/01/28	25,000,000.00	25,000,000.00	25,000,000.00
114570	FFCB 1.03 (CALLABLE)	1.0300 %	12/01/28	39,888,981.46	40,000,000.00	39,888,981.46
115100	FFCB NOTE 1.03	1.0300 %	11/12/30	24,987,565.03	25,000,000.00	24,987,565.03
115101	FFCB NOTE 1.03	1.0300 %	11/12/30	24,961,451.60	25,000,000.00	24,961,451.60
115222	FFCB NOTE 1.03	1.0300 %	11/12/30	19,868,417.31	20,000,000.00	19,868,417.31
SUBTOTAL (Int Rate) 1.030000				159,706,415.40	160,000,000.00	159,706,415.40
113897	FFCB 1.04 (CALLABLE)	1.0400 %	05/27/27	35,500,000.00	35,500,000.00	35,500,000.00
SUBTOTAL (Int Rate) 1.040000				35,500,000.00	35,500,000.00	35,500,000.00
113125	FFCB 1.05 (CALLABLE)	1.0500 %	03/12/24	20,808,520.75	20,800,000.00	20,808,520.75
113171	FHLMC 1.05 (CALLABLE)	1.0500 %	03/18/25	25,000,000.00	25,000,000.00	25,000,000.00
113668	FHLMC 1.05 (CALLABLE)	1.0500 %	05/04/27	50,000,000.00	50,000,000.00	50,000,000.00
113767	FHLMC 1.05 (CALLABLE)	1.0500 %	05/27/27	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 1.050000				145,808,520.75	145,800,000.00	145,808,520.75
113774	FHLMC 1.07 (CALLABLE)	1.0700 %	05/27/27	50,000,000.00	50,000,000.00	50,000,000.00
114390	FHLMC 1.07 (CALLABLE)	1.0700 %	08/25/28	25,000,000.00	25,000,000.00	25,000,000.00
SUBTOTAL (Int Rate) 1.070000				75,000,000.00	75,000,000.00	75,000,000.00

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114771	FHLB 1.08 (CALLABLE)	1.0800 %	10/02/30	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 1.080000				50,000,000.00	50,000,000.00	50,000,000.00
114308	FHLMC 1.10 (CALLABLE	1.1000 %	02/12/29	25,000,000.00	25,000,000.00	25,000,000.00
114371	FHLMC 1.10 (CALLABLE	1.1000 %	08/20/29	25,000,000.00	25,000,000.00	25,000,000.00
SUBTOTAL (Int Rate) 1.100000				50,000,000.00	50,000,000.00	50,000,000.00
114304	FFCB 1.12 (CALLABLE)	1.1200 %	07/30/29	25,000,000.00	25,000,000.00	25,000,000.00
114305	FFCB 1.12 (CALLABLE)	1.1200 %	07/30/29	20,000,000.00	20,000,000.00	20,000,000.00
114505	FFCB 1.12 (CALLABLE)	1.1200 %	09/01/28	25,000,000.00	25,000,000.00	25,000,000.00
114525	FNMA 1.12 (CALLABLE)	1.1200 %	09/11/30	25,000,000.00	25,000,000.00	25,000,000.00
SUBTOTAL (Int Rate) 1.120000				95,000,000.00	95,000,000.00	95,000,000.00
113087	FFCB 1.125 (CALLABLE	1.1250 %	03/17/25	50,042,907.99	50,000,000.00	50,042,907.99
113088	FFCB 1.125 (CALLABLE	1.1250 %	03/17/25	50,042,907.99	50,000,000.00	50,042,907.99
113089	FFCB 1.125 (CALLABLE	1.1250 %	03/17/25	18,145,000.00	18,145,000.00	18,145,000.00
SUBTOTAL (Int Rate) 1.125000				118,230,815.98	118,145,000.00	118,230,815.98
114404	FFCB 1.14 (CALLABLE)	1.1400 %	08/20/29	25,000,000.00	25,000,000.00	25,000,000.00
114435	FFCB 1.14 (CALLABLE)	1.1400 %	08/20/29	45,200,000.00	45,200,000.00	45,200,000.00
114480	FFCB 1.14 (CALLABLE)	1.1400 %	08/20/29	24,975,731.71	25,000,000.00	24,975,731.71
114569	FFCB 1.14 (CALLABLE)	1.1400 %	08/20/29	43,274,760.68	43,338,000.00	43,274,760.68
SUBTOTAL (Int Rate) 1.140000				138,450,492.39	138,538,000.00	138,450,492.39
114378	FHLMC 1.15 (CALLABLE	1.1500 %	08/24/29	25,000,000.00	25,000,000.00	25,000,000.00
114719	FFCB 1.15 (CALLABLE)	1.1500 %	08/12/30	49,931,242.71	50,000,000.00	49,931,242.71
114720	FFCB 1.15 (CALLABLE)	1.1500 %	08/12/30	10,536,490.83	10,551,000.00	10,536,490.83
SUBTOTAL (Int Rate) 1.150000				85,467,733.54	85,551,000.00	85,467,733.54

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114392	FNMA 1.18 (CALLABLE)	1.1800 %	08/26/30	50,000,000.00	50,000,000.00	50,000,000.00
114503	FNMA 1.18 (CALLABLE)	1.1800 %	08/26/30	25,000,000.00	25,000,000.00	25,000,000.00
SUBTOTAL (Int Rate) 1.180000				75,000,000.00	75,000,000.00	75,000,000.00
113541	FHLB 1.20 (CALLABLE)	1.2000 %	04/27/27	50,000,000.00	50,000,000.00	50,000,000.00
113600	FHLB 1.20 (CALLABLE)	1.2000 %	05/04/27	50,000,000.00	50,000,000.00	50,000,000.00
114454	FHLMC 1.20 (CALLABLE)	1.2000 %	08/27/30	25,000,000.00	25,000,000.00	25,000,000.00
114465	FHLMC 1.20 (CALLABLE)	1.2000 %	09/09/30	25,000,000.00	25,000,000.00	25,000,000.00
114631	FNMA 1.20 (CALLABLE)	1.2000 %	09/27/30	50,000,000.00	50,000,000.00	50,000,000.00
114940	FNMA 1.20 (CALLABLE)	1.2000 %	10/28/30	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 1.200000				250,000,000.00	250,000,000.00	250,000,000.00
114733	FHLB 1.21 (CALLABLE)	1.2100 %	10/07/30	50,000,000.00	50,000,000.00	50,000,000.00
114743	FHLB 1.21 (CALLABLE)	1.2100 %	10/07/30	38,200,000.00	38,200,000.00	38,200,000.00
SUBTOTAL (Int Rate) 1.210000				88,200,000.00	88,200,000.00	88,200,000.00
115058	FNMA 1.22 (CALLABLE)	1.2200 %	08/27/32	49,379,630.70	50,000,000.00	49,379,630.70
115059	FNMA 1.22 (CALLABLE)	1.2200 %	08/27/32	48,638,511.50	49,250,000.00	48,638,511.50
SUBTOTAL (Int Rate) 1.220000				98,018,142.20	99,250,000.00	98,018,142.20
114607	FFCB 1.23 (CALLABLE)	1.2300 %	09/10/29	25,000,000.00	25,000,000.00	25,000,000.00
SUBTOTAL (Int Rate) 1.230000				25,000,000.00	25,000,000.00	25,000,000.00
113042	FFCB 1.24 (CALLABLE)	1.2400 %	03/10/23	50,000,000.00	50,000,000.00	50,000,000.00
114538	FFCB 1.24 (CALLABLE)	1.2400 %	09/03/30	50,000,000.00	50,000,000.00	50,000,000.00
114539	FFCB 1.24 (CALLABLE)	1.2400 %	09/03/30	50,000,000.00	50,000,000.00	50,000,000.00
114551	FFCB 1.24 (CALLABLE)	1.2400 %	09/03/30	49,902,437.02	50,000,000.00	49,902,437.02
114702	FHLMC 1.24 (CALLABLE)	1.2400 %	09/30/30	50,000,000.00	50,000,000.00	50,000,000.00
114744	FHLMC 1.24 (CALLABLE)	1.2400 %	10/08/30	50,000,000.00	50,000,000.00	50,000,000.00
115019	FFCB 1.24	1.2400 %	11/03/32	18,330,000.00	18,330,000.00	18,330,000.00
115020	FFCB 1.24	1.2400 %	11/03/32	18,330,000.00	18,330,000.00	18,330,000.00

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115021	FFCB 1.24	1.2400 %	11/03/32	18,340,000.00	18,340,000.00	18,340,000.00
115109	FNMA 1.24 (CALLABLE)	1.2400 %	11/25/30	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 1.240000				404,902,437.02	405,000,000.00	404,902,437.02
114391	FHLMC 1.25 (CALLABLE	1.2500 %	08/26/30	25,000,000.00	25,000,000.00	25,000,000.00
114417	FNMA 1.25 (CALLABLE)	1.2500 %	08/27/30	25,000,000.00	25,000,000.00	25,000,000.00
114490	FHLMC 1.25 (CALLABLE	1.2500 %	09/09/30	25,000,000.00	25,000,000.00	25,000,000.00
114506	FHLMC 1.25 (CALLABLE	1.2500 %	09/16/30	25,000,000.00	25,000,000.00	25,000,000.00
114549	FFCB 1.25 (CALLABLE)	1.2500 %	06/03/30	50,000,000.00	50,000,000.00	50,000,000.00
114550	FFCB 1.25 (CALLABLE)	1.2500 %	06/03/30	50,000,000.00	50,000,000.00	50,000,000.00
114632	FNMA 1.25 (CALLABLE)	1.2500 %	09/27/30	50,000,000.00	50,000,000.00	50,000,000.00
114640	FHLMC 1.25 (CALLABLE	1.2500 %	09/23/30	50,000,000.00	50,000,000.00	50,000,000.00
114641	FHLMC 1.25 (CALLABLE	1.2500 %	09/23/30	50,000,000.00	50,000,000.00	50,000,000.00
114660	FHLMC 1.25 (CALLABLE	1.2500 %	09/30/30	50,000,000.00	50,000,000.00	50,000,000.00
114675	FHLMC 1.25 (CALLABLE	1.2500 %	09/30/30	50,000,000.00	50,000,000.00	50,000,000.00
114722	FHLB 1.25 (CALLABLE)	1.2500 %	10/08/30	50,000,000.00	50,000,000.00	50,000,000.00
114792	FHLMC 1.25 (CALLABLE	1.2500 %	10/15/30	50,000,000.00	50,000,000.00	50,000,000.00
114793	FHLMC 1.25 (CALLABLE	1.2500 %	10/22/30	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 1.250000				600,000,000.00	600,000,000.00	600,000,000.00
114393	FHLMC 1.26 (CALLABLE	1.2600 %	09/03/30	25,000,000.00	25,000,000.00	25,000,000.00
114819	FHLMC 1.26 (CALLABLE	1.2600 %	10/15/30	50,000,000.00	50,000,000.00	50,000,000.00
114829	FHLMC 1.26 (CALLABLE	1.2600 %	10/22/30	49,985,164.29	50,000,000.00	49,985,164.29
114830	FHLMC 1.26 (CALLABLE	1.2600 %	10/22/30	24,992,582.15	25,000,000.00	24,992,582.15
114986	FNMA 1.26 (CALLABLE)	1.2600 %	10/28/30	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 1.260000				199,977,746.44	200,000,000.00	199,977,746.44
114831	FHLMC 1.27 (CALLABLE	1.2700 %	10/22/30	50,000,000.00	50,000,000.00	50,000,000.00
114841	FHLMC 1.27 (CALLABLE	1.2700 %	10/21/30	50,000,000.00	50,000,000.00	50,000,000.00
115066	FNMA 1.27 (CALLABLE)	1.2700 %	11/18/30	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 1.270000				150,000,000.00	150,000,000.00	150,000,000.00
114491	FHLMC 1.28 (CALLABLE	1.2800 %	09/17/30	25,000,000.00	25,000,000.00	25,000,000.00

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SUBTOTAL (Int Rate) 1.280000						
				25,000,000.00	25,000,000.00	25,000,000.00
114842	FHLMC 1.29 (CALLABLE	1.2900 %	10/21/30	50,000,000.00	50,000,000.00	50,000,000.00

SUBTOTAL (Int Rate) 1.290000						
				50,000,000.00	50,000,000.00	50,000,000.00
113242	FFCB 1.30 (CALLABLE)	1.3000 %	03/26/25	50,000,000.00	50,000,000.00	50,000,000.00
114617	FHLB 1.30 (CALLABLE)	1.3000 %	09/30/30	39,950,000.00	39,950,000.00	39,950,000.00
114843	FHLMC 1.30 (CALLABLE	1.3000 %	10/28/30	50,000,000.00	50,000,000.00	50,000,000.00
114844	FHLMC 1.30 (CALLABLE	1.3000 %	10/28/30	50,000,000.00	50,000,000.00	50,000,000.00
114854	FHLMC 1.30 (CALLABLE	1.3000 %	10/28/30	50,000,000.00	50,000,000.00	50,000,000.00
114875	FHLMC 1.30 (CALLABLE	1.3000 %	10/28/30	50,000,000.00	50,000,000.00	50,000,000.00
114892	FHLMC 1.30 (CALLABLE	1.3000 %	10/28/30	50,000,000.00	50,000,000.00	50,000,000.00
114999	FFCB 1.30 (CALLABLE)	1.3000 %	11/04/30	50,000,000.00	50,000,000.00	50,000,000.00
115022	FFCB 1.30 (CALLABLE)	1.3000 %	11/04/30	50,000,000.00	50,000,000.00	50,000,000.00

SUBTOTAL (Int Rate) 1.300000						
				439,950,000.00	439,950,000.00	439,950,000.00
114876	FHLMC 1.31 (CALLABLE	1.3100 %	10/28/30	50,000,000.00	50,000,000.00	50,000,000.00
114884	FHLMC 1.31 (CALLABLE	1.3100 %	10/28/30	50,000,000.00	50,000,000.00	50,000,000.00
114972	FHLMC 1.31 (CALLABLE	1.3100 %	11/12/30	50,000,000.00	50,000,000.00	50,000,000.00
114973	FHLMC 1.31 (CALLABLE	1.3100 %	11/12/30	25,000,000.00	25,000,000.00	25,000,000.00

SUBTOTAL (Int Rate) 1.310000						
				175,000,000.00	175,000,000.00	175,000,000.00
114526	FHLMC 1.32 (CALLABLE	1.3200 %	09/17/30	25,000,000.00	25,000,000.00	25,000,000.00
114554	FFCB 1.32 (CALLABLE)	1.3200 %	09/09/30	50,000,000.00	50,000,000.00	50,000,000.00
114604	FFCB 1.32 (CALLABLE)	1.3200 %	09/09/30	32,190,000.00	32,190,000.00	32,190,000.00
115127	FNMA 1.32 (CALLABLE)	1.3200 %	11/18/30	50,000,000.00	50,000,000.00	50,000,000.00
115223	FHLMC 1.32 (CALLABLE	1.3200 %	11/25/31	50,000,000.00	50,000,000.00	50,000,000.00
115242	FHLMC 1.32 (CALLABLE	1.3200 %	11/25/31	50,000,000.00	50,000,000.00	50,000,000.00

SUBTOTAL (Int Rate) 1.320000						
				257,190,000.00	257,190,000.00	257,190,000.00
113487	FFCB 1.33 (CALLABLE)	1.3300 %	04/21/27	25,000,000.00	25,000,000.00	25,000,000.00

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113488	FFCB 1.33 (CALLABLE)	1.3300 %	04/21/27	25,000,000.00	25,000,000.00	25,000,000.00
114624	FHLMC 1.33 (CALLABLE)	1.3300 %	09/26/30	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 1.330000				100,000,000.00	100,000,000.00	100,000,000.00
115172	FFCB 1.34 (CALLABLE)	1.3400 %	11/19/30	50,000,000.00	50,000,000.00	50,000,000.00
115173	FFCB 1.34 (CALLABLE)	1.3400 %	11/19/30	25,000,000.00	25,000,000.00	25,000,000.00
115174	FFCB 1.34 (CALLABLE)	1.3400 %	11/19/30	25,000,000.00	25,000,000.00	25,000,000.00
115202	FFCB 1.34 (CALLABLE)	1.3400 %	11/19/30	50,000,000.00	50,000,000.00	50,000,000.00
115203	FFCB 1.34 (CALLABLE)	1.3400 %	11/19/30	6,525,000.00	6,525,000.00	6,525,000.00
SUBTOTAL (Int Rate) 1.340000				156,525,000.00	156,525,000.00	156,525,000.00
115094	FHLMC 1.36 (CALLABLE)	1.3600 %	11/26/30	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 1.360000				50,000,000.00	50,000,000.00	50,000,000.00
114984	FNMA 1.365 (CALLABLE)	1.3650 %	10/28/31	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 1.365000				50,000,000.00	50,000,000.00	50,000,000.00
115092	FFCB 1.37 (CALLABLE)	1.3700 %	11/04/30	50,000,000.00	50,000,000.00	50,000,000.00
115093	FFCB 1.37 (CALLABLE)	1.3700 %	11/04/30	6,000,000.00	6,000,000.00	6,000,000.00
SUBTOTAL (Int Rate) 1.370000				56,000,000.00	56,000,000.00	56,000,000.00
103255	FNMA 1.375	1.3750 %	02/26/21	49,953,119.17	50,000,000.00	49,953,119.17
SUBTOTAL (Int Rate) 1.375000				49,953,119.17	50,000,000.00	49,953,119.17
115284	FHLMC 1.40 (CALLABLE)	1.4000 %	12/02/31	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 1.400000				50,000,000.00	50,000,000.00	50,000,000.00

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115000	FHLMC 1.41 (CALLABLE	1.4100 %	11/17/31	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 1.410000				50,000,000.00	50,000,000.00	50,000,000.00
115224	FHLMC 1.42 (CALLABLE	1.4200 %	11/23/32	50,000,000.00	50,000,000.00	50,000,000.00
115243	FHLMC 1.42 (CALLABLE	1.4200 %	11/23/32	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 1.420000				100,000,000.00	100,000,000.00	100,000,000.00
114983	FNMA 1.45 (CALLABLE)	1.4500 %	10/28/32	50,000,000.00	50,000,000.00	50,000,000.00
114985	FNMA 1.45 (CALLABLE)	1.4500 %	11/18/32	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 1.450000				100,000,000.00	100,000,000.00	100,000,000.00
113328	FFCB 1.46 (CALLABLE)	1.4600 %	03/03/23	50,276,575.19	50,000,000.00	50,276,575.19
113329	FFCB 1.46 (CALLABLE)	1.4600 %	03/03/23	50,276,575.19	50,000,000.00	50,276,575.19
115001	FNMA 1.46 (CALLABLE)	1.4600 %	11/17/32	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 1.460000				150,553,150.38	150,000,000.00	150,553,150.38
113056	FFCB 1.48 (CALLABLE)	1.4800 %	03/10/26	25,000,000.00	25,000,000.00	25,000,000.00
113057	FFCB 1.48 (CALLABLE)	1.4800 %	03/10/26	25,000,000.00	25,000,000.00	25,000,000.00
113058	FFCB 1.48 (CALLABLE)	1.4800 %	03/10/26	25,000,000.00	25,000,000.00	25,000,000.00
SUBTOTAL (Int Rate) 1.480000				75,000,000.00	75,000,000.00	75,000,000.00
115244	FHLMC 1.49 (CALLABLE	1.4900 %	11/26/32	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 1.490000				50,000,000.00	50,000,000.00	50,000,000.00
112901	FHLMC 1.50	1.5000 %	02/12/25	24,983,819.48	25,000,000.00	24,983,819.48
113032	FFCB 1.50 (CALLABLE)	1.5000 %	03/05/25	50,000,000.00	50,000,000.00	50,000,000.00
113033	FFCB 1.50 (CALLABLE)	1.5000 %	03/05/25	28,900,000.00	28,900,000.00	28,900,000.00
113034	FFCB 1.50 (CALLABLE)	1.5000 %	03/05/25	25,000,000.00	25,000,000.00	25,000,000.00
113929	FHLMC 1.75 (CALLABLE	1.5000 %	12/09/25	50,000,000.00	50,000,000.00	50,000,000.00

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114970	FHLMC 1.50 (CALLABLE)	1.5000 %	11/04/32	50,000,000.00	50,000,000.00	50,000,000.00
114971	FHLMC 1.50 (CALLABLE)	1.5000 %	11/05/32	50,000,000.00	50,000,000.00	50,000,000.00
115065	FHLMC 1.50 (CALLABLE)	1.5000 %	08/09/32	50,000,000.00	50,000,000.00	50,000,000.00
115087	FHLMC 1.50 (CALLABLE)	1.5000 %	11/23/32	50,000,000.00	50,000,000.00	50,000,000.00
115126	FNMA 1.50 (CALLABLE)	1.5000 %	11/16/32	50,000,000.00	50,000,000.00	50,000,000.00
115128	FNMA 1.50 (CALLABLE)	1.5000 %	11/23/32	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 1.500000				478,883,819.48	478,900,000.00	478,883,819.48
113292	FFCB 1.53 (CALLABLE)	1.5300 %	02/10/22	50,227,269.80	50,000,000.00	50,227,269.80
113293	FFCB 1.53 (CALLABLE)	1.5300 %	02/10/22	50,227,269.80	50,000,000.00	50,227,269.80
SUBTOTAL (Int Rate) 1.530000				100,454,539.60	100,000,000.00	100,454,539.60
112249	FFCB 1.625	1.6250 %	12/03/24	49,951,954.00	50,000,000.00	49,951,954.00
112539	FFCB 1.625	1.6250 %	12/27/21	49,986,627.89	50,000,000.00	49,986,627.89
SUBTOTAL (Int Rate) 1.625000				99,938,581.89	100,000,000.00	99,938,581.89
113114	FFCB 1.64 (CALLABLE)	1.6400 %	03/03/25	50,264,078.40	50,000,000.00	50,264,078.40
113115	FFCB 1.64 (CALLABLE)	1.6400 %	03/03/25	2,251,830.70	2,240,000.00	2,251,830.70
SUBTOTAL (Int Rate) 1.640000				52,515,909.10	52,240,000.00	52,515,909.10
112538	FFCB 1.66	1.6600 %	12/27/22	49,989,653.27	50,000,000.00	49,989,653.27
SUBTOTAL (Int Rate) 1.660000				49,989,653.27	50,000,000.00	49,989,653.27
112751	FHLB 1.76 (CALLABLE)	1.7600 %	01/29/24	50,000,000.00	50,000,000.00	50,000,000.00
112752	FHLB 1.76 (CALLABLE)	1.7600 %	01/29/24	5,000,000.00	5,000,000.00	5,000,000.00
SUBTOTAL (Int Rate) 1.760000				55,000,000.00	55,000,000.00	55,000,000.00
112558	FFCB 1.82	1.8200 %	12/18/25	36,258,687.84	36,274,000.00	36,258,687.84
113010	FFCB 1.82 (CALLABLE)	1.8200 %	09/04/26	50,000,000.00	50,000,000.00	50,000,000.00

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SUBTOTAL (Int Rate) 1.820000						
				86,258,687.84	86,274,000.00	86,258,687.84
103223	FHLB 1.875	1.8750 %	11/29/21	49,955,223.35	50,000,000.00	49,955,223.35
103224	FHLB 1.875	1.8750 %	11/29/21	49,955,223.35	50,000,000.00	49,955,223.35
103225	FHLB 1.875	1.8750 %	11/29/21	24,977,611.67	25,000,000.00	24,977,611.67
103226	FHLB 1.875	1.8750 %	11/29/21	49,970,082.42	50,000,000.00	49,970,082.42
103227	FHLB 1.875	1.8750 %	11/29/21	49,970,082.42	50,000,000.00	49,970,082.42
112637	FHLB 1.875	1.8750 %	12/09/22	50,223,028.46	50,000,000.00	50,223,028.46

SUBTOTAL (Int Rate) 1.875000						
				275,051,251.67	275,000,000.00	275,051,251.67
112712	FHLB 1.92 (CALLABLE)	1.9200 %	01/22/25	47,000,000.00	47,000,000.00	47,000,000.00

SUBTOTAL (Int Rate) 1.920000						
				47,000,000.00	47,000,000.00	47,000,000.00
112735	FHLB 1.94 (CALLABLE)	1.9400 %	01/28/25	50,000,000.00	50,000,000.00	50,000,000.00

SUBTOTAL (Int Rate) 1.940000						
				50,000,000.00	50,000,000.00	50,000,000.00
112270	FFCB 1.95 (CALLABLE)	1.9500 %	12/02/25	25,000,000.00	25,000,000.00	25,000,000.00

SUBTOTAL (Int Rate) 1.950000						
				25,000,000.00	25,000,000.00	25,000,000.00
112418	FFCB 1.97 (CALLABLE)	1.9700 %	12/17/25	50,000,000.00	50,000,000.00	50,000,000.00
112419	FFCB 1.97 (CALLABLE)	1.9700 %	12/17/25	50,000,000.00	50,000,000.00	50,000,000.00

SUBTOTAL (Int Rate) 1.970000						
				100,000,000.00	100,000,000.00	100,000,000.00
112734	FFCB 1.98 (CALLABLE)	1.9800 %	01/27/26	50,000,000.00	50,000,000.00	50,000,000.00
112780	FFCB 1.98 (CALLABLE)	1.9800 %	01/27/26	29,996,130.81	30,000,000.00	29,996,130.81
112781	FFCB 1.98 (CALLABLE)	1.9800 %	01/27/26	29,996,130.81	30,000,000.00	29,996,130.81

SUBTOTAL (Int Rate) 1.980000						
				109,992,261.62	110,000,000.00	109,992,261.62

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112420	FHLMC 2.00 (CALLABLE)	2.0000 %	12/23/25	50,000,000.00	50,000,000.00	50,000,000.00
112421	FHLMC 2.00 (CALLABLE)	2.0000 %	12/23/25	50,000,000.00	50,000,000.00	50,000,000.00
112648	FHLMC 2.00 (CALLABLE)	2.0000 %	01/21/25	50,000,000.00	50,000,000.00	50,000,000.00
112649	FHLMC 2.00 (CALLABLE)	2.0000 %	01/21/25	50,000,000.00	50,000,000.00	50,000,000.00
112650	FHLMC 2.00 (CALLABLE)	2.0000 %	01/21/25	50,000,000.00	50,000,000.00	50,000,000.00
112798	FFCB 2.00 (CALLABLE)	2.0000 %	02/04/26	25,000,000.00	25,000,000.00	25,000,000.00
112799	FFCB 2.00 (CALLABLE)	2.0000 %	02/04/26	25,000,000.00	25,000,000.00	25,000,000.00
112813	FFCB 2.00 (CALLABLE)	2.0000 %	02/04/26	25,000,000.00	25,000,000.00	25,000,000.00
113982	FHLMC 3.50 (CALLABLE)	2.0000 %	12/04/24	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 2.000000				375,000,000.00	375,000,000.00	375,000,000.00
103222	FFCB 2.01	2.0100 %	12/08/21	50,000,000.00	50,000,000.00	50,000,000.00
112422	FHLMC 2.01 (CALLABLE)	2.0100 %	12/23/26	50,000,000.00	50,000,000.00	50,000,000.00
112423	FHLMC 2.01 (CALLABLE)	2.0100 %	12/23/26	50,000,000.00	50,000,000.00	50,000,000.00
112439	FHLMC 2.01 (CALLABLE)	2.0100 %	12/23/26	50,000,000.00	50,000,000.00	50,000,000.00
112522	FHLMC 2.01 (CALLABLE)	2.0100 %	12/24/24	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 2.010000				250,000,000.00	250,000,000.00	250,000,000.00
112332	FHLB 2.02 (CALLABLE)	2.0200 %	12/16/26	50,000,000.00	50,000,000.00	50,000,000.00
112748	FFCB 2.02 (CALLABLE)	2.0200 %	01/28/26	50,000,000.00	50,000,000.00	50,000,000.00
112749	FFCB 2.02 (CALLABLE)	2.0200 %	01/28/26	50,000,000.00	50,000,000.00	50,000,000.00
112750	FFCB 2.02 (CALLABLE)	2.0200 %	01/28/26	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 2.020000				200,000,000.00	200,000,000.00	200,000,000.00
112692	FFCB 2.03 (CALLABLE)	2.0300 %	10/21/25	31,685,000.00	31,685,000.00	31,685,000.00
SUBTOTAL (Int Rate) 2.030000				31,685,000.00	31,685,000.00	31,685,000.00
112797	FFCB 2.04 (CALLABLE)	2.0400 %	02/03/27	25,000,000.00	25,000,000.00	25,000,000.00
SUBTOTAL (Int Rate) 2.040000				25,000,000.00	25,000,000.00	25,000,000.00
112606	FFCB 2.07 (CALLABLE)	2.0700 %	01/13/26	50,000,000.00	50,000,000.00	50,000,000.00

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112607	FFCB 2.07 (CALLABLE)	2.0700 %	01/13/26	50,000,000.00	50,000,000.00	50,000,000.00
112608	FFCB 2.07 (CALLABLE)	2.0700 %	01/13/26	50,000,000.00	50,000,000.00	50,000,000.00
112609	FFCB 2.07 (CALLABLE)	2.0700 %	01/13/26	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 2.070000				200,000,000.00	200,000,000.00	200,000,000.00
112128	FHLB 2.08 (CALLABLE)	2.0800 %	11/25/26	50,000,000.00	50,000,000.00	50,000,000.00
112145	FHLB 2.08 (CALLABLE)	2.0800 %	11/25/26	40,950,000.00	40,950,000.00	40,950,000.00
112225	FHLB 2.08 (CALLABLE)	2.0800 %	12/09/25	50,000,000.00	50,000,000.00	50,000,000.00
112226	FHLB 2.08 (CALLABLE)	2.0800 %	12/09/25	25,000,000.00	25,000,000.00	25,000,000.00
112365	FHLMC 2.08 (CALLABLE)	2.0800 %	12/30/26	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 2.080000				215,950,000.00	215,950,000.00	215,950,000.00
112486	FHLB 2.09 (CALLABLE)	2.0900 %	12/23/26	40,000,000.00	40,000,000.00	40,000,000.00
SUBTOTAL (Int Rate) 2.090000				40,000,000.00	40,000,000.00	40,000,000.00
112577	FFCB 2.10 (CALLABLE)	2.1000 %	12/30/25	50,000,000.00	50,000,000.00	50,000,000.00
112596	FFCB 2.10 (CALLABLE)	2.1000 %	12/30/25	50,000,000.00	50,000,000.00	50,000,000.00
112597	FFCB 2.10 (CALLABLE)	2.1000 %	12/30/25	6,000,000.00	6,000,000.00	6,000,000.00
112604	FFCB 2.10 (CALLABLE)	2.1000 %	12/30/25	40,000,000.00	40,000,000.00	40,000,000.00
112753	FHLB 2.10 (CALLABLE)	2.1000 %	01/29/27	50,000,000.00	50,000,000.00	50,000,000.00
112754	FHLB 2.10 (CALLABLE)	2.1000 %	01/29/27	15,000,000.00	15,000,000.00	15,000,000.00
SUBTOTAL (Int Rate) 2.100000				211,000,000.00	211,000,000.00	211,000,000.00
112377	FFCB 2.13 (CALLABLE)	2.1300 %	12/09/26	49,935,500.61	50,000,000.00	49,935,500.61
112378	FFCB 2.13 (CALLABLE)	2.1300 %	12/09/26	23,269,943.27	23,300,000.00	23,269,943.27
SUBTOTAL (Int Rate) 2.130000				73,205,443.88	73,300,000.00	73,205,443.88
112333	FHLB 2.14 (CALLABLE)	2.1400 %	12/17/26	50,000,000.00	50,000,000.00	50,000,000.00
112334	FHLB 2.14 (CALLABLE)	2.1400 %	12/17/26	26,265,000.00	26,265,000.00	26,265,000.00
SUBTOTAL (Int Rate) 2.140000				76,265,000.00	76,265,000.00	76,265,000.00

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112500	FHLMC 2.15 (CALLABLE	2.1500 %	12/23/26	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 2.150000				50,000,000.00	50,000,000.00	50,000,000.00
112501	FHLMC 2.16 (CALLABLE	2.1600 %	12/23/26	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 2.160000				50,000,000.00	50,000,000.00	50,000,000.00
110827	FFCB 2.20	2.2000 %	11/23/22	24,697,631.49	24,700,000.00	24,697,631.49
111256	FHLMC 2.20 (CALLABLE	2.2000 %	07/29/25	50,000,000.00	50,000,000.00	50,000,000.00
112400	FHLB 2.20 (CALLABLE)	2.2000 %	12/18/26	25,000,000.00	25,000,000.00	25,000,000.00
112510	FHLB 2.20 (CALLABLE)	2.2000 %	12/23/26	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 2.200000				149,697,631.49	149,700,000.00	149,697,631.49
110997	FFCB 2.22 (CALLABLE)	2.2200 %	06/21/24	23,500,000.00	23,500,000.00	23,500,000.00
110998	FFCB 2.22 (CALLABLE)	2.2200 %	06/21/24	25,000,000.00	25,000,000.00	25,000,000.00
111012	FFCB 2.22 (CALLABLE)	2.2200 %	06/21/24	13,000,000.00	13,000,000.00	13,000,000.00
111013	FFCB 2.22 (CALLABLE)	2.2200 %	06/21/24	25,000,000.00	25,000,000.00	25,000,000.00
SUBTOTAL (Int Rate) 2.220000				86,500,000.00	86,500,000.00	86,500,000.00
110757	FFCB 2.25	2.2500 %	05/16/22	49,963,663.32	50,000,000.00	49,963,663.32
110849	FHLB 2.25	2.2500 %	06/11/21	44,996,544.00	45,000,000.00	44,996,544.00
SUBTOTAL (Int Rate) 2.250000				94,960,207.32	95,000,000.00	94,960,207.32
110795	FFCB 2.30	2.3000 %	05/15/23	50,069,900.80	50,000,000.00	50,069,900.80
SUBTOTAL (Int Rate) 2.300000				50,069,900.80	50,000,000.00	50,069,900.80
110731	FFCB 2.31	2.3100 %	05/13/24	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 2.310000				50,000,000.00	50,000,000.00	50,000,000.00

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110881	FFCB 2.32	2.3200 %	08/28/24	50,204,045.37	50,000,000.00	50,204,045.37
110882	FFCB 2.32	2.3200 %	08/28/24	18,073,456.33	18,000,000.00	18,073,456.33
SUBTOTAL (Int Rate) 2.320000				68,277,501.70	68,000,000.00	68,277,501.70
110175	FHLB 2.375	2.3750 %	03/12/21	24,989,637.48	25,000,000.00	24,989,637.48
110690	FHLB 2.375	2.3750 %	03/12/21	50,011,288.23	50,000,000.00	50,011,288.23
110785	FHLMC 3.00 (CALLABLE	2.3750 %	05/28/24	25,000,000.00	25,000,000.00	25,000,000.00
SUBTOTAL (Int Rate) 2.375000				100,000,925.71	100,000,000.00	100,000,925.71
110796	FHLMC 2.44 (CALLABLE	2.4400 %	05/28/24	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 2.440000				50,000,000.00	50,000,000.00	50,000,000.00
110837	FHLMC 2.45 (CALLABLE	2.4500 %	05/28/24	25,000,000.00	25,000,000.00	25,000,000.00
SUBTOTAL (Int Rate) 2.450000				25,000,000.00	25,000,000.00	25,000,000.00
110758	FHLMC 2.75 (CALLABLE	2.5000 %	05/28/24	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 2.500000				50,000,000.00	50,000,000.00	50,000,000.00
110153	FFCB 2.55	2.5500 %	03/11/21	24,996,922.02	25,000,000.00	24,996,922.02
SUBTOTAL (Int Rate) 2.550000				24,996,922.02	25,000,000.00	24,996,922.02
110594	FHLMC 2.60 (CALLABLE	2.6000 %	05/03/24	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 2.600000				50,000,000.00	50,000,000.00	50,000,000.00
107431	FFCB 2.625	2.6250 %	04/04/22	34,000,000.00	34,000,000.00	34,000,000.00
SUBTOTAL (Int Rate) 2.625000				34,000,000.00	34,000,000.00	34,000,000.00

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109833	FHLB 2.94 (CALLABLE)	2.9400 %	01/29/24	10,000,000.00	10,000,000.00	10,000,000.00
109859	FHLB 2.94 (CALLABLE)	2.9400 %	01/29/24	14,992,890.18	15,000,000.00	14,992,890.18
SUBTOTAL (Int Rate) 2.940000				24,992,890.18	25,000,000.00	24,992,890.18
SUBTOTAL (ICC Grp) 10 Agencies				19,912,836,965.65	19,917,610,000.00	19,912,836,965.65
115296	CREDIT AGRICOLE CIB	.0800 %	12/31/20	49,996,666.67	50,000,000.00	49,996,666.67
SUBTOTAL (Int Rate) 8.000000				49,996,666.67	50,000,000.00	49,996,666.67
115310	CANADIAN IMP BK OF C	.1000 %	12/17/20	49,997,777.78	50,000,000.00	49,997,777.78
115311	CANADIAN IMP BK OF C	.1000 %	12/18/20	49,997,638.89	50,000,000.00	49,997,638.89
SUBTOTAL (Int Rate) 10.000000				99,995,416.67	100,000,000.00	99,995,416.67
114845	OLD LINE FUNDING LLC	.1100 %	12/09/20	46,998,851.11	47,000,000.00	46,998,851.11
114956	CANADIAN IMP BK OF C	.1100 %	12/03/20	49,999,694.44	50,000,000.00	49,999,694.44
114965	CREDIT AGRICOLE CIB	.1100 %	12/31/20	49,995,416.67	50,000,000.00	49,995,416.67
115060	THUNDER BAY FUNDING	.1100 %	12/03/20	49,999,694.44	50,000,000.00	49,999,694.44
115084	CANADIAN IMP BK OF C	.1100 %	12/04/20	36,810,662.57	36,811,000.00	36,810,662.57
115326	TORONTO DOMINION BAN	.1100 %	01/15/21	49,993,125.00	50,000,000.00	49,993,125.00
115327	ATLANTIC ASSET SEC L	.1100 %	12/30/20	31,630,196.96	31,633,000.00	31,630,196.96
SUBTOTAL (Int Rate) 11.000000				315,427,641.19	315,444,000.00	315,427,641.19
114995	CREDIT AGRICOLE CIB	.1150 %	12/16/20	49,997,604.17	50,000,000.00	49,997,604.17
SUBTOTAL (Int Rate) 11.500000				49,997,604.17	50,000,000.00	49,997,604.17
114820	AUTOBAHN FUNDING CO	.1200 %	12/04/20	34,999,650.00	35,000,000.00	34,999,650.00
114832	OLD LINE FUNDING LLC	.1200 %	12/07/20	49,999,000.00	50,000,000.00	49,999,000.00
114863	CAFCO LLC CP	.1200 %	01/05/21	49,994,166.67	50,000,000.00	49,994,166.67
114865	OLD LINE FUNDING LLC	.1200 %	12/17/20	24,998,666.67	25,000,000.00	24,998,666.67

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114882	OLD LINE FUNDING LLC	.1200 %	12/15/20	49,997,666.67	50,000,000.00	49,997,666.67
114889	OLD LINE FUNDING LLC	.1200 %	12/14/20	36,998,396.66	37,000,000.00	36,998,396.66
114891	THUNDER BAY FUNDING	.1200 %	12/15/20	49,997,666.66	50,000,000.00	49,997,666.66
114936	CANADIAN IMP BK OF C	.1200 %	12/16/20	49,997,500.00	50,000,000.00	49,997,500.00
114976	CREDIT AGRICOLE CIB	.1200 %	12/24/20	49,996,166.67	50,000,000.00	49,996,166.67
115012	CREDIT AGRICOLE CIB	.1200 %	12/28/20	49,995,500.00	50,000,000.00	49,995,500.00
115054	JUPITER SEC COMPANY	.1200 %	12/03/20	49,999,666.67	50,000,000.00	49,999,666.67
115062	CREDIT AGRICOLE CIB	.1200 %	12/18/20	49,997,166.66	50,000,000.00	49,997,166.66
115072	AUTOBAHN FUNDING CO	.1200 %	12/11/20	39,998,666.67	40,000,000.00	39,998,666.67
115075	PFIZER INC CP	.1200 %	12/03/20	33,358,777.61	33,359,000.00	33,358,777.61
115103	LA FAYETTE ASSET SEC	.1200 %	12/16/20	25,999,699.95	26,001,000.00	25,999,699.95
115108	LA FAYETTE ASSET SEC	.1200 %	12/16/20	23,998,800.00	24,000,000.00	23,998,800.00
115112	AUTOBAHN FUNDING CO	.1200 %	12/18/20	49,997,166.67	50,000,000.00	49,997,166.67
115113	AUTOBAHN FUNDING CO	.1200 %	12/18/20	4,999,716.67	5,000,000.00	4,999,716.67
115118	TOYOTA MOTOR CREDIT	.1200 %	02/05/21	49,989,000.00	50,000,000.00	49,989,000.00
115119	TOYOTA MOTOR CREDIT	.1200 %	02/05/21	49,989,000.00	50,000,000.00	49,989,000.00
115166	NATIXIS NY BRANCH CP	.1200 %	01/07/21	49,993,833.33	50,000,000.00	49,993,833.33
115167	NATIXIS NY BRANCH CP	.1200 %	01/07/21	49,993,833.33	50,000,000.00	49,993,833.33
115189	TOYOTA MOTOR CREDIT	.1200 %	01/22/21	49,991,333.33	50,000,000.00	49,991,333.33
115295	ATLANTIC ASSET SEC L	.1200 %	12/16/20	49,997,500.00	50,000,000.00	49,997,500.00
115349	TOYOTA MOTOR CREDIT	.1200 %	02/01/21	49,989,833.33	50,000,000.00	49,989,833.33
115350	ATLANTIC ASSET SEC L	.1200 %	12/30/20	21,053,034.87	21,055,000.00	21,053,034.87
SUBTOTAL (Int Rate) 12.000000				1,096,321,409.09	1,096,415,000.00	1,096,321,409.09
114897	TORONTO DOMINION BAN	.1250 %	12/11/20	49,998,263.89	50,000,000.00	49,998,263.89
SUBTOTAL (Int Rate) 12.500000				49,998,263.89	50,000,000.00	49,998,263.89
114823	CHARIOT FUNDING LLC	.1300 %	12/07/20	24,999,458.33	25,000,000.00	24,999,458.33
114837	SHEFFIELD RECEIVABLE	.1300 %	12/08/20	40,377,979.31	40,379,000.00	40,377,979.31
114862	CHARIOT FUNDING LLC	.1300 %	12/09/20	49,998,555.56	50,000,000.00	49,998,555.56
114878	JUPITER SEC COMPANY	.1300 %	12/09/20	49,998,555.56	50,000,000.00	49,998,555.56
114894	AUTOBAHN FUNDING CO	.1300 %	12/14/20	24,998,826.39	25,000,000.00	24,998,826.39
114902	THUNDER BAY FUNDING	.1300 %	12/15/20	29,998,483.34	30,000,000.00	29,998,483.34
114917	JUPITER SEC COMPANY	.1300 %	12/15/20	49,997,472.22	50,000,000.00	49,997,472.22
114955	CHARIOT FUNDING LLC	.1300 %	12/17/20	49,997,111.11	50,000,000.00	49,997,111.11
114977	CHARIOT FUNDING LLC	.1300 %	12/17/20	24,498,584.45	24,500,000.00	24,498,584.45
114979	CREDIT AGRICOLE CIB	.1300 %	12/15/20	49,997,472.22	50,000,000.00	49,997,472.22

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114982	OLD LINE FUNDING LLC	.1300 %	12/28/20	49,995,125.00	50,000,000.00	49,995,125.00
114998	ATLANTIC ASSET SEC L	.1300 %	12/04/20	49,999,458.33	50,000,000.00	49,999,458.33
115010	LA FAYETTE ASSET SEC	.1300 %	12/04/20	29,999,675.00	30,000,000.00	29,999,675.00
115032	TOYOTA MOTOR CREDIT	.1300 %	01/20/21	49,990,972.22	50,000,000.00	49,990,972.22
115033	TOYOTA MOTOR CREDIT	.1300 %	01/20/21	49,990,972.22	50,000,000.00	49,990,972.22
115055	ATLANTIC ASSET SEC L	.1300 %	12/04/20	49,999,458.33	50,000,000.00	49,999,458.33
115081	AUTOBAHN FUNDING CO	.1300 %	12/04/20	32,999,642.50	33,000,000.00	32,999,642.50
115089	AUTOBAHN FUNDING CO	.1300 %	12/14/20	49,997,652.78	50,000,000.00	49,997,652.78
115096	LA FAYETTE ASSET SEC	.1300 %	12/18/20	49,996,930.56	50,000,000.00	49,996,930.56
115104	AUTOBAHN FUNDING CO	.1300 %	12/18/20	49,996,930.56	50,000,000.00	49,996,930.56
115105	AUTOBAHN FUNDING CO	.1300 %	12/18/20	4,999,693.06	5,000,000.00	4,999,693.06
115111	THUNDER BAY FUNDING	.1300 %	01/05/21	40,006,942.93	40,012,000.00	40,006,942.93
115141	AUTOBAHN FUNDING CO	.1300 %	12/14/20	49,997,652.78	50,000,000.00	49,997,652.78
115154	AUTOBAHN FUNDING CO	.1300 %	12/23/20	49,996,027.78	50,000,000.00	49,996,027.78
115155	AUTOBAHN FUNDING CO	.1300 %	12/23/20	19,998,411.11	20,000,000.00	19,998,411.11
115159	THUNDER BAY FUNDING	.1300 %	01/11/21	49,992,597.22	50,000,000.00	49,992,597.22
115160	THUNDER BAY FUNDING	.1300 %	01/11/21	11,998,223.33	12,000,000.00	11,998,223.33
115164	THUNDER BAY FUNDING	.1300 %	01/13/21	49,992,236.11	50,000,000.00	49,992,236.11
115191	TORONTO DOMINION BAN	.1300 %	01/04/21	49,993,861.11	50,000,000.00	49,993,861.11
115192	ATLANTIC ASSET SEC L	.1300 %	01/04/21	24,996,930.56	25,000,000.00	24,996,930.56
115215	CANADIAN IMP BK OF C	.1300 %	12/24/20	49,995,847.23	50,000,000.00	49,995,847.23
115231	CANADIAN IMP BK OF C	.1300 %	12/30/20	49,994,763.89	50,000,000.00	49,994,763.89
115247	THUNDER BAY FUNDING	.1300 %	12/17/20	30,005,266.26	30,007,000.00	30,005,266.26
115269	ATLANTIC ASSET SEC L	.1300 %	12/23/20	49,996,027.78	50,000,000.00	49,996,027.78
115270	ATLANTIC ASSET SEC L	.1300 %	01/04/21	49,993,861.11	50,000,000.00	49,993,861.11
115271	ATLANTIC ASSET SEC L	.1300 %	01/04/21	27,754,591.93	27,758,000.00	27,754,591.93
115323	AUTOBAHN FUNDING CO	.1300 %	01/05/21	29,996,208.33	30,000,000.00	29,996,208.33
115351	LA FAYETTE ASSET SEC	.1300 %	12/30/20	22,840,690.32	22,843,000.00	22,840,690.32
SUBTOTAL (Int Rate) 13.000000				1,520,379,148.83	1,520,499,000.00	1,520,379,148.83
114834	JUPITER SEC COMPANY	.1350 %	12/07/20	49,998,875.00	50,000,000.00	49,998,875.00
114835	JUPITER SEC COMPANY	.1350 %	12/07/20	19,799,554.50	19,800,000.00	19,799,554.50
SUBTOTAL (Int Rate) 13.500000				69,798,429.50	69,800,000.00	69,798,429.50
114697	CANADIAN IMP BK OF C	.1400 %	12/18/20	49,996,694.45	50,000,000.00	49,996,694.45
114705	TOYOTA MOTOR CREDIT	.1400 %	12/18/20	49,996,694.44	50,000,000.00	49,996,694.44
114706	TOYOTA MOTOR CREDIT	.1400 %	12/18/20	49,996,694.44	50,000,000.00	49,996,694.44

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114726	CANADIAN IMP BK OF C	.1400 %	12/21/20	49,996,111.11	50,000,000.00	49,996,111.11
114731	THUNDER BAY FUNDING	.1400 %	12/16/20	49,997,083.33	50,000,000.00	49,997,083.33
114825	TORONTO DOMINION BAN	.1400 %	12/03/20	49,999,611.11	50,000,000.00	49,999,611.11
114846	CHARIOT FUNDING LLC	.1400 %	12/08/20	49,998,638.89	50,000,000.00	49,998,638.89
114847	TORONTO DOMINION BAN	.1400 %	12/10/20	49,998,250.00	50,000,000.00	49,998,250.00
114861	CAFCO LLC CP	.1400 %	01/05/21	49,993,194.44	50,000,000.00	49,993,194.44
114864	JUPITER SEC COMPANY	.1400 %	12/08/20	39,998,911.11	40,000,000.00	39,998,911.11
114879	SHEFFIELD RECEIVABLE	.1400 %	12/10/20	49,998,250.00	50,000,000.00	49,998,250.00
114883	CIESCO LLC CP	.1400 %	01/04/21	49,993,388.89	50,000,000.00	49,993,388.89
114886	CHARIOT FUNDING LLC	.1400 %	12/11/20	49,998,055.56	50,000,000.00	49,998,055.56
114887	CHARIOT FUNDING LLC	.1400 %	12/11/20	19,999,222.22	20,000,000.00	19,999,222.22
114903	AUTOBAHN FUNDING CO	.1400 %	12/14/20	49,997,472.22	50,000,000.00	49,997,472.22
114904	AUTOBAHN FUNDING CO	.1400 %	12/14/20	4,999,747.22	5,000,000.00	4,999,747.22
114905	CHARIOT FUNDING LLC	.1400 %	12/15/20	49,997,277.78	50,000,000.00	49,997,277.78
114937	SHEFFIELD RECEIVABLE	.1400 %	12/11/20	39,298,471.67	39,300,000.00	39,298,471.67
114978	NATIXIS NY BRANCH CP	.1400 %	12/31/20	49,994,166.67	50,000,000.00	49,994,166.67
114991	LA FAYETTE ASSET SEC	.1400 %	12/03/20	30,851,760.04	30,852,000.00	30,851,760.04
115034	NATIXIS NY BRANCH CP	.1400 %	01/04/21	49,993,388.89	50,000,000.00	49,993,388.89
115035	NATIXIS NY BRANCH CP	.1400 %	01/04/21	49,993,388.89	50,000,000.00	49,993,388.89
115046	LA FAYETTE ASSET SEC	.1400 %	12/15/20	41,968,714.91	41,971,000.00	41,968,714.91
115063	OLD LINE FUNDING LLC	.1400 %	01/14/21	49,991,444.44	50,000,000.00	49,991,444.44
115097	NATIXIS NY BRANCH CP	.1400 %	01/06/21	49,993,000.00	50,000,000.00	49,993,000.00
115098	NATIXIS NY BRANCH CP	.1400 %	01/06/21	49,993,000.00	50,000,000.00	49,993,000.00
115102	OLD LINE FUNDING LLC	.1400 %	01/19/21	49,990,472.22	50,000,000.00	49,990,472.22
115114	SHEFFIELD RECEIVABLE	.1400 %	12/31/20	49,994,166.67	50,000,000.00	49,994,166.67
115156	NATIXIS NY BRANCH CP	.1400 %	01/13/21	49,991,638.89	50,000,000.00	49,991,638.89
115157	OLD LINE FUNDING LLC	.1400 %	01/20/21	48,790,511.11	48,800,000.00	48,790,511.11
115165	AUTOBAHN FUNDING CO	.1400 %	01/13/21	24,995,819.44	25,000,000.00	24,995,819.44
115190	NATIXIS NY BRANCH CP	.1400 %	01/20/21	49,990,277.78	50,000,000.00	49,990,277.78
115193	SHEFFIELD RECEIVABLE	.1400 %	01/04/21	49,993,388.89	50,000,000.00	49,993,388.89
115219	SHEFFIELD RECEIVABLE	.1400 %	01/15/21	49,991,250.00	50,000,000.00	49,991,250.00
SUBTOTAL (Int Rate) 14.000000				1,550,770,157.72	1,550,923,000.00	1,550,770,157.72
114728	TOYOTA MOTOR CREDIT	.1500 %	12/21/20	49,995,833.33	50,000,000.00	49,995,833.33
114729	TOYOTA MOTOR CREDIT	.1500 %	12/21/20	49,995,833.33	50,000,000.00	49,995,833.33
114751	TOYOTA MOTOR CREDIT	.1500 %	12/16/20	49,996,875.00	50,000,000.00	49,996,875.00
114788	ATLANTIC ASSET SEC L	.1500 %	12/07/20	49,998,750.00	50,000,000.00	49,998,750.00
114810	CRC FUNDING LLC CP	.1500 %	01/08/21	49,992,083.33	50,000,000.00	49,992,083.33
114813	CAFCO LLC CP	.1500 %	01/08/21	49,992,083.33	50,000,000.00	49,992,083.33

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114824	SHEFFIELD RECEIVABLE	.1500 %	12/07/20	49,998,750.00	50,000,000.00	49,998,750.00
114836	CAFCO LLC CP	.1500 %	01/14/21	49,990,833.34	50,000,000.00	49,990,833.34
114853	OLD LINE FUNDING LLC	.1500 %	01/07/21	49,992,291.67	50,000,000.00	49,992,291.67
114912	AUTOBAHN FUNDING CO	.1500 %	12/15/20	34,997,958.34	35,000,000.00	34,997,958.34
114930	CAFCO LLC CP	.1500 %	01/21/21	49,989,375.00	50,000,000.00	49,989,375.00
114957	CAFCO LLC CP	.1500 %	01/21/21	13,329,166.95	13,332,000.00	13,329,166.95
114963	CIESCO LLC CP	.1500 %	01/21/21	49,989,375.00	50,000,000.00	49,989,375.00
114964	CIESCO LLC CP	.1500 %	01/21/21	4,998,937.50	5,000,000.00	4,998,937.50
114980	CAFCO LLC CP	.1500 %	01/25/21	35,991,750.00	36,000,000.00	35,991,750.00
114994	OLD LINE FUNDING LLC	.1500 %	01/14/21	49,990,833.33	50,000,000.00	49,990,833.33
115009	OLD LINE FUNDING LLC	.1500 %	01/13/21	49,991,041.67	50,000,000.00	49,991,041.67
115036	LA FAYETTE ASSET SEC	.1500 %	12/14/20	21,368,842.46	21,370,000.00	21,368,842.46
115061	SHEFFIELD RECEIVABLE	.1500 %	12/18/20	49,996,458.34	50,000,000.00	49,996,458.34
115071	OLD LINE FUNDING LLC	.1500 %	01/20/21	24,994,791.66	25,000,000.00	24,994,791.66
115110	JUPITER SEC COMPANY	.1500 %	01/08/21	49,992,083.33	50,000,000.00	49,992,083.33
115177	SHEFFIELD RECEIVABLE	.1500 %	12/31/20	49,993,750.00	50,000,000.00	49,993,750.00
115178	REGENCY MARKETS NO.	.1500 %	12/16/20	49,996,875.00	50,000,000.00	49,996,875.00
115207	SHEFFIELD RECEIVABLE	.1500 %	01/05/21	49,992,708.33	50,000,000.00	49,992,708.33
115214	AUTOBAHN FUNDING CO	.1500 %	01/20/21	29,993,750.00	30,000,000.00	29,993,750.00
115216	ATLANTIC ASSET SEC L	.1500 %	01/20/21	49,989,583.33	50,000,000.00	49,989,583.33
115217	ATLANTIC ASSET SEC L	.1500 %	01/21/21	49,989,375.00	50,000,000.00	49,989,375.00
115218	CIESCO LLC CP	.1500 %	02/11/21	29,617,112.20	29,626,000.00	29,617,112.20
115229	SHEFFIELD RECEIVABLE	.1500 %	01/15/21	49,990,625.00	50,000,000.00	49,990,625.00
115248	AUTOBAHN FUNDING CO	.1500 %	01/20/21	49,989,583.34	50,000,000.00	49,989,583.34
115265	AUTOBAHN FUNDING CO	.1500 %	01/25/21	49,988,541.66	50,000,000.00	49,988,541.66
115273	ATLANTIC ASSET SEC L	.1500 %	01/21/21	49,989,375.00	50,000,000.00	49,989,375.00
115293	AUTOBAHN FUNDING CO	.1500 %	01/19/21	49,989,791.67	50,000,000.00	49,989,791.67
115294	AUTOBAHN FUNDING CO	.1500 %	01/15/21	49,990,625.00	50,000,000.00	49,990,625.00
115312	LA FAYETTE ASSET SEC	.1500 %	01/04/21	29,995,750.00	30,000,000.00	29,995,750.00
115313	LA FAYETTE ASSET SEC	.1500 %	01/04/21	20,997,025.00	21,000,000.00	20,997,025.00
SUBTOTAL (Int Rate) 15.000000				1,546,088,417.44	1,546,328,000.00	1,546,088,417.44
114766	OLD LINE FUNDING LLC	.1600 %	01/26/21	39,990,044.44	40,000,000.00	39,990,044.44
114791	LA FAYETTE ASSET SEC	.1600 %	12/07/20	49,998,666.67	50,000,000.00	49,998,666.67
114794	LA FAYETTE ASSET SEC	.1600 %	12/04/20	49,999,333.33	50,000,000.00	49,999,333.33
114812	CRC FUNDING LLC CP	.1600 %	01/12/21	49,990,666.67	50,000,000.00	49,990,666.67
114821	SHEFFIELD RECEIVABLE	.1600 %	12/04/20	49,999,333.33	50,000,000.00	49,999,333.33
114827	CRC FUNDING LLC CP	.1600 %	01/12/21	49,990,666.67	50,000,000.00	49,990,666.67
114828	LA FAYETTE ASSET SEC	.1600 %	01/05/21	49,992,222.22	50,000,000.00	49,992,222.22

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114833	TOYOTA MOTOR CREDIT	.1600 %	01/04/21	49,992,444.45	50,000,000.00	49,992,444.45
114874	CAFCO LLC CP	.1600 %	01/04/21	49,992,444.45	50,000,000.00	49,992,444.45
114895	CAFCO LLC CP	.1600 %	01/12/21	49,990,666.67	50,000,000.00	49,990,666.67
114900	CRC FUNDING LLC CP	.1600 %	01/21/21	49,988,666.67	50,000,000.00	49,988,666.67
114934	CRC FUNDING LLC CP	.1600 %	01/20/21	49,988,888.89	50,000,000.00	49,988,888.89
114938	CAFCO LLC CP	.1600 %	01/21/21	19,356,611.51	19,361,000.00	19,356,611.51
114966	CAFCO LLC CP	.1600 %	01/26/21	35,342,201.53	35,351,000.00	35,342,201.53
114989	CRC FUNDING LLC CP	.1600 %	01/26/21	49,987,555.56	50,000,000.00	49,987,555.56
115073	CRC FUNDING LLC CP	.1600 %	02/05/21	49,985,333.33	50,000,000.00	49,985,333.33
115088	CIESCO LLC CP	.1600 %	02/05/21	29,991,200.00	30,000,000.00	29,991,200.00
115120	CHARIOT FUNDING LLC	.1600 %	01/08/21	49,991,555.56	50,000,000.00	49,991,555.56
115121	CHARIOT FUNDING LLC	.1600 %	01/08/21	49,991,555.56	50,000,000.00	49,991,555.56
115140	JUPITER SEC COMPANY	.1600 %	01/11/21	49,990,888.89	50,000,000.00	49,990,888.89
115180	ATLANTIC ASSET SEC L	.1600 %	01/11/21	24,995,444.45	25,000,000.00	24,995,444.45
115182	CIESCO LLC CP	.1600 %	02/11/21	49,984,000.00	50,000,000.00	49,984,000.00
115194	CHARIOT FUNDING LLC	.1600 %	12/18/20	49,996,222.22	50,000,000.00	49,996,222.22
115204	OLD LINE FUNDING LLC	.1600 %	01/20/21	49,988,888.89	50,000,000.00	49,988,888.89
115205	OLD LINE FUNDING LLC	.1600 %	01/20/21	49,988,888.89	50,000,000.00	49,988,888.89
115206	OLD LINE FUNDING LLC	.1600 %	01/20/21	24,994,444.44	25,000,000.00	24,994,444.44
115208	SHEFFIELD RECEIVABLE	.1600 %	01/19/21	49,989,111.11	50,000,000.00	49,989,111.11
115209	TORONTO DOMINION BAN	.1600 %	01/19/21	31,562,124.98	31,569,000.00	31,562,124.98
115212	REGENCY MARKETS NO.	.1600 %	12/21/20	49,995,555.56	50,000,000.00	49,995,555.56
115213	SHEFFIELD RECEIVABLE	.1600 %	01/07/21	49,991,777.78	50,000,000.00	49,991,777.78
115240	CHARIOT FUNDING LLC	.1600 %	12/21/20	49,995,555.56	50,000,000.00	49,995,555.56
115241	CHARIOT FUNDING LLC	.1600 %	12/21/20	49,995,555.56	50,000,000.00	49,995,555.56
115245	THUNDER BAY FUNDING	.1600 %	02/01/21	49,986,222.22	50,000,000.00	49,986,222.22
115306	OLD LINE FUNDING LLC	.1600 %	01/26/21	41,003,792.07	41,014,000.00	41,003,792.07
115307	THUNDER BAY FUNDING	.1600 %	01/20/21	39,991,111.11	40,000,000.00	39,991,111.11
115325	OLD LINE FUNDING LLC	.1600 %	01/28/21	49,987,111.11	50,000,000.00	49,987,111.11
115347	SHEFFIELD RECEIVABLE	.1600 %	01/15/21	49,990,222.22	50,000,000.00	49,990,222.22
SUBTOTAL (Int Rate) 16.000000				1,686,986,974.57	1,687,295,000.00	1,686,986,974.57
114885	CRC FUNDING LLC CP	.1650 %	01/20/21	49,988,541.67	50,000,000.00	49,988,541.67
SUBTOTAL (Int Rate) 16.500000				49,988,541.67	50,000,000.00	49,988,541.67
114601	SHEFFIELD RECEIVABLE	.1700 %	12/04/20	43,999,376.67	44,000,000.00	43,999,376.67
114676	CANCARA ASSET SEC LL	.1700 %	12/18/20	44,996,387.50	45,000,000.00	44,996,387.50

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114691	CANCARA ASSET SEC LL	.1700 %	12/18/20	49,995,986.11	50,000,000.00	49,995,986.11
114692	CANCARA ASSET SEC LL	.1700 %	12/18/20	49,995,986.11	50,000,000.00	49,995,986.11
114693	CANCARA ASSET SEC LL	.1700 %	12/18/20	1,999,839.45	2,000,000.00	1,999,839.45
114700	CANCARA ASSET SEC LL	.1700 %	12/21/20	49,995,277.78	50,000,000.00	49,995,277.78
114701	CANCARA ASSET SEC LL	.1700 %	12/21/20	22,497,875.00	22,500,000.00	22,497,875.00
114804	MONT BLANC CAPITAL C	.1700 %	01/08/21	19,897,428.88	19,901,000.00	19,897,428.88
114962	CRC FUNDING LLC CP	.1700 %	01/22/21	49,987,722.22	50,000,000.00	49,987,722.22
115074	CRC FUNDING LLC CP	.1700 %	02/08/21	49,983,708.33	50,000,000.00	49,983,708.33
115137	CAFCO LLC CP	.1700 %	02/11/21	49,983,000.00	50,000,000.00	49,983,000.00
115138	CIESCO LLC CP	.1700 %	02/12/21	49,982,763.89	50,000,000.00	49,982,763.89
115139	CIESCO LLC CP	.1700 %	02/12/21	29,989,658.33	30,000,000.00	29,989,658.33
115142	CAFCO LLC CP	.1700 %	02/10/21	49,983,236.11	50,000,000.00	49,983,236.11
115143	CAFCO LLC CP	.1700 %	02/10/21	2,391,198.02	2,392,000.00	2,391,198.02
115168	CIESCO LLC CP	.1700 %	02/11/21	19,867,242.84	19,874,000.00	19,867,242.84
115181	CHARIOT FUNDING LLC	.1700 %	12/18/20	49,995,986.11	50,000,000.00	49,995,986.11
115183	OLD LINE FUNDING LLC	.1700 %	02/03/21	47,985,493.33	48,000,000.00	47,985,493.33
115230	OLD LINE FUNDING LLC	.1700 %	02/11/21	39,986,400.00	40,000,000.00	39,986,400.00
115232	TORONTO DOMINION BAN	.1700 %	01/20/21	49,988,194.44	50,000,000.00	49,988,194.44
115233	TORONTO DOMINION BAN	.1700 %	01/20/21	49,988,194.44	50,000,000.00	49,988,194.44
115274	TORONTO DOMINION BAN	.1700 %	01/28/21	49,986,305.56	50,000,000.00	49,986,305.56
115308	JUPITER SEC COMPANY	.1700 %	01/19/21	49,988,430.55	50,000,000.00	49,988,430.55
115309	OLD LINE FUNDING LLC	.1700 %	02/10/21	29,989,941.67	30,000,000.00	29,989,941.67
115321	JUPITER SEC COMPANY	.1700 %	01/21/21	39,990,366.67	40,000,000.00	39,990,366.67
115322	JUPITER SEC COMPANY	.1700 %	01/15/21	49,989,375.00	50,000,000.00	49,989,375.00
115324	OLD LINE FUNDING LLC	.1700 %	01/29/21	24,993,034.72	25,000,000.00	24,993,034.72
115348	REGENCY MARKETS NO.	.1700 %	01/08/21	49,991,263.89	50,000,000.00	49,991,263.89
SUBTOTAL (Int Rate) 17.000000				1,118,419,673.62	1,118,667,000.00	1,118,419,673.62
115352	REGENCY MARKETS NO.	.1750 %	01/08/21	49,991,006.94	50,000,000.00	49,991,006.94
SUBTOTAL (Int Rate) 17.500000				49,991,006.94	50,000,000.00	49,991,006.94
114633	MONT BLANC CAPITAL C	.1800 %	12/14/20	49,996,750.00	50,000,000.00	49,996,750.00
114661	CANCARA ASSET SEC LL	.1800 %	12/16/20	49,996,250.00	50,000,000.00	49,996,250.00
114662	CANCARA ASSET SEC LL	.1800 %	12/16/20	8,749,343.75	8,750,000.00	8,749,343.75
114679	CANCARA ASSET SEC LL	.1800 %	12/17/20	39,996,800.00	40,000,000.00	39,996,800.00
114785	CANCARA ASSET SEC LL	.1800 %	01/29/21	25,492,477.50	25,500,000.00	25,492,477.50
114786	MONT BLANC CAPITAL C	.1800 %	01/20/21	40,837,788.00	40,848,000.00	40,837,788.00

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114803	CANCARA ASSET SEC LL	.1800 %	01/13/21	38,991,615.00	39,000,000.00	38,991,615.00
114896	LA FAYETTE ASSET SEC	.1800 %	02/12/21	24,990,875.00	25,000,000.00	24,990,875.00
115095	MONT BLANC CAPITAL C	.1800 %	01/07/21	49,990,750.00	50,000,000.00	49,990,750.00
115162	CHARIOT FUNDING LLC	.1800 %	01/12/21	49,989,500.00	50,000,000.00	49,989,500.00
115179	CHARIOT FUNDING LLC	.1800 %	01/13/21	47,039,884.25	47,050,000.00	47,039,884.25
115211	CHARIOT FUNDING LLC	.1800 %	01/20/21	49,987,500.00	50,000,000.00	49,987,500.00
115225	MONT BLANC CAPITAL C	.1800 %	01/11/21	49,989,750.00	50,000,000.00	49,989,750.00
115249	MONT BLANC CAPITAL C	.1800 %	01/11/21	20,506,795.25	20,511,000.00	20,506,795.25
SUBTOTAL (Int Rate) 18.000000				546,556,078.75	546,659,000.00	546,556,078.75
114704	CANCARA ASSET SEC LL	.1900 %	01/11/21	42,990,695.28	43,000,000.00	42,990,695.28
114748	CAFCO LLC CP	.1900 %	03/11/21	49,973,611.12	50,000,000.00	49,973,611.12
114753	CIESCO LLC CP	.1900 %	03/11/21	42,977,305.55	43,000,000.00	42,977,305.55
114877	MONT BLANC CAPITAL C	.1900 %	02/10/21	24,990,631.94	25,000,000.00	24,990,631.94
114888	MONT BLANC CAPITAL C	.1900 %	02/10/21	40,949,649.50	40,965,000.00	40,949,649.50
115161	JUPITER SEC COMPANY	.1900 %	01/06/21	49,990,500.00	50,000,000.00	49,990,500.00
115226	MONT BLANC CAPITAL C	.1900 %	02/04/21	39,986,277.78	40,000,000.00	39,986,277.78
115252	JUPITER SEC COMPANY	.1900 %	01/22/21	49,986,277.78	50,000,000.00	49,986,277.78
115253	JUPITER SEC COMPANY	.1900 %	01/22/21	49,986,277.78	50,000,000.00	49,986,277.78
115353	NATIXIS NY BRANCH CP	.1900 %	03/03/21	27,434,817.34	27,448,000.00	27,434,817.34
SUBTOTAL (Int Rate) 19.000000				419,266,044.07	419,413,000.00	419,266,044.07
114739	MONT BLANC CAPITAL C	.2000 %	01/13/21	34,147,840.51	34,156,000.00	34,147,840.51
114822	MONT BLANC CAPITAL C	.2000 %	02/01/21	49,982,777.77	50,000,000.00	49,982,777.77
114840	MONT BLANC CAPITAL C	.2000 %	02/05/21	43,168,165.87	43,184,000.00	43,168,165.87
115090	MONT BLANC CAPITAL C	.2000 %	03/01/21	28,177,904.00	28,192,000.00	28,177,904.00
115163	MONT BLANC CAPITAL C	.2000 %	02/17/21	41,062,198.67	41,080,000.00	41,062,198.67
115186	MONT BLANC CAPITAL C	.2000 %	01/13/21	41,429,100.68	41,439,000.00	41,429,100.68
115188	MONT BLANC CAPITAL C	.2000 %	02/10/21	41,574,594.66	41,591,000.00	41,574,594.66
115227	JUPITER SEC COMPANY	.2000 %	01/19/21	49,986,388.89	50,000,000.00	49,986,388.89
115228	JUPITER SEC COMPANY	.2000 %	01/19/21	49,986,388.89	50,000,000.00	49,986,388.89
115250	CHARIOT FUNDING LLC	.2000 %	01/28/21	49,983,888.88	50,000,000.00	49,983,888.88
115251	CHARIOT FUNDING LLC	.2000 %	01/28/21	49,983,888.88	50,000,000.00	49,983,888.88
115266	CHARIOT FUNDING LLC	.2000 %	01/26/21	49,984,444.44	50,000,000.00	49,984,444.44
115267	CHARIOT FUNDING LLC	.2000 %	01/26/21	14,995,333.33	15,000,000.00	14,995,333.33
115268	CHARIOT FUNDING LLC	.2000 %	01/22/21	21,493,788.89	21,500,000.00	21,493,788.89
115280	CHARIOT FUNDING LLC	.2000 %	01/27/21	49,984,166.67	50,000,000.00	49,984,166.67

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115281	CHARIOT FUNDING LLC	.2000 %	01/27/21	49,984,166.67	50,000,000.00	49,984,166.67
115291	JUPITER SEC COMPANY	.2000 %	01/29/21	49,983,611.11	50,000,000.00	49,983,611.11
115292	JUPITER SEC COMPANY	.2000 %	01/29/21	49,983,611.11	50,000,000.00	49,983,611.11
SUBTOTAL (Int Rate) 20.000000				765,892,259.92	766,142,000.00	765,892,259.92
114996	LA FAYETTE ASSET SEC	.2100 %	02/22/21	32,198,403.06	32,214,000.00	32,198,403.06
115255	SHEFFIELD RECEIVABLE	.2100 %	02/03/21	41,884,357.33	41,900,000.00	41,884,357.33
115314	MONT BLANC CAPITAL C	.2100 %	03/19/21	20,795,890.33	20,809,000.00	20,795,890.33
SUBTOTAL (Int Rate) 21.000000				94,878,650.72	94,923,000.00	94,878,650.72
115220	MONT BLANC CAPITAL C	.2200 %	03/10/21	23,770,610.07	23,785,000.00	23,770,610.07
115272	MONT BLANC CAPITAL C	.2200 %	03/10/21	34,708,988.35	34,730,000.00	34,708,988.35
SUBTOTAL (Int Rate) 22.000000				58,479,598.42	58,515,000.00	58,479,598.42
SUBTOTAL (ICC Grp) 50 Commercial Paper				11,139,231,983.85	11,141,023,000.00	11,139,231,983.85
112997	JPM CHASE BK CO NOTE	1.5000 %	02/28/23	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 1.500000				50,000,000.00	50,000,000.00	50,000,000.00
110109	JOHNSON & JOHNSON CO	2.2500 %	03/03/22	22,385,061.38	22,500,000.00	22,385,061.38
SUBTOTAL (Int Rate) 2.250000				22,385,061.38	22,500,000.00	22,385,061.38
109674	TOYOTA MOTOR CREDIT	3.0500 %	01/08/21	9,999,688.10	10,000,000.00	9,999,688.10
SUBTOTAL (Int Rate) 3.050000				9,999,688.10	10,000,000.00	9,999,688.10
SUBTOTAL (ICC Grp) 60 Corporate & Deposit Note				82,384,749.48	82,500,000.00	82,384,749.48

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115258	UST BILL	.0650 %	02/18/21	49,992,868.05	50,000,000.00	49,992,868.05
115259	UST BILL	.0650 %	02/18/21	49,992,868.05	50,000,000.00	49,992,868.05
SUBTOTAL (Int Rate) 6.500000				99,985,736.10	100,000,000.00	99,985,736.10
115197	UST BILL	.0800 %	12/31/20	49,996,666.67	50,000,000.00	49,996,666.67
115198	UST BILL	.0800 %	12/31/20	49,996,666.67	50,000,000.00	49,996,666.67
SUBTOTAL (Int Rate) 8.000000				99,993,333.34	100,000,000.00	99,993,333.34
115195	UST BILL	.0825 %	12/24/20	49,997,364.59	50,000,000.00	49,997,364.59
115196	UST BILL	.0825 %	12/24/20	49,997,364.59	50,000,000.00	49,997,364.59
SUBTOTAL (Int Rate) 8.250000				99,994,729.18	100,000,000.00	99,994,729.18
115275	UST BILL	.0850 %	03/09/21	49,988,430.56	50,000,000.00	49,988,430.56
115276	UST BILL	.0850 %	03/09/21	49,988,430.56	50,000,000.00	49,988,430.56
SUBTOTAL (Int Rate) 8.500000				99,976,861.12	100,000,000.00	99,976,861.12
114588	UST BILL	.1100 %	03/04/21	49,985,791.66	50,000,000.00	49,985,791.66
114589	UST BILL	.1100 %	03/04/21	49,985,791.66	50,000,000.00	49,985,791.66
114590	UST BILL	.1100 %	03/04/21	49,985,791.66	50,000,000.00	49,985,791.66
114591	UST BILL	.1100 %	03/04/21	49,985,791.66	50,000,000.00	49,985,791.66
114592	UST BILL	.1100 %	03/04/21	49,985,791.66	50,000,000.00	49,985,791.66
SUBTOTAL (Int Rate) 11.000000				249,928,958.30	250,000,000.00	249,928,958.30
113297	UST BILL	.1125 %	03/25/21	49,982,187.50	50,000,000.00	49,982,187.50
113298	UST BILL	.1125 %	03/25/21	49,982,187.50	50,000,000.00	49,982,187.50
113299	UST BILL	.1125 %	03/25/21	49,982,187.50	50,000,000.00	49,982,187.50
113300	UST BILL	.1125 %	03/25/21	49,982,187.50	50,000,000.00	49,982,187.50
SUBTOTAL (Int Rate) 11.250000				199,928,750.00	200,000,000.00	199,928,750.00

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114583	UST BILL	.1150 %	08/12/21	49,959,430.56	50,000,000.00	49,959,430.56
114584	UST BILL	.1150 %	08/12/21	49,959,430.56	50,000,000.00	49,959,430.56
114585	UST BILL	.1150 %	08/12/21	49,959,430.56	50,000,000.00	49,959,430.56
114586	UST BILL	.1150 %	08/12/21	49,959,430.56	50,000,000.00	49,959,430.56
114587	UST BILL	.1150 %	08/12/21	49,959,430.56	50,000,000.00	49,959,430.56
114945	UST BILL	.1150 %	10/07/21	49,950,486.11	50,000,000.00	49,950,486.11
114946	UST BILL	.1150 %	10/07/21	49,950,486.11	50,000,000.00	49,950,486.11
114947	UST BILL	.1150 %	10/07/21	49,950,486.11	50,000,000.00	49,950,486.11
114948	UST BILL	.1150 %	10/07/21	49,950,486.11	50,000,000.00	49,950,486.11
115038	UST BILL	.1150 %	10/07/21	49,950,486.12	50,000,000.00	49,950,486.12
115039	UST BILL	.1150 %	10/07/21	49,950,486.12	50,000,000.00	49,950,486.12
115040	UST BILL	.1150 %	10/07/21	49,950,486.12	50,000,000.00	49,950,486.12
115041	UST BILL	.1150 %	10/07/21	49,950,486.12	50,000,000.00	49,950,486.12
115042	UST BILL	.1150 %	10/07/21	49,950,486.12	50,000,000.00	49,950,486.12
115043	UST BILL	.1150 %	10/07/21	49,950,486.12	50,000,000.00	49,950,486.12
SUBTOTAL (Int Rate) 11.500000				749,302,013.96	750,000,000.00	749,302,013.96
115144	UST BILL	.1175 %	11/04/21	49,944,840.27	50,000,000.00	49,944,840.27
115145	UST BILL	.1175 %	11/04/21	49,944,840.27	50,000,000.00	49,944,840.27
115146	UST BILL	.1175 %	11/04/21	49,944,840.27	50,000,000.00	49,944,840.27
115147	UST BILL	.1175 %	11/04/21	49,944,840.27	50,000,000.00	49,944,840.27
115148	UST BILL	.1175 %	11/04/21	49,944,840.27	50,000,000.00	49,944,840.27
115149	UST BILL	.1175 %	11/04/21	49,944,840.27	50,000,000.00	49,944,840.27
SUBTOTAL (Int Rate) 11.750000				299,669,041.62	300,000,000.00	299,669,041.62
114866	UST BILL	.1200 %	10/07/21	49,948,333.33	50,000,000.00	49,948,333.33
114867	UST BILL	.1200 %	10/07/21	49,948,333.33	50,000,000.00	49,948,333.33
114868	UST BILL	.1200 %	10/07/21	49,948,333.33	50,000,000.00	49,948,333.33
114869	UST BILL	.1200 %	10/07/21	49,948,333.33	50,000,000.00	49,948,333.33
114870	UST BILL	.1200 %	10/07/21	49,948,333.33	50,000,000.00	49,948,333.33
SUBTOTAL (Int Rate) 12.000000				249,741,666.65	250,000,000.00	249,741,666.65
115286	USTN 0.875	.8750 %	11/15/30	50,000,000.00	50,000,000.00	50,000,000.00
115287	USTN 0.875	.8750 %	11/15/30	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 87.500000				100,000,000.00	100,000,000.00	100,000,000.00

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102351	USTN 1.125	1.1250 %	07/31/21	49,991,116.46	50,000,000.00	49,991,116.46
SUBTOTAL (Int Rate) 1.125000				49,991,116.46	50,000,000.00	49,991,116.46
112380	USTN 1.625	1.6250 %	11/15/22	49,966,164.92	50,000,000.00	49,966,164.92
SUBTOTAL (Int Rate) 1.625000				49,966,164.92	50,000,000.00	49,966,164.92
SUBTOTAL (ICC Grp) 80 Governments				2,348,478,371.65	2,350,000,000.00	2,348,478,371.65
113999	LACCAL BANS	.6590 %	06/30/22	5,000,000.00	5,000,000.00	5,000,000.00
SUBTOTAL (Int Rate) 65.900000				5,000,000.00	5,000,000.00	5,000,000.00
113129	SAN JOSE CA REDEV AG	2.9580 %	08/01/24	24,558,485.73	23,000,000.00	24,558,485.73
SUBTOTAL (Int Rate) 2.958000				24,558,485.73	23,000,000.00	24,558,485.73
SUBTOTAL (ICC Grp) 100 Municipals				29,558,485.73	28,000,000.00	29,558,485.73
115330	DNB BANK ASA NY CD	.0800 %	12/30/20	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 8.000000				50,000,000.00	50,000,000.00	50,000,000.00
114923	CREDIT AGRICOLE CIB	.0900 %	12/18/20	50,000,000.00	50,000,000.00	50,000,000.00
114939	DNB BANK ASA NY CD	.0900 %	12/18/20	50,000,000.00	50,000,000.00	50,000,000.00
114958	DNB BANK ASA NY CD	.0900 %	12/21/20	50,000,000.00	50,000,000.00	50,000,000.00
115234	CREDIT AGRICOLE CIB	.0900 %	12/28/20	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 9.000000				200,000,000.00	200,000,000.00	200,000,000.00

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INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT BOOK VALUE	CURRENT PAR VALUE	MARKET VALUE
114871	DNB BANK ASA NY CD	.1000 %	12/08/20	50,000,000.00	50,000,000.00	50,000,000.00
114908	CREDIT AGRICOLE CIB	.1000 %	12/15/20	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 10.000000				100,000,000.00	100,000,000.00	100,000,000.00
114967	MUFG UNION BANK NA C	.1100 %	12/18/20	50,000,000.00	50,000,000.00	50,000,000.00
114968	MUFG UNION BANK NA C	.1100 %	12/18/20	50,000,000.00	50,000,000.00	50,000,000.00
115013	TORONTO DOMINION BAN	.1100 %	12/07/20	50,000,000.00	50,000,000.00	50,000,000.00
115200	CANADIAN IMP. BK OF	.1100 %	01/04/21	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 11.000000				200,000,000.00	200,000,000.00	200,000,000.00
114850	CANADIAN IMP. BK OF	.1200 %	12/04/20	50,000,000.00	50,000,000.00	50,000,000.00
114959	CANADIAN IMP. BK OF	.1200 %	12/07/20	50,000,000.00	50,000,000.00	50,000,000.00
114974	CANADIAN IMP. BK OF	.1200 %	12/15/20	50,000,000.00	50,000,000.00	50,000,000.00
114990	CANADIAN IMP. BK OF	.1200 %	12/03/20	50,000,000.00	50,000,000.00	50,000,000.00
115106	MUFG UNION BANK NA C	.1200 %	01/04/21	50,000,000.00	50,000,000.00	50,000,000.00
115199	MUFG UNION BANK NA C	.1200 %	01/04/21	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 12.000000				300,000,000.00	300,000,000.00	300,000,000.00
115184	TORONTO DOMINION BAN	.1300 %	12/31/20	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 13.000000				50,000,000.00	50,000,000.00	50,000,000.00
114711	SVENSKA HANDELSBANKE	.1400 %	12/18/20	50,000,000.00	50,000,000.00	50,000,000.00
115221	CANADIAN IMP. BK OF	.1400 %	12/28/20	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 14.000000				100,000,000.00	100,000,000.00	100,000,000.00
114657	NORDEA BANK ABP NY C	.1500 %	12/15/20	50,000,000.00	50,000,000.00	50,000,000.00
114730	CANADIAN IMP. BK OF	.1500 %	12/18/20	50,000,000.00	50,000,000.00	50,000,000.00
114880	SVENSKA HANDELSBANKE	.1500 %	01/04/21	50,000,000.00	50,000,000.00	50,000,000.00
115044	SVENSKA HANDELSBANKE	.1500 %	01/29/21	50,000,000.00	50,000,000.00	50,000,000.00
115076	NORDEA BANK ABP NY C	.1500 %	02/01/21	50,000,000.00	50,000,000.00	50,000,000.00
115077	AU & NZ BANKING GRP	.1500 %	03/19/21	50,000,000.00	50,000,000.00	50,000,000.00

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INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT BOOK VALUE	CURRENT PAR VALUE	MARKET VALUE
115078	AU & NZ BANKING GRP	.1500 %	03/19/21	50,000,000.00	50,000,000.00	50,000,000.00
115124	AU & NZ BANKING GRP	.1500 %	03/15/21	50,000,000.00	50,000,000.00	50,000,000.00
115125	AU & NZ BANKING GRP	.1500 %	03/15/21	50,000,000.00	50,000,000.00	50,000,000.00
115171	TORONTO DOMINION BAN	.1500 %	01/04/21	50,000,000.00	50,000,000.00	50,000,000.00
115187	BARCLAYS BANK PLC NY	.1500 %	03/15/21	50,000,000.00	50,000,000.00	50,000,000.00
115235	NORDEA BANK ABP NY C	.1500 %	02/19/21	50,000,000.00	50,000,000.00	50,000,000.00
115236	SVENSKA HANDELSBANKE	.1500 %	03/05/21	50,000,000.00	50,000,000.00	50,000,000.00
115238	BARCLAYS BANK PLC NY	.1500 %	03/15/21	50,000,000.00	50,000,000.00	50,000,000.00
115239	BARCLAYS BANK PLC NY	.1500 %	03/15/21	50,000,000.00	50,000,000.00	50,000,000.00
115297	AU & NZ BANKING GRP	.1500 %	03/05/21	50,000,000.00	50,000,000.00	50,000,000.00
115298	AU & NZ BANKING GRP	.1500 %	03/05/21	50,000,000.00	50,000,000.00	50,000,000.00
115315	NORDEA BANK ABP NY C	.1500 %	03/01/21	50,000,000.00	50,000,000.00	50,000,000.00
115328	NORDEA BANK ABP NY C	.1500 %	03/03/21	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 15.000000				950,000,000.00	950,000,000.00	950,000,000.00
114622	BANK OF MONTREAL CHI	.1700 %	12/07/20	50,000,000.00	50,000,000.00	50,000,000.00
114668	BANK OF MONTREAL CHI	.1700 %	12/18/20	50,000,000.00	50,000,000.00	50,000,000.00
114669	BANK OF MONTREAL CHI	.1700 %	12/18/20	50,000,000.00	50,000,000.00	50,000,000.00
114698	BANK OF MONTREAL CHI	.1700 %	12/21/20	50,000,000.00	50,000,000.00	50,000,000.00
115210	TORONTO DOMINION BAN	.1700 %	01/19/21	50,000,000.00	50,000,000.00	50,000,000.00
115329	TORONTO DOMINION BAN	.1700 %	02/04/21	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 17.000000				300,000,000.00	300,000,000.00	300,000,000.00
114851	BANK OF MONTREAL CHI	.1800 %	01/12/21	50,000,000.00	50,000,000.00	50,000,000.00
115299	TORONTO DOMINION BAN	.1800 %	01/28/21	50,000,000.00	50,000,000.00	50,000,000.00
115354	CREDIT AGRICOLE CIB	.1800 %	03/08/21	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 18.000000				150,000,000.00	150,000,000.00	150,000,000.00
115246	BANK OF NOVA SCOTIA	.2300 %	06/21/21	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 23.000000				50,000,000.00	50,000,000.00	50,000,000.00
115152	CREDIT SUISSE NY CD	.2700 %	08/09/21	50,000,000.00	50,000,000.00	50,000,000.00
115153	CREDIT SUISSE NY CD	.2700 %	08/09/21	50,000,000.00	50,000,000.00	50,000,000.00

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SUBTOTAL (Int Rate) 27.000000						
				100,000,000.00	100,000,000.00	100,000,000.00
112946	UBS AG STAMFORD CT C	1.6200 %	02/12/21	50,000,000.00	50,000,000.00	50,000,000.00
SUBTOTAL (Int Rate) 1.620000						
				50,000,000.00	50,000,000.00	50,000,000.00

SUBTOTAL (ICC Grp) 110 Negotiable CDs						
				2,600,000,000.00	2,600,000,000.00	2,600,000,000.00

SUBTOTAL (Fund Grp) 1000 PSI-POOLED SURPLUS INVSTMNTS						
				36,112,490,556.36	36,119,133,000.00	36,112,490,556.36
115256	UST BILL	.0900 %	05/27/21	301,866.37	302,000.00	301,866.37
SUBTOTAL (Int Rate) 9.000000						
				301,866.37	302,000.00	301,866.37

SUBTOTAL (ICC Grp) 80 Governments						
				301,866.37	302,000.00	301,866.37

SUBTOTAL (Fund Grp) 2000 SAFE-SPECIAL SAFEKEEPING						
				301,866.37	302,000.00	301,866.37
114424	FHLMC 2.00 (CALLABLE	2.0000 %	08/27/43	9,500,000.00	9,500,000.00	9,500,000.00
SUBTOTAL (Int Rate) 2.000000						
				9,500,000.00	9,500,000.00	9,500,000.00
114162	FHLB 2.03 (CALLABLE)	2.0300 %	07/27/40	25,230,000.00	25,230,000.00	25,230,000.00
SUBTOTAL (Int Rate) 2.030000						
				25,230,000.00	25,230,000.00	25,230,000.00
113193	FFCB 2.50 (CALLABLE)	2.5000 %	03/23/35	22,500,000.00	22,500,000.00	22,500,000.00

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INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT BOOK VALUE	CURRENT PAR VALUE	MARKET VALUE

SUBTOTAL (Int Rate) 2.500000						
				22,500,000.00	22,500,000.00	22,500,000.00
112863	FHLB 2.90 (CALLABLE)	2.9000 %	02/10/45	174,576.67	175,000.00	174,576.67

SUBTOTAL (Int Rate) 2.900000						
				174,576.67	175,000.00	174,576.67
106615	FFCB 3.25	3.2500 %	12/27/39	9,000,000.00	9,000,000.00	9,000,000.00

SUBTOTAL (Int Rate) 3.250000						
				9,000,000.00	9,000,000.00	9,000,000.00
106613	FFCB 3.27	3.2700 %	12/26/41	7,000,000.00	7,000,000.00	7,000,000.00

SUBTOTAL (Int Rate) 3.270000						
				7,000,000.00	7,000,000.00	7,000,000.00

SUBTOTAL (ICC Grp) 10 Agencies						
				73,404,576.67	73,405,000.00	73,404,576.67
35272	RPV TAX ALLOCATION B	5.0000 %	12/02/27	3,200,000.00	3,200,000.00	3,200,000.00

SUBTOTAL (Int Rate) 5.000000						
				3,200,000.00	3,200,000.00	3,200,000.00

SUBTOTAL (ICC Grp) 100 Municipals						
				3,200,000.00	3,200,000.00	3,200,000.00
106824	S OF C LAIF	.0000 %	12/31/20	39,874,334.31	39,874,334.31	39,874,334.31
106825	S OF C LAIF	.0000 %	12/31/20	3,415,978.99	3,415,978.99	3,415,978.99
106826	S OF C LAIF	.0000 %	12/31/20	41,266.63	41,266.63	41,266.63

SUBTOTAL (Int Rate) .000000						
				43,331,579.93	43,331,579.93	43,331,579.93

SUBTOTAL (ICC Grp) 130 Other						
				43,331,579.93	43,331,579.93	43,331,579.93

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INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT BOOK VALUE	CURRENT PAR VALUE	MARKET VALUE

SUBTOTAL (Fund Grp) 4000 SPI-SPECIFIC PURPOSE INVSTMNT						
				119,936,156.60	119,936,579.93	119,936,156.60
115304	JP MORGAN CHASE BANK	.1000 %	01/04/21	100,000,000.00	100,000,000.00	100,000,000.00
SUBTOTAL (Int Rate) 10.000000						
				100,000,000.00	100,000,000.00	100,000,000.00
115303	BOW MONEY MARKET PLU	.2000 %	01/04/21	100,000,000.00	100,000,000.00	100,000,000.00
SUBTOTAL (Int Rate) 20.000000						
				100,000,000.00	100,000,000.00	100,000,000.00
SUBTOTAL (ICC Grp) 130 Other						
				200,000,000.00	200,000,000.00	200,000,000.00
SUBTOTAL (Fund Grp) 6000 SPRG-SPECIAL PROGRAMS						
				200,000,000.00	200,000,000.00	200,000,000.00
GRAND TOTALS						
				36,432,728,579.33	36,439,371,579.93	36,432,728,579.33
				=====	=====	=====

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INVESTMENT NO. 113794 STATUS: FULLY CALLED

DESCRIPTION: FHLMC 0.82 (CALLABLE)	ICC CODE: 1500	INTEREST RATE: .82000000	MATURITY DATE: 05/27/2025
CUSIP NUMBR: 3134GVWE4 ISIN:	FUND CODE: 1100	YTM TRADING : .82000000	ISSUE DATE : 05/27/2020
RATING : MOODY S&P FITCH	BANK CODE: 2000	YTC TRADING : .00000000	LAST INTEREST: 11/27/2020
	SAFE CODE: 1000100	CALL PRICE : .00000	NEXT INTEREST: 05/27/2021
	SIC CODE: 0	CALL DATE :	CUR PAR VALUE: .00
	ADVR CODE: 0	YTM PURCH TRD: .82000000	
TICKER :	TICKET NO: 0		CUR PURCH INT: .00
	COST OF FUNDS: .00000		ORIGINL PRICE: 100.00000
GASB CATGRY: MKT	ACCRUES : 30/360		FAIR VALUE : .00

-----SECURITY PURCHASES/SALES-----										----CHANGES IN BOOK VALUE----		
SEQ NO.	ENTRY DATE	TRADE DATE	SETTMENT DATE	TYPE	ID/SAF	PAR VALUE	BROK	PRINCIPAL	PREM/(DISC) GAIN/(LOSS)	INTEREST	CHANGE	BOOK VALUE
1	05/14/20	05/14/20	05/27/20	PUR	0	50,000,000.00	800	50,000,000.00			50,000,000.00	50,000,000.00
2	11/25/20	11/27/20	11/27/20	INT	0					205,000.00		
3	11/25/20	11/27/20	11/27/20	CALL	0	50,000,000.00	800	50,000,000.00			50,000,000.00	.00

MEMO ENTRIES:

1 05/14/20 PAR VALUE: 50,000,000.00 BROKER 0800 - GREAT PACIFIC SEC ISR: 2440 FEDERAL HOME LOAN ENT 05/14/20 PYMT INST: 0000

1 05/14/20 ORG RATE: .8200000, TRDG YTM .8200000, ACTG YTM .8200000, TRDG YTC .0000000, PPR 0.00, ENT 05/14/20

1 05/14/20 ENTERED BY: lanchih ON 05/14/20 11:06:22

2 11/27/20 ENTERED BY: Anzhelik ON 11/25/20 07:50:52

4 11/27/20 FAIR VALUE: 50,000,000.00, FV PRICE: 100.000000, CHG IN G/L: .00, GAIN/LOSS: .00 ENT 11/25/20

3 11/27/20 ENTERED BY: Anzhelik ON 11/25/20 07:53:14

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FUND 1100 NTRD-PSI NON-TRADING

CALL/MATURITY	DATE RANGE	NO OF INV	COST	%	CUM %
0 TO 1 MONTHS	12/03/20-01/02/21	172	7,762,708,054.17	21.5	21.5
1 TO 2 MONTHS	01/03/21-02/02/21	206	9,456,413,481.98	26.2	47.7
2 TO 3 MONTHS	02/03/21-03/02/21	72	3,260,777,187.62	9.0	56.8
3 TO 4 MONTHS	03/03/21-04/02/21	38	1,749,316,906.55	4.9	61.6
4 TO 5 MONTHS	04/03/21-05/02/21	7	349,818,333.31	1.0	62.6
5 TO 6 MONTHS	05/03/21-06/02/21	4	199,897,527.80	.6	63.2
6 TO 12 MONTHS	06/03/21-12/02/21	35	1,718,537,489.44	4.8	67.9
12 TO 24 MONTHS	12/03/21-12/02/22	11	436,453,688.60	1.2	69.1
24 TO 36 MONTHS	12/03/22-12/02/23	9	450,835,732.91	1.3	70.4
36 TO 48 MONTHS	12/03/23-12/02/24	21	680,378,245.37	1.9	72.3
48 TO 60 MONTHS	12/03/24-12/02/25	45	1,917,058,824.64	5.3	77.6
60 TO 120 MONTHS	12/03/25-12/02/30	179	7,077,285,825.31	19.6	97.2
120 TO *** MONTHS	12/03/30-	22	1,003,018,142.20	2.8	100.0
TOTALS		821	36062499439.90		

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FUND 1150 TRADE-PSI TRADING

CALL/MATURITY	DATE RANGE	NO OF INV	COST	%	CUM %
0 TO 1 MONTHS	12/03/20-01/02/21	0		.0	.0
1 TO 2 MONTHS	01/03/21-02/02/21	0		.0	.0
2 TO 3 MONTHS	02/03/21-03/02/21	0		.0	.0
3 TO 4 MONTHS	03/03/21-04/02/21	0		.0	.0
4 TO 5 MONTHS	04/03/21-05/02/21	0		.0	.0
5 TO 6 MONTHS	05/03/21-06/02/21	0		.0	.0
6 TO 12 MONTHS	06/03/21-12/02/21	1	49,991,116.46	100.0	100.0
12 TO 24 MONTHS	12/03/21-12/02/22	0		.0	100.0
24 TO 36 MONTHS	12/03/22-12/02/23	0		.0	100.0
36 TO 48 MONTHS	12/03/23-12/02/24	0		.0	100.0
48 TO 60 MONTHS	12/03/24-12/02/25	0		.0	100.0
60 TO 120 MONTHS	12/03/25-12/02/30	0		.0	100.0
120 TO *** MONTHS	12/03/30-	0		.0	100.0
TOTALS		1	49,991,116.46		

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FUND 2000 SAFE-SPECIAL SAFEKEEPING

CALL/MATURITY	DATE RANGE	NO OF INV	COST	%	CUM %
0 TO 1 MONTHS	12/03/20-01/02/21	0		.0	.0
1 TO 2 MONTHS	01/03/21-02/02/21	0		.0	.0
2 TO 3 MONTHS	02/03/21-03/02/21	0		.0	.0
3 TO 4 MONTHS	03/03/21-04/02/21	0		.0	.0
4 TO 5 MONTHS	04/03/21-05/02/21	0		.0	.0
5 TO 6 MONTHS	05/03/21-06/02/21	1	301,866.37	100.0	100.0
6 TO 12 MONTHS	06/03/21-12/02/21	0		.0	100.0
12 TO 24 MONTHS	12/03/21-12/02/22	0		.0	100.0
24 TO 36 MONTHS	12/03/22-12/02/23	0		.0	100.0
36 TO 48 MONTHS	12/03/23-12/02/24	0		.0	100.0
48 TO 60 MONTHS	12/03/24-12/02/25	0		.0	100.0
60 TO 120 MONTHS	12/03/25-12/02/30	0		.0	100.0
120 TO *** MONTHS	12/03/30-	0		.0	100.0
TOTALS		1	301,866.37		

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FUND 4100 AVCCD-ANTELOPE VALLEY CCD

CALL/MATURITY	DATE RANGE	NO OF INV	COST	%	CUM %
0 TO 1 MONTHS	12/03/20-01/02/21	0		.0	.0
1 TO 2 MONTHS	01/03/21-02/02/21	0		.0	.0
2 TO 3 MONTHS	02/03/21-03/02/21	0		.0	.0
3 TO 4 MONTHS	03/03/21-04/02/21	0		.0	.0
4 TO 5 MONTHS	04/03/21-05/02/21	0		.0	.0
5 TO 6 MONTHS	05/03/21-06/02/21	0		.0	.0
6 TO 12 MONTHS	06/03/21-12/02/21	0		.0	.0
12 TO 24 MONTHS	12/03/21-12/02/22	0		.0	.0
24 TO 36 MONTHS	12/03/22-12/02/23	0		.0	.0
36 TO 48 MONTHS	12/03/23-12/02/24	0		.0	.0
48 TO 60 MONTHS	12/03/24-12/02/25	0		.0	.0
60 TO 120 MONTHS	12/03/25-12/02/30	0		.0	.0
120 TO *** MONTHS	12/03/30-	1	25,230,000.00	100.0	100.0
TOTALS		1	25,230,000.00		

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FUND 4170 ESUSD-EL SEGUNDO UNIFIED DIST.

CALL/MATURITY	DATE RANGE	NO OF INV	COST	%	CUM %
0 TO 1 MONTHS	12/03/20-01/02/21	0		.0	.0
1 TO 2 MONTHS	01/03/21-02/02/21	0		.0	.0
2 TO 3 MONTHS	02/03/21-03/02/21	0		.0	.0
3 TO 4 MONTHS	03/03/21-04/02/21	0		.0	.0
4 TO 5 MONTHS	04/03/21-05/02/21	0		.0	.0
5 TO 6 MONTHS	05/03/21-06/02/21	0		.0	.0
6 TO 12 MONTHS	06/03/21-12/02/21	0		.0	.0
12 TO 24 MONTHS	12/03/21-12/02/22	0		.0	.0
24 TO 36 MONTHS	12/03/22-12/02/23	0		.0	.0
36 TO 48 MONTHS	12/03/23-12/02/24	0		.0	.0
48 TO 60 MONTHS	12/03/24-12/02/25	0		.0	.0
60 TO 120 MONTHS	12/03/25-12/02/30	0		.0	.0
120 TO *** MONTHS	12/03/30-	2	16,000,000.00	100.0	100.0
TOTALS		2	16,000,000.00		

COUNTY OF LOS ANGELES
OFFICE OF THE TREASURER

INVESTMENT MATURITY DISTRIBUTION
AS OF 12/02/20

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FUND 4200 GF-GENERAL FUND

CALL/MATURITY	DATE RANGE	NO OF INV	COST	%	CUM %
0 TO 1 MONTHS	12/03/20-01/02/21	0		.0	.0
1 TO 2 MONTHS	01/03/21-02/02/21	0		.0	.0
2 TO 3 MONTHS	02/03/21-03/02/21	0		.0	.0
3 TO 4 MONTHS	03/03/21-04/02/21	0		.0	.0
4 TO 5 MONTHS	04/03/21-05/02/21	0		.0	.0
5 TO 6 MONTHS	05/03/21-06/02/21	0		.0	.0
6 TO 12 MONTHS	06/03/21-12/02/21	0		.0	.0
12 TO 24 MONTHS	12/03/21-12/02/22	0		.0	.0
24 TO 36 MONTHS	12/03/22-12/02/23	0		.0	.0
36 TO 48 MONTHS	12/03/23-12/02/24	0		.0	.0
48 TO 60 MONTHS	12/03/24-12/02/25	0		.0	.0
60 TO 120 MONTHS	12/03/25-12/02/30	1	3,200,000.00	100.0	100.0
120 TO *** MONTHS	12/03/30-	0		.0	100.0
TOTALS		1	3,200,000.00		

COUNTY OF LOS ANGELES
OFFICE OF THE TREASURER

INVESTMENT MATURITY DISTRIBUTION
AS OF 12/02/20

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FUND 4350 PHHPA-PH HABITAT PRESERVATION AU

CALL/MATURITY	DATE RANGE	NO OF INV	COST	%	CUM %
0 TO 1 MONTHS	12/03/20-01/02/21	0		.0	.0
1 TO 2 MONTHS	01/03/21-02/02/21	0		.0	.0
2 TO 3 MONTHS	02/03/21-03/02/21	0		.0	.0
3 TO 4 MONTHS	03/03/21-04/02/21	0		.0	.0
4 TO 5 MONTHS	04/03/21-05/02/21	0		.0	.0
5 TO 6 MONTHS	05/03/21-06/02/21	0		.0	.0
6 TO 12 MONTHS	06/03/21-12/02/21	0		.0	.0
12 TO 24 MONTHS	12/03/21-12/02/22	0		.0	.0
24 TO 36 MONTHS	12/03/22-12/02/23	0		.0	.0
36 TO 48 MONTHS	12/03/23-12/02/24	0		.0	.0
48 TO 60 MONTHS	12/03/24-12/02/25	0		.0	.0
60 TO 120 MONTHS	12/03/25-12/02/30	0		.0	.0
120 TO *** MONTHS	12/03/30-	3	32,174,576.67	100.0	100.0
TOTALS		3	32,174,576.67		

COUNTY OF LOS ANGELES
OFFICE OF THE TREASURER

INVESTMENT MATURITY DISTRIBUTION
AS OF 12/02/20

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FUND 4500 SCAQM-SOUTH COAST AIR QUALITY MG

CALL/MATURITY	DATE RANGE	NO OF INV	COST	%	CUM %
0 TO 1 MONTHS	12/03/20-01/02/21	1	39,874,334.31	100.0	100.0
1 TO 2 MONTHS	01/03/21-02/02/21	0		.0	100.0
2 TO 3 MONTHS	02/03/21-03/02/21	0		.0	100.0
3 TO 4 MONTHS	03/03/21-04/02/21	0		.0	100.0
4 TO 5 MONTHS	04/03/21-05/02/21	0		.0	100.0
5 TO 6 MONTHS	05/03/21-06/02/21	0		.0	100.0
6 TO 12 MONTHS	06/03/21-12/02/21	0		.0	100.0
12 TO 24 MONTHS	12/03/21-12/02/22	0		.0	100.0
24 TO 36 MONTHS	12/03/22-12/02/23	0		.0	100.0
36 TO 48 MONTHS	12/03/23-12/02/24	0		.0	100.0
48 TO 60 MONTHS	12/03/24-12/02/25	0		.0	100.0
60 TO 120 MONTHS	12/03/25-12/02/30	0		.0	100.0
120 TO *** MONTHS	12/03/30-	0		.0	100.0
TOTALS		1	39,874,334.31		

COUNTY OF LOS ANGELES
OFFICE OF THE TREASURER

INVESTMENT MATURITY DISTRIBUTION
AS OF 12/02/20

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FUND 4550 SLIM-SCHOOLS LINKED INSURANCE MG

CALL/MATURITY	DATE RANGE	NO OF INV	COST	%	CUM %
0 TO 1 MONTHS	12/03/20-01/02/21	1	3,415,978.99	100.0	100.0
1 TO 2 MONTHS	01/03/21-02/02/21	0		.0	100.0
2 TO 3 MONTHS	02/03/21-03/02/21	0		.0	100.0
3 TO 4 MONTHS	03/03/21-04/02/21	0		.0	100.0
4 TO 5 MONTHS	04/03/21-05/02/21	0		.0	100.0
5 TO 6 MONTHS	05/03/21-06/02/21	0		.0	100.0
6 TO 12 MONTHS	06/03/21-12/02/21	0		.0	100.0
12 TO 24 MONTHS	12/03/21-12/02/22	0		.0	100.0
24 TO 36 MONTHS	12/03/22-12/02/23	0		.0	100.0
36 TO 48 MONTHS	12/03/23-12/02/24	0		.0	100.0
48 TO 60 MONTHS	12/03/24-12/02/25	0		.0	100.0
60 TO 120 MONTHS	12/03/25-12/02/30	0		.0	100.0
120 TO *** MONTHS	12/03/30-	0		.0	100.0
TOTALS		1	3,415,978.99		

COUNTY OF LOS ANGELES
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INVESTMENT MATURITY DISTRIBUTION
AS OF 12/02/20

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FUND 4600 WASIA-WHITTIER AREA SCHOOLS INS

CALL/MATURITY	DATE RANGE	NO OF INV	COST	%	CUM %
0 TO 1 MONTHS	12/03/20-01/02/21	1	41,266.63	100.0	100.0
1 TO 2 MONTHS	01/03/21-02/02/21	0		.0	100.0
2 TO 3 MONTHS	02/03/21-03/02/21	0		.0	100.0
3 TO 4 MONTHS	03/03/21-04/02/21	0		.0	100.0
4 TO 5 MONTHS	04/03/21-05/02/21	0		.0	100.0
5 TO 6 MONTHS	05/03/21-06/02/21	0		.0	100.0
6 TO 12 MONTHS	06/03/21-12/02/21	0		.0	100.0
12 TO 24 MONTHS	12/03/21-12/02/22	0		.0	100.0
24 TO 36 MONTHS	12/03/22-12/02/23	0		.0	100.0
36 TO 48 MONTHS	12/03/23-12/02/24	0		.0	100.0
48 TO 60 MONTHS	12/03/24-12/02/25	0		.0	100.0
60 TO 120 MONTHS	12/03/25-12/02/30	0		.0	100.0
120 TO *** MONTHS	12/03/30-	0		.0	100.0
TOTALS		1	41,266.63		

COUNTY OF LOS ANGELES
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INVESTMENT MATURITY DISTRIBUTION
AS OF 12/02/20

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FUND 6050 BOW-BK OF THE WEST MONEY MKT PLU

CALL/MATURITY	DATE RANGE	NO OF INV	COST	%	CUM %
0 TO 1 MONTHS	12/03/20-01/02/21	0		.0	.0
1 TO 2 MONTHS	01/03/21-02/02/21	1	100,000,000.00	100.0	100.0
2 TO 3 MONTHS	02/03/21-03/02/21	0		.0	100.0
3 TO 4 MONTHS	03/03/21-04/02/21	0		.0	100.0
4 TO 5 MONTHS	04/03/21-05/02/21	0		.0	100.0
5 TO 6 MONTHS	05/03/21-06/02/21	0		.0	100.0
6 TO 12 MONTHS	06/03/21-12/02/21	0		.0	100.0
12 TO 24 MONTHS	12/03/21-12/02/22	0		.0	100.0
24 TO 36 MONTHS	12/03/22-12/02/23	0		.0	100.0
36 TO 48 MONTHS	12/03/23-12/02/24	0		.0	100.0
48 TO 60 MONTHS	12/03/24-12/02/25	0		.0	100.0
60 TO 120 MONTHS	12/03/25-12/02/30	0		.0	100.0
120 TO *** MONTHS	12/03/30-	0		.0	100.0
TOTALS		1	100,000,000.00		

COUNTY OF LOS ANGELES
OFFICE OF THE TREASURER

INVESTMENT MATURITY DISTRIBUTION
AS OF 12/02/20

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FUND 6100 JPMC-JP MORGAN CHASE BK MMA

CALL/MATURITY	DATE RANGE	NO OF INV	COST	%	CUM %
0 TO 1 MONTHS	12/03/20-01/02/21	0		.0	.0
1 TO 2 MONTHS	01/03/21-02/02/21	1	100,000,000.00	100.0	100.0
2 TO 3 MONTHS	02/03/21-03/02/21	0		.0	100.0
3 TO 4 MONTHS	03/03/21-04/02/21	0		.0	100.0
4 TO 5 MONTHS	04/03/21-05/02/21	0		.0	100.0
5 TO 6 MONTHS	05/03/21-06/02/21	0		.0	100.0
6 TO 12 MONTHS	06/03/21-12/02/21	0		.0	100.0
12 TO 24 MONTHS	12/03/21-12/02/22	0		.0	100.0
24 TO 36 MONTHS	12/03/22-12/02/23	0		.0	100.0
36 TO 48 MONTHS	12/03/23-12/02/24	0		.0	100.0
48 TO 60 MONTHS	12/03/24-12/02/25	0		.0	100.0
60 TO 120 MONTHS	12/03/25-12/02/30	0		.0	100.0
120 TO *** MONTHS	12/03/30-	0		.0	100.0
TOTALS		1	100,000,000.00		
GRAND TOTALS		835	36432728579.33		

Total number of funds represented: 12



Investment Report

EXHIBIT 22

As Of Date: 12/02/2020

Run: 12/01/2020 12:47:19 PM

Reporting Currency: Local

LA County

Inv. No.	Description	CUSIP	Group Fund	Fund	Yield	Purchase Price	Purchase Date	Maturity Date	DTM	Par Value	Book Value
Fund Grp: 1000 PSI-POOLED SURPLUS INVSTMNTS											
113251	FFCB D-N	313313AQ1	PSI	NTRD	0.340950	99.721389	03/26/2020	01/15/2021	44	50,000,000.00	49,978,750.00
113252	FFCB D-N	313313AQ1	PSI	NTRD	0.340950	99.721389	03/26/2020	01/15/2021	44	50,000,000.00	49,978,750.00
113253	FFCB D-N	313313AQ1	PSI	NTRD	0.340950	99.721389	03/26/2020	01/15/2021	44	16,000,000.00	15,993,200.00
Inv Type: 1000 FFCB DISC-A/360										116,000,000.00	115,950,700.00
110153	FFCB 2.55	3133EKCS3	PSI	NTRD	2.596470	99.910000	03/11/2019	03/11/2021	99	25,000,000.00	24,996,922.02
103222	FFCB 2.01	3133EGT47	PSI	NTRD	2.010000	100.000000	12/08/2016	12/08/2021	371	50,000,000.00	50,000,000.00
112539	FFCB 1.625	3133ELFR0	PSI	NTRD	1.650518	99.950000	12/27/2019	12/27/2021	390	50,000,000.00	49,986,627.89
113292	FFCB 1.53 (CALLABLE)	3133ELMC5	PSI	NTRD	1.142566	100.711000	03/30/2020	02/10/2022	435	50,000,000.00	50,227,269.80
113293	FFCB 1.53 (CALLABLE)	3133ELMC5	PSI	NTRD	1.142566	100.711000	03/30/2020	02/10/2022	435	50,000,000.00	50,227,269.80
113338	FFCB 1.00 (CALLABLE)	3133ELUX0	PSI	NTRD	1.000000	100.000000	04/03/2020	03/30/2022	483	50,000,000.00	50,000,000.00
107431	FFCB 2.625	3133EJIM2	PSI	NTRD	2.625000	100.000000	04/04/2018	04/04/2022	488	34,000,000.00	34,000,000.00
110757	FFCB 2.25	3133EKLRS	PSI	NTRD	2.302033	99.850000	05/16/2019	05/16/2022	530	50,000,000.00	49,963,663.32
110827	FFCB 2.20	3133EKMVS	PSI	NTRD	2.205074	99.983000	05/23/2019	11/23/2022	721	24,700,000.00	24,697,631.49
112538	FFCB 1.66	3133ELFS8	PSI	NTRD	1.670294	99.970000	12/27/2019	12/27/2022	755	50,000,000.00	49,989,653.27
113328	FFCB 1.46 (CALLABLE)	3133ELQX5	PSI	NTRD	1.209311	100.716000	04/03/2020	03/03/2023	821	50,000,000.00	50,276,575.19
113329	FFCB 1.46 (CALLABLE)	3133ELQX5	PSI	NTRD	1.209311	100.716000	04/03/2020	03/03/2023	821	50,000,000.00	50,276,575.19
113042	FFCB 1.24 (CALLABLE)	3133ELRZ9	PSI	NTRD	1.240000	100.000000	03/10/2020	03/10/2023	828	50,000,000.00	50,000,000.00
113264	FFCB 0.80	3133ELVM3	PSI	NTRD	0.800000	100.000000	03/30/2020	03/30/2023	848	50,000,000.00	50,000,000.00
113265	FFCB 0.80	3133ELVM3	PSI	NTRD	0.800000	100.000000	03/30/2020	03/30/2023	848	50,000,000.00	50,000,000.00
110795	FFCB 2.30	3133EKLA2	PSI	NTRD	2.240018	100.227900	05/17/2019	05/15/2023	894	50,000,000.00	50,069,900.80
113125	FFCB 1.05 (CALLABLE)	3133ELSL9	PSI	NTRD	1.037207	100.050000	03/12/2020	03/12/2024	1196	20,800,000.00	20,808,520.75
113156	FFCB 0.92 NOTE	3133ELTU8	PSI	NTRD	0.771201	100.585000	03/18/2020	03/18/2024	1202	50,000,000.00	50,240,847.01
113350	FFCB 0.875 (CALLABLE)	3133ELVX9	PSI	NTRD	0.875000	100.000000	04/08/2020	04/08/2024	1223	50,000,000.00	50,000,000.00
113656	FFCB 0.68 (CALLABLE)	3133ELYK4	PSI	NTRD	0.680000	100.000000	05/06/2020	05/06/2024	1251	50,000,000.00	50,000,000.00
110731	FFCB 2.31	3133EKLBO	PSI	NTRD	2.310000	100.000000	05/13/2019	05/13/2024	1258	50,000,000.00	50,000,000.00
110997	FFCB 2.22 (CALLABLE)	3133EKRPS	PSI	NTRD	2.220000	100.000000	06/21/2019	06/21/2024	1297	23,500,000.00	23,500,000.00
110998	FFCB 2.22 (CALLABLE)	3133EKRPS	PSI	NTRD	2.220000	100.000000	06/24/2019	06/21/2024	1297	25,000,000.00	25,000,000.00
111012	FFCB 2.22 (CALLABLE)	3133EKRPS	PSI	NTRD	2.220000	100.000000	06/24/2019	06/21/2024	1297	13,000,000.00	13,000,000.00
111013	FFCB 2.22 (CALLABLE)	3133EKRPS	PSI	NTRD	2.220000	100.000000	06/25/2019	06/21/2024	1297	25,000,000.00	25,000,000.00
110881	FFCB 2.32	3133EKNH5	PSI	NTRD	2.204077	100.573000	05/29/2019	08/28/2024	1365	50,000,000.00	50,204,045.37
110882	FFCB 2.32	3133EKNH5	PSI	NTRD	2.204077	100.573000	05/29/2019	08/28/2024	1365	18,000,000.00	18,073,456.33



Investment Report

EXHIBIT 22

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Reporting Currency: Local

LA County

Inv. No.	Description	CUSIP	Group Fund	Fund	Yield	Purchase Price	Purchase Date	Maturity Date	DTM	Par Value	Book Value
112249	FFCB 1.625	3133ELCP7	PSI	NTRD	1.650102	99.880000	12/03/2019	12/03/2024	1462	50,000,000.00	49,951,954.00
113114	FFCB 1.64 (CALLABLE)	3133ELQE7	PSI	NTRD	1.510565	100.617600	03/13/2020	03/03/2025	1552	50,000,000.00	50,264,078.40
113115	FFCB 1.64 (CALLABLE)	3133ELQE7	PSI	NTRD	1.510565	100.617600	03/13/2020	03/03/2025	1552	2,240,000.00	2,251,830.70
113032	FFCB 1.50 (CALLABLE)	3133ELRN6	PSI	NTRD	1.500000	100.000000	03/05/2020	03/05/2025	1554	50,000,000.00	50,000,000.00
113033	FFCB 1.50 (CALLABLE)	3133ELRN6	PSI	NTRD	1.500000	100.000000	03/05/2020	03/05/2025	1554	28,900,000.00	28,900,000.00
113034	FFCB 1.50 (CALLABLE)	3133ELRN6	PSI	NTRD	1.500000	100.000000	03/05/2020	03/05/2025	1554	25,000,000.00	25,000,000.00
113087	FFCB 1.125 (CALLABLE)	3133ELTC8	PSI	NTRD	1.104388	100.100000	03/17/2020	03/17/2025	1566	50,000,000.00	50,042,907.99
113088	FFCB 1.125 (CALLABLE)	3133ELTC8	PSI	NTRD	1.104388	100.100000	03/17/2020	03/17/2025	1566	50,000,000.00	50,042,907.99
113089	FFCB 1.125 (CALLABLE)	3133ELTC8	PSI	NTRD	1.125000	100.000000	03/17/2020	03/17/2025	1566	18,145,000.00	18,145,000.00
113242	FFCB 1.30 (CALLABLE)	3133ELUT9	PSI	NTRD	1.300000	100.000000	03/26/2020	03/26/2025	1575	50,000,000.00	50,000,000.00
113831	FFCB 0.73 (CALLABLE)	3133ELC28	PSI	NTRD	0.730000	100.000000	05/27/2020	05/27/2025	1637	50,000,000.00	50,000,000.00
112692	FFCB 2.03 (CALLABLE)	3133ELJG0	PSI	NTRD	2.030000	100.000000	01/21/2020	10/21/2025	1784	31,685,000.00	31,685,000.00
112270	FFCB 1.95 (CALLABLE)	3133ELBW3	PSI	NTRD	1.950000	100.000000	12/02/2019	12/02/2025	1826	25,000,000.00	25,000,000.00
112418	FFCB 1.97 (CALLABLE)	3133ELDZ4	PSI	NTRD	1.970000	100.000000	12/17/2019	12/17/2025	1841	50,000,000.00	50,000,000.00
112419	FFCB 1.97 (CALLABLE)	3133ELDZ4	PSI	NTRD	1.970000	100.000000	12/17/2019	12/17/2025	1841	50,000,000.00	50,000,000.00
112558	FFCB 1.82	3133ELED2	PSI	NTRD	1.828837	99.950000	12/27/2019	12/18/2025	1842	36,274,000.00	36,258,687.84
112577	FFCB 2.10 (CALLABLE)	3133ELFA7	PSI	NTRD	2.100000	100.000000	12/31/2019	12/30/2025	1854	50,000,000.00	50,000,000.00
112596	FFCB 2.10 (CALLABLE)	3133ELFA7	PSI	NTRD	2.100000	100.000000	01/06/2020	12/30/2025	1854	50,000,000.00	50,000,000.00
112597	FFCB 2.10 (CALLABLE)	3133ELFA7	PSI	NTRD	2.100000	100.000000	01/06/2020	12/30/2025	1854	6,000,000.00	6,000,000.00
112604	FFCB 2.10 (CALLABLE)	3133ELFA7	PSI	NTRD	2.100000	100.000000	01/06/2020	12/30/2025	1854	40,000,000.00	40,000,000.00
112606	FFCB 2.07 (CALLABLE)	3133ELGE8	PSI	NTRD	2.070000	100.000000	01/15/2020	01/13/2026	1868	50,000,000.00	50,000,000.00
112607	FFCB 2.07 (CALLABLE)	3133ELGE8	PSI	NTRD	2.070000	100.000000	01/15/2020	01/13/2026	1868	50,000,000.00	50,000,000.00
112608	FFCB 2.07 (CALLABLE)	3133ELGE8	PSI	NTRD	2.070000	100.000000	01/15/2020	01/13/2026	1868	50,000,000.00	50,000,000.00
112609	FFCB 2.07 (CALLABLE)	3133ELGE8	PSI	NTRD	2.070000	100.000000	01/15/2020	01/13/2026	1868	50,000,000.00	50,000,000.00
112734	FFCB 1.98 (CALLABLE)	3133ELJU9	PSI	NTRD	1.980000	100.000000	01/29/2020	01/27/2026	1882	50,000,000.00	50,000,000.00
112780	FFCB 1.98 (CALLABLE)	3133ELJU9	PSI	NTRD	1.982657	99.985000	01/29/2020	01/27/2026	1882	30,000,000.00	29,996,130.81
112781	FFCB 1.98 (CALLABLE)	3133ELJU9	PSI	NTRD	1.982657	99.985000	01/29/2020	01/27/2026	1882	30,000,000.00	29,996,130.81
112748	FFCB 2.02 (CALLABLE)	3133ELJZ8	PSI	NTRD	2.020000	100.000000	01/29/2020	01/28/2026	1883	50,000,000.00	50,000,000.00
112749	FFCB 2.02 (CALLABLE)	3133ELJZ8	PSI	NTRD	2.020000	100.000000	01/29/2020	01/28/2026	1883	50,000,000.00	50,000,000.00
112750	FFCB 2.02 (CALLABLE)	3133ELJZ8	PSI	NTRD	2.020000	100.000000	01/29/2020	01/28/2026	1883	50,000,000.00	50,000,000.00
112798	FFCB 2.00 (CALLABLE)	3133ELLM4	PSI	NTRD	2.000000	100.000000	02/04/2020	02/04/2026	1890	25,000,000.00	25,000,000.00
112799	FFCB 2.00 (CALLABLE)	3133ELLM4	PSI	NTRD	2.000000	100.000000	02/06/2020	02/04/2026	1890	25,000,000.00	25,000,000.00
112813	FFCB 2.00 (CALLABLE)	3133ELLM4	PSI	NTRD	2.000000	100.000000	02/04/2020	02/04/2026	1890	25,000,000.00	25,000,000.00
113056	FFCB 1.48 (CALLABLE)	3133ELSC9	PSI	NTRD	1.480000	100.000000	03/10/2020	03/10/2026	1924	25,000,000.00	25,000,000.00



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Inv. No.	Description	CUSIP	Group Fund	Fund	Yield	Purchase Price	Purchase Date	Maturity Date	DTM	Par Value	Book Value
113057	FFCB 1.48 (CALLABLE)	3133ELSC9	PSI	NTRD	1.480000	100.000000	03/10/2020	03/10/2026	1924	25,000,000.00	25,000,000.00
113058	FFCB 1.48 (CALLABLE)	3133ELSC9	PSI	NTRD	1.480000	100.000000	03/10/2020	03/10/2026	1924	25,000,000.00	25,000,000.00
113843	FFCB 0.82 (CALLABLE)	3133ELC85	PSI	NTRD	0.820000	100.000000	05/27/2020	05/27/2026	2002	25,000,000.00	25,000,000.00
113844	FFCB 0.82 (CALLABLE)	3133ELC85	PSI	NTRD	0.820000	100.000000	05/27/2020	05/27/2026	2002	25,000,000.00	25,000,000.00
113010	FFCB 1.82 (CALLABLE)	3133ELRF3	PSI	NTRD	1.820000	100.000000	03/04/2020	09/04/2026	2102	50,000,000.00	50,000,000.00
112377	FFCB 2.13 (CALLABLE)	3133ELCV4	PSI	NTRD	2.153199	99.850000	12/09/2019	12/09/2026	2198	50,000,000.00	49,935,500.61
112378	FFCB 2.13 (CALLABLE)	3133ELCV4	PSI	NTRD	2.153199	99.850000	12/09/2019	12/09/2026	2198	23,300,000.00	23,269,943.27
112797	FFCB 2.04 (CALLABLE)	3133ELLG7	PSI	NTRD	2.040000	100.000000	02/03/2020	02/03/2027	2254	25,000,000.00	25,000,000.00
113137	FFCB 1.00 (CALLABLE)	3133ELTS3	PSI	NTRD	1.000000	100.000000	03/17/2020	03/17/2027	2296	50,000,000.00	50,000,000.00
113487	FFCB 1.33 (CALLABLE)	3133ELWW0	PSI	NTRD	1.330000	100.000000	04/21/2020	04/21/2027	2331	25,000,000.00	25,000,000.00
113488	FFCB 1.33 (CALLABLE)	3133ELWW0	PSI	NTRD	1.330000	100.000000	04/21/2020	04/21/2027	2331	25,000,000.00	25,000,000.00
113557	FFCB 1.02	3133ELXZ2	PSI	NTRD	1.020000	100.000000	04/27/2020	04/27/2027	2337	50,000,000.00	50,000,000.00
113558	FFCB 1.02	3133ELXZ2	PSI	NTRD	1.020000	100.000000	04/27/2020	04/27/2027	2337	25,000,000.00	25,000,000.00
113599	FFCB 1.02	3133ELXZ2	PSI	NTRD	1.020000	100.000000	04/27/2020	04/27/2027	2337	35,000,000.00	35,000,000.00
113687	FFCB 1.02	3133ELXZ2	PSI	NTRD	0.970007	100.337000	05/01/2020	04/27/2027	2337	20,925,000.00	20,989,603.97
113738	FFCB 1.02	3133ELXZ2	PSI	NTRD	1.020000	100.000000	05/14/2020	04/27/2027	2337	50,000,000.00	50,000,000.00
113739	FFCB 1.02	3133ELXZ2	PSI	NTRD	1.020000	100.000000	05/14/2020	04/27/2027	2337	5,000,000.00	5,000,000.00
113897	FFCB 1.04 (CALLABLE)	3133ELC77	PSI	NTRD	1.039996	100.000000	06/01/2020	05/27/2027	2367	35,500,000.00	35,500,000.00
113991	FFCB 0.875 (CALLABLE)	3133ELN34	PSI	NTRD	0.875000	100.000000	06/22/2020	06/22/2027	2393	25,000,000.00	25,000,000.00
115023	FFCB 0.90 (CALLABLE)	3133EMDT6	PSI	NTRD	0.906475	99.955000	10/28/2020	01/21/2028	2606	50,000,000.00	49,977,789.66
115024	FFCB 0.90 (CALLABLE)	3133EMDT6	PSI	NTRD	0.906475	99.955000	10/28/2020	01/21/2028	2606	17,300,000.00	17,292,315.22
114505	FFCB 1.12 (CALLABLE)	3133EL5U4	PSI	NTRD	1.120000	100.000000	09/01/2020	09/01/2028	2830	25,000,000.00	25,000,000.00
114608	FFCB 1.00 (CALLABLE)	3133EL6W9	PSI	NTRD	1.000000	100.000000	09/14/2020	09/14/2028	2843	20,000,000.00	20,000,000.00
114455	FFCB 1.03 (CALLABLE)	3133EL5F7	PSI	NTRD	1.030000	100.000000	09/01/2020	12/01/2028	2921	25,000,000.00	25,000,000.00
114456	FFCB 1.03 (CALLABLE)	3133EL5F7	PSI	NTRD	1.030000	100.000000	09/01/2020	12/01/2028	2921	25,000,000.00	25,000,000.00
114570	FFCB 1.03 (CALLABLE)	3133EL5F7	PSI	NTRD	1.066371	99.714000	09/03/2020	12/01/2028	2921	40,000,000.00	39,888,981.46
114304	FFCB 1.12 (CALLABLE)	3133EL2K9	PSI	NTRD	1.120000	100.000000	07/30/2020	07/30/2029	3162	25,000,000.00	25,000,000.00
114305	FFCB 1.12 (CALLABLE)	3133EL2K9	PSI	NTRD	1.120000	100.000000	07/30/2020	07/30/2029	3162	20,000,000.00	20,000,000.00
114404	FFCB 1.14 (CALLABLE)	3133EL4P6	PSI	NTRD	1.140000	100.000000	08/20/2020	08/20/2029	3183	25,000,000.00	25,000,000.00
114435	FFCB 1.14 (CALLABLE)	3133EL4P6	PSI	NTRD	1.140000	100.000000	08/24/2020	08/20/2029	3183	45,200,000.00	45,200,000.00
114480	FFCB 1.14 (CALLABLE)	3133EL4P6	PSI	NTRD	1.152032	99.900000	08/27/2020	08/20/2029	3183	25,000,000.00	24,975,731.71
114569	FFCB 1.14 (CALLABLE)	3133EL4P6	PSI	NTRD	1.157652	99.850000	09/03/2020	08/20/2029	3183	43,338,000.00	43,274,760.68
114607	FFCB 1.23 (CALLABLE)	3133EL6D1	PSI	NTRD	1.230000	100.000000	09/10/2020	09/10/2029	3204	25,000,000.00	25,000,000.00
114549	FFCB 1.25 (CALLABLE)	3133EL5L4	PSI	NTRD	1.250000	100.000000	09/03/2020	06/03/2030	3470	50,000,000.00	50,000,000.00



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114550	FFCB 1.25 (CALLABLE)	3133EL5L4	PSI	NTRD	1.250000	100.000000	09/03/2020	06/03/2030	3470	50,000,000.00	50,000,000.00
114719	FFCB 1.15 (CALLABLE)	3133EL3J1	PSI	NTRD	1.165019	99.860000	09/28/2020	08/12/2030	3540	50,000,000.00	49,931,242.71
114720	FFCB 1.15 (CALLABLE)	3133EL3J1	PSI	NTRD	1.165019	99.860000	09/28/2020	08/12/2030	3540	10,551,000.00	10,536,490.83
114538	FFCB 1.24 (CALLABLE)	3133EL5K6	PSI	NTRD	1.240000	100.000000	09/03/2020	09/03/2030	3562	50,000,000.00	50,000,000.00
114539	FFCB 1.24 (CALLABLE)	3133EL5K6	PSI	NTRD	1.240000	100.000000	09/03/2020	09/03/2030	3562	50,000,000.00	50,000,000.00
114551	FFCB 1.24 (CALLABLE)	3133EL5K6	PSI	NTRD	1.261351	99.800000	09/03/2020	09/03/2030	3562	50,000,000.00	49,902,437.02
114554	FFCB 1.32 (CALLABLE)	3133EL6L3	PSI	NTRD	1.320000	100.000000	09/09/2020	09/09/2030	3568	50,000,000.00	50,000,000.00
114604	FFCB 1.32 (CALLABLE)	3133EL6L3	PSI	NTRD	1.320000	100.000000	09/09/2020	09/09/2030	3568	32,190,000.00	32,190,000.00
114606	FFCB 0.95	3133EL7A6	PSI	NTRD	1.000033	99.525000	09/10/2020	09/10/2030	3569	25,000,000.00	24,883,916.35
114914	FFCB NOTE 0.99	3133EMDV1	PSI	NTRD	1.008969	99.820000	10/21/2020	10/21/2030	3610	50,000,000.00	49,911,010.40
114999	FFCB 1.30 (CALLABLE)	3133EMFH0	PSI	NTRD	1.300000	100.000000	11/04/2020	11/04/2030	3624	50,000,000.00	50,000,000.00
115022	FFCB 1.30 (CALLABLE)	3133EMFH0	PSI	NTRD	1.300000	100.000000	11/05/2020	11/04/2030	3624	50,000,000.00	50,000,000.00
115092	FFCB 1.37 (CALLABLE)	3133EMFG2	PSI	NTRD	1.370000	100.000000	11/10/2020	11/04/2030	3624	50,000,000.00	50,000,000.00
115093	FFCB 1.37 (CALLABLE)	3133EMFG2	PSI	NTRD	1.370000	100.000000	11/10/2020	11/04/2030	3624	6,000,000.00	6,000,000.00
115100	FFCB NOTE 1.03	3133EMGK2	PSI	NTRD	1.035276	99.950000	11/12/2020	11/12/2030	3632	25,000,000.00	24,987,565.03
115101	FFCB NOTE 1.03	3133EMGK2	PSI	NTRD	1.046366	99.845000	11/12/2020	11/12/2030	3632	25,000,000.00	24,961,451.60
115222	FFCB NOTE 1.03	3133EMGK2	PSI	NTRD	1.100001	99.341000	11/25/2020	11/12/2030	3632	20,000,000.00	19,868,417.31
115172	FFCB 1.34 (CALLABLE)	3133EMGT3	PSI	NTRD	1.340000	100.000000	11/19/2020	11/19/2030	3639	50,000,000.00	50,000,000.00
115173	FFCB 1.34 (CALLABLE)	3133EMGT3	PSI	NTRD	1.340000	100.000000	11/19/2020	11/19/2030	3639	25,000,000.00	25,000,000.00
115174	FFCB 1.34 (CALLABLE)	3133EMGT3	PSI	NTRD	1.340000	100.000000	11/19/2020	11/19/2030	3639	25,000,000.00	25,000,000.00
115202	FFCB 1.34 (CALLABLE)	3133EMGT3	PSI	NTRD	1.340000	100.000000	11/19/2020	11/19/2030	3639	50,000,000.00	50,000,000.00
115203	FFCB 1.34 (CALLABLE)	3133EMGT3	PSI	NTRD	1.340000	100.000000	11/19/2020	11/19/2030	3639	6,525,000.00	6,525,000.00
115019	FFCB 1.24	3133EMFU1	PSI	NTRD	1.240000	100.000000	11/03/2020	11/03/2032	4354	18,330,000.00	18,330,000.00
115020	FFCB 1.24	3133EMFU1	PSI	NTRD	1.240000	100.000000	11/03/2020	11/03/2032	4354	18,330,000.00	18,330,000.00
115021	FFCB 1.24	3133EMFU1	PSI	NTRD	1.240000	100.000000	11/03/2020	11/03/2032	4354	18,340,000.00	18,340,000.00
Inv Type: 1040 FFCB Fxd-(S) 30/360										4,343,073,000.00	4,344,075,744.60
110175	FHLB 2.375	3130A0XD7	PSI	NTRD	2.529773	99.700000	03/12/2019	03/12/2021	100	25,000,000.00	24,989,637.48
110690	FHLB 2.375	3130A0XD7	PSI	NTRD	2.290361	100.152000	05/02/2019	03/12/2021	100	50,000,000.00	50,011,288.23
110849	FHLB 2.25	3130A1W95	PSI	NTRD	2.264773	99.970000	05/23/2019	06/11/2021	191	45,000,000.00	44,996,544.00
103223	FHLB 1.875	3130AABG2	PSI	NTRD	1.970017	99.551000	12/05/2016	11/29/2021	362	50,000,000.00	49,955,223.35
103224	FHLB 1.875	3130AABG2	PSI	NTRD	1.970017	99.551000	12/05/2016	11/29/2021	362	50,000,000.00	49,955,223.35
103225	FHLB 1.875	3130AABG2	PSI	NTRD	1.970017	99.551000	12/05/2016	11/29/2021	362	25,000,000.00	24,977,611.67
103226	FHLB 1.875	3130AABG2	PSI	NTRD	1.938426	99.700000	12/05/2016	11/29/2021	362	50,000,000.00	49,970,082.42



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Inv. No.	Description	CUSIP	Group Fund	Fund	Yield	Purchase Price	Purchase Date	Maturity Date	DTM	Par Value	Book Value
103227	FHLB 1.875	3130AABG2	PSI	NTRD	1.938426	99.700000	12/05/2016	11/29/2021	362	50,000,000.00	49,970,082.42
112637	FHLB 1.875	313381BR5	PSI	NTRD	1.647861	100.643700	01/09/2020	12/09/2022	737	50,000,000.00	50,223,028.46
109833	FHLB 2.94 (CALLABLE)	3130AFSJ7	PSI	NTRD	2.940000	100.000000	01/29/2019	01/29/2024	1153	10,000,000.00	10,000,000.00
109859	FHLB 2.94 (CALLABLE)	3130AFSJ7	PSI	NTRD	2.956246	99.925000	01/29/2019	01/29/2024	1153	15,000,000.00	14,992,890.18
112751	FHLB 1.76 (CALLABLE)	3130AHXS7	PSI	NTRD	1.760000	100.000000	01/29/2020	01/29/2024	1153	50,000,000.00	50,000,000.00
112752	FHLB 1.76 (CALLABLE)	3130AHXS7	PSI	NTRD	1.760000	100.000000	01/29/2020	01/29/2024	1153	5,000,000.00	5,000,000.00
112712	FHLB 1.92 (CALLABLE)	3130AHXD0	PSI	NTRD	1.920000	100.000000	01/22/2020	01/22/2025	1512	47,000,000.00	47,000,000.00
112735	FHLB 1.94 (CALLABLE)	3130AHXL2	PSI	NTRD	1.940000	100.000000	01/28/2020	01/28/2025	1518	50,000,000.00	50,000,000.00
112225	FHLB 2.08 (CALLABLE)	3130AHMF7	PSI	NTRD	2.080000	100.000000	12/09/2019	12/09/2025	1833	50,000,000.00	50,000,000.00
112226	FHLB 2.08 (CALLABLE)	3130AHMF7	PSI	NTRD	2.080000	100.000000	12/09/2019	12/09/2025	1833	25,000,000.00	25,000,000.00
112128	FHLB 2.08 (CALLABLE)	3130AHL76	PSI	NTRD	2.080000	100.000000	11/25/2019	11/25/2026	2184	50,000,000.00	50,000,000.00
112145	FHLB 2.08 (CALLABLE)	3130AHL76	PSI	NTRD	2.080000	100.000000	11/25/2019	11/25/2026	2184	40,950,000.00	40,950,000.00
112332	FHLB 2.02 (CALLABLE)	3130AHNR0	PSI	NTRD	2.020000	100.000000	12/16/2019	12/16/2026	2205	50,000,000.00	50,000,000.00
112333	FHLB 2.14 (CALLABLE)	3130AHND1	PSI	NTRD	2.140000	100.000000	12/17/2019	12/17/2026	2206	50,000,000.00	50,000,000.00
112334	FHLB 2.14 (CALLABLE)	3130AHND1	PSI	NTRD	2.140000	100.000000	12/17/2019	12/17/2026	2206	26,265,000.00	26,265,000.00
112400	FHLB 2.20 (CALLABLE)	3130AHQ89	PSI	NTRD	2.200000	100.000000	12/18/2019	12/18/2026	2207	25,000,000.00	25,000,000.00
112486	FHLB 2.09 (CALLABLE)	3130AHSJ3	PSI	NTRD	2.090000	100.000000	12/23/2019	12/23/2026	2212	40,000,000.00	40,000,000.00
112510	FHLB 2.20 (CALLABLE)	3130AHS53	PSI	NTRD	2.200000	100.000000	12/24/2019	12/23/2026	2212	50,000,000.00	50,000,000.00
112753	FHLB 2.10 (CALLABLE)	3130AHY23	PSI	NTRD	2.100000	100.000000	01/29/2020	01/29/2027	2249	50,000,000.00	50,000,000.00
112754	FHLB 2.10 (CALLABLE)	3130AHY23	PSI	NTRD	2.100000	100.000000	01/29/2020	01/29/2027	2249	15,000,000.00	15,000,000.00
113541	FHLB 1.20 (CALLABLE)	3130AJJQ3	PSI	NTRD	1.200000	100.000000	04/27/2020	04/27/2027	2337	50,000,000.00	50,000,000.00
113600	FHLB 1.20 (CALLABLE)	3130AJK40	PSI	NTRD	1.200000	100.000000	05/04/2020	05/04/2027	2344	50,000,000.00	50,000,000.00
114029	FHLB 1.00 (CALLABLE)	3130AJRQ4	PSI	NTRD	1.000000	100.000000	06/26/2020	06/25/2027	2396	50,000,000.00	50,000,000.00
114118	FHLB 1.02 (CALLABLE)	3130AJSQ3	PSI	NTRD	1.023712	99.975000	07/10/2020	07/06/2027	2407	24,185,000.00	24,179,294.93
114223	FHLB 0.77 (CALLABLE)	3130AJV48	PSI	NTRD	0.770000	100.000000	07/29/2020	07/28/2027	2429	50,000,000.00	50,000,000.00
114337	FHLB 1.02 (CALLABLE)	3130AJWG0	PSI	NTRD	1.020000	100.000000	08/12/2020	08/10/2028	2808	32,995,000.00	32,995,000.00
114617	FHLB 1.30 (CALLABLE)	3130AK3V6	PSI	NTRD	1.300000	100.000000	09/30/2020	09/30/2030	3589	39,950,000.00	39,950,000.00
114771	FHLB 1.08 (CALLABLE)	3130AKB96	PSI	NTRD	1.080000	100.000000	10/02/2020	10/02/2030	3591	50,000,000.00	50,000,000.00
114733	FHLB 1.21 (CALLABLE)	3130AKAQ9	PSI	NTRD	1.210000	100.000000	10/07/2020	10/07/2030	3596	50,000,000.00	50,000,000.00
114743	FHLB 1.21 (CALLABLE)	3130AKAQ9	PSI	NTRD	1.210000	100.000000	10/09/2020	10/07/2030	3596	38,200,000.00	38,200,000.00
114722	FHLB 1.25 (CALLABLE)	3130AKA71	PSI	NTRD	1.250000	100.000000	10/08/2020	10/08/2030	3597	50,000,000.00	50,000,000.00

Inv Type: 1250 FHLB Fxd-(S) 30/360

1,529,545,000.00 **1,529,580,906.49**

115052 FHLB D-N

313384S75 PSI NTRD 0.075007 99.991250 10/29/2020 12/10/2020 8 50,000,000.00 49,999,062.50



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Inv. No.	Description	CUSIP	Group Fund	Fund	Yield	Purchase Price	Purchase Date	Maturity Date	DTM	Par Value	Book Value
115053	FHLB D-N	313384S75	PSI	NTRD	0.075007	99.991250	10/29/2020	12/10/2020	8	50,000,000.00	49,999,062.50
115129	FHLB D-N	313384T41	PSI	NTRD	0.080006	99.992222	11/10/2020	12/15/2020	13	50,000,000.00	49,998,444.44
115130	FHLB D-N	313384T41	PSI	NTRD	0.080006	99.992222	11/10/2020	12/15/2020	13	50,000,000.00	49,998,444.44
115050	FHLB D-N	313384T58	PSI	NTRD	0.080008	99.989333	10/29/2020	12/16/2020	14	50,000,000.00	49,998,333.33
115051	FHLB D-N	313384T58	PSI	NTRD	0.080008	99.989333	10/29/2020	12/16/2020	14	50,000,000.00	49,998,333.33
113228	FHLB D-N	313384T74	PSI	NTRD	0.350918	99.738472	03/24/2020	12/18/2020	16	50,000,000.00	49,991,736.11
113229	FHLB D-N	313384T74	PSI	NTRD	0.350918	99.738472	03/24/2020	12/18/2020	16	50,000,000.00	49,991,736.11
114689	FHLB D-N	313384T74	PSI	NTRD	0.092021	99.976744	09/18/2020	12/18/2020	16	50,000,000.00	49,997,827.78
114690	FHLB D-N	313384T74	PSI	NTRD	0.092021	99.976744	09/18/2020	12/18/2020	16	50,000,000.00	49,997,827.78
114715	FHLB D-N	313384T74	PSI	NTRD	0.090020	99.978250	09/22/2020	12/18/2020	16	50,000,000.00	49,997,875.00
114721	FHLB D-N	313384T74	PSI	NTRD	0.090020	99.978250	09/22/2020	12/18/2020	16	50,000,000.00	49,997,875.00
114857	FHLB D-N	313384T74	PSI	NTRD	0.090016	99.982250	10/08/2020	12/18/2020	16	50,000,000.00	49,997,875.00
114858	FHLB D-N	313384T74	PSI	NTRD	0.090016	99.982250	10/08/2020	12/18/2020	16	50,000,000.00	49,997,875.00
113226	FHLB D-N	313384U23	PSI	NTRD	0.350928	99.735556	03/24/2020	12/21/2020	19	50,000,000.00	49,990,277.78
113227	FHLB D-N	313384U23	PSI	NTRD	0.350928	99.735556	03/24/2020	12/21/2020	19	50,000,000.00	49,990,277.78
114953	FHLB D-N	313384U23	PSI	NTRD	0.085012	99.985597	10/21/2020	12/21/2020	19	50,000,000.00	49,997,638.89
114954	FHLB D-N	313384U23	PSI	NTRD	0.085012	99.985597	10/21/2020	12/21/2020	19	50,000,000.00	49,997,638.89
114740	FHLB D-N	313384U49	PSI	NTRD	0.090020	99.977750	09/25/2020	12/23/2020	21	50,000,000.00	49,997,250.00
114741	FHLB D-N	313384U49	PSI	NTRD	0.090020	99.977750	09/25/2020	12/23/2020	21	50,000,000.00	49,997,250.00
114776	FHLB D-N	313384U49	PSI	NTRD	0.090019	99.978500	09/28/2020	12/23/2020	21	50,000,000.00	49,997,250.00
114777	FHLB D-N	313384U49	PSI	NTRD	0.090019	99.978500	09/28/2020	12/23/2020	21	50,000,000.00	49,997,250.00
114778	FHLB D-N	313384U49	PSI	NTRD	0.090019	99.978500	09/28/2020	12/23/2020	21	50,000,000.00	49,997,250.00
114779	FHLB D-N	313384U49	PSI	NTRD	0.090019	99.978500	09/28/2020	12/23/2020	21	50,000,000.00	49,997,250.00
113232	FHLB D-N	313384U98	PSI	NTRD	0.350952	99.728750	03/24/2020	12/28/2020	26	50,000,000.00	49,986,875.00
113233	FHLB D-N	313384U98	PSI	NTRD	0.350952	99.728750	03/24/2020	12/28/2020	26	50,000,000.00	49,986,875.00
113258	FHLB D-N	313384V30	PSI	NTRD	0.340898	99.736500	03/26/2020	12/30/2020	28	50,000,000.00	49,986,305.56
113259	FHLB D-N	313384V30	PSI	NTRD	0.340898	99.736500	03/26/2020	12/30/2020	28	50,000,000.00	49,986,305.56
115067	FHLB D-N	313384V30	PSI	NTRD	0.090013	99.985500	11/02/2020	12/30/2020	28	50,000,000.00	49,996,375.00
115068	FHLB D-N	313384V30	PSI	NTRD	0.090013	99.985500	11/02/2020	12/30/2020	28	50,000,000.00	49,996,375.00
115175	FHLB D-N	313384V30	PSI	NTRD	0.080008	99.990222	11/16/2020	12/30/2020	28	50,000,000.00	49,996,777.78
115176	FHLB D-N	313384V30	PSI	NTRD	0.080008	99.990222	11/16/2020	12/30/2020	28	50,000,000.00	49,996,777.78
114907	FHLB D-N	313384V48	PSI	NTRD	0.095019	99.979681	10/15/2020	12/31/2020	29	50,000,000.00	49,996,041.67
114915	FHLB D-N	313384V48	PSI	NTRD	0.095019	99.979944	10/16/2020	12/31/2020	29	50,000,000.00	49,996,041.67
114916	FHLB D-N	313384V48	PSI	NTRD	0.095019	99.979944	10/16/2020	12/31/2020	29	50,000,000.00	49,996,041.67



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EXHIBIT 22

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Inv. No.	Description	CUSIP	Group Fund	Fund	Yield	Purchase Price	Purchase Date	Maturity Date	DTM	Par Value	Book Value
114928	FHLB D-N	313384V48	PSI	NTRD	0.090016	99.981750	10/19/2020	12/31/2020	29	50,000,000.00	49,996,250.00
114929	FHLB D-N	313384V48	PSI	NTRD	0.090016	99.981750	10/19/2020	12/31/2020	29	50,000,000.00	49,996,250.00
113311	FHLB D-N	313385AD8	PSI	NTRD	0.110094	99.914444	03/30/2020	01/04/2021	33	50,000,000.00	49,994,805.55
113312	FHLB D-N	313385AD8	PSI	NTRD	0.110094	99.914444	03/30/2020	01/04/2021	33	50,000,000.00	49,994,805.55
113313	FHLB D-N	313385AD8	PSI	NTRD	0.110094	99.914444	03/30/2020	01/04/2021	33	50,000,000.00	49,994,805.55
113314	FHLB D-N	313385AD8	PSI	NTRD	0.110094	99.914444	03/30/2020	01/04/2021	33	50,000,000.00	49,994,805.55
114808	FHLB D-N	313385AD8	PSI	NTRD	0.092022	99.975978	10/02/2020	01/04/2021	33	50,000,000.00	49,995,655.55
114809	FHLB D-N	313385AD8	PSI	NTRD	0.090021	99.976500	10/02/2020	01/04/2021	33	50,000,000.00	49,995,750.00
114859	FHLB D-N	313385AE6	PSI	NTRD	0.090020	99.977750	10/08/2020	01/05/2021	34	50,000,000.00	49,995,625.00
114860	FHLB D-N	313385AE6	PSI	NTRD	0.090020	99.977750	10/08/2020	01/05/2021	34	50,000,000.00	49,995,625.00
114873	FHLB D-N	313385AE6	PSI	NTRD	0.090020	99.978000	10/09/2020	01/05/2021	34	50,000,000.00	49,995,625.00
114893	FHLB D-N	313385AE6	PSI	NTRD	0.095021	99.978097	10/14/2020	01/05/2021	34	50,000,000.00	49,995,381.94
115079	FHLB D-N	313385AE6	PSI	NTRD	0.080011	99.986000	11/03/2020	01/05/2021	34	50,000,000.00	49,996,111.11
115122	FHLB D-N	313385AE6	PSI	NTRD	0.085011	99.986778	11/10/2020	01/05/2021	34	50,000,000.00	49,995,868.06
115123	FHLB D-N	313385AE6	PSI	NTRD	0.085011	99.986778	11/10/2020	01/05/2021	34	50,000,000.00	49,995,868.06
114839	FHLB D-N	313385AF3	PSI	NTRD	0.095023	99.975986	10/07/2020	01/06/2021	35	38,000,000.00	37,996,390.00
114855	FHLB D-N	313385AF3	PSI	NTRD	0.095023	99.976250	10/08/2020	01/06/2021	35	50,000,000.00	49,995,250.00
114856	FHLB D-N	313385AF3	PSI	NTRD	0.095023	99.976250	10/08/2020	01/06/2021	35	26,000,000.00	25,997,530.00
115115	FHLB D-N	313385AF3	PSI	NTRD	0.085012	99.986306	11/09/2020	01/06/2021	35	50,000,000.00	49,995,750.00
115116	FHLB D-N	313385AF3	PSI	NTRD	0.085012	99.986306	11/09/2020	01/06/2021	35	50,000,000.00	49,995,750.00
115169	FHLB D-N	313385AF3	PSI	NTRD	0.080010	99.988000	11/13/2020	01/06/2021	35	50,000,000.00	49,996,000.00
114941	FHLB D-N	313385AG1	PSI	NTRD	0.095020	99.979153	10/20/2020	01/07/2021	36	50,000,000.00	49,995,118.05
113315	FHLB D-N	313385AH9	PSI	NTRD	0.110096	99.913222	03/30/2020	01/08/2021	37	50,000,000.00	49,994,194.44
113316	FHLB D-N	313385AH9	PSI	NTRD	0.110096	99.913222	03/30/2020	01/08/2021	37	50,000,000.00	49,994,194.44
113317	FHLB D-N	313385AH9	PSI	NTRD	0.110096	99.913222	03/30/2020	01/08/2021	37	50,000,000.00	49,994,194.44
113318	FHLB D-N	313385AH9	PSI	NTRD	0.110096	99.913222	03/30/2020	01/08/2021	37	50,000,000.00	49,994,194.44
115131	FHLB D-N	313385AH9	PSI	NTRD	0.085012	99.986069	11/10/2020	01/08/2021	37	50,000,000.00	49,995,513.89
115132	FHLB D-N	313385AH9	PSI	NTRD	0.085012	99.986069	11/10/2020	01/08/2021	37	50,000,000.00	49,995,513.89
113497	FHLB D-N	313385AL0	PSI	NTRD	0.190270	99.858028	04/17/2020	01/11/2021	40	50,000,000.00	49,989,180.56
113498	FHLB D-N	313385AL0	PSI	NTRD	0.190270	99.858028	04/17/2020	01/11/2021	40	50,000,000.00	49,989,180.56
114960	FHLB D-N	313385AM8	PSI	NTRD	0.090018	99.979500	10/22/2020	01/12/2021	41	50,000,000.00	49,994,750.00
114961	FHLB D-N	313385AM8	PSI	NTRD	0.090018	99.979500	10/22/2020	01/12/2021	41	50,000,000.00	49,994,750.00
115170	FHLB D-N	313385AN6	PSI	NTRD	0.085012	99.985597	11/13/2020	01/13/2021	42	50,000,000.00	49,994,923.61
115133	FHLB D-N	313385AP1	PSI	NTRD	0.085013	99.984653	11/10/2020	01/14/2021	43	50,000,000.00	49,994,805.56



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Inv. No.	Description	CUSIP	Group Fund	Fund	Yield	Purchase Price	Purchase Date	Maturity Date	DTM	Par Value	Book Value
115134	FHLB D-N	313385AP1	PSI	NTRD	0.085013	99.984653	11/10/2020	01/14/2021	43	50,000,000.00	49,994,805.56
115135	FHLB D-N	313385AP1	PSI	NTRD	0.085013	99.984653	11/10/2020	01/14/2021	43	50,000,000.00	49,994,805.56
115136	FHLB D-N	313385AP1	PSI	NTRD	0.085013	99.984653	11/10/2020	01/14/2021	43	50,000,000.00	49,994,805.56
113256	FHLB D-N	313385AV8	PSI	NTRD	0.371144	99.691667	03/26/2020	01/20/2021	49	50,000,000.00	49,974,305.56
113257	FHLB D-N	313385AV8	PSI	NTRD	0.371144	99.691667	03/26/2020	01/20/2021	49	50,000,000.00	49,974,305.56
113495	FHLB D-N	313385AV8	PSI	NTRD	0.190279	99.853278	04/17/2020	01/20/2021	49	50,000,000.00	49,986,805.56
113496	FHLB D-N	313385AV8	PSI	NTRD	0.190279	99.853278	04/17/2020	01/20/2021	49	50,000,000.00	49,986,805.56
114906	FHLB D-N	313385AV8	PSI	NTRD	0.100027	99.973056	10/15/2020	01/20/2021	49	50,000,000.00	49,993,055.56
114924	FHLB D-N	313385AV8	PSI	NTRD	0.100026	99.974444	10/20/2020	01/20/2021	49	50,000,000.00	49,993,055.56
114925	FHLB D-N	313385AV8	PSI	NTRD	0.100026	99.974444	10/20/2020	01/20/2021	49	50,000,000.00	49,993,055.56
115278	FHLB D-N	313385AV8	PSI	NTRD	0.075009	99.988333	11/25/2020	01/20/2021	49	50,000,000.00	49,994,791.67
115279	FHLB D-N	313385AV8	PSI	NTRD	0.075009	99.988333	11/25/2020	01/20/2021	49	50,000,000.00	49,994,791.67
115288	FHLB D-N	313385AV8	PSI	NTRD	0.070008	99.989111	11/25/2020	01/20/2021	49	50,000,000.00	49,995,138.89
114975	FHLB D-N	313385AX4	PSI	NTRD	0.090020	99.977250	10/23/2020	01/22/2021	51	43,000,000.00	42,994,410.00
115261	FHLB D-N	313385AX4	PSI	NTRD	0.065007	99.989347	11/24/2020	01/22/2021	51	50,000,000.00	49,995,305.55
115262	FHLB D-N	313385AX4	PSI	NTRD	0.065007	99.989347	11/24/2020	01/22/2021	51	50,000,000.00	49,995,305.55
113243	FHLB D-N	313385BA3	PSI	NTRD	0.371167	99.685500	03/25/2020	01/25/2021	54	50,000,000.00	49,971,736.11
113244	FHLB D-N	313385BA3	PSI	NTRD	0.371167	99.685500	03/25/2020	01/25/2021	54	50,000,000.00	49,971,736.11
114992	FHLB D-N	313385BA3	PSI	NTRD	0.090020	99.977250	10/26/2020	01/25/2021	54	50,000,000.00	49,993,125.00
114993	FHLB D-N	313385BA3	PSI	NTRD	0.090020	99.977250	10/26/2020	01/25/2021	54	50,000,000.00	49,993,125.00
115263	FHLB D-N	313385BA3	PSI	NTRD	0.065007	99.988806	11/24/2020	01/25/2021	54	50,000,000.00	49,995,034.72
115264	FHLB D-N	313385BA3	PSI	NTRD	0.065007	99.988806	11/24/2020	01/25/2021	54	50,000,000.00	49,995,034.72
114987	FHLB D-N	313385BB1	PSI	NTRD	0.090021	99.977000	10/26/2020	01/26/2021	55	50,000,000.00	49,993,000.00
114988	FHLB D-N	313385BB1	PSI	NTRD	0.090021	99.977000	10/26/2020	01/26/2021	55	50,000,000.00	49,993,000.00
115334	FHLB D-N	313385BC9	PSI	NTRD	0.075009	99.988333	12/02/2020	01/27/2021	56	36,000,000.00	35,995,800.00
115030	FHLB D-N	313385BE5	PSI	NTRD	0.070013	99.981917	10/28/2020	01/29/2021	58	50,000,000.00	49,994,263.89
115031	FHLB D-N	313385BE5	PSI	NTRD	0.070013	99.981917	10/28/2020	01/29/2021	58	50,000,000.00	49,994,263.89
113335	FHLB D-N	313385BH8	PSI	NTRD	0.220412	99.813000	04/01/2020	02/01/2021	61	50,000,000.00	49,981,055.56
113336	FHLB D-N	313385BH8	PSI	NTRD	0.220412	99.813000	04/01/2020	02/01/2021	61	50,000,000.00	49,981,055.56
115002	FHLB D-N	313385BH8	PSI	NTRD	0.090022	99.975750	10/27/2020	02/01/2021	61	50,000,000.00	49,992,250.00
115003	FHLB D-N	313385BH8	PSI	NTRD	0.090022	99.975750	10/27/2020	02/01/2021	61	50,000,000.00	49,992,250.00
113330	FHLB D-N	313385BJ4	PSI	NTRD	0.220415	99.811778	03/31/2020	02/02/2021	62	50,000,000.00	49,980,750.00
113331	FHLB D-N	313385BJ4	PSI	NTRD	0.220415	99.811778	03/31/2020	02/02/2021	62	50,000,000.00	49,980,750.00
115004	FHLB D-N	313385BJ4	PSI	NTRD	0.090022	99.975500	10/27/2020	02/02/2021	62	50,000,000.00	49,992,125.00



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Inv. No.	Description	CUSIP	Group Fund	Fund	Yield	Purchase Price	Purchase Date	Maturity Date	DTM	Par Value	Book Value
115005	FHLB D-N	313385BJ4	PSI	NTRD	0.090022	99.975500	10/27/2020	02/02/2021	62	50,000,000.00	49,992,125.00
115069	FHLB D-N	313385BJ4	PSI	NTRD	0.090021	99.977000	11/02/2020	02/02/2021	62	50,000,000.00	49,992,125.00
115015	FHLB D-N	313385BK1	PSI	NTRD	0.090022	99.975500	10/28/2020	02/03/2021	63	50,000,000.00	49,992,000.00
115016	FHLB D-N	313385BK1	PSI	NTRD	0.090022	99.975500	10/28/2020	02/03/2021	63	50,000,000.00	49,992,000.00
115017	FHLB D-N	313385BK1	PSI	NTRD	0.090022	99.975500	10/28/2020	02/03/2021	63	50,000,000.00	49,992,000.00
115018	FHLB D-N	313385BK1	PSI	NTRD	0.090022	99.975500	10/28/2020	02/03/2021	63	50,000,000.00	49,992,000.00
115025	FHLB D-N	313385BL9	PSI	NTRD	0.090022	99.975250	10/28/2020	02/04/2021	64	50,000,000.00	49,991,875.00
115026	FHLB D-N	313385BL9	PSI	NTRD	0.090022	99.975250	10/28/2020	02/04/2021	64	50,000,000.00	49,991,875.00
115027	FHLB D-N	313385BM7	PSI	NTRD	0.090023	99.975000	10/28/2020	02/05/2021	65	50,000,000.00	49,991,750.00
115028	FHLB D-N	313385BM7	PSI	NTRD	0.090023	99.975000	10/28/2020	02/05/2021	65	50,000,000.00	49,991,750.00
115029	FHLB D-N	313385BM7	PSI	NTRD	0.090023	99.975000	10/28/2020	02/05/2021	65	50,000,000.00	49,991,750.00
115070	FHLB D-N	313385BM7	PSI	NTRD	0.090021	99.976250	11/02/2020	02/05/2021	65	50,000,000.00	49,991,750.00
115317	FHLB D-N	313385BM7	PSI	NTRD	0.080012	99.985333	12/01/2020	02/05/2021	65	50,000,000.00	49,992,666.67
115318	FHLB D-N	313385BM7	PSI	NTRD	0.080012	99.985333	12/01/2020	02/05/2021	65	50,000,000.00	49,992,666.67
115319	FHLB D-N	313385BQ8	PSI	NTRD	0.080012	99.984667	12/01/2020	02/08/2021	68	50,000,000.00	49,992,333.33
115320	FHLB D-N	313385BQ8	PSI	NTRD	0.080012	99.984667	12/01/2020	02/08/2021	68	50,000,000.00	49,992,333.33
113230	FHLB D-N	313385BY1	PSI	NTRD	0.381324	99.652722	03/24/2020	02/16/2021	76	50,000,000.00	49,959,361.11
113231	FHLB D-N	313385BY1	PSI	NTRD	0.381324	99.652722	03/24/2020	02/16/2021	76	50,000,000.00	49,959,361.11
113234	FHLB D-N	313385CB0	PSI	NTRD	0.391408	99.640333	03/24/2020	02/19/2021	79	50,000,000.00	49,956,666.67
113235	FHLB D-N	313385CB0	PSI	NTRD	0.391408	99.640333	03/24/2020	02/19/2021	79	37,073,000.00	37,040,870.07
113247	FHLB D-N	313385CB0	PSI	NTRD	0.391404	99.641417	03/25/2020	02/19/2021	79	50,000,000.00	49,956,666.67
113248	FHLB D-N	313385CB0	PSI	NTRD	0.391404	99.641417	03/25/2020	02/19/2021	79	35,890,000.00	35,858,895.34
113254	FHLB D-N	313385CB0	PSI	NTRD	0.391399	99.642500	03/26/2020	02/19/2021	79	50,000,000.00	49,956,666.67
113255	FHLB D-N	313385CB0	PSI	NTRD	0.391399	99.642500	03/26/2020	02/19/2021	79	50,000,000.00	49,956,666.67
115080	FHLB D-N	313385CB0	PSI	NTRD	0.090024	99.973000	11/03/2020	02/19/2021	79	50,000,000.00	49,990,000.00
115289	FHLB D-N	313385CG9	PSI	NTRD	0.085018	99.978514	11/25/2020	02/24/2021	84	50,000,000.00	49,989,965.27
115290	FHLB D-N	313385CG9	PSI	NTRD	0.085018	99.978514	11/25/2020	02/24/2021	84	50,000,000.00	49,989,965.27
113260	FHLB D-N	313385CH7	PSI	NTRD	0.391425	99.636000	03/26/2020	02/25/2021	85	50,000,000.00	49,953,416.67
113261	FHLB D-N	313385CH7	PSI	NTRD	0.391425	99.636000	03/26/2020	02/25/2021	85	50,000,000.00	49,953,416.67
113339	FHLB D-N	313385CM6	PSI	NTRD	0.240532	99.778667	04/03/2020	03/01/2021	89	50,000,000.00	49,969,999.99
113340	FHLB D-N	313385CM6	PSI	NTRD	0.240532	99.778667	04/03/2020	03/01/2021	89	50,000,000.00	49,969,999.99
115049	FHLB D-N	313385CM6	PSI	NTRD	0.090028	99.969250	10/29/2020	03/01/2021	89	50,000,000.00	49,988,750.00
113332	FHLB D-N	313385CN4	PSI	NTRD	0.240539	99.776000	03/31/2020	03/02/2021	90	49,979,000.00	49,948,679.40
115332	FHLB D-N	313385CP9	PSI	NTRD	0.084018	99.978767	12/02/2020	03/03/2021	91	50,000,000.00	49,989,383.33



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Inv. No.	Description	CUSIP	Group Fund	Fund	Yield	Purchase Price	Purchase Date	Maturity Date	DTM	Par Value	Book Value
115333	FHLB D-N	313385CP9	PSI	NTRD	0.084018	99.978767	12/02/2020	03/03/2021	91	50,000,000.00	49,989,383.33
115047	FHLB D-N	313385CR5	PSI	NTRD	0.090029	99.968250	10/29/2020	03/05/2021	93	50,000,000.00	49,988,250.00
115048	FHLB D-N	313385CR5	PSI	NTRD	0.090029	99.968250	10/29/2020	03/05/2021	93	50,000,000.00	49,988,250.00
113669	FHLB D-N	313385DF0	PSI	NTRD	0.441912	99.567333	03/30/2020	03/19/2021	107	50,000,000.00	49,933,999.99
113670	FHLB D-N	313385DF0	PSI	NTRD	0.441912	99.567333	03/30/2020	03/19/2021	107	50,000,000.00	49,933,999.99
115006	FHLB D-N	313385EP7	PSI	NTRD	0.100049	99.951389	10/27/2020	04/20/2021	139	50,000,000.00	49,980,555.55
115007	FHLB D-N	313385EP7	PSI	NTRD	0.100049	99.951389	10/27/2020	04/20/2021	139	50,000,000.00	49,980,555.55
115008	FHLB D-N	313385EP7	PSI	NTRD	0.100049	99.951389	10/27/2020	04/20/2021	139	50,000,000.00	49,980,555.55
113607	FHLB D-N	313385EW2	PSI	NTRD	0.200406	99.797222	04/27/2020	04/27/2021	146	50,000,000.00	49,959,166.66
113608	FHLB D-N	313385EW2	PSI	NTRD	0.200406	99.797222	04/27/2020	04/27/2021	146	50,000,000.00	49,959,166.66
114949	FHLB D-N	313385EZ5	PSI	NTRD	0.100053	99.946944	10/21/2020	04/30/2021	149	50,000,000.00	49,979,166.67
114950	FHLB D-N	313385EZ5	PSI	NTRD	0.100053	99.946944	10/21/2020	04/30/2021	149	50,000,000.00	49,979,166.67
114942	FHLB D-N	313385GD2	PSI	NTRD	0.105067	99.935833	10/20/2020	05/28/2021	177	50,000,000.00	49,974,041.67
114943	FHLB D-N	313385GD2	PSI	NTRD	0.105067	99.935833	10/20/2020	05/28/2021	177	50,000,000.00	49,974,041.67
114951	FHLB D-N	313385GH3	PSI	NTRD	0.100062	99.938056	10/21/2020	06/01/2021	181	50,000,000.00	49,974,722.23
114952	FHLB D-N	313385GH3	PSI	NTRD	0.100062	99.938056	10/21/2020	06/01/2021	181	50,000,000.00	49,974,722.23
Inv Type: 1270 FHLB DISC-A/360										7,565,942,000.00	7,564,130,228.96
110594	FHLMC 2.60 (CALLABLE)	3134GTKG7	PSI	NTRD	2.600000	100.000000	05/03/2019	05/03/2024	1248	50,000,000.00	50,000,000.00
110796	FHLMC 2.44 (CALLABLE)	3134GTPG2	PSI	NTRD	2.440000	100.000000	05/28/2019	05/28/2024	1273	50,000,000.00	50,000,000.00
110837	FHLMC 2.45 (CALLABLE)	3134GTQM8	PSI	NTRD	2.450000	100.000000	05/29/2019	05/28/2024	1273	25,000,000.00	25,000,000.00
112522	FHLMC 2.01 (CALLABLE)	3134GUK41	PSI	NTRD	2.010000	100.000000	12/24/2019	12/24/2024	1483	50,000,000.00	50,000,000.00
112648	FHLMC 2.00 (CALLABLE)	3134GU2K5	PSI	NTRD	2.000000	100.000000	01/21/2020	01/21/2025	1511	50,000,000.00	50,000,000.00
112649	FHLMC 2.00 (CALLABLE)	3134GU2K5	PSI	NTRD	2.000000	100.000000	01/21/2020	01/21/2025	1511	50,000,000.00	50,000,000.00
112650	FHLMC 2.00 (CALLABLE)	3134GU2K5	PSI	NTRD	2.000000	100.000000	01/21/2020	01/21/2025	1511	50,000,000.00	50,000,000.00
112901	FHLMC 1.50	3137EAEP0	PSI	NTRD	1.516073	99.923000	02/14/2020	02/12/2025	1533	25,000,000.00	24,983,819.48
113109	FHLMC 0.95 (CALLABLE)	3134GVGN2	PSI	NTRD	0.950000	100.000000	03/12/2020	03/12/2025	1561	50,000,000.00	50,000,000.00
113157	FHLMC 1.00 (CALLABLE)	3134GVGX0	PSI	NTRD	1.000000	100.000000	03/18/2020	03/18/2025	1567	50,000,000.00	50,000,000.00
113531	FHLMC 0.95 (CALLABLE)	3134GVMV7	PSI	NTRD	0.950000	100.000000	04/28/2020	04/28/2025	1608	50,000,000.00	50,000,000.00
113728	FHLMC 0.75 (CALLABLE)	3134GVRV2	PSI	NTRD	0.750000	100.000000	05/27/2020	05/27/2025	1637	50,000,000.00	50,000,000.00
113729	FHLMC 0.75 (CALLABLE)	3134GVRW0	PSI	NTRD	0.750000	100.000000	05/27/2020	05/27/2025	1637	50,000,000.00	50,000,000.00
113740	FHLMC 0.77 (CALLABLE)	3134GVSG4	PSI	NTRD	0.770000	100.000000	05/27/2020	05/27/2025	1637	50,000,000.00	50,000,000.00
113750	FHLMC 0.77 (CALLABLE)	3134GVSP4	PSI	NTRD	0.770000	100.000000	05/27/2020	05/27/2025	1637	50,000,000.00	50,000,000.00
113793	FHLMC 0.73 (CALLABLE)	3134GVVJ4	PSI	NTRD	0.730000	100.000000	05/27/2020	05/27/2025	1637	50,000,000.00	50,000,000.00



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114045	FHLMC 0.71 (CALLABLE)	3134GV2C1	PSI	NTRD	0.710000	100.000000	06/26/2020	06/23/2025	1664	50,000,000.00	50,000,000.00
114099	FHLMC 0.75 (CALLABLE)	3134GV4Y1	PSI	NTRD	0.750000	100.000000	07/10/2020	07/08/2025	1679	50,000,000.00	50,000,000.00
114133	FHLMC 0.75 (CALLABLE)	3134GV4Y1	PSI	NTRD	0.750000	100.000000	07/10/2020	07/08/2025	1679	50,000,000.00	50,000,000.00
114134	FHLMC 0.75 (CALLABLE)	3134GV4Y1	PSI	NTRD	0.750000	100.000000	07/10/2020	07/08/2025	1679	17,800,000.00	17,800,000.00
114120	FHLMC 0.74 (CALLABLE)	3134GV5S3	PSI	NTRD	0.740000	100.000000	07/15/2020	07/15/2025	1686	50,000,000.00	50,000,000.00
114146	FHLMC 0.77 (CALLABLE)	3134GV6S2	PSI	NTRD	0.770000	100.000000	07/15/2020	07/15/2025	1686	50,000,000.00	50,000,000.00
111256	FHLMC 2.20 (CALLABLE)	3134GTL68	PSI	NTRD	2.200000	100.000000	07/29/2019	07/29/2025	1700	50,000,000.00	50,000,000.00
114258	FHLMC 0.75 (CALLABLE)	3134GWEW2	PSI	NTRD	0.750000	100.000000	07/29/2020	07/29/2025	1700	50,000,000.00	50,000,000.00
114286	FHLMC 0.75 (CALLABLE)	3134GWGY6	PSI	NTRD	0.750000	100.000000	08/04/2020	08/04/2025	1706	25,000,000.00	25,000,000.00
113544	FHLMC 1.00 (CALLABLE)	3134GVNK0	PSI	NTRD	1.000000	100.000000	04/28/2020	10/28/2025	1791	50,000,000.00	50,000,000.00
112420	FHLMC 2.00 (CALLABLE)	3134GUA26	PSI	NTRD	2.000000	100.000000	12/27/2019	12/23/2025	1847	50,000,000.00	50,000,000.00
112421	FHLMC 2.00 (CALLABLE)	3134GUA26	PSI	NTRD	2.000000	100.000000	12/27/2019	12/23/2025	1847	50,000,000.00	50,000,000.00
113117	FHLMC 1.00 (CALLABLE)	3134GVGM4	PSI	NTRD	1.000000	100.000000	03/13/2020	03/17/2026	1931	50,000,000.00	50,000,000.00
113530	FHLMC 1.00 (CALLABLE)	3134GVMU9	PSI	NTRD	1.000000	100.000000	04/28/2020	04/28/2026	1973	50,000,000.00	50,000,000.00
114161	FHLMC 0.83 (CALLABLE)	3134GWAJ5	PSI	NTRD	0.830000	100.000000	07/22/2020	07/22/2026	2058	25,000,000.00	25,000,000.00
112422	FHLMC 2.01 (CALLABLE)	3134GUB25	PSI	NTRD	2.010000	100.000000	12/27/2019	12/23/2026	2212	50,000,000.00	50,000,000.00
112423	FHLMC 2.01 (CALLABLE)	3134GUB25	PSI	NTRD	2.010000	100.000000	12/27/2019	12/23/2026	2212	50,000,000.00	50,000,000.00
112439	FHLMC 2.01 (CALLABLE)	3134GUB58	PSI	NTRD	2.010000	100.000000	12/27/2019	12/23/2026	2212	50,000,000.00	50,000,000.00
112500	FHLMC 2.15 (CALLABLE)	3134GUF88	PSI	NTRD	2.150000	100.000000	12/27/2019	12/23/2026	2212	50,000,000.00	50,000,000.00
112501	FHLMC 2.16 (CALLABLE)	3134GUG95	PSI	NTRD	2.160000	100.000000	12/27/2019	12/23/2026	2212	50,000,000.00	50,000,000.00
112365	FHLMC 2.08 (CALLABLE)	3134GUYP9	PSI	NTRD	2.080000	100.000000	12/27/2019	12/30/2026	2219	50,000,000.00	50,000,000.00
113668	FHLMC 1.05 (CALLABLE)	3134GVQR2	PSI	NTRD	1.050000	100.000000	05/04/2020	05/04/2027	2344	50,000,000.00	50,000,000.00
113767	FHLMC 1.05 (CALLABLE)	3134GVTY4	PSI	NTRD	1.050000	100.000000	05/27/2020	05/27/2027	2367	50,000,000.00	50,000,000.00
113774	FHLMC 1.07 (CALLABLE)	3134GVUQ9	PSI	NTRD	1.070000	100.000000	05/27/2020	05/27/2027	2367	50,000,000.00	50,000,000.00
113992	FHLMC 1.00 (CALLABLE)	3134GVS58	PSI	NTRD	1.000000	100.000000	06/23/2020	06/23/2027	2394	25,000,000.00	25,000,000.00
114019	FHLMC 1.00 (CALLABLE)	3134GVX78	PSI	NTRD	1.000146	99.999000	06/26/2020	06/28/2027	2399	25,000,000.00	24,999,765.44
114217	FHLMC 1.00 (CALLABLE)	3134GWDA1	PSI	NTRD	1.000000	100.000000	07/29/2020	07/29/2027	2430	50,000,000.00	50,000,000.00
114224	FHLMC 0.83 (CALLABLE)	3134GWDM5	PSI	NTRD	0.830000	100.000000	07/29/2020	07/29/2027	2430	50,000,000.00	50,000,000.00
114390	FHLMC 1.07 (CALLABLE)	3134GWQY5	PSI	NTRD	1.070000	100.000000	08/25/2020	08/25/2028	2823	25,000,000.00	25,000,000.00
114623	FHLMC 1.00 (CALLABLE)	3134GWQ33	PSI	NTRD	1.000000	100.000000	09/28/2020	09/28/2028	2857	50,000,000.00	50,000,000.00
114642	FHLMC 1.00 (CALLABLE)	3134GWSZ0	PSI	NTRD	1.000000	100.000000	09/28/2020	09/28/2028	2857	50,000,000.00	50,000,000.00
114643	FHLMC 1.00 (CALLABLE)	3134GWSZ0	PSI	NTRD	1.000000	100.000000	09/28/2020	09/28/2028	2857	50,000,000.00	50,000,000.00
114308	FHLMC 1.10 (CALLABLE)	3134GWJA5	PSI	NTRD	1.100000	100.000000	08/12/2020	02/12/2029	2994	25,000,000.00	25,000,000.00
114371	FHLMC 1.10 (CALLABLE)	3134GWQA7	PSI	NTRD	1.100000	100.000000	08/20/2020	08/20/2029	3183	25,000,000.00	25,000,000.00



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114378	FHLMC 1.15 (CALLABLE)	3134GWQS8	PSI	NTRD	1.150000	100.000000	08/24/2020	08/24/2029	3187	25,000,000.00	25,000,000.00
114391	FHLMC 1.25 (CALLABLE)	3134GWRH1	PSI	NTRD	1.250000	100.000000	08/26/2020	08/26/2030	3554	25,000,000.00	25,000,000.00
114454	FHLMC 1.20 (CALLABLE)	3134GW2S4	PSI	NTRD	1.200000	100.000000	08/28/2020	08/27/2030	3555	25,000,000.00	25,000,000.00
114393	FHLMC 1.26 (CALLABLE)	3134GWRG3	PSI	NTRD	1.260000	100.000000	09/03/2020	09/03/2030	3562	25,000,000.00	25,000,000.00
114465	FHLMC 1.20 (CALLABLE)	3134GW3A2	PSI	NTRD	1.200000	100.000000	09/09/2020	09/09/2030	3568	25,000,000.00	25,000,000.00
114490	FHLMC 1.25 (CALLABLE)	3134GWB96	PSI	NTRD	1.250000	100.000000	09/09/2020	09/09/2030	3568	25,000,000.00	25,000,000.00
114506	FHLMC 1.25 (CALLABLE)	3134GWD45	PSI	NTRD	1.250000	100.000000	09/16/2020	09/16/2030	3575	25,000,000.00	25,000,000.00
114491	FHLMC 1.28 (CALLABLE)	3134GWC79	PSI	NTRD	1.280000	100.000000	09/17/2020	09/17/2030	3576	25,000,000.00	25,000,000.00
114526	FHLMC 1.32 (CALLABLE)	3134GWF68	PSI	NTRD	1.320000	100.000000	09/17/2020	09/17/2030	3576	25,000,000.00	25,000,000.00
114640	FHLMC 1.25 (CALLABLE)	3134GWSX5	PSI	NTRD	1.250000	100.000000	09/22/2020	09/23/2030	3582	50,000,000.00	50,000,000.00
114641	FHLMC 1.25 (CALLABLE)	3134GWSX5	PSI	NTRD	1.250000	100.000000	09/22/2020	09/23/2030	3582	50,000,000.00	50,000,000.00
114624	FHLMC 1.33 (CALLABLE)	3134GWQ74	PSI	NTRD	1.330000	100.000000	09/28/2020	09/26/2030	3585	50,000,000.00	50,000,000.00
114660	FHLMC 1.25 (CALLABLE)	3134GWTM8	PSI	NTRD	1.250000	100.000000	09/28/2020	09/30/2030	3589	50,000,000.00	50,000,000.00
114675	FHLMC 1.25 (CALLABLE)	3134GWUA2	PSI	NTRD	1.250000	100.000000	09/28/2020	09/30/2030	3589	50,000,000.00	50,000,000.00
114702	FHLMC 1.24 (CALLABLE)	3134GWUN4	PSI	NTRD	1.240000	100.000000	09/28/2020	09/30/2030	3589	50,000,000.00	50,000,000.00
114744	FHLMC 1.24 (CALLABLE)	3134GWW51	PSI	NTRD	1.240000	100.000000	10/09/2020	10/08/2030	3597	50,000,000.00	50,000,000.00
114792	FHLMC 1.25 (CALLABLE)	3134GWXP6	PSI	NTRD	1.250000	100.000000	10/15/2020	10/15/2030	3604	50,000,000.00	50,000,000.00
114819	FHLMC 1.26 (CALLABLE)	3134GWYT7	PSI	NTRD	1.260000	100.000000	10/15/2020	10/15/2030	3604	50,000,000.00	50,000,000.00
114841	FHLMC 1.27 (CALLABLE)	3134GWZ74	PSI	NTRD	1.270000	100.000000	10/21/2020	10/21/2030	3610	50,000,000.00	50,000,000.00
114842	FHLMC 1.29 (CALLABLE)	3134GWZF6	PSI	NTRD	1.290000	100.000000	10/21/2020	10/21/2030	3610	50,000,000.00	50,000,000.00
114793	FHLMC 1.25 (CALLABLE)	3134GWXQ4	PSI	NTRD	1.250000	100.000000	10/22/2020	10/22/2030	3611	50,000,000.00	50,000,000.00
114829	FHLMC 1.26 (CALLABLE)	3134GWYY6	PSI	NTRD	1.263203	99.970000	10/22/2020	10/22/2030	3611	50,000,000.00	49,985,164.29
114830	FHLMC 1.26 (CALLABLE)	3134GWYY6	PSI	NTRD	1.263203	99.970000	10/22/2020	10/22/2030	3611	25,000,000.00	24,992,582.15
114831	FHLMC 1.27 (CALLABLE)	3134GWZ66	PSI	NTRD	1.270000	100.000000	10/22/2020	10/22/2030	3611	50,000,000.00	50,000,000.00
114843	FHLMC 1.30 (CALLABLE)	3134GWZH2	PSI	NTRD	1.300000	100.000000	10/28/2020	10/28/2030	3617	50,000,000.00	50,000,000.00
114844	FHLMC 1.30 (CALLABLE)	3134GWZN9	PSI	NTRD	1.300000	100.000000	10/28/2020	10/28/2030	3617	50,000,000.00	50,000,000.00
114854	FHLMC 1.30 (CALLABLE)	3134GWZZ2	PSI	NTRD	1.300000	100.000000	10/28/2020	10/28/2030	3617	50,000,000.00	50,000,000.00
114875	FHLMC 1.30 (CALLABLE)	3134GW3N4	PSI	NTRD	1.300000	100.000000	10/28/2020	10/28/2030	3617	50,000,000.00	50,000,000.00
114876	FHLMC 1.31 (CALLABLE)	3134GW4D5	PSI	NTRD	1.310000	100.000000	10/28/2020	10/28/2030	3617	50,000,000.00	50,000,000.00
114884	FHLMC 1.31 (CALLABLE)	3134GW4K9	PSI	NTRD	1.310000	100.000000	10/28/2020	10/28/2030	3617	50,000,000.00	50,000,000.00
114892	FHLMC 1.30 (CALLABLE)	3134GW4S2	PSI	NTRD	1.300000	100.000000	10/28/2020	10/28/2030	3617	50,000,000.00	50,000,000.00
114972	FHLMC 1.31 (CALLABLE)	3134GW6Q4	PSI	NTRD	1.310000	100.000000	11/12/2020	11/12/2030	3632	50,000,000.00	50,000,000.00
114973	FHLMC 1.31 (CALLABLE)	3134GW6Q4	PSI	NTRD	1.310000	100.000000	11/12/2020	11/12/2030	3632	25,000,000.00	25,000,000.00
115094	FHLMC 1.36 (CALLABLE)	3134GXAT1	PSI	NTRD	1.360000	100.000000	11/24/2020	11/26/2030	3646	50,000,000.00	50,000,000.00



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Inv. No.	Description	CUSIP	Group Fund	Fund	Yield	Purchase Price	Purchase Date	Maturity Date	DTM	Par Value	Book Value
115000	FHLMC 1.41 (CALLABLE)	3134GW6Y7	PSI	NTRD	1.410000	100.000000	11/17/2020	11/17/2031	4002	50,000,000.00	50,000,000.00
115223	FHLMC 1.32 (CALLABLE)	3134GXEC4	PSI	NTRD	1.320000	100.000000	11/25/2020	11/25/2031	4010	50,000,000.00	50,000,000.00
115242	FHLMC 1.32 (CALLABLE)	3134GXEK6	PSI	NTRD	1.320000	100.000000	11/25/2020	11/25/2031	4010	50,000,000.00	50,000,000.00
115284	FHLMC 1.40 (CALLABLE)	3134GXFD1	PSI	NTRD	1.400000	100.000000	12/02/2020	12/02/2031	4017	50,000,000.00	50,000,000.00
115065	FHLMC 1.50 (CALLABLE)	3134GXAK0	PSI	NTRD	1.500000	100.000000	11/09/2020	08/09/2032	4268	50,000,000.00	50,000,000.00
114970	FHLMC 1.50 (CALLABLE)	3134GW6M3	PSI	NTRD	1.500000	100.000000	11/04/2020	11/04/2032	4355	50,000,000.00	50,000,000.00
114971	FHLMC 1.50 (CALLABLE)	3134GW6R2	PSI	NTRD	1.500000	100.000000	11/05/2020	11/05/2032	4356	50,000,000.00	50,000,000.00
115087	FHLMC 1.50 (CALLABLE)	3134GXAQ7	PSI	NTRD	1.500000	100.000000	11/24/2020	11/23/2032	4374	50,000,000.00	50,000,000.00
115224	FHLMC 1.42 (CALLABLE)	3134GXEB6	PSI	NTRD	1.420000	100.000000	11/25/2020	11/23/2032	4374	50,000,000.00	50,000,000.00
115243	FHLMC 1.42 (CALLABLE)	3134GXEN0	PSI	NTRD	1.420000	100.000000	11/25/2020	11/23/2032	4374	50,000,000.00	50,000,000.00
115244	FHLMC 1.49 (CALLABLE)	3134GXEQ3	PSI	NTRD	1.490000	100.000000	11/25/2020	11/26/2032	4377	50,000,000.00	50,000,000.00
Inv Type: 1500 FHLMC Fxd-(S) 30/360										4,217,800,000.00	4,217,761,331.36
113171	FHLMC 1.05 (CALLABLE)	3134GVGZ5	PSI	NTRD	1.050000	100.000000	03/18/2020	03/18/2025	1567	25,000,000.00	25,000,000.00
114100	FHLMC 0.73 (CALLABLE)	3134GV5B0	PSI	NTRD	0.730000	100.000000	07/10/2020	07/09/2025	1680	50,000,000.00	50,000,000.00
114030	FHLMC 0.75 (CALLABLE)	3134GVZ50	PSI	NTRD	0.750000	100.000000	06/26/2020	12/26/2025	1850	50,000,000.00	50,000,000.00
Inv Type: 1510 FHLMC Fxd-(Q) 30/360										125,000,000.00	125,000,000.00
103255	FNMA 1.375	3135G0J20	PSI	NTRD	1.785456	98.336000	12/05/2016	02/26/2021	86	50,000,000.00	49,953,119.17
113832	FNMA 0.75 (CALLABLE)	3136G4VU4	PSI	NTRD	0.750000	100.000000	05/27/2020	05/27/2025	1637	50,000,000.00	50,000,000.00
114028	FNMA 0.50	3135G04Z3	PSI	NTRD	0.507743	99.962000	06/26/2020	06/17/2025	1658	25,000,000.00	24,991,326.08
114179	FNMA 0.75 (CALLABLE)	3135G05C3	PSI	NTRD	0.750000	100.000000	07/10/2020	06/30/2025	1671	21,000,000.00	21,000,000.00
114101	FNMA 0.71 (CALLABLE)	3136G4YQ0	PSI	NTRD	0.710000	100.000000	07/10/2020	07/09/2025	1680	50,000,000.00	50,000,000.00
114155	FNMA 0.82 (CALLABLE)	3136G4YZ0	PSI	NTRD	0.820000	100.000000	07/10/2020	07/09/2026	2045	50,000,000.00	50,000,000.00
114160	FNMA 0.95 (CALLABLE)	3136G4YY3	PSI	NTRD	0.950000	100.000000	07/15/2020	07/15/2027	2416	50,000,000.00	50,000,000.00
114285	FNMA 0.875 (CALLABLE)	3136G4E33	PSI	NTRD	0.875000	100.000000	07/30/2020	07/30/2027	2431	25,000,000.00	25,000,000.00
114901	FNMA NOTE 0.875	3135G05Q2	PSI	NTRD	1.012288	98.723000	10/20/2020	08/05/2030	3533	50,000,000.00	49,368,999.16
115254	FNMA NOTE 0.875	3135G05Q2	PSI	NTRD	1.080018	98.117000	11/24/2020	08/05/2030	3533	50,000,000.00	49,060,361.20
115257	FNMA NOTE 0.875	3135G05Q2	PSI	NTRD	1.074244	98.170000	11/25/2020	08/05/2030	3533	50,000,000.00	49,086,550.85
114392	FNMA 1.18 (CALLABLE)	3136G4R88	PSI	NTRD	1.180000	100.000000	08/28/2020	08/26/2030	3554	50,000,000.00	50,000,000.00
114503	FNMA 1.18 (CALLABLE)	3136G4R88	PSI	NTRD	1.180000	100.000000	08/28/2020	08/26/2030	3554	25,000,000.00	25,000,000.00
114417	FNMA 1.25 (CALLABLE)	3136G4U68	PSI	NTRD	1.250000	100.000000	08/27/2020	08/27/2030	3555	25,000,000.00	25,000,000.00
114525	FNMA 1.12 (CALLABLE)	3136G42S1	PSI	NTRD	1.120000	100.000000	09/11/2020	09/11/2030	3570	25,000,000.00	25,000,000.00
114631	FNMA 1.20 (CALLABLE)	3136G43U5	PSI	NTRD	1.200000	100.000000	09/28/2020	09/27/2030	3586	50,000,000.00	50,000,000.00



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114632	FNMA 1.25 (CALLABLE)	3136G43V3	PSI	NTRD	1.250000	100.000000	09/28/2020	09/27/2030	3586	50,000,000.00	50,000,000.00
114940	FNMA 1.20 (CALLABLE)	3136G45T6	PSI	NTRD	1.200000	100.000000	10/28/2020	10/28/2030	3617	50,000,000.00	50,000,000.00
114986	FNMA 1.26 (CALLABLE)	3135GA2D2	PSI	NTRD	1.260000	100.000000	10/28/2020	10/28/2030	3617	50,000,000.00	50,000,000.00
115066	FNMA 1.27 (CALLABLE)	3135GA2V2	PSI	NTRD	1.270000	100.000000	11/18/2020	11/18/2030	3638	50,000,000.00	50,000,000.00
115127	FNMA 1.32 (CALLABLE)	3135GA4C2	PSI	NTRD	1.320000	100.000000	11/18/2020	11/18/2030	3638	50,000,000.00	50,000,000.00
115109	FNMA 1.24 (CALLABLE)	3135GA3T6	PSI	NTRD	1.240000	100.000000	11/24/2020	11/25/2030	3645	50,000,000.00	50,000,000.00
114984	FNMA 1.365 (CALLABLE)	3136G47K3	PSI	NTRD	1.365000	100.000000	10/28/2020	10/28/2031	3982	50,000,000.00	50,000,000.00
115058	FNMA 1.22 (CALLABLE)	3136G42K8	PSI	NTRD	1.334578	98.750000	10/30/2020	08/27/2032	4286	50,000,000.00	49,379,630.70
115059	FNMA 1.22 (CALLABLE)	3136G42K8	PSI	NTRD	1.334627	98.750000	11/02/2020	08/27/2032	4286	49,250,000.00	48,638,511.50
114983	FNMA 1.45 (CALLABLE)	3136G47J6	PSI	NTRD	1.450000	100.000000	10/28/2020	10/28/2032	4348	50,000,000.00	50,000,000.00
115126	FNMA 1.50 (CALLABLE)	3135GA4A6	PSI	NTRD	1.500000	100.000000	11/16/2020	11/16/2032	4367	50,000,000.00	50,000,000.00
115001	FNMA 1.46 (CALLABLE)	3135GA2E0	PSI	NTRD	1.460000	100.000000	11/17/2020	11/17/2032	4368	50,000,000.00	50,000,000.00
114985	FNMA 1.45 (CALLABLE)	3135GA2C4	PSI	NTRD	1.450000	100.000000	11/18/2020	11/18/2032	4369	50,000,000.00	50,000,000.00
115128	FNMA 1.50 (CALLABLE)	3135GA4B4	PSI	NTRD	1.500000	100.000000	11/24/2020	11/23/2032	4374	50,000,000.00	50,000,000.00
Inv Type: 2030 FNMA Fxd-(S) 30/360										1,345,250,000.00	1,341,478,498.66
113270	FNMA D-N	313589BU6	PSI	NTRD	0.200360	99.820556	03/26/2020	02/12/2021	72	50,000,000.00	49,979,722.22
113271	FNMA D-N	313589BU6	PSI	NTRD	0.200360	99.820556	03/26/2020	02/12/2021	72	50,000,000.00	49,979,722.22
113346	FNMA D-N	313589BU6	PSI	NTRD	0.200352	99.824444	04/02/2020	02/12/2021	72	50,000,000.00	49,979,722.22
113347	FNMA D-N	313589BU6	PSI	NTRD	0.200352	99.824444	04/02/2020	02/12/2021	72	50,000,000.00	49,979,722.22
113281	FNMA D-N	313589CM3	PSI	NTRD	0.100094	99.905833	03/27/2020	03/01/2021	89	50,000,000.00	49,987,500.01
113282	FNMA D-N	313589CM3	PSI	NTRD	0.100094	99.905833	03/27/2020	03/01/2021	89	50,000,000.00	49,987,500.01
113283	FNMA D-N	313589CM3	PSI	NTRD	0.100094	99.905833	03/27/2020	03/01/2021	89	50,000,000.00	49,987,500.01
113284	FNMA D-N	313589CM3	PSI	NTRD	0.100094	99.905833	03/27/2020	03/01/2021	89	50,000,000.00	49,987,500.01
Inv Type: 2050 FNMA DISC-A/360										400,000,000.00	399,868,888.92
113982	FHLMC 3.50 (CALLABLE)	3134GUWM8	PSI	NTRD	2.000000	100.000000	12/04/2019	12/04/2024	1463	50,000,000.00	50,000,000.00
113929	FHLMC 1.75 (CALLABLE)	3134GVG44	PSI	NTRD	1.500000	100.000000	06/09/2020	12/09/2025	1833	50,000,000.00	50,000,000.00
Inv Type: 3060 MULTI CPN-FR-(Q) 30/360										100,000,000.00	100,000,000.00
110758	FHLMC 2.75 (CALLABLE)	3134GTPB3	PSI	NTRD	2.500000	100.000000	05/28/2019	05/28/2024	1273	50,000,000.00	50,000,000.00
110785	FHLMC 3.00 (CALLABLE)	3134GTPC1	PSI	NTRD	2.375000	100.000000	05/28/2019	05/28/2024	1273	25,000,000.00	25,000,000.00
Inv Type: 3070 MULTI CPN FR-(S) 30/360										75,000,000.00	75,000,000.00
114825	TORONTO DOMINION BANK CP	89119AM39	PSI	NTRD	0.140032	99.977056	10/05/2020	12/03/2020	1	50,000,000.00	49,999,611.11



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114956	CANADIAN IMP BK OF COMME	13608AM37	PSI	NTRD	0.110014	99.986861	10/21/2020	12/03/2020	1	50,000,000.00	49,999,694.44
114991	LA FAYETTE ASSET SEC LLC	50286LM34	PSI	NTRD	0.140021	99.985222	10/26/2020	12/03/2020	1	30,852,000.00	30,851,760.04
115054	JUPITER SEC COMPANY LLC	4820P2M36	PSI	NTRD	0.120014	99.988333	10/29/2020	12/03/2020	1	50,000,000.00	49,999,666.67
115060	THUNDER BAY FUNDING LLC	88602TM34	PSI	NTRD	0.110010	99.990528	11/02/2020	12/03/2020	1	50,000,000.00	49,999,694.44
115075	PFIZER INC CP	71708EM36	PSI	NTRD	0.120013	99.989667	11/02/2020	12/03/2020	1	33,359,000.00	33,358,777.61
114601	SHEFFIELD RECEIVABLES CO	82124LM41	PSI	NTRD	0.170073	99.957028	09/04/2020	12/04/2020	2	44,000,000.00	43,999,376.67
114794	LA FAYETTE ASSET SEC LLC	50286LM42	PSI	NTRD	0.160046	99.971111	09/30/2020	12/04/2020	2	50,000,000.00	49,999,333.33
114820	AUTOBAHN FUNDING CO LLC	0527M0M46	PSI	NTRD	0.120024	99.980000	10/05/2020	12/04/2020	2	35,000,000.00	34,999,650.00
114821	SHEFFIELD RECEIVABLES CO	82124LM41	PSI	NTRD	0.160043	99.973333	10/05/2020	12/04/2020	2	50,000,000.00	49,999,333.33
114998	ATLANTIC ASSET SEC LLC C	04821TM44	PSI	NTRD	0.130018	99.986278	10/27/2020	12/04/2020	2	50,000,000.00	49,999,458.33
115010	LA FAYETTE ASSET SEC LLC	50286LM42	PSI	NTRD	0.130018	99.986278	10/27/2020	12/04/2020	2	30,000,000.00	29,999,675.00
115055	ATLANTIC ASSET SEC LLC C	04821TM44	PSI	NTRD	0.130017	99.987000	10/29/2020	12/04/2020	2	50,000,000.00	49,999,458.33
115081	AUTOBAHN FUNDING CO LLC	0527M0M46	PSI	NTRD	0.130015	99.988806	11/03/2020	12/04/2020	2	33,000,000.00	32,999,642.50
115084	CANADIAN IMP BK OF COMME	13608AM45	PSI	NTRD	0.110010	99.990528	11/03/2020	12/04/2020	2	36,811,000.00	36,810,662.57
114788	ATLANTIC ASSET SEC LLC C	04821TM77	PSI	NTRD	0.150043	99.971250	09/29/2020	12/07/2020	5	50,000,000.00	49,998,750.00
114791	LA FAYETTE ASSET SEC LLC	50286LM75	PSI	NTRD	0.160048	99.969778	09/30/2020	12/07/2020	5	50,000,000.00	49,998,666.67
114823	CHARIOT FUNDING LLC CP	15963TM71	PSI	NTRD	0.130030	99.977250	10/05/2020	12/07/2020	5	25,000,000.00	24,999,458.33
114824	SHEFFIELD RECEIVABLES CO	82124LM74	PSI	NTRD	0.150039	99.973750	10/05/2020	12/07/2020	5	50,000,000.00	49,998,750.00
114832	OLD LINE FUNDING LLC CP	67983TM78	PSI	NTRD	0.120025	99.979333	10/06/2020	12/07/2020	5	50,000,000.00	49,999,000.00
114834	JUPITER SEC COMPANY LLC	4820P2M77	PSI	NTRD	0.135031	99.976750	10/06/2020	12/07/2020	5	50,000,000.00	49,998,875.00
114835	JUPITER SEC COMPANY LLC	4820P2M77	PSI	NTRD	0.135031	99.976750	10/06/2020	12/07/2020	5	19,800,000.00	19,799,554.50
114837	SHEFFIELD RECEIVABLES CO	82124LM82	PSI	NTRD	0.130030	99.977250	10/06/2020	12/08/2020	6	40,379,000.00	40,377,979.31
114846	CHARIOT FUNDING LLC CP	15963TM89	PSI	NTRD	0.140034	99.975889	10/07/2020	12/08/2020	6	50,000,000.00	49,998,638.89
114864	JUPITER SEC COMPANY LLC	4820P2M85	PSI	NTRD	0.140033	99.976278	10/08/2020	12/08/2020	6	40,000,000.00	39,998,911.11
114845	OLD LINE FUNDING LLC CP	67983TM94	PSI	NTRD	0.110021	99.980750	10/07/2020	12/09/2020	7	47,000,000.00	46,998,851.11
114862	CHARIOT FUNDING LLC CP	15963TM97	PSI	NTRD	0.130029	99.977611	10/08/2020	12/09/2020	7	50,000,000.00	49,998,555.56
114878	JUPITER SEC COMPANY LLC	4820P2M93	PSI	NTRD	0.130029	99.977972	10/09/2020	12/09/2020	7	50,000,000.00	49,998,555.56
114847	TORONTO DOMINION BANK CP	89119AMA3	PSI	NTRD	0.140035	99.975111	10/07/2020	12/10/2020	8	50,000,000.00	49,998,250.00
114879	SHEFFIELD RECEIVABLES CO	82124LMA7	PSI	NTRD	0.140034	99.975889	10/09/2020	12/10/2020	8	50,000,000.00	49,998,250.00
114886	CHARIOT FUNDING LLC CP	15963TMB2	PSI	NTRD	0.140032	99.977056	10/13/2020	12/11/2020	9	50,000,000.00	49,998,055.56
114887	CHARIOT FUNDING LLC CP	15963TMB2	PSI	NTRD	0.140032	99.977056	10/13/2020	12/11/2020	9	20,000,000.00	19,999,222.22
114897	TORONTO DOMINION BANK CP	89119AMB1	PSI	NTRD	0.125025	99.979861	10/14/2020	12/11/2020	9	50,000,000.00	49,998,263.89
114937	SHEFFIELD RECEIVABLES CO	82124LMB5	PSI	NTRD	0.140029	99.979389	10/19/2020	12/11/2020	9	39,300,000.00	39,298,471.67
115072	AUTOBAHN FUNDING CO LLC	0527M0MB0	PSI	NTRD	0.120016	99.987000	11/02/2020	12/11/2020	9	40,000,000.00	39,998,666.67



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114633	MONT BLANC CAPITAL CORP	6117P4ME7	PSI	NTRD	0.180085	99.953000	09/11/2020	12/14/2020	12	50,000,000.00	49,996,750.00
114889	OLD LINE FUNDING LLC CP	67983TME3	PSI	NTRD	0.120025	99.979333	10/13/2020	12/14/2020	12	37,000,000.00	36,998,396.66
114894	AUTOBAHN FUNDING CO LLC	0527M0ME4	PSI	NTRD	0.130029	99.977972	10/14/2020	12/14/2020	12	25,000,000.00	24,998,826.39
114903	AUTOBAHN FUNDING CO LLC	0527M0ME4	PSI	NTRD	0.140033	99.976667	10/15/2020	12/14/2020	12	50,000,000.00	49,997,472.22
114904	AUTOBAHN FUNDING CO LLC	0527M0ME4	PSI	NTRD	0.140033	99.976667	10/15/2020	12/14/2020	12	5,000,000.00	4,999,747.22
115036	LA FAYETTE ASSET SEC LLC	50286LME0	PSI	NTRD	0.150029	99.980417	10/28/2020	12/14/2020	12	21,370,000.00	21,368,842.46
115089	AUTOBAHN FUNDING CO LLC	0527M0ME4	PSI	NTRD	0.130019	99.985556	11/04/2020	12/14/2020	12	50,000,000.00	49,997,652.78
115141	AUTOBAHN FUNDING CO LLC	0527M0ME4	PSI	NTRD	0.130016	99.987722	11/10/2020	12/14/2020	12	50,000,000.00	49,997,652.78
114882	OLD LINE FUNDING LLC CP	67983TMF0	PSI	NTRD	0.120025	99.979000	10/13/2020	12/15/2020	13	50,000,000.00	49,997,666.67
114891	THUNDER BAY FUNDING LLC	88602TMF7	PSI	NTRD	0.120024	99.979667	10/15/2020	12/15/2020	13	50,000,000.00	49,997,666.66
114902	THUNDER BAY FUNDING LLC	88602TMF7	PSI	NTRD	0.130029	99.977972	10/15/2020	12/15/2020	13	30,000,000.00	29,998,483.34
114905	CHARIOT FUNDING LLC CP	15963TMF3	PSI	NTRD	0.140033	99.976278	10/15/2020	12/15/2020	13	50,000,000.00	49,997,277.78
114912	AUTOBAHN FUNDING CO LLC	0527M0MF1	PSI	NTRD	0.150038	99.974583	10/15/2020	12/15/2020	13	35,000,000.00	34,997,958.34
114917	JUPITER SEC COMPANY LLC	4820P2MF9	PSI	NTRD	0.130028	99.978333	10/16/2020	12/15/2020	13	50,000,000.00	49,997,472.22
114979	CREDIT AGRICOLE CIB NY B	22533TMF0	PSI	NTRD	0.130025	99.980861	10/23/2020	12/15/2020	13	50,000,000.00	49,997,472.22
115046	LA FAYETTE ASSET SEC LLC	50286LMF7	PSI	NTRD	0.140026	99.981722	10/29/2020	12/15/2020	13	41,971,000.00	41,968,714.91
114661	CANCARA ASSET SEC LLC CP	13738JMG2	PSI	NTRD	0.180082	99.954500	09/16/2020	12/16/2020	14	50,000,000.00	49,996,250.00
114662	CANCARA ASSET SEC LLC CP	13738JMG2	PSI	NTRD	0.180082	99.954500	09/16/2020	12/16/2020	14	8,750,000.00	8,749,343.75
114731	THUNDER BAY FUNDING LLC	88602TMG5	PSI	NTRD	0.140045	99.967722	09/24/2020	12/16/2020	14	50,000,000.00	49,997,083.33
114751	TOYOTA MOTOR CREDIT CORP	89233GMG8	PSI	NTRD	0.150052	99.965417	09/24/2020	12/16/2020	14	50,000,000.00	49,996,875.00
114936	CANADIAN IMP BK OF COMME	13608AMG8	PSI	NTRD	0.120023	99.980667	10/19/2020	12/16/2020	14	50,000,000.00	49,997,500.00
114995	CREDIT AGRICOLE CIB NY B	22533TMG8	PSI	NTRD	0.115019	99.983708	10/26/2020	12/16/2020	14	50,000,000.00	49,997,604.17
115103	LA FAYETTE ASSET SEC LLC	50286LMG5	PSI	NTRD	0.120016	99.986667	11/06/2020	12/16/2020	14	26,001,000.00	25,999,699.95
115108	LA FAYETTE ASSET SEC LLC	50286LMG5	PSI	NTRD	0.120015	99.987667	11/09/2020	12/16/2020	14	24,000,000.00	23,998,800.00
115178	REGENCY MARKETS NO. 1 LL	7588R0MG9	PSI	NTRD	0.150019	99.987500	11/16/2020	12/16/2020	14	50,000,000.00	49,996,875.00
115295	ATLANTIC ASSET SEC LLC C	04821TMG7	PSI	NTRD	0.120008	99.993000	11/25/2020	12/16/2020	14	50,000,000.00	49,997,500.00
114679	CANCARA ASSET SEC LLC CP	13738JMH0	PSI	NTRD	0.180082	99.954500	09/17/2020	12/17/2020	15	40,000,000.00	39,996,800.00
114865	OLD LINE FUNDING LLC CP	67983TMH6	PSI	NTRD	0.120028	99.976667	10/08/2020	12/17/2020	15	25,000,000.00	24,998,666.67
114955	CHARIOT FUNDING LLC CP	15963TMH9	PSI	NTRD	0.130027	99.979417	10/21/2020	12/17/2020	15	50,000,000.00	49,997,111.11
114977	CHARIOT FUNDING LLC CP	15963TMH9	PSI	NTRD	0.130026	99.980139	10/23/2020	12/17/2020	15	24,500,000.00	24,498,584.45
115247	THUNDER BAY FUNDING LLC	88602TMH3	PSI	NTRD	0.130011	99.991333	11/23/2020	12/17/2020	15	30,007,000.00	30,005,266.26
115310	CANADIAN IMP BK OF COMME	13608AMH6	PSI	NTRD	0.100005	99.995278	11/30/2020	12/17/2020	15	50,000,000.00	49,997,777.78
114676	CANCARA ASSET SEC LLC CP	13738JMJ6	PSI	NTRD	0.170074	99.956556	09/17/2020	12/18/2020	16	45,000,000.00	44,996,387.50
114691	CANCARA ASSET SEC LLC CP	13738JMJ6	PSI	NTRD	0.170073	99.957028	09/18/2020	12/18/2020	16	50,000,000.00	49,995,986.11



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Inv. No.	Description	CUSIP	Group Fund	Fund	Yield	Purchase Price	Purchase Date	Maturity Date	DTM	Par Value	Book Value
114692	CANCARA ASSET SEC LLC CP	13738JMJ6	PSI	NTRD	0.170073	99.957028	09/18/2020	12/18/2020	16	50,000,000.00	49,995,986.11
114693	CANCARA ASSET SEC LLC CP	13738JMJ6	PSI	NTRD	0.170072	99.957028	09/18/2020	12/18/2020	16	2,000,000.00	1,999,839.45
114697	CANADIAN IMP BK OF COMME	13608AMJ2	PSI	NTRD	0.140050	99.964611	09/18/2020	12/18/2020	16	50,000,000.00	49,996,694.45
114705	TOYOTA MOTOR CREDIT CORP	89233GMJ2	PSI	NTRD	0.140048	99.965778	09/21/2020	12/18/2020	16	50,000,000.00	49,996,694.44
114706	TOYOTA MOTOR CREDIT CORP	89233GMJ2	PSI	NTRD	0.140048	99.965778	09/21/2020	12/18/2020	16	50,000,000.00	49,996,694.44
115061	SHEFFIELD RECEIVABLES CO	82124LMJ8	PSI	NTRD	0.150031	99.979583	10/30/2020	12/18/2020	16	50,000,000.00	49,996,458.34
115062	CREDIT AGRICOLE CIB NY B	22533TMJ2	PSI	NTRD	0.120020	99.983667	10/30/2020	12/18/2020	16	50,000,000.00	49,997,166.66
115096	LA FAYETTE ASSET SEC LLC	50286LMJ9	PSI	NTRD	0.130020	99.984472	11/05/2020	12/18/2020	16	50,000,000.00	49,996,930.56
115104	AUTOBAHN FUNDING CO LLC	0527M0MJ3	PSI	NTRD	0.130020	99.984833	11/06/2020	12/18/2020	16	50,000,000.00	49,996,930.56
115105	AUTOBAHN FUNDING CO LLC	0527M0MJ3	PSI	NTRD	0.130019	99.984833	11/06/2020	12/18/2020	16	5,000,000.00	4,999,693.06
115112	AUTOBAHN FUNDING CO LLC	0527M0MJ3	PSI	NTRD	0.120016	99.987000	11/09/2020	12/18/2020	16	50,000,000.00	49,997,166.67
115113	AUTOBAHN FUNDING CO LLC	0527M0MJ3	PSI	NTRD	0.120016	99.987000	11/09/2020	12/18/2020	16	5,000,000.00	4,999,716.67
115181	CHARIOT FUNDING LLC CP	15963TMJ5	PSI	NTRD	0.170026	99.984889	11/16/2020	12/18/2020	16	50,000,000.00	49,995,986.11
115194	CHARIOT FUNDING LLC CP	15963TMJ5	PSI	NTRD	0.160022	99.986222	11/17/2020	12/18/2020	16	50,000,000.00	49,996,222.22
115311	CANADIAN IMP BK OF COMME	13608AMJ2	PSI	NTRD	0.100005	99.995000	11/30/2020	12/18/2020	16	50,000,000.00	49,997,638.89
114700	CANCARA ASSET SEC LLC CP	13738JMM9	PSI	NTRD	0.170073	99.957028	09/21/2020	12/21/2020	19	50,000,000.00	49,995,277.78
114701	CANCARA ASSET SEC LLC CP	13738JMM9	PSI	NTRD	0.170073	99.957028	09/21/2020	12/21/2020	19	22,500,000.00	22,497,875.00
114726	CANADIAN IMP BK OF COMME	13608AMM5	PSI	NTRD	0.140049	99.965000	09/22/2020	12/21/2020	19	50,000,000.00	49,996,111.11
114728	TOYOTA MOTOR CREDIT CORP	89233GMM5	PSI	NTRD	0.150056	99.962917	09/23/2020	12/21/2020	19	50,000,000.00	49,995,833.33
114729	TOYOTA MOTOR CREDIT CORP	89233GMM5	PSI	NTRD	0.150056	99.962917	09/23/2020	12/21/2020	19	50,000,000.00	49,995,833.33
115212	REGENCY MARKETS NO. 1 LL	7588R0MM6	PSI	NTRD	0.160023	99.985778	11/19/2020	12/21/2020	19	50,000,000.00	49,995,555.56
115240	CHARIOT FUNDING LLC CP	15963TMM8	PSI	NTRD	0.160020	99.987556	11/23/2020	12/21/2020	19	50,000,000.00	49,995,555.56
115241	CHARIOT FUNDING LLC CP	15963TMM8	PSI	NTRD	0.160020	99.987556	11/23/2020	12/21/2020	19	50,000,000.00	49,995,555.56
115154	AUTOBAHN FUNDING CO LLC	0527M0MP9	PSI	NTRD	0.130019	99.985194	11/12/2020	12/23/2020	21	50,000,000.00	49,996,027.78
115155	AUTOBAHN FUNDING CO LLC	0527M0MP9	PSI	NTRD	0.130019	99.985194	11/12/2020	12/23/2020	21	20,000,000.00	19,998,411.11
115269	ATLANTIC ASSET SEC LLC C	04821TMP7	PSI	NTRD	0.130014	99.989528	11/24/2020	12/23/2020	21	50,000,000.00	49,996,027.78
114976	CREDIT AGRICOLE CIB NY B	22533TMQ6	PSI	NTRD	0.120025	99.979333	10/23/2020	12/24/2020	22	50,000,000.00	49,996,166.67
115215	CANADIAN IMP BK OF COMME	13608AMQ6	PSI	NTRD	0.130016	99.987361	11/19/2020	12/24/2020	22	50,000,000.00	49,995,847.23
114982	OLD LINE FUNDING LLC CP	67983TMU7	PSI	NTRD	0.130030	99.977250	10/26/2020	12/28/2020	26	50,000,000.00	49,995,125.00
115012	CREDIT AGRICOLE CIB NY B	22533TMU7	PSI	NTRD	0.120025	99.979333	10/27/2020	12/28/2020	26	50,000,000.00	49,995,500.00
115231	CANADIAN IMP BK OF COMME	13608AMW3	PSI	NTRD	0.130019	99.985556	11/20/2020	12/30/2020	28	50,000,000.00	49,994,763.89
115327	ATLANTIC ASSET SEC LLC C	04821TMW2	PSI	NTRD	0.110010	99.991139	12/01/2020	12/30/2020	28	31,633,000.00	31,630,196.96
114965	CREDIT AGRICOLE CIB NY B	22533TMX1	PSI	NTRD	0.110023	99.978611	10/22/2020	12/31/2020	29	50,000,000.00	49,995,416.67
114978	NATIXIS NY BRANCH CP	63873JMX5	PSI	NTRD	0.140038	99.973167	10/23/2020	12/31/2020	29	50,000,000.00	49,994,166.67



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115114	SHEFFIELD RECEIVABLES CO	82124LMX7	PSI	NTRD	0.140028	99.979778	11/09/2020	12/31/2020	29	50,000,000.00	49,994,166.67
115177	SHEFFIELD RECEIVABLES CO	82124LMX7	PSI	NTRD	0.150028	99.981250	11/16/2020	12/31/2020	29	50,000,000.00	49,993,750.00
115296	CREDIT AGRICOLE CIB NY B	22533TMX1	PSI	NTRD	0.080006	99.992000	11/25/2020	12/31/2020	29	50,000,000.00	49,996,666.67
114833	TOYOTA MOTOR CREDIT CORP	89233GN44	PSI	NTRD	0.160064	99.960000	10/06/2020	01/04/2021	33	50,000,000.00	49,992,444.45
114874	CAFCO LLC CP	1247P2N42	PSI	NTRD	0.160062	99.961333	10/09/2020	01/04/2021	33	50,000,000.00	49,992,444.45
114883	CIESCO LLC CP	17177LN42	PSI	NTRD	0.140045	99.967722	10/13/2020	01/04/2021	33	50,000,000.00	49,993,388.89
115034	NATIXIS NY BRANCH CP	63873JN48	PSI	NTRD	0.140037	99.973556	10/28/2020	01/04/2021	33	50,000,000.00	49,993,388.89
115035	NATIXIS NY BRANCH CP	63873JN48	PSI	NTRD	0.140037	99.973556	10/28/2020	01/04/2021	33	50,000,000.00	49,993,388.89
115191	TORONTO DOMINION BANK CP	89119AN46	PSI	NTRD	0.130023	99.982667	11/17/2020	01/04/2021	33	50,000,000.00	49,993,861.11
115192	ATLANTIC ASSET SEC LLC C	04821TN43	PSI	NTRD	0.130022	99.982667	11/17/2020	01/04/2021	33	25,000,000.00	24,996,930.56
115193	SHEFFIELD RECEIVABLES CO	82124LN40	PSI	NTRD	0.140026	99.981333	11/17/2020	01/04/2021	33	50,000,000.00	49,993,388.89
115270	ATLANTIC ASSET SEC LLC C	04821TN43	PSI	NTRD	0.130019	99.985194	11/24/2020	01/04/2021	33	50,000,000.00	49,993,861.11
115271	ATLANTIC ASSET SEC LLC C	04821TN43	PSI	NTRD	0.130019	99.985194	11/24/2020	01/04/2021	33	27,758,000.00	27,754,591.93
115312	LA FAYETTE ASSET SEC LLC	50286LN41	PSI	NTRD	0.150022	99.985417	11/30/2020	01/04/2021	33	30,000,000.00	29,995,750.00
115313	LA FAYETTE ASSET SEC LLC	50286LN41	PSI	NTRD	0.150022	99.985417	11/30/2020	01/04/2021	33	21,000,000.00	20,997,025.00
114828	LA FAYETTE ASSET SEC LLC	50286LN58	PSI	NTRD	0.160065	99.959556	10/06/2020	01/05/2021	34	50,000,000.00	49,992,222.22
114861	CAFCO LLC CP	1247P2N59	PSI	NTRD	0.140049	99.965389	10/08/2020	01/05/2021	34	50,000,000.00	49,993,194.44
114863	CAFCO LLC CP	1247P2N59	PSI	NTRD	0.120036	99.970333	10/08/2020	01/05/2021	34	50,000,000.00	49,994,166.67
115111	THUNDER BAY FUNDING LLC	88602TN58	PSI	NTRD	0.130027	99.979417	11/09/2020	01/05/2021	34	40,012,000.00	40,006,942.93
115207	SHEFFIELD RECEIVABLES CO	82124LN57	PSI	NTRD	0.150030	99.980000	11/18/2020	01/05/2021	34	50,000,000.00	49,992,708.33
115323	AUTOBAHN FUNDING CO LLC	0527M0N52	PSI	NTRD	0.130017	99.987361	12/01/2020	01/05/2021	34	30,000,000.00	29,996,208.33
115097	NATIXIS NY BRANCH CP	63873JN63	PSI	NTRD	0.140034	99.975889	11/05/2020	01/06/2021	35	50,000,000.00	49,993,000.00
115098	NATIXIS NY BRANCH CP	63873JN63	PSI	NTRD	0.140034	99.975889	11/05/2020	01/06/2021	35	50,000,000.00	49,993,000.00
115161	JUPITER SEC COMPANY LLC	4820P2N68	PSI	NTRD	0.190054	99.971500	11/13/2020	01/06/2021	35	50,000,000.00	49,990,500.00
114853	OLD LINE FUNDING LLC CP	67983TN77	PSI	NTRD	0.150057	99.962083	10/08/2020	01/07/2021	36	50,000,000.00	49,992,291.67
115095	MONT BLANC CAPITAL CORP	6117P4N71	PSI	NTRD	0.180057	99.968500	11/05/2020	01/07/2021	36	50,000,000.00	49,990,750.00
115166	NATIXIS NY BRANCH CP	63873JN71	PSI	NTRD	0.120022	99.981667	11/13/2020	01/07/2021	36	50,000,000.00	49,993,833.33
115167	NATIXIS NY BRANCH CP	63873JN71	PSI	NTRD	0.120022	99.981667	11/13/2020	01/07/2021	36	50,000,000.00	49,993,833.33
115213	SHEFFIELD RECEIVABLES CO	82124LN73	PSI	NTRD	0.160035	99.978222	11/19/2020	01/07/2021	36	50,000,000.00	49,991,777.78
114804	MONT BLANC CAPITAL CORP	6117P4N89	PSI	NTRD	0.170080	99.953250	10/01/2020	01/08/2021	37	19,901,000.00	19,897,428.88
114810	CRC FUNDING LLC CP	12619TN83	PSI	NTRD	0.150061	99.959167	10/02/2020	01/08/2021	37	50,000,000.00	49,992,083.33
114813	CAFCO LLC CP	1247P2N83	PSI	NTRD	0.150061	99.959167	10/02/2020	01/08/2021	37	50,000,000.00	49,992,083.33
115110	JUPITER SEC COMPANY LLC	4820P2N84	PSI	NTRD	0.150038	99.975000	11/09/2020	01/08/2021	37	50,000,000.00	49,992,083.33
115120	CHARIOT FUNDING LLC CP	15963TN88	PSI	NTRD	0.160042	99.973778	11/10/2020	01/08/2021	37	50,000,000.00	49,991,555.56



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115121	CHARIOT FUNDING LLC CP	15963TN88	PSI	NTRD	0.160042	99.973778	11/10/2020	01/08/2021	37	50,000,000.00	49,991,555.56
114704	CANCARA ASSET SEC LLC CP	13738JNB2	PSI	NTRD	0.190112	99.940889	09/21/2020	01/11/2021	40	43,000,000.00	42,990,695.28
115140	JUPITER SEC COMPANY LLC	4820P2NB7	PSI	NTRD	0.160044	99.972444	11/10/2020	01/11/2021	40	50,000,000.00	49,990,888.89
115159	THUNDER BAY FUNDING LLC	88602TNB5	PSI	NTRD	0.130028	99.978694	11/13/2020	01/11/2021	40	50,000,000.00	49,992,597.22
115160	THUNDER BAY FUNDING LLC	88602TNB5	PSI	NTRD	0.130028	99.978694	11/13/2020	01/11/2021	40	12,000,000.00	11,998,223.33
115180	ATLANTIC ASSET SEC LLC C	04821TNB7	PSI	NTRD	0.160040	99.975111	11/16/2020	01/11/2021	40	25,000,000.00	24,995,444.45
115225	MONT BLANC CAPITAL CORP	6117P4NB2	PSI	NTRD	0.180047	99.974000	11/20/2020	01/11/2021	40	50,000,000.00	49,989,750.00
115249	MONT BLANC CAPITAL CORP	6117P4NB2	PSI	NTRD	0.180044	99.975500	11/23/2020	01/11/2021	40	20,511,000.00	20,506,795.25
114812	CRC FUNDING LLC CP	12619TNC4	PSI	NTRD	0.160073	99.954667	10/02/2020	01/12/2021	41	50,000,000.00	49,990,666.67
114827	CRC FUNDING LLC CP	12619TNC4	PSI	NTRD	0.160070	99.956444	10/06/2020	01/12/2021	41	50,000,000.00	49,990,666.67
114895	CAFCO LLC CP	1247P2NC4	PSI	NTRD	0.160064	99.960000	10/14/2020	01/12/2021	41	50,000,000.00	49,990,666.67
115162	CHARIOT FUNDING LLC CP	15963TNC9	PSI	NTRD	0.180054	99.970000	11/13/2020	01/12/2021	41	50,000,000.00	49,989,500.00
114739	MONT BLANC CAPITAL CORP	6117P4ND8	PSI	NTRD	0.200123	99.938333	09/24/2020	01/13/2021	42	34,156,000.00	34,147,840.51
114803	CANCARA ASSET SEC LLC CP	13738JND8	PSI	NTRD	0.180094	99.948000	10/01/2020	01/13/2021	42	39,000,000.00	38,991,615.00
115009	OLD LINE FUNDING LLC CP	67983TND4	PSI	NTRD	0.150049	99.967500	10/27/2020	01/13/2021	42	50,000,000.00	49,991,041.67
115156	NATIXIS NY BRANCH CP	63873JND8	PSI	NTRD	0.140034	99.975889	11/12/2020	01/13/2021	42	50,000,000.00	49,991,638.89
115164	THUNDER BAY FUNDING LLC	88602TND1	PSI	NTRD	0.130029	99.977972	11/13/2020	01/13/2021	42	50,000,000.00	49,992,236.11
115165	AUTOBAHN FUNDING CO LLC	0527M0ND5	PSI	NTRD	0.140033	99.976278	11/13/2020	01/13/2021	42	25,000,000.00	24,995,819.44
115179	CHARIOT FUNDING LLC CP	15963TND7	PSI	NTRD	0.180052	99.971000	11/16/2020	01/13/2021	42	47,050,000.00	47,039,884.25
115186	MONT BLANC CAPITAL CORP	6117P4ND8	PSI	NTRD	0.200063	99.968333	11/17/2020	01/13/2021	42	41,439,000.00	41,429,100.68
114836	CAFCO LLC CP	1247P2NE0	PSI	NTRD	0.150063	99.958333	10/06/2020	01/14/2021	43	50,000,000.00	49,990,833.34
114994	OLD LINE FUNDING LLC CP	67983TNE2	PSI	NTRD	0.150050	99.966667	10/26/2020	01/14/2021	43	50,000,000.00	49,990,833.33
115063	OLD LINE FUNDING LLC CP	67983TNE2	PSI	NTRD	0.140041	99.970444	10/30/2020	01/14/2021	43	50,000,000.00	49,991,444.44
115219	SHEFFIELD RECEIVABLES CO	82124LNF5	PSI	NTRD	0.140031	99.977833	11/19/2020	01/15/2021	44	50,000,000.00	49,991,250.00
115229	SHEFFIELD RECEIVABLES CO	82124LNF5	PSI	NTRD	0.150035	99.976667	11/20/2020	01/15/2021	44	50,000,000.00	49,990,625.00
115294	AUTOBAHN FUNDING CO LLC	0527M0NF0	PSI	NTRD	0.150032	99.978750	11/25/2020	01/15/2021	44	50,000,000.00	49,990,625.00
115322	JUPITER SEC COMPANY LLC	4820P2NF8	PSI	NTRD	0.170036	99.978750	12/01/2020	01/15/2021	44	50,000,000.00	49,989,375.00
115326	TORONTO DOMINION BANK CP	89119ANF1	PSI	NTRD	0.110015	99.986250	12/01/2020	01/15/2021	44	50,000,000.00	49,993,125.00
115102	OLD LINE FUNDING LLC CP	67983TNK8	PSI	NTRD	0.140040	99.971222	11/06/2020	01/19/2021	48	50,000,000.00	49,990,472.22
115208	SHEFFIELD RECEIVABLES CO	82124LNK4	PSI	NTRD	0.160044	99.972444	11/18/2020	01/19/2021	48	50,000,000.00	49,989,111.11
115209	TORONTO DOMINION BANK CP	89119ANK0	PSI	NTRD	0.160044	99.972444	11/18/2020	01/19/2021	48	31,569,000.00	31,562,124.98
115227	JUPITER SEC COMPANY LLC	4820P2NK7	PSI	NTRD	0.200067	99.966667	11/20/2020	01/19/2021	48	50,000,000.00	49,986,388.89
115228	JUPITER SEC COMPANY LLC	4820P2NK7	PSI	NTRD	0.200067	99.966667	11/20/2020	01/19/2021	48	50,000,000.00	49,986,388.89
115293	AUTOBAHN FUNDING CO LLC	0527M0NK9	PSI	NTRD	0.150034	99.977083	11/25/2020	01/19/2021	48	50,000,000.00	49,989,791.67



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Inv. No.	Description	CUSIP	Group Fund	Fund	Yield	Purchase Price	Purchase Date	Maturity Date	DTM	Par Value	Book Value
115308	JUPITER SEC COMPANY LLC	4820P2NK7	PSI	NTRD	0.170040	99.976389	11/30/2020	01/19/2021	48	50,000,000.00	49,988,430.55
114786	MONT BLANC CAPITAL CORP	6117P4NL0	PSI	NTRD	0.180102	99.943500	09/29/2020	01/20/2021	49	40,848,000.00	40,837,788.00
114885	CRC FUNDING LLC CP	12619TNL4	PSI	NTRD	0.165075	99.954625	10/13/2020	01/20/2021	49	50,000,000.00	49,988,541.67
114934	CRC FUNDING LLC CP	12619TNL4	PSI	NTRD	0.160066	99.958667	10/19/2020	01/20/2021	49	50,000,000.00	49,988,888.89
115032	TOYOTA MOTOR CREDIT CORP	89233GNL6	PSI	NTRD	0.130039	99.969667	10/28/2020	01/20/2021	49	50,000,000.00	49,990,972.22
115033	TOYOTA MOTOR CREDIT CORP	89233GNL6	PSI	NTRD	0.130039	99.969667	10/28/2020	01/20/2021	49	50,000,000.00	49,990,972.22
115071	OLD LINE FUNDING LLC CP	67983TNL6	PSI	NTRD	0.150049	99.967083	11/02/2020	01/20/2021	49	25,000,000.00	24,994,791.66
115157	OLD LINE FUNDING LLC CP	67983TNL6	PSI	NTRD	0.140038	99.973167	11/12/2020	01/20/2021	49	48,800,000.00	48,790,511.11
115190	NATIXIS NY BRANCH CP	63873JNL0	PSI	NTRD	0.140035	99.975111	11/17/2020	01/20/2021	49	50,000,000.00	49,990,277.78
115204	OLD LINE FUNDING LLC CP	67983TNL6	PSI	NTRD	0.160044	99.972444	11/19/2020	01/20/2021	49	50,000,000.00	49,988,888.89
115205	OLD LINE FUNDING LLC CP	67983TNL6	PSI	NTRD	0.160044	99.972444	11/19/2020	01/20/2021	49	50,000,000.00	49,988,888.89
115206	OLD LINE FUNDING LLC CP	67983TNL6	PSI	NTRD	0.160045	99.972000	11/18/2020	01/20/2021	49	25,000,000.00	24,994,444.44
115211	CHARIOT FUNDING LLC CP	15963TNL9	PSI	NTRD	0.180056	99.969000	11/19/2020	01/20/2021	49	50,000,000.00	49,987,500.00
115214	AUTOBAHN FUNDING CO LLC	0527M0NL7	PSI	NTRD	0.150039	99.974167	11/19/2020	01/20/2021	49	30,000,000.00	29,993,750.00
115216	ATLANTIC ASSET SEC LLC C	04821TNL5	PSI	NTRD	0.150039	99.974167	11/19/2020	01/20/2021	49	50,000,000.00	49,989,583.33
115232	TORONTO DOMINION BANK CP	89119ANL8	PSI	NTRD	0.170049	99.971194	11/20/2020	01/20/2021	49	50,000,000.00	49,988,194.44
115233	TORONTO DOMINION BANK CP	89119ANL8	PSI	NTRD	0.170049	99.971194	11/20/2020	01/20/2021	49	50,000,000.00	49,988,194.44
115248	AUTOBAHN FUNDING CO LLC	0527M0NL7	PSI	NTRD	0.150036	99.975833	11/23/2020	01/20/2021	49	50,000,000.00	49,989,583.34
115307	THUNDER BAY FUNDING LLC	88602TNL3	PSI	NTRD	0.160036	99.977333	11/30/2020	01/20/2021	49	40,000,000.00	39,991,111.11
114900	CRC FUNDING LLC CP	12619TNM2	PSI	NTRD	0.160070	99.956444	10/15/2020	01/21/2021	50	50,000,000.00	49,988,666.67
114930	CAFCO LLC CP	1247P2NM2	PSI	NTRD	0.150059	99.960833	10/19/2020	01/21/2021	50	50,000,000.00	49,989,375.00
114938	CAFCO LLC CP	1247P2NM2	PSI	NTRD	0.160067	99.958222	10/19/2020	01/21/2021	50	19,361,000.00	19,356,611.51
114957	CAFCO LLC CP	1247P2NM2	PSI	NTRD	0.150058	99.961667	10/21/2020	01/21/2021	50	13,332,000.00	13,329,166.95
114963	CIESCO LLC CP	17177LNM2	PSI	NTRD	0.150057	99.962083	10/22/2020	01/21/2021	50	50,000,000.00	49,989,375.00
114964	CIESCO LLC CP	17177LNM2	PSI	NTRD	0.150057	99.962083	10/22/2020	01/21/2021	50	5,000,000.00	4,998,937.50
115217	ATLANTIC ASSET SEC LLC C	04821TNM3	PSI	NTRD	0.150039	99.973750	11/19/2020	01/21/2021	50	50,000,000.00	49,989,375.00
115273	ATLANTIC ASSET SEC LLC C	04821TNM3	PSI	NTRD	0.150036	99.975833	11/24/2020	01/21/2021	50	50,000,000.00	49,989,375.00
115321	JUPITER SEC COMPANY LLC	4820P2NM3	PSI	NTRD	0.170041	99.975917	12/01/2020	01/21/2021	50	40,000,000.00	39,990,366.67
114962	CRC FUNDING LLC CP	12619TNN0	PSI	NTRD	0.170074	99.956556	10/22/2020	01/22/2021	51	50,000,000.00	49,987,722.22
115189	TOYOTA MOTOR CREDIT CORP	89233GNN2	PSI	NTRD	0.120026	99.978000	11/17/2020	01/22/2021	51	50,000,000.00	49,991,333.33
115252	JUPITER SEC COMPANY LLC	4820P2NN1	PSI	NTRD	0.190059	99.968861	11/24/2020	01/22/2021	51	50,000,000.00	49,986,277.78
115253	JUPITER SEC COMPANY LLC	4820P2NN1	PSI	NTRD	0.190059	99.968861	11/24/2020	01/22/2021	51	50,000,000.00	49,986,277.78
115268	CHARIOT FUNDING LLC CP	15963TNN5	PSI	NTRD	0.200066	99.967222	11/24/2020	01/22/2021	51	21,500,000.00	21,493,788.89
114980	CAFCO LLC CP	1247P2NR1	PSI	NTRD	0.150059	99.960833	10/23/2020	01/25/2021	54	36,000,000.00	35,991,750.00



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115265	AUTOBAHN FUNDING CO LLC	0527M0NR4	PSI	NTRD	0.150039	99.974167	11/24/2020	01/25/2021	54	50,000,000.00	49,988,541.66
114766	OLD LINE FUNDING LLC CP	67983TNS1	PSI	NTRD	0.160088	99.945333	09/25/2020	01/26/2021	55	40,000,000.00	39,990,044.44
114966	CAFCO LLC CP	1247P2NS9	PSI	NTRD	0.160068	99.957333	10/22/2020	01/26/2021	55	35,351,000.00	35,342,201.53
114989	CRC FUNDING LLC CP	12619TNS9	PSI	NTRD	0.160065	99.959111	10/26/2020	01/26/2021	55	50,000,000.00	49,987,555.56
115266	CHARIOT FUNDING LLC CP	15963TNS4	PSI	NTRD	0.200070	99.965000	11/24/2020	01/26/2021	55	50,000,000.00	49,984,444.44
115267	CHARIOT FUNDING LLC CP	15963TNS4	PSI	NTRD	0.200070	99.965000	11/24/2020	01/26/2021	55	15,000,000.00	14,995,333.33
115306	OLD LINE FUNDING LLC CP	67983TNS1	PSI	NTRD	0.160040	99.974667	11/30/2020	01/26/2021	55	41,014,000.00	41,003,792.07
115280	CHARIOT FUNDING LLC CP	15963TNT2	PSI	NTRD	0.200070	99.965000	11/25/2020	01/27/2021	56	50,000,000.00	49,984,166.67
115281	CHARIOT FUNDING LLC CP	15963TNT2	PSI	NTRD	0.200070	99.965000	11/25/2020	01/27/2021	56	50,000,000.00	49,984,166.67
115250	CHARIOT FUNDING LLC CP	15963TNU9	PSI	NTRD	0.200072	99.963889	11/24/2020	01/28/2021	57	50,000,000.00	49,983,888.88
115251	CHARIOT FUNDING LLC CP	15963TNU9	PSI	NTRD	0.200072	99.963889	11/24/2020	01/28/2021	57	50,000,000.00	49,983,888.88
115274	TORONTO DOMINION BANK CP	89119ANU8	PSI	NTRD	0.170052	99.969306	11/24/2020	01/28/2021	57	50,000,000.00	49,986,305.56
115325	OLD LINE FUNDING LLC CP	67983TNU6	PSI	NTRD	0.160041	99.974222	12/01/2020	01/28/2021	57	50,000,000.00	49,987,111.11
114785	CANCARA ASSET SEC LLC CP	13738JNV8	PSI	NTRD	0.180110	99.939000	09/29/2020	01/29/2021	58	25,500,000.00	25,492,477.50
115291	JUPITER SEC COMPANY LLC	4820P2NV3	PSI	NTRD	0.200072	99.963889	11/25/2020	01/29/2021	58	50,000,000.00	49,983,611.11
115292	JUPITER SEC COMPANY LLC	4820P2NV3	PSI	NTRD	0.200072	99.963889	11/25/2020	01/29/2021	58	50,000,000.00	49,983,611.11
115324	OLD LINE FUNDING LLC CP	67983TNV4	PSI	NTRD	0.170047	99.972139	12/01/2020	01/29/2021	58	25,000,000.00	24,993,034.72
114822	MONT BLANC CAPITAL CORP	6117P4P12	PSI	NTRD	0.200132	99.933889	10/05/2020	02/01/2021	61	50,000,000.00	49,982,777.77
115245	THUNDER BAY FUNDING LLC	88602TP15	PSI	NTRD	0.160050	99.968889	11/23/2020	02/01/2021	61	50,000,000.00	49,986,222.22
115183	OLD LINE FUNDING LLC CP	67983TP34	PSI	NTRD	0.170063	99.962694	11/16/2020	02/03/2021	63	48,000,000.00	47,985,493.33
115255	SHEFFIELD RECEIVABLES CO	82124LP30	PSI	NTRD	0.210088	99.958000	11/23/2020	02/03/2021	63	41,900,000.00	41,884,357.33
115226	MONT BLANC CAPITAL CORP	6117P4P46	PSI	NTRD	0.190076	99.959889	11/20/2020	02/04/2021	64	40,000,000.00	39,986,277.78
114840	MONT BLANC CAPITAL CORP	6117P4P53	PSI	NTRD	0.200135	99.932778	10/07/2020	02/05/2021	65	43,184,000.00	43,168,165.87
115073	CRC FUNDING LLC CP	12619TP57	PSI	NTRD	0.160068	99.957778	11/02/2020	02/05/2021	65	50,000,000.00	49,985,333.33
115088	CIESCO LLC CP	17177LP57	PSI	NTRD	0.160066	99.958667	11/04/2020	02/05/2021	65	30,000,000.00	29,991,200.00
115118	TOYOTA MOTOR CREDIT CORP	89233GP59	PSI	NTRD	0.120035	99.971000	11/10/2020	02/05/2021	65	50,000,000.00	49,989,000.00
115119	TOYOTA MOTOR CREDIT CORP	89233GP59	PSI	NTRD	0.120035	99.971000	11/10/2020	02/05/2021	65	50,000,000.00	49,989,000.00
115074	CRC FUNDING LLC CP	12619TP81	PSI	NTRD	0.170079	99.953722	11/02/2020	02/08/2021	68	50,000,000.00	49,983,708.33
114877	MONT BLANC CAPITAL CORP	6117P4PA2	PSI	NTRD	0.190124	99.934556	10/09/2020	02/10/2021	70	25,000,000.00	24,990,631.94
114888	MONT BLANC CAPITAL CORP	6117P4PA2	PSI	NTRD	0.190120	99.936667	10/13/2020	02/10/2021	70	40,965,000.00	40,949,649.50
115142	CAFCO LLC CP	1247P2PA6	PSI	NTRD	0.170074	99.956556	11/10/2020	02/10/2021	70	50,000,000.00	49,983,236.11
115143	CAFCO LLC CP	1247P2PA6	PSI	NTRD	0.170074	99.956556	11/10/2020	02/10/2021	70	2,392,000.00	2,391,198.02
115188	MONT BLANC CAPITAL CORP	6117P4PA2	PSI	NTRD	0.200094	99.952778	11/17/2020	02/10/2021	70	41,591,000.00	41,574,594.66
115309	OLD LINE FUNDING LLC CP	67983TPA8	PSI	NTRD	0.170058	99.966000	11/30/2020	02/10/2021	70	30,000,000.00	29,989,941.67



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115137	CAFCO LLC CP	1247P2PB4	PSI	NTRD	0.170075	99.956083	11/10/2020	02/11/2021	71	50,000,000.00	49,983,000.00
115168	CIESCO LLC CP	17177LPB4	PSI	NTRD	0.170072	99.957500	11/13/2020	02/11/2021	71	19,874,000.00	19,867,242.84
115182	CIESCO LLC CP	17177LPB4	PSI	NTRD	0.160062	99.961333	11/16/2020	02/11/2021	71	50,000,000.00	49,984,000.00
115218	CIESCO LLC CP	17177LPB4	PSI	NTRD	0.150053	99.965000	11/19/2020	02/11/2021	71	29,626,000.00	29,617,112.20
115230	OLD LINE FUNDING LLC CP	67983TPB6	PSI	NTRD	0.170067	99.960806	11/20/2020	02/11/2021	71	40,000,000.00	39,986,400.00
114896	LA FAYETTE ASSET SEC LLC	50286LPC1	PSI	NTRD	0.180109	99.939500	10/14/2020	02/12/2021	72	25,000,000.00	24,990,875.00
115138	CIESCO LLC CP	17177LPC2	PSI	NTRD	0.170075	99.955611	11/10/2020	02/12/2021	72	50,000,000.00	49,982,763.89
115139	CIESCO LLC CP	17177LPC2	PSI	NTRD	0.170076	99.955611	11/10/2020	02/12/2021	72	30,000,000.00	29,989,658.33
115163	MONT BLANC CAPITAL CORP	6117P4PH7	PSI	NTRD	0.200107	99.946667	11/13/2020	02/17/2021	77	41,080,000.00	41,062,198.67
114996	LA FAYETTE ASSET SEC LLC	50286LPN7	PSI	NTRD	0.210146	99.930583	10/26/2020	02/22/2021	82	32,214,000.00	32,198,403.06
115090	MONT BLANC CAPITAL CORP	6117P4Q11	PSI	NTRD	0.200130	99.935000	11/04/2020	03/01/2021	89	28,192,000.00	28,177,904.00
115220	MONT BLANC CAPITAL CORP	6117P4QA1	PSI	NTRD	0.220149	99.932167	11/19/2020	03/10/2021	98	23,785,000.00	23,770,610.07
115272	MONT BLANC CAPITAL CORP	6117P4QA1	PSI	NTRD	0.220143	99.935222	11/24/2020	03/10/2021	98	34,730,000.00	34,708,988.35
114748	CAFCO LLC CP	1247P2QB3	PSI	NTRD	0.190169	99.911333	09/24/2020	03/11/2021	99	50,000,000.00	49,973,611.12
114753	CIESCO LLC CP	17177LQB3	PSI	NTRD	0.190169	99.911333	09/24/2020	03/11/2021	99	43,000,000.00	42,977,305.55
115314	MONT BLANC CAPITAL CORP	6117P4QK9	PSI	NTRD	0.210134	99.936417	11/30/2020	03/19/2021	107	20,809,000.00	20,795,890.33
Inv Type: 4200 CP-DISC-A/360										10,869,677,000.00	10,867,941,114.94
109674	TOYOTA MOTOR CREDIT CORP	89236TFQ3	PSI	NTRD	3.081164	99.940000	01/08/2019	01/08/2021	37	10,000,000.00	9,999,688.10
110109	JOHNSON & JOHNSON CO. CO	478160CD4	PSI	NTRD	2.677697	98.776000	03/04/2019	03/03/2022	456	22,500,000.00	22,385,061.38
Inv Type: 5090 CORP NT-Fxd-(S) 30/360										32,500,000.00	32,384,749.48
112997	JPM CHASE BK CO NOTE (CA	46632FRJ6	PSI	NTRD	1.587907	100.000000	02/28/2020	02/28/2023	818	50,000,000.00	50,000,000.00
Inv Type: 5160 CORP BK NT-STEP %-(S) 30/360										50,000,000.00	50,000,000.00
112380	USTN 1.625	912828TY6	PSI	NTRD	1.660487	99.898400	12/09/2019	11/15/2022	713	50,000,000.00	49,966,164.92
115286	USTN 0.875	91282CAV3	PSI	NTRD	0.875000	100.000000	11/25/2020	11/15/2030	3635	50,000,000.00	50,000,000.00
115287	USTN 0.875	91282CAV3	PSI	NTRD	0.875000	100.000000	11/25/2020	11/15/2030	3635	50,000,000.00	50,000,000.00
Inv Type: 5820 US TREASURY NTS-(S) A/A										150,000,000.00	149,966,164.92
115195	UST BILL	9127963L1	PSI	NTRD	0.082507	99.991521	11/17/2020	12/24/2020	22	50,000,000.00	49,997,364.59
115196	UST BILL	9127963L1	PSI	NTRD	0.082507	99.991521	11/17/2020	12/24/2020	22	50,000,000.00	49,997,364.59
115197	UST BILL	912796TY5	PSI	NTRD	0.080008	99.990222	11/17/2020	12/31/2020	29	50,000,000.00	49,996,666.67
115198	UST BILL	912796TY5	PSI	NTRD	0.080008	99.990222	11/17/2020	12/31/2020	29	50,000,000.00	49,996,666.67
115258	UST BILL	9127964D8	PSI	NTRD	0.065010	99.984292	11/23/2020	02/18/2021	78	50,000,000.00	49,992,868.05



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115259	UST BILL	9127964D8	PSI	NTRD	0.065010	99.984292	11/23/2020	02/18/2021	78	50,000,000.00	49,992,868.05
114588	UST BILL	9127964F3	PSI	NTRD	0.110061	99.944389	09/03/2020	03/04/2021	92	50,000,000.00	49,985,791.66
114589	UST BILL	9127964F3	PSI	NTRD	0.110061	99.944389	09/03/2020	03/04/2021	92	50,000,000.00	49,985,791.66
114590	UST BILL	9127964F3	PSI	NTRD	0.110061	99.944389	09/03/2020	03/04/2021	92	50,000,000.00	49,985,791.66
114591	UST BILL	9127964F3	PSI	NTRD	0.110061	99.944389	09/03/2020	03/04/2021	92	50,000,000.00	49,985,791.66
114592	UST BILL	9127964F3	PSI	NTRD	0.110061	99.944389	09/03/2020	03/04/2021	92	50,000,000.00	49,985,791.66
115275	UST BILL	912796C72	PSI	NTRD	0.085021	99.975208	11/24/2020	03/09/2021	97	50,000,000.00	49,988,430.56
115276	UST BILL	912796C72	PSI	NTRD	0.085021	99.975208	11/24/2020	03/09/2021	97	50,000,000.00	49,988,430.56
113297	UST BILL	9127962F5	PSI	NTRD	0.112627	99.887500	03/30/2020	03/25/2021	113	50,000,000.00	49,982,187.50
113298	UST BILL	9127962F5	PSI	NTRD	0.112627	99.887500	03/30/2020	03/25/2021	113	50,000,000.00	49,982,187.50
113299	UST BILL	9127962F5	PSI	NTRD	0.112627	99.887500	03/30/2020	03/25/2021	113	50,000,000.00	49,982,187.50
113300	UST BILL	9127962F5	PSI	NTRD	0.112627	99.887500	03/30/2020	03/25/2021	113	50,000,000.00	49,982,187.50
114583	UST BILL	9127964B2	PSI	NTRD	0.115126	99.890431	09/03/2020	08/12/2021	253	50,000,000.00	49,959,430.56
114584	UST BILL	9127964B2	PSI	NTRD	0.115126	99.890431	09/03/2020	08/12/2021	253	50,000,000.00	49,959,430.56
114585	UST BILL	9127964B2	PSI	NTRD	0.115126	99.890431	09/03/2020	08/12/2021	253	50,000,000.00	49,959,430.56
114586	UST BILL	9127964B2	PSI	NTRD	0.115126	99.890431	09/03/2020	08/12/2021	253	50,000,000.00	49,959,430.56
114587	UST BILL	9127964B2	PSI	NTRD	0.115126	99.890431	09/03/2020	08/12/2021	253	50,000,000.00	49,959,430.56
114866	UST BILL	9127964V8	PSI	NTRD	0.120146	99.878667	10/08/2020	10/07/2021	309	50,000,000.00	49,948,333.33
114867	UST BILL	9127964V8	PSI	NTRD	0.120146	99.878667	10/08/2020	10/07/2021	309	50,000,000.00	49,948,333.33
114868	UST BILL	9127964V8	PSI	NTRD	0.120146	99.878667	10/08/2020	10/07/2021	309	50,000,000.00	49,948,333.33
114869	UST BILL	9127964V8	PSI	NTRD	0.120146	99.878667	10/08/2020	10/07/2021	309	50,000,000.00	49,948,333.33
114870	UST BILL	9127964V8	PSI	NTRD	0.120146	99.878667	10/08/2020	10/07/2021	309	50,000,000.00	49,948,333.33
114945	UST BILL	9127964V8	PSI	NTRD	0.115129	99.887875	10/21/2020	10/07/2021	309	50,000,000.00	49,950,486.11
114946	UST BILL	9127964V8	PSI	NTRD	0.115129	99.887875	10/21/2020	10/07/2021	309	50,000,000.00	49,950,486.11
114947	UST BILL	9127964V8	PSI	NTRD	0.115129	99.887875	10/21/2020	10/07/2021	309	50,000,000.00	49,950,486.11
114948	UST BILL	9127964V8	PSI	NTRD	0.115129	99.887875	10/21/2020	10/07/2021	309	50,000,000.00	49,950,486.11
115038	UST BILL	9127964V8	PSI	NTRD	0.115127	99.890111	10/28/2020	10/07/2021	309	50,000,000.00	49,950,486.12
115039	UST BILL	9127964V8	PSI	NTRD	0.115127	99.890111	10/28/2020	10/07/2021	309	50,000,000.00	49,950,486.12
115040	UST BILL	9127964V8	PSI	NTRD	0.115127	99.890111	10/28/2020	10/07/2021	309	50,000,000.00	49,950,486.12
115041	UST BILL	9127964V8	PSI	NTRD	0.115127	99.890111	10/28/2020	10/07/2021	309	50,000,000.00	49,950,486.12
115042	UST BILL	9127964V8	PSI	NTRD	0.115127	99.890111	10/28/2020	10/07/2021	309	50,000,000.00	49,950,486.12
115043	UST BILL	9127964V8	PSI	NTRD	0.115127	99.890111	10/28/2020	10/07/2021	309	50,000,000.00	49,950,486.12
115144	UST BILL	9127964W6	PSI	NTRD	0.117638	99.882826	11/10/2020	11/04/2021	337	50,000,000.00	49,944,840.27
115145	UST BILL	9127964W6	PSI	NTRD	0.117638	99.882826	11/10/2020	11/04/2021	337	50,000,000.00	49,944,840.27



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Inv. No.	Description	CUSIP	Group Fund	Fund	Yield	Purchase Price	Purchase Date	Maturity Date	DTM	Par Value	Book Value
115146	UST BILL	9127964W6	PSI	NTRD	0.117638	99.882826	11/10/2020	11/04/2021	337	50,000,000.00	49,944,840.27
115147	UST BILL	9127964W6	PSI	NTRD	0.117638	99.882826	11/10/2020	11/04/2021	337	50,000,000.00	49,944,840.27
115148	UST BILL	9127964W6	PSI	NTRD	0.117638	99.882826	11/10/2020	11/04/2021	337	50,000,000.00	49,944,840.27
115149	UST BILL	9127964W6	PSI	NTRD	0.117638	99.882826	11/10/2020	11/04/2021	337	50,000,000.00	49,944,840.27
Inv Type: 5850 US TBILLS-DISC - A/360										2,150,000,000.00	2,148,521,090.27
113999	LACCAL BANS		PSI	NTRD	0.659000	100.000000	06/17/2020	06/30/2022	575	5,000,000.00	5,000,000.00
Inv Type: 6000 LACCAL BANS-FR-(S) 30/360										5,000,000.00	5,000,000.00
113129	SAN JOSE CA REDEV AGY TA	798170AG1	PSI	NTRD	1.060136	108.112000	03/12/2020	08/01/2024	1338	23,000,000.00	24,558,485.73
Inv Type: 6090 CA MUNI BDS-Fxd-(S) 30/360										23,000,000.00	24,558,485.73
114967	MUFG UNION BANK NA CD	62478U7A8	PSI	NTRD	0.110000	100.000000	10/22/2020	12/18/2020	16	50,000,000.00	50,000,000.00
114968	MUFG UNION BANK NA CD	62478U7A8	PSI	NTRD	0.110000	100.000000	10/22/2020	12/18/2020	16	50,000,000.00	50,000,000.00
115106	MUFG UNION BANK NA CD	62478U7C4	PSI	NTRD	0.120000	100.000000	11/06/2020	01/04/2021	33	50,000,000.00	50,000,000.00
115199	MUFG UNION BANK NA CD	62478U7G5	PSI	NTRD	0.120000	100.000000	11/17/2020	01/04/2021	33	50,000,000.00	50,000,000.00
Inv Type: 6380 NEG CDS <=1YR-Fxd-(Mat) A/360										200,000,000.00	200,000,000.00
114990	CANADIAN IMP. BK OF COM	13606CJA3	PSI	NTRD	0.120000	100.000000	10/26/2020	12/03/2020	1	50,000,000.00	50,000,000.00
114850	CANADIAN IMP. BK OF COM	13606CHM9	PSI	NTRD	0.120000	100.000000	10/07/2020	12/04/2020	2	50,000,000.00	50,000,000.00
114622	BANK OF MONTREAL CHICAGO	06367BUD9	PSI	NTRD	0.170000	100.000000	09/11/2020	12/07/2020	5	50,000,000.00	50,000,000.00
114959	CANADIAN IMP. BK OF COM	13606CJ47	PSI	NTRD	0.120000	100.000000	10/21/2020	12/07/2020	5	50,000,000.00	50,000,000.00
115013	TORONTO DOMINION BANK NY	89114NUC7	PSI	NTRD	0.110000	100.000000	10/27/2020	12/07/2020	5	50,000,000.00	50,000,000.00
114871	DNB BANK ASA NY CD	23341VW72	PSI	NTRD	0.100000	100.000000	10/08/2020	12/08/2020	6	50,000,000.00	50,000,000.00
114657	NORDEA BANK ABP NY CD	65558TM77	PSI	NTRD	0.150000	100.000000	09/15/2020	12/15/2020	13	50,000,000.00	50,000,000.00
114908	CREDIT AGRICOLE CIB NY C	22535CSY8	PSI	NTRD	0.100000	100.000000	10/15/2020	12/15/2020	13	50,000,000.00	50,000,000.00
114974	CANADIAN IMP. BK OF COM	13606CJ62	PSI	NTRD	0.120000	100.000000	10/22/2020	12/15/2020	13	50,000,000.00	50,000,000.00
114668	BANK OF MONTREAL CHICAGO	06367BUY3	PSI	NTRD	0.170000	100.000000	09/16/2020	12/18/2020	16	50,000,000.00	50,000,000.00
114669	BANK OF MONTREAL CHICAGO	06367BUY3	PSI	NTRD	0.170000	100.000000	09/16/2020	12/18/2020	16	50,000,000.00	50,000,000.00
114711	SVENSKA HANDELSBANKEN NY	86959RKJ8	PSI	NTRD	0.140000	100.000000	09/21/2020	12/18/2020	16	50,000,000.00	50,000,000.00
114730	CANADIAN IMP. BK OF COM	13606CGR9	PSI	NTRD	0.150000	100.000000	09/23/2020	12/18/2020	16	50,000,000.00	50,000,000.00
114923	CREDIT AGRICOLE CIB NY C	22535CTA9	PSI	NTRD	0.090000	100.000000	10/16/2020	12/18/2020	16	50,000,000.00	50,000,000.00
114939	DNB BANK ASA NY CD	23341VX55	PSI	NTRD	0.090000	100.000000	10/19/2020	12/18/2020	16	50,000,000.00	50,000,000.00
114698	BANK OF MONTREAL CHICAGO	06367BVG1	PSI	NTRD	0.170000	100.000000	09/18/2020	12/21/2020	19	50,000,000.00	50,000,000.00
114958	DNB BANK ASA NY CD	23341VX71	PSI	NTRD	0.090000	100.000000	10/21/2020	12/21/2020	19	50,000,000.00	50,000,000.00



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Inv. No.	Description	CUSIP	Group Fund	Fund	Yield	Purchase Price	Purchase Date	Maturity Date	DTM	Par Value	Book Value
115221	CANADIAN IMP. BK OF COM	13606CK29	PSI	NTRD	0.140000	100.000000	11/19/2020	12/28/2020	26	50,000,000.00	50,000,000.00
115234	CREDIT AGRICOLE CIB NY C	22535CTT8	PSI	NTRD	0.090000	100.000000	11/20/2020	12/28/2020	26	50,000,000.00	50,000,000.00
115330	DNB BANK ASA NY CD	23341VZ61	PSI	NTRD	0.080000	100.000000	12/01/2020	12/30/2020	28	50,000,000.00	50,000,000.00
115184	TORONTO DOMINION BANK NY	89114NV69	PSI	NTRD	0.130000	100.000000	11/16/2020	12/31/2020	29	50,000,000.00	50,000,000.00
114880	SVENSKA HANDELSBANKEN NY	86959RKQ2	PSI	NTRD	0.150000	100.000000	10/09/2020	01/04/2021	33	50,000,000.00	50,000,000.00
115171	TORONTO DOMINION BANK NY	89114NV36	PSI	NTRD	0.150000	100.000000	11/13/2020	01/04/2021	33	50,000,000.00	50,000,000.00
115200	CANADIAN IMP. BK OF COM	13606CJX3	PSI	NTRD	0.110000	100.000000	11/17/2020	01/04/2021	33	50,000,000.00	50,000,000.00
114851	BANK OF MONTREAL CHICAGO	06367BXT1	PSI	NTRD	0.180000	100.000000	10/07/2020	01/12/2021	41	50,000,000.00	50,000,000.00
115210	TORONTO DOMINION BANK NY	89114NVD4	PSI	NTRD	0.170000	100.000000	11/18/2020	01/19/2021	48	50,000,000.00	50,000,000.00
115299	TORONTO DOMINION BANK NY	89114NW76	PSI	NTRD	0.180000	100.000000	11/25/2020	01/28/2021	57	50,000,000.00	50,000,000.00
115044	SVENSKA HANDELSBANKEN NY	86959RKY5	PSI	NTRD	0.150000	100.000000	10/28/2020	01/29/2021	58	50,000,000.00	50,000,000.00
115076	NORDEA BANK ABP NY CD	65558TS22	PSI	NTRD	0.150000	100.000000	11/02/2020	02/01/2021	61	50,000,000.00	50,000,000.00
115329	TORONTO DOMINION BANK NY	89114NWC5	PSI	NTRD	0.170000	100.000000	12/01/2020	02/04/2021	64	50,000,000.00	50,000,000.00
112946	UBS AG STAMFORD CT CD	90275DKB5	PSI	NTRD	1.620000	100.000000	02/20/2020	02/12/2021	72	50,000,000.00	50,000,000.00
115235	NORDEA BANK ABP NY CD	65558TU37	PSI	NTRD	0.150000	100.000000	11/20/2020	02/19/2021	79	50,000,000.00	50,000,000.00
115315	NORDEA BANK ABP NY CD	65558TU78	PSI	NTRD	0.150000	100.000000	11/30/2020	03/01/2021	89	50,000,000.00	50,000,000.00
115328	NORDEA BANK ABP NY CD	65558TV28	PSI	NTRD	0.150000	100.000000	12/01/2020	03/03/2021	91	50,000,000.00	50,000,000.00
115236	SVENSKA HANDELSBANKEN NY	86959RLK4	PSI	NTRD	0.150000	100.000000	11/20/2020	03/05/2021	93	50,000,000.00	50,000,000.00
115297	AU & NZ BANKING GRP NY C	05252WRY1	PSI	NTRD	0.150000	100.000000	11/25/2020	03/05/2021	93	50,000,000.00	50,000,000.00
115298	AU & NZ BANKING GRP NY C	05252WRY1	PSI	NTRD	0.150000	100.000000	11/25/2020	03/05/2021	93	50,000,000.00	50,000,000.00
115124	AU & NZ BANKING GRP NY C	05252WRW5	PSI	NTRD	0.150000	100.000000	11/10/2020	03/15/2021	103	50,000,000.00	50,000,000.00
115125	AU & NZ BANKING GRP NY C	05252WRW5	PSI	NTRD	0.150000	100.000000	11/10/2020	03/15/2021	103	50,000,000.00	50,000,000.00
115187	BARCLAYS BANK PLC NY CD	06742TVK9	PSI	NTRD	0.150000	100.000000	11/17/2020	03/15/2021	103	50,000,000.00	50,000,000.00
115238	BARCLAYS BANK PLC NY CD	06742TVN3	PSI	NTRD	0.150000	100.000000	11/23/2020	03/15/2021	103	50,000,000.00	50,000,000.00
115239	BARCLAYS BANK PLC NY CD	06742TVN3	PSI	NTRD	0.150000	100.000000	11/23/2020	03/15/2021	103	50,000,000.00	50,000,000.00
115077	AU & NZ BANKING GRP NY C	05252WRV7	PSI	NTRD	0.150000	100.000000	11/02/2020	03/19/2021	107	50,000,000.00	50,000,000.00
115078	AU & NZ BANKING GRP NY C	05252WRV7	PSI	NTRD	0.150000	100.000000	11/02/2020	03/19/2021	107	50,000,000.00	50,000,000.00
115246	BANK OF NOVA SCOTIA HOUS	06417MLW3	PSI	NTRD	0.230000	100.000000	11/23/2020	06/21/2021	201	50,000,000.00	50,000,000.00
115152	CREDIT SUISSE NY CD	22549L2R5	PSI	NTRD	0.270000	100.000000	11/10/2020	08/09/2021	250	50,000,000.00	50,000,000.00
115153	CREDIT SUISSE NY CD	22549L2R5	PSI	NTRD	0.270000	100.000000	11/10/2020	08/09/2021	250	50,000,000.00	50,000,000.00

Inv Type: 6430 YANKEE CDS-Fxd-(Mat) A/360

2,350,000,000.00 2,350,000,000.00

Fund: 1100 NTRD-PSI NON-TRADING

35,647,787,000.00 35,641,217,904.33



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Inv. No.	Description	CUSIP	Group Fund	Fund	Yield	Purchase Price	Purchase Date	Maturity Date	DTM	Par Value	Book Value
102351	USTN 1.125	912828S76	PSI	TRADE	1.152632	99.867188	08/17/2016	07/31/2021	241	50,000,000.00	49,991,116.46
Inv Type: 5820 US TREASURY NTS-(S) A/A										50,000,000.00	49,991,116.46
Fund: 1150 TRADE-PSI TRADING										50,000,000.00	49,991,116.46
Subtotal										35,697,787,000.00	35,691,209,020.79
Fund Grp: 2000 SAFE-SPECIAL SAFEKEEPING											
115256	UST BILL	912796A33	SAFE	SAFE	0.090037	99.954752	11/27/2020	05/27/2021	176	302,000.00	301,866.37
Inv Type: 5850 US TBILLS-DISC - A/360										302,000.00	301,866.37
Fund: 2000 SAFE-SPECIAL SAFEKEEPING										302,000.00	301,866.37
Subtotal										302,000.00	301,866.37
Fund Grp: 4000 SPI-SPECIFIC PURPOSE INVSTMNT											
114162	FHLB 2.03 (CALLABLE)	3130AJTQ2	SPI	AVCCD	2.030000	100.000000	07/27/2020	07/27/2040	7177	25,230,000.00	25,230,000.00
Inv Type: 1250 FHLB Fxd-(S) 30/360										25,230,000.00	25,230,000.00
Fund: 4100 AVCCD-ANTELOPE VALLEY CCD										25,230,000.00	25,230,000.00
106615	FFCB 3.25	3133EH4Z3	SPI	ESUSD	3.250000	100.000000	12/27/2017	12/27/2039	6964	9,000,000.00	9,000,000.00
106613	FFCB 3.27	3133EH5A7	SPI	ESUSD	3.270000	100.000000	12/26/2017	12/26/2041	7694	7,000,000.00	7,000,000.00
Inv Type: 1040 FFCB Fxd-(S) 30/360										16,000,000.00	16,000,000.00
Fund: 4170 ESUSD-EL SEGUNDO UNIFIED DIST.										16,000,000.00	16,000,000.00
35272	RPV TAX ALLOCATION BOND		SPI	GF	5.000000	100.000000	12/02/1997	12/02/2027	2556	3,200,000.00	3,200,000.00
Inv Type: 6030 LONG TERM BDS-Fxd-(S) 30/360										3,200,000.00	3,200,000.00
Fund: 4200 GF-GENERAL FUND										3,200,000.00	3,200,000.00
113193	FFCB 2.50 (CALLABLE)	3133ELUC6	SPI	PHHPA	2.500000	100.000000	03/23/2020	03/23/2035	5224	22,500,000.00	22,500,000.00
Inv Type: 1040 FFCB Fxd-(S) 30/360										22,500,000.00	22,500,000.00



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112863	FHLB 2.90 (CALLABLE)	3130AJ4N6	SPI	PHHPA	2.914151	99.750000	02/10/2020	02/10/2045	8836	175,000.00	174,576.67
Inv Type: 1250 FHLB Fxd-(S) 30/360										175,000.00	174,576.67
114424	FHLMC 2.00 (CALLABLE)	3134GWSD9	SPI	PHHPA	2.000000	100.000000	08/27/2020	08/27/2043	8303	9,500,000.00	9,500,000.00
Inv Type: 1500 FHLMC Fxd-(S) 30/360										9,500,000.00	9,500,000.00
Fund: 4350 PHHPA-PH HABITAT PRESERVATION AU										32,175,000.00	32,174,576.67
106824	S OF C LAIF		SPI	SCAQM	0.000000	100.000000	06/30/2017	12/31/2020	29	39,874,334.31	39,874,334.31
Inv Type: 7010 COLLATERIZD TDS-Fxd-(Q) A/360										39,874,334.31	39,874,334.31
Fund: 4500 SCAQM-SOUTH COAST AIR QUALITY MG										39,874,334.31	39,874,334.31
106825	S OF C LAIF		SPI	SLIM	0.000000	100.000000	06/30/2017	12/31/2020	29	3,415,978.99	3,415,978.99
Inv Type: 7010 COLLATERIZD TDS-Fxd-(Q) A/360										3,415,978.99	3,415,978.99
Fund: 4550 SLIM-SCHOOLS LINKED INSURANCE MG										3,415,978.99	3,415,978.99
106826	S OF C LAIF		SPI	WASIA	0.000000	100.000000	06/30/2017	12/31/2020	29	41,266.63	41,266.63
Inv Type: 7010 COLLATERIZD TDS-Fxd-(Q) A/360										41,266.63	41,266.63
Fund: 4600 WASIA-WHITTIER AREA SCHOOLS INS										41,266.63	41,266.63
Subtotal										119,936,579.93	119,936,156.60
Grand Total		Count 823								35,818,025,579.93	35,811,447,043.76



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Inv. No.	Description	CUSIP	Group Fund	Fund	Yield	Interest Rate	Purchase Date	Maturity Date	DTM	Par Value	Book Value
Fund Grp: 1000 PSI-POOLED SURPLUS INVSTMNTS											
114998	ATLANTIC ASSET SEC LLC C	04821TM44	PSI	NTRD	0.130018	0.130000	10/27/2020	12/04/2020	2	50,000,000.00	49,999,458.33
115055	ATLANTIC ASSET SEC LLC C	04821TM44	PSI	NTRD	0.130017	0.130000	10/29/2020	12/04/2020	2	50,000,000.00	49,999,458.33
114788	ATLANTIC ASSET SEC LLC C	04821TM77	PSI	NTRD	0.150043	0.150000	09/29/2020	12/07/2020	5	50,000,000.00	49,998,750.00
115295	ATLANTIC ASSET SEC LLC C	04821TMG7	PSI	NTRD	0.120008	0.120000	11/25/2020	12/16/2020	14	50,000,000.00	49,997,500.00
115269	ATLANTIC ASSET SEC LLC C	04821TMP7	PSI	NTRD	0.130014	0.130000	11/24/2020	12/23/2020	21	50,000,000.00	49,996,027.78
115327	ATLANTIC ASSET SEC LLC C	04821TMW2	PSI	NTRD	0.110010	0.110000	12/01/2020	12/30/2020	28	31,633,000.00	31,630,196.96
115192	ATLANTIC ASSET SEC LLC C	04821TN43	PSI	NTRD	0.130022	0.130000	11/17/2020	01/04/2021	33	25,000,000.00	24,996,930.56
115270	ATLANTIC ASSET SEC LLC C	04821TN43	PSI	NTRD	0.130019	0.130000	11/24/2020	01/04/2021	33	50,000,000.00	49,993,861.11
115271	ATLANTIC ASSET SEC LLC C	04821TN43	PSI	NTRD	0.130019	0.130000	11/24/2020	01/04/2021	33	27,758,000.00	27,754,591.93
115180	ATLANTIC ASSET SEC LLC C	04821TNB7	PSI	NTRD	0.160040	0.160000	11/16/2020	01/11/2021	40	25,000,000.00	24,995,444.45
115216	ATLANTIC ASSET SEC LLC C	04821TNL5	PSI	NTRD	0.150039	0.150000	11/19/2020	01/20/2021	49	50,000,000.00	49,989,583.33
115217	ATLANTIC ASSET SEC LLC C	04821TNM3	PSI	NTRD	0.150039	0.150000	11/19/2020	01/21/2021	50	50,000,000.00	49,989,375.00
115273	ATLANTIC ASSET SEC LLC C	04821TNM3	PSI	NTRD	0.150036	0.150000	11/24/2020	01/21/2021	50	50,000,000.00	49,989,375.00
Counter Party: 100 ATLANTIC ASSET SEC LLC										559,391,000.00	559,330,552.78
115297	AU & NZ BANKING GRP NY C	05252WRY1	PSI	NTRD	0.150000	0.150000	11/25/2020	03/05/2021	93	50,000,000.00	50,000,000.00
115298	AU & NZ BANKING GRP NY C	05252WRY1	PSI	NTRD	0.150000	0.150000	11/25/2020	03/05/2021	93	50,000,000.00	50,000,000.00
115124	AU & NZ BANKING GRP NY C	05252WRW5	PSI	NTRD	0.150000	0.150000	11/10/2020	03/15/2021	103	50,000,000.00	50,000,000.00
115125	AU & NZ BANKING GRP NY C	05252WRW5	PSI	NTRD	0.150000	0.150000	11/10/2020	03/15/2021	103	50,000,000.00	50,000,000.00
115077	AU & NZ BANKING GRP NY C	05252WRV7	PSI	NTRD	0.150000	0.150000	11/02/2020	03/19/2021	107	50,000,000.00	50,000,000.00
115078	AU & NZ BANKING GRP NY C	05252WRV7	PSI	NTRD	0.150000	0.150000	11/02/2020	03/19/2021	107	50,000,000.00	50,000,000.00
Counter Party: 240 AUSTRALIA & NEW ZEALAND BKG GR										300,000,000.00	300,000,000.00
114820	AUTOBAHN FUNDING CO LLC	0527M0M46	PSI	NTRD	0.120024	0.120000	10/05/2020	12/04/2020	2	35,000,000.00	34,999,650.00
115081	AUTOBAHN FUNDING CO LLC	0527M0M46	PSI	NTRD	0.130015	0.130000	11/03/2020	12/04/2020	2	33,000,000.00	32,999,642.50
115072	AUTOBAHN FUNDING CO LLC	0527M0MB0	PSI	NTRD	0.120016	0.120000	11/02/2020	12/11/2020	9	40,000,000.00	39,998,666.67
114894	AUTOBAHN FUNDING CO LLC	0527M0ME4	PSI	NTRD	0.130029	0.130000	10/14/2020	12/14/2020	12	25,000,000.00	24,998,826.39
114903	AUTOBAHN FUNDING CO LLC	0527M0ME4	PSI	NTRD	0.140033	0.140000	10/15/2020	12/14/2020	12	50,000,000.00	49,997,472.22
114904	AUTOBAHN FUNDING CO LLC	0527M0ME4	PSI	NTRD	0.140033	0.140000	10/15/2020	12/14/2020	12	5,000,000.00	4,999,747.22
115089	AUTOBAHN FUNDING CO LLC	0527M0ME4	PSI	NTRD	0.130019	0.130000	11/04/2020	12/14/2020	12	50,000,000.00	49,997,652.78
115141	AUTOBAHN FUNDING CO LLC	0527M0ME4	PSI	NTRD	0.130016	0.130000	11/10/2020	12/14/2020	12	50,000,000.00	49,997,652.78
114912	AUTOBAHN FUNDING CO LLC	0527M0MF1	PSI	NTRD	0.150038	0.150000	10/15/2020	12/15/2020	13	35,000,000.00	34,997,958.34



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115104	AUTOBAHN FUNDING CO LLC	0527M0MJ3	PSI	NTRD	0.130020	0.130000	11/06/2020	12/18/2020	16	50,000,000.00	49,996,930.56
115105	AUTOBAHN FUNDING CO LLC	0527M0MJ3	PSI	NTRD	0.130019	0.130000	11/06/2020	12/18/2020	16	5,000,000.00	4,999,693.06
115112	AUTOBAHN FUNDING CO LLC	0527M0MJ3	PSI	NTRD	0.120016	0.120000	11/09/2020	12/18/2020	16	50,000,000.00	49,997,166.67
115113	AUTOBAHN FUNDING CO LLC	0527M0MJ3	PSI	NTRD	0.120016	0.120000	11/09/2020	12/18/2020	16	5,000,000.00	4,999,716.67
115154	AUTOBAHN FUNDING CO LLC	0527M0MP9	PSI	NTRD	0.130019	0.130000	11/12/2020	12/23/2020	21	50,000,000.00	49,996,027.78
115155	AUTOBAHN FUNDING CO LLC	0527M0MP9	PSI	NTRD	0.130019	0.130000	11/12/2020	12/23/2020	21	20,000,000.00	19,998,411.11
115323	AUTOBAHN FUNDING CO LLC	0527M0N52	PSI	NTRD	0.130017	0.130000	12/01/2020	01/05/2021	34	30,000,000.00	29,996,208.33
115165	AUTOBAHN FUNDING CO LLC	0527M0ND5	PSI	NTRD	0.140033	0.140000	11/13/2020	01/13/2021	42	25,000,000.00	24,995,819.44
115294	AUTOBAHN FUNDING CO LLC	0527M0NF0	PSI	NTRD	0.150032	0.150000	11/25/2020	01/15/2021	44	50,000,000.00	49,990,625.00
115293	AUTOBAHN FUNDING CO LLC	0527M0NK9	PSI	NTRD	0.150034	0.150000	11/25/2020	01/19/2021	48	50,000,000.00	49,989,791.67
115214	AUTOBAHN FUNDING CO LLC	0527M0NL7	PSI	NTRD	0.150039	0.150000	11/19/2020	01/20/2021	49	30,000,000.00	29,993,750.00
115248	AUTOBAHN FUNDING CO LLC	0527M0NL7	PSI	NTRD	0.150036	0.150000	11/23/2020	01/20/2021	49	50,000,000.00	49,989,583.34
115265	AUTOBAHN FUNDING CO LLC	0527M0NR4	PSI	NTRD	0.150039	0.150000	11/24/2020	01/25/2021	54	50,000,000.00	49,988,541.66
Counter Party: 300 AUTOBAHN FUNDING CO LLC										788,000,000.00	787,919,534.19
115187	BARCLAYS BANK PLC NY CD	06742TVK9	PSI	NTRD	0.150000	0.150000	11/17/2020	03/15/2021	103	50,000,000.00	50,000,000.00
115238	BARCLAYS BANK PLC NY CD	06742TVN3	PSI	NTRD	0.150000	0.150000	11/23/2020	03/15/2021	103	50,000,000.00	50,000,000.00
115239	BARCLAYS BANK PLC NY CD	06742TVN3	PSI	NTRD	0.150000	0.150000	11/23/2020	03/15/2021	103	50,000,000.00	50,000,000.00
Counter Party: 520 BARCLAYS BK PLC										150,000,000.00	150,000,000.00
114622	BANK OF MONTREAL CHICAGO	06367BUD9	PSI	NTRD	0.170000	0.170000	09/11/2020	12/07/2020	5	50,000,000.00	50,000,000.00
114668	BANK OF MONTREAL CHICAGO	06367BUY3	PSI	NTRD	0.170000	0.170000	09/16/2020	12/18/2020	16	50,000,000.00	50,000,000.00
114669	BANK OF MONTREAL CHICAGO	06367BUY3	PSI	NTRD	0.170000	0.170000	09/16/2020	12/18/2020	16	50,000,000.00	50,000,000.00
114698	BANK OF MONTREAL CHICAGO	06367BVG1	PSI	NTRD	0.170000	0.170000	09/18/2020	12/21/2020	19	50,000,000.00	50,000,000.00
114851	BANK OF MONTREAL CHICAGO	06367BXT1	PSI	NTRD	0.180000	0.180000	10/07/2020	01/12/2021	41	50,000,000.00	50,000,000.00
Counter Party: 620 BANK OF MONTREAL										250,000,000.00	250,000,000.00
115246	BANK OF NOVA SCOTIA HOUS	06417MLW3	PSI	NTRD	0.230000	0.230000	11/23/2020	06/21/2021	201	50,000,000.00	50,000,000.00
Counter Party: 680 BANK OF NOVA SCOTIA										50,000,000.00	50,000,000.00
114908	CREDIT AGRICOLE CIB NY C	22535CSY8	PSI	NTRD	0.100000	0.100000	10/15/2020	12/15/2020	13	50,000,000.00	50,000,000.00
114923	CREDIT AGRICOLE CIB NY C	22535CTA9	PSI	NTRD	0.090000	0.090000	10/16/2020	12/18/2020	16	50,000,000.00	50,000,000.00
115234	CREDIT AGRICOLE CIB NY C	22535CTT8	PSI	NTRD	0.090000	0.090000	11/20/2020	12/28/2020	26	50,000,000.00	50,000,000.00
Counter Party: 1020 CREDIT AGRICOLE CO & INVST BK										150,000,000.00	150,000,000.00



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114979	CREDIT AGRICOLE CIB NY B	22533TMF0	PSI	NTRD	0.130025	0.130000	10/23/2020	12/15/2020	13	50,000,000.00	49,997,472.22
114995	CREDIT AGRICOLE CIB NY B	22533TMG8	PSI	NTRD	0.115019	0.115000	10/26/2020	12/16/2020	14	50,000,000.00	49,997,604.17
115062	CREDIT AGRICOLE CIB NY B	22533TMJ2	PSI	NTRD	0.120020	0.120000	10/30/2020	12/18/2020	16	50,000,000.00	49,997,166.66
114976	CREDIT AGRICOLE CIB NY B	22533TMQ6	PSI	NTRD	0.120025	0.120000	10/23/2020	12/24/2020	22	50,000,000.00	49,996,166.67
115012	CREDIT AGRICOLE CIB NY B	22533TMU7	PSI	NTRD	0.120025	0.120000	10/27/2020	12/28/2020	26	50,000,000.00	49,995,500.00
114965	CREDIT AGRICOLE CIB NY B	22533TMX1	PSI	NTRD	0.110023	0.110000	10/22/2020	12/31/2020	29	50,000,000.00	49,995,416.67
115296	CREDIT AGRICOLE CIB NY B	22533TMX1	PSI	NTRD	0.080006	0.080000	11/25/2020	12/31/2020	29	50,000,000.00	49,996,666.67
Counter Party: 1040 CREDIT AGRICOLE CIB NY BRANCH										350,000,000.00	349,975,993.06
114874	CAFCO LLC CP	1247P2N42	PSI	NTRD	0.160062	0.160000	10/09/2020	01/04/2021	33	50,000,000.00	49,992,444.45
114861	CAFCO LLC CP	1247P2N59	PSI	NTRD	0.140049	0.140000	10/08/2020	01/05/2021	34	50,000,000.00	49,993,194.44
114863	CAFCO LLC CP	1247P2N59	PSI	NTRD	0.120036	0.120000	10/08/2020	01/05/2021	34	50,000,000.00	49,994,166.67
114813	CAFCO LLC CP	1247P2N83	PSI	NTRD	0.150061	0.150000	10/02/2020	01/08/2021	37	50,000,000.00	49,992,083.33
114895	CAFCO LLC CP	1247P2NC4	PSI	NTRD	0.160064	0.160000	10/14/2020	01/12/2021	41	50,000,000.00	49,990,666.67
114836	CAFCO LLC CP	1247P2NE0	PSI	NTRD	0.150063	0.150000	10/06/2020	01/14/2021	43	50,000,000.00	49,990,833.34
114930	CAFCO LLC CP	1247P2NM2	PSI	NTRD	0.150059	0.150000	10/19/2020	01/21/2021	50	50,000,000.00	49,989,375.00
114938	CAFCO LLC CP	1247P2NM2	PSI	NTRD	0.160067	0.160000	10/19/2020	01/21/2021	50	19,361,000.00	19,356,611.51
114957	CAFCO LLC CP	1247P2NM2	PSI	NTRD	0.150058	0.150000	10/21/2020	01/21/2021	50	13,332,000.00	13,329,166.95
114980	CAFCO LLC CP	1247P2NR1	PSI	NTRD	0.150059	0.150000	10/23/2020	01/25/2021	54	36,000,000.00	35,991,750.00
114966	CAFCO LLC CP	1247P2NS9	PSI	NTRD	0.160068	0.160000	10/22/2020	01/26/2021	55	35,351,000.00	35,342,201.53
115142	CAFCO LLC CP	1247P2PA6	PSI	NTRD	0.170074	0.170000	11/10/2020	02/10/2021	70	50,000,000.00	49,983,236.11
115143	CAFCO LLC CP	1247P2PA6	PSI	NTRD	0.170074	0.170000	11/10/2020	02/10/2021	70	2,392,000.00	2,391,198.02
115137	CAFCO LLC CP	1247P2PB4	PSI	NTRD	0.170075	0.170000	11/10/2020	02/11/2021	71	50,000,000.00	49,983,000.00
114748	CAFCO LLC CP	1247P2QB3	PSI	NTRD	0.190169	0.190000	09/24/2020	03/11/2021	99	50,000,000.00	49,973,611.12
Counter Party: 1060 CAFCO LLC										606,436,000.00	606,293,539.14
114661	CANCARA ASSET SEC LLC CP	13738JMG2	PSI	NTRD	0.180082	0.180000	09/16/2020	12/16/2020	14	50,000,000.00	49,996,250.00
114662	CANCARA ASSET SEC LLC CP	13738JMG2	PSI	NTRD	0.180082	0.180000	09/16/2020	12/16/2020	14	8,750,000.00	8,749,343.75
114679	CANCARA ASSET SEC LLC CP	13738JMH0	PSI	NTRD	0.180082	0.180000	09/17/2020	12/17/2020	15	40,000,000.00	39,996,800.00
114676	CANCARA ASSET SEC LLC CP	13738JMJ6	PSI	NTRD	0.170074	0.170000	09/17/2020	12/18/2020	16	45,000,000.00	44,996,387.50
114691	CANCARA ASSET SEC LLC CP	13738JMJ6	PSI	NTRD	0.170073	0.170000	09/18/2020	12/18/2020	16	50,000,000.00	49,995,986.11
114692	CANCARA ASSET SEC LLC CP	13738JMJ6	PSI	NTRD	0.170073	0.170000	09/18/2020	12/18/2020	16	50,000,000.00	49,995,986.11
114693	CANCARA ASSET SEC LLC CP	13738JMJ6	PSI	NTRD	0.170072	0.170000	09/18/2020	12/18/2020	16	2,000,000.00	1,999,839.45
114700	CANCARA ASSET SEC LLC CP	13738JMM9	PSI	NTRD	0.170073	0.170000	09/21/2020	12/21/2020	19	50,000,000.00	49,995,277.78



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114701	CANCARA ASSET SEC LLC CP	13738JMM9	PSI	NTRD	0.170073	0.170000	09/21/2020	12/21/2020	19	22,500,000.00	22,497,875.00
114704	CANCARA ASSET SEC LLC CP	13738JNB2	PSI	NTRD	0.190112	0.190000	09/21/2020	01/11/2021	40	43,000,000.00	42,990,695.28
114803	CANCARA ASSET SEC LLC CP	13738JND8	PSI	NTRD	0.180094	0.180000	10/01/2020	01/13/2021	42	39,000,000.00	38,991,615.00
114785	CANCARA ASSET SEC LLC CP	13738JNV8	PSI	NTRD	0.180110	0.180000	09/29/2020	01/29/2021	58	25,500,000.00	25,492,477.50
Counter Party: 1120 CANCARA ASSET SEC LLC										425,750,000.00	425,698,533.48
114823	CHARIOT FUNDING LLC CP	15963TM71	PSI	NTRD	0.130030	0.130000	10/05/2020	12/07/2020	5	25,000,000.00	24,999,458.33
114846	CHARIOT FUNDING LLC CP	15963TM89	PSI	NTRD	0.140034	0.140000	10/07/2020	12/08/2020	6	50,000,000.00	49,998,638.89
114862	CHARIOT FUNDING LLC CP	15963TM97	PSI	NTRD	0.130029	0.130000	10/08/2020	12/09/2020	7	50,000,000.00	49,998,555.56
114886	CHARIOT FUNDING LLC CP	15963TMB2	PSI	NTRD	0.140032	0.140000	10/13/2020	12/11/2020	9	50,000,000.00	49,998,055.56
114887	CHARIOT FUNDING LLC CP	15963TMB2	PSI	NTRD	0.140032	0.140000	10/13/2020	12/11/2020	9	20,000,000.00	19,999,222.22
114905	CHARIOT FUNDING LLC CP	15963TMF3	PSI	NTRD	0.140033	0.140000	10/15/2020	12/15/2020	13	50,000,000.00	49,997,277.78
114955	CHARIOT FUNDING LLC CP	15963TMH9	PSI	NTRD	0.130027	0.130000	10/21/2020	12/17/2020	15	50,000,000.00	49,997,111.11
114977	CHARIOT FUNDING LLC CP	15963TMH9	PSI	NTRD	0.130026	0.130000	10/23/2020	12/17/2020	15	24,500,000.00	24,498,584.45
115181	CHARIOT FUNDING LLC CP	15963TMJ5	PSI	NTRD	0.170026	0.170000	11/16/2020	12/18/2020	16	50,000,000.00	49,995,986.11
115194	CHARIOT FUNDING LLC CP	15963TMJ5	PSI	NTRD	0.160022	0.160000	11/17/2020	12/18/2020	16	50,000,000.00	49,996,222.22
115240	CHARIOT FUNDING LLC CP	15963TMM8	PSI	NTRD	0.160020	0.160000	11/23/2020	12/21/2020	19	50,000,000.00	49,995,555.56
115241	CHARIOT FUNDING LLC CP	15963TMM8	PSI	NTRD	0.160020	0.160000	11/23/2020	12/21/2020	19	50,000,000.00	49,995,555.56
115120	CHARIOT FUNDING LLC CP	15963TN88	PSI	NTRD	0.160042	0.160000	11/10/2020	01/08/2021	37	50,000,000.00	49,991,555.56
115121	CHARIOT FUNDING LLC CP	15963TN88	PSI	NTRD	0.160042	0.160000	11/10/2020	01/08/2021	37	50,000,000.00	49,991,555.56
115162	CHARIOT FUNDING LLC CP	15963TNC9	PSI	NTRD	0.180054	0.180000	11/13/2020	01/12/2021	41	50,000,000.00	49,989,500.00
115179	CHARIOT FUNDING LLC CP	15963TND7	PSI	NTRD	0.180052	0.180000	11/16/2020	01/13/2021	42	47,050,000.00	47,039,884.25
115211	CHARIOT FUNDING LLC CP	15963TNL9	PSI	NTRD	0.180056	0.180000	11/19/2020	01/20/2021	49	50,000,000.00	49,987,500.00
115268	CHARIOT FUNDING LLC CP	15963TNN5	PSI	NTRD	0.200066	0.200000	11/24/2020	01/22/2021	51	21,500,000.00	21,493,788.89
115266	CHARIOT FUNDING LLC CP	15963TNS4	PSI	NTRD	0.200070	0.200000	11/24/2020	01/26/2021	55	50,000,000.00	49,984,444.44
115267	CHARIOT FUNDING LLC CP	15963TNS4	PSI	NTRD	0.200070	0.200000	11/24/2020	01/26/2021	55	15,000,000.00	14,995,333.33
115280	CHARIOT FUNDING LLC CP	15963TNT2	PSI	NTRD	0.200070	0.200000	11/25/2020	01/27/2021	56	50,000,000.00	49,984,166.67
115281	CHARIOT FUNDING LLC CP	15963TNT2	PSI	NTRD	0.200070	0.200000	11/25/2020	01/27/2021	56	50,000,000.00	49,984,166.67
115250	CHARIOT FUNDING LLC CP	15963TNU9	PSI	NTRD	0.200072	0.200000	11/24/2020	01/28/2021	57	50,000,000.00	49,983,888.88
115251	CHARIOT FUNDING LLC CP	15963TNU9	PSI	NTRD	0.200072	0.200000	11/24/2020	01/28/2021	57	50,000,000.00	49,983,888.88
Counter Party: 1220 CHARIOT FUNDING LLC										1,053,050,000.00	1,052,879,896.48
114990	CANADIAN IMP. BK OF COM	13606CJA3	PSI	NTRD	0.120000	0.120000	10/26/2020	12/03/2020	1	50,000,000.00	50,000,000.00
114850	CANADIAN IMP. BK OF COM	13606CHM9	PSI	NTRD	0.120000	0.120000	10/07/2020	12/04/2020	2	50,000,000.00	50,000,000.00



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114959	CANADIAN IMP. BK OF COM	13606CJ47	PSI	NTRD	0.120000	0.120000	10/21/2020	12/07/2020	5	50,000,000.00	50,000,000.00
114974	CANADIAN IMP. BK OF COM	13606CJ62	PSI	NTRD	0.120000	0.120000	10/22/2020	12/15/2020	13	50,000,000.00	50,000,000.00
114730	CANADIAN IMP. BK OF COM	13606CGR9	PSI	NTRD	0.150000	0.150000	09/23/2020	12/18/2020	16	50,000,000.00	50,000,000.00
115221	CANADIAN IMP. BK OF COM	13606CK29	PSI	NTRD	0.140000	0.140000	11/19/2020	12/28/2020	26	50,000,000.00	50,000,000.00
115200	CANADIAN IMP. BK OF COM	13606CJX3	PSI	NTRD	0.110000	0.110000	11/17/2020	01/04/2021	33	50,000,000.00	50,000,000.00
Counter Party: 1280 CANADIAN IMP. BK OF COMMERCE										350,000,000.00	350,000,000.00
114956	CANADIAN IMP BK OF COMME	13608AM37	PSI	NTRD	0.110014	0.110000	10/21/2020	12/03/2020	1	50,000,000.00	49,999,694.44
115084	CANADIAN IMP BK OF COMME	13608AM45	PSI	NTRD	0.110010	0.110000	11/03/2020	12/04/2020	2	36,811,000.00	36,810,662.57
114936	CANADIAN IMP BK OF COMME	13608AMG8	PSI	NTRD	0.120023	0.120000	10/19/2020	12/16/2020	14	50,000,000.00	49,997,500.00
115310	CANADIAN IMP BK OF COMME	13608AMH6	PSI	NTRD	0.100005	0.100000	11/30/2020	12/17/2020	15	50,000,000.00	49,997,777.78
114697	CANADIAN IMP BK OF COMME	13608AMJ2	PSI	NTRD	0.140050	0.140000	09/18/2020	12/18/2020	16	50,000,000.00	49,996,694.45
115311	CANADIAN IMP BK OF COMME	13608AMJ2	PSI	NTRD	0.100005	0.100000	11/30/2020	12/18/2020	16	50,000,000.00	49,997,638.89
114726	CANADIAN IMP BK OF COMME	13608AMM5	PSI	NTRD	0.140049	0.140000	09/22/2020	12/21/2020	19	50,000,000.00	49,996,111.11
115215	CANADIAN IMP BK OF COMME	13608AMQ6	PSI	NTRD	0.130016	0.130000	11/19/2020	12/24/2020	22	50,000,000.00	49,995,847.23
115231	CANADIAN IMP BK OF COMME	13608AMW3	PSI	NTRD	0.130019	0.130000	11/20/2020	12/30/2020	28	50,000,000.00	49,994,763.89
Counter Party: 1300 CANADIAN IMP BK OF COMMERCE CP										436,811,000.00	436,786,690.36
114883	CIESCO LLC CP	17177LN42	PSI	NTRD	0.140045	0.140000	10/13/2020	01/04/2021	33	50,000,000.00	49,993,388.89
114963	CIESCO LLC CP	17177LNM2	PSI	NTRD	0.150057	0.150000	10/22/2020	01/21/2021	50	50,000,000.00	49,989,375.00
114964	CIESCO LLC CP	17177LNM2	PSI	NTRD	0.150057	0.150000	10/22/2020	01/21/2021	50	5,000,000.00	4,998,937.50
115088	CIESCO LLC CP	17177LP57	PSI	NTRD	0.160066	0.160000	11/04/2020	02/05/2021	65	30,000,000.00	29,991,200.00
115168	CIESCO LLC CP	17177LPB4	PSI	NTRD	0.170072	0.170000	11/13/2020	02/11/2021	71	19,874,000.00	19,867,242.84
115182	CIESCO LLC CP	17177LPB4	PSI	NTRD	0.160062	0.160000	11/16/2020	02/11/2021	71	50,000,000.00	49,984,000.00
115218	CIESCO LLC CP	17177LPB4	PSI	NTRD	0.150053	0.150000	11/19/2020	02/11/2021	71	29,626,000.00	29,617,112.20
115138	CIESCO LLC CP	17177LPC2	PSI	NTRD	0.170075	0.170000	11/10/2020	02/12/2021	72	50,000,000.00	49,982,763.89
115139	CIESCO LLC CP	17177LPC2	PSI	NTRD	0.170076	0.170000	11/10/2020	02/12/2021	72	30,000,000.00	29,989,658.33
114753	CIESCO LLC CP	17177LQB3	PSI	NTRD	0.190169	0.190000	09/24/2020	03/11/2021	99	43,000,000.00	42,977,305.55
Counter Party: 1320 CIESCO LLC										357,500,000.00	357,390,984.20
114810	CRC FUNDING LLC CP	12619TN83	PSI	NTRD	0.150061	0.150000	10/02/2020	01/08/2021	37	50,000,000.00	49,992,083.33
114812	CRC FUNDING LLC CP	12619TNC4	PSI	NTRD	0.160073	0.160000	10/02/2020	01/12/2021	41	50,000,000.00	49,990,666.67
114827	CRC FUNDING LLC CP	12619TNC4	PSI	NTRD	0.160070	0.160000	10/06/2020	01/12/2021	41	50,000,000.00	49,990,666.67
114885	CRC FUNDING LLC CP	12619TNL4	PSI	NTRD	0.165075	0.165000	10/13/2020	01/20/2021	49	50,000,000.00	49,988,541.67
114934	CRC FUNDING LLC CP	12619TNL4	PSI	NTRD	0.160066	0.160000	10/19/2020	01/20/2021	49	50,000,000.00	49,988,888.89



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114900	CRC FUNDING LLC CP	12619TNM2	PSI	NTRD	0.160070	0.160000	10/15/2020	01/21/2021	50	50,000,000.00	49,988,666.67
114962	CRC FUNDING LLC CP	12619TNN0	PSI	NTRD	0.170074	0.170000	10/22/2020	01/22/2021	51	50,000,000.00	49,987,722.22
114989	CRC FUNDING LLC CP	12619TNS9	PSI	NTRD	0.160065	0.160000	10/26/2020	01/26/2021	55	50,000,000.00	49,987,555.56
115073	CRC FUNDING LLC CP	12619TP57	PSI	NTRD	0.160068	0.160000	11/02/2020	02/05/2021	65	50,000,000.00	49,985,333.33
115074	CRC FUNDING LLC CP	12619TP81	PSI	NTRD	0.170079	0.170000	11/02/2020	02/08/2021	68	50,000,000.00	49,983,708.33
Counter Party: 1520 CRC FUNDING LLC										500,000,000.00	499,883,833.34
115152	CREDIT SUISSE NY CD	22549L2R5	PSI	NTRD	0.270000	0.270000	11/10/2020	08/09/2021	250	50,000,000.00	50,000,000.00
115153	CREDIT SUISSE NY CD	22549L2R5	PSI	NTRD	0.270000	0.270000	11/10/2020	08/09/2021	250	50,000,000.00	50,000,000.00
Counter Party: 1540 CREDIT SUISSE										100,000,000.00	100,000,000.00
114871	DNB BANK ASA NY CD	23341VW72	PSI	NTRD	0.100000	0.100000	10/08/2020	12/08/2020	6	50,000,000.00	50,000,000.00
114939	DNB BANK ASA NY CD	23341VX55	PSI	NTRD	0.090000	0.090000	10/19/2020	12/18/2020	16	50,000,000.00	50,000,000.00
114958	DNB BANK ASA NY CD	23341VX71	PSI	NTRD	0.090000	0.090000	10/21/2020	12/21/2020	19	50,000,000.00	50,000,000.00
115330	DNB BANK ASA NY CD	23341VZ61	PSI	NTRD	0.080000	0.080000	12/01/2020	12/30/2020	28	50,000,000.00	50,000,000.00
Counter Party: 1840 DNB BK ASA										200,000,000.00	200,000,000.00
113251	FFCB D-N	313313AQ1	PSI	NTRD	0.340950	0.340000	03/26/2020	01/15/2021	44	50,000,000.00	49,978,750.00
113252	FFCB D-N	313313AQ1	PSI	NTRD	0.340950	0.340000	03/26/2020	01/15/2021	44	50,000,000.00	49,978,750.00
113253	FFCB D-N	313313AQ1	PSI	NTRD	0.340950	0.340000	03/26/2020	01/15/2021	44	16,000,000.00	15,993,200.00
110153	FFCB 2.55	3133EKCS3	PSI	NTRD	2.596470	2.550000	03/11/2019	03/11/2021	99	25,000,000.00	24,996,922.02
103222	FFCB 2.01	3133EGT47	PSI	NTRD	2.010000	2.010000	12/08/2016	12/08/2021	371	50,000,000.00	50,000,000.00
112539	FFCB 1.625	3133ELFR0	PSI	NTRD	1.650518	1.625000	12/27/2019	12/27/2021	390	50,000,000.00	49,986,627.89
113292	FFCB 1.53 (CALLABLE)	3133ELMC5	PSI	NTRD	1.142566	1.530000	03/30/2020	02/10/2022	435	50,000,000.00	50,227,269.80
113293	FFCB 1.53 (CALLABLE)	3133ELMC5	PSI	NTRD	1.142566	1.530000	03/30/2020	02/10/2022	435	50,000,000.00	50,227,269.80
113338	FFCB 1.00 (CALLABLE)	3133ELUX0	PSI	NTRD	1.000000	1.000000	04/03/2020	03/30/2022	483	50,000,000.00	50,000,000.00
107431	FFCB 2.625	3133EJIM2	PSI	NTRD	2.625000	2.625000	04/04/2018	04/04/2022	488	34,000,000.00	34,000,000.00
110757	FFCB 2.25	3133EKLRS	PSI	NTRD	2.302033	2.250000	05/16/2019	05/16/2022	530	50,000,000.00	49,963,663.32
110827	FFCB 2.20	3133EKMVS	PSI	NTRD	2.205074	2.200000	05/23/2019	11/23/2022	721	24,700,000.00	24,697,631.49
112538	FFCB 1.66	3133ELFS8	PSI	NTRD	1.670294	1.660000	12/27/2019	12/27/2022	755	50,000,000.00	49,989,653.27
113328	FFCB 1.46 (CALLABLE)	3133ELQX5	PSI	NTRD	1.209311	1.460000	04/03/2020	03/03/2023	821	50,000,000.00	50,276,575.19
113329	FFCB 1.46 (CALLABLE)	3133ELQX5	PSI	NTRD	1.209311	1.460000	04/03/2020	03/03/2023	821	50,000,000.00	50,276,575.19
113042	FFCB 1.24 (CALLABLE)	3133ELRZ9	PSI	NTRD	1.240000	1.240000	03/10/2020	03/10/2023	828	50,000,000.00	50,000,000.00
113264	FFCB 0.80	3133ELVM3	PSI	NTRD	0.800000	0.800000	03/30/2020	03/30/2023	848	50,000,000.00	50,000,000.00
113265	FFCB 0.80	3133ELVM3	PSI	NTRD	0.800000	0.800000	03/30/2020	03/30/2023	848	50,000,000.00	50,000,000.00



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110795	FFCB 2.30	3133EKLA2	PSI	NTRD	2.240018	2.300000	05/17/2019	05/15/2023	894	50,000,000.00	50,069,900.80
113125	FFCB 1.05 (CALLABLE)	3133ELSL9	PSI	NTRD	1.037207	1.050000	03/12/2020	03/12/2024	1196	20,800,000.00	20,808,520.75
113156	FFCB 0.92 NOTE	3133ELTU8	PSI	NTRD	0.771201	0.920000	03/18/2020	03/18/2024	1202	50,000,000.00	50,240,847.01
113350	FFCB 0.875 (CALLABLE)	3133ELVX9	PSI	NTRD	0.875000	0.875000	04/08/2020	04/08/2024	1223	50,000,000.00	50,000,000.00
113656	FFCB 0.68 (CALLABLE)	3133ELYK4	PSI	NTRD	0.680000	0.680000	05/06/2020	05/06/2024	1251	50,000,000.00	50,000,000.00
110731	FFCB 2.31	3133EKLBO	PSI	NTRD	2.310000	2.310000	05/13/2019	05/13/2024	1258	50,000,000.00	50,000,000.00
110997	FFCB 2.22 (CALLABLE)	3133EKR3	PSI	NTRD	2.220000	2.220000	06/21/2019	06/21/2024	1297	23,500,000.00	23,500,000.00
110998	FFCB 2.22 (CALLABLE)	3133EKR3	PSI	NTRD	2.220000	2.220000	06/24/2019	06/21/2024	1297	25,000,000.00	25,000,000.00
111012	FFCB 2.22 (CALLABLE)	3133EKR3	PSI	NTRD	2.220000	2.220000	06/24/2019	06/21/2024	1297	13,000,000.00	13,000,000.00
111013	FFCB 2.22 (CALLABLE)	3133EKR3	PSI	NTRD	2.220000	2.220000	06/25/2019	06/21/2024	1297	25,000,000.00	25,000,000.00
110881	FFCB 2.32	3133EKNH5	PSI	NTRD	2.204077	2.320000	05/29/2019	08/28/2024	1365	50,000,000.00	50,204,045.37
110882	FFCB 2.32	3133EKNH5	PSI	NTRD	2.204077	2.320000	05/29/2019	08/28/2024	1365	18,000,000.00	18,073,456.33
112249	FFCB 1.625	3133ELCP7	PSI	NTRD	1.650102	1.625000	12/03/2019	12/03/2024	1462	50,000,000.00	49,951,954.00
113114	FFCB 1.64 (CALLABLE)	3133ELQE7	PSI	NTRD	1.510565	1.640000	03/13/2020	03/03/2025	1552	50,000,000.00	50,264,078.40
113115	FFCB 1.64 (CALLABLE)	3133ELQE7	PSI	NTRD	1.510565	1.640000	03/13/2020	03/03/2025	1552	2,240,000.00	2,251,830.70
113032	FFCB 1.50 (CALLABLE)	3133ELRN6	PSI	NTRD	1.500000	1.500000	03/05/2020	03/05/2025	1554	50,000,000.00	50,000,000.00
113033	FFCB 1.50 (CALLABLE)	3133ELRN6	PSI	NTRD	1.500000	1.500000	03/05/2020	03/05/2025	1554	28,900,000.00	28,900,000.00
113034	FFCB 1.50 (CALLABLE)	3133ELRN6	PSI	NTRD	1.500000	1.500000	03/05/2020	03/05/2025	1554	25,000,000.00	25,000,000.00
113087	FFCB 1.125 (CALLABLE)	3133ELTC8	PSI	NTRD	1.104388	1.125000	03/17/2020	03/17/2025	1566	50,000,000.00	50,042,907.99
113088	FFCB 1.125 (CALLABLE)	3133ELTC8	PSI	NTRD	1.104388	1.125000	03/17/2020	03/17/2025	1566	50,000,000.00	50,042,907.99
113089	FFCB 1.125 (CALLABLE)	3133ELTC8	PSI	NTRD	1.125000	1.125000	03/17/2020	03/17/2025	1566	18,145,000.00	18,145,000.00
113242	FFCB 1.30 (CALLABLE)	3133ELUT9	PSI	NTRD	1.300000	1.300000	03/26/2020	03/26/2025	1575	50,000,000.00	50,000,000.00
113831	FFCB 0.73 (CALLABLE)	3133ELC28	PSI	NTRD	0.730000	0.730000	05/27/2020	05/27/2025	1637	50,000,000.00	50,000,000.00
112692	FFCB 2.03 (CALLABLE)	3133ELJG0	PSI	NTRD	2.030000	2.030000	01/21/2020	10/21/2025	1784	31,685,000.00	31,685,000.00
112270	FFCB 1.95 (CALLABLE)	3133ELBW3	PSI	NTRD	1.950000	1.950000	12/02/2019	12/02/2025	1826	25,000,000.00	25,000,000.00
112418	FFCB 1.97 (CALLABLE)	3133ELDZ4	PSI	NTRD	1.970000	1.970000	12/17/2019	12/17/2025	1841	50,000,000.00	50,000,000.00
112419	FFCB 1.97 (CALLABLE)	3133ELDZ4	PSI	NTRD	1.970000	1.970000	12/17/2019	12/17/2025	1841	50,000,000.00	50,000,000.00
112558	FFCB 1.82	3133ELED2	PSI	NTRD	1.828837	1.820000	12/27/2019	12/18/2025	1842	36,274,000.00	36,258,687.84
112577	FFCB 2.10 (CALLABLE)	3133ELFA7	PSI	NTRD	2.100000	2.100000	12/31/2019	12/30/2025	1854	50,000,000.00	50,000,000.00
112596	FFCB 2.10 (CALLABLE)	3133ELFA7	PSI	NTRD	2.100000	2.100000	01/06/2020	12/30/2025	1854	50,000,000.00	50,000,000.00
112597	FFCB 2.10 (CALLABLE)	3133ELFA7	PSI	NTRD	2.100000	2.100000	01/06/2020	12/30/2025	1854	6,000,000.00	6,000,000.00
112604	FFCB 2.10 (CALLABLE)	3133ELFA7	PSI	NTRD	2.100000	2.100000	01/06/2020	12/30/2025	1854	40,000,000.00	40,000,000.00
112606	FFCB 2.07 (CALLABLE)	3133ELGE8	PSI	NTRD	2.070000	2.070000	01/15/2020	01/13/2026	1868	50,000,000.00	50,000,000.00
112607	FFCB 2.07 (CALLABLE)	3133ELGE8	PSI	NTRD	2.070000	2.070000	01/15/2020	01/13/2026	1868	50,000,000.00	50,000,000.00



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112608	FFCB 2.07 (CALLABLE)	3133ELGE8	PSI	NTRD	2.070000	2.070000	01/15/2020	01/13/2026	1868	50,000,000.00	50,000,000.00
112609	FFCB 2.07 (CALLABLE)	3133ELGE8	PSI	NTRD	2.070000	2.070000	01/15/2020	01/13/2026	1868	50,000,000.00	50,000,000.00
112734	FFCB 1.98 (CALLABLE)	3133ELJU9	PSI	NTRD	1.980000	1.980000	01/29/2020	01/27/2026	1882	50,000,000.00	50,000,000.00
112780	FFCB 1.98 (CALLABLE)	3133ELJU9	PSI	NTRD	1.982657	1.980000	01/29/2020	01/27/2026	1882	30,000,000.00	29,996,130.81
112781	FFCB 1.98 (CALLABLE)	3133ELJU9	PSI	NTRD	1.982657	1.980000	01/29/2020	01/27/2026	1882	30,000,000.00	29,996,130.81
112748	FFCB 2.02 (CALLABLE)	3133ELJZ8	PSI	NTRD	2.020000	2.020000	01/29/2020	01/28/2026	1883	50,000,000.00	50,000,000.00
112749	FFCB 2.02 (CALLABLE)	3133ELJZ8	PSI	NTRD	2.020000	2.020000	01/29/2020	01/28/2026	1883	50,000,000.00	50,000,000.00
112750	FFCB 2.02 (CALLABLE)	3133ELJZ8	PSI	NTRD	2.020000	2.020000	01/29/2020	01/28/2026	1883	50,000,000.00	50,000,000.00
112798	FFCB 2.00 (CALLABLE)	3133ELLM4	PSI	NTRD	2.000000	2.000000	02/04/2020	02/04/2026	1890	25,000,000.00	25,000,000.00
112799	FFCB 2.00 (CALLABLE)	3133ELLM4	PSI	NTRD	2.000000	2.000000	02/06/2020	02/04/2026	1890	25,000,000.00	25,000,000.00
112813	FFCB 2.00 (CALLABLE)	3133ELLM4	PSI	NTRD	2.000000	2.000000	02/04/2020	02/04/2026	1890	25,000,000.00	25,000,000.00
113056	FFCB 1.48 (CALLABLE)	3133ELSC9	PSI	NTRD	1.480000	1.480000	03/10/2020	03/10/2026	1924	25,000,000.00	25,000,000.00
113057	FFCB 1.48 (CALLABLE)	3133ELSC9	PSI	NTRD	1.480000	1.480000	03/10/2020	03/10/2026	1924	25,000,000.00	25,000,000.00
113058	FFCB 1.48 (CALLABLE)	3133ELSC9	PSI	NTRD	1.480000	1.480000	03/10/2020	03/10/2026	1924	25,000,000.00	25,000,000.00
113843	FFCB 0.82 (CALLABLE)	3133ELC85	PSI	NTRD	0.820000	0.820000	05/27/2020	05/27/2026	2002	25,000,000.00	25,000,000.00
113844	FFCB 0.82 (CALLABLE)	3133ELC85	PSI	NTRD	0.820000	0.820000	05/27/2020	05/27/2026	2002	25,000,000.00	25,000,000.00
113010	FFCB 1.82 (CALLABLE)	3133ELRF3	PSI	NTRD	1.820000	1.820000	03/04/2020	09/04/2026	2102	50,000,000.00	50,000,000.00
112377	FFCB 2.13 (CALLABLE)	3133ELCV4	PSI	NTRD	2.153199	2.130000	12/09/2019	12/09/2026	2198	50,000,000.00	49,935,500.61
112378	FFCB 2.13 (CALLABLE)	3133ELCV4	PSI	NTRD	2.153199	2.130000	12/09/2019	12/09/2026	2198	23,300,000.00	23,269,943.27
112797	FFCB 2.04 (CALLABLE)	3133ELLG7	PSI	NTRD	2.040000	2.040000	02/03/2020	02/03/2027	2254	25,000,000.00	25,000,000.00
113137	FFCB 1.00 (CALLABLE)	3133ELTS3	PSI	NTRD	1.000000	1.000000	03/17/2020	03/17/2027	2296	50,000,000.00	50,000,000.00
113487	FFCB 1.33 (CALLABLE)	3133ELWW0	PSI	NTRD	1.330000	1.330000	04/21/2020	04/21/2027	2331	25,000,000.00	25,000,000.00
113488	FFCB 1.33 (CALLABLE)	3133ELWW0	PSI	NTRD	1.330000	1.330000	04/21/2020	04/21/2027	2331	25,000,000.00	25,000,000.00
113557	FFCB 1.02	3133ELXZ2	PSI	NTRD	1.020000	1.020000	04/27/2020	04/27/2027	2337	50,000,000.00	50,000,000.00
113558	FFCB 1.02	3133ELXZ2	PSI	NTRD	1.020000	1.020000	04/27/2020	04/27/2027	2337	25,000,000.00	25,000,000.00
113599	FFCB 1.02	3133ELXZ2	PSI	NTRD	1.020000	1.020000	04/27/2020	04/27/2027	2337	35,000,000.00	35,000,000.00
113687	FFCB 1.02	3133ELXZ2	PSI	NTRD	0.970007	1.020000	05/01/2020	04/27/2027	2337	20,925,000.00	20,989,603.97
113738	FFCB 1.02	3133ELXZ2	PSI	NTRD	1.020000	1.020000	05/14/2020	04/27/2027	2337	50,000,000.00	50,000,000.00
113739	FFCB 1.02	3133ELXZ2	PSI	NTRD	1.020000	1.020000	05/14/2020	04/27/2027	2337	5,000,000.00	5,000,000.00
113897	FFCB 1.04 (CALLABLE)	3133ELC77	PSI	NTRD	1.039996	1.040000	06/01/2020	05/27/2027	2367	35,500,000.00	35,500,000.00
113991	FFCB 0.875 (CALLABLE)	3133ELN34	PSI	NTRD	0.875000	0.875000	06/22/2020	06/22/2027	2393	25,000,000.00	25,000,000.00
115023	FFCB 0.90 (CALLABLE)	3133EMDT6	PSI	NTRD	0.906475	0.900000	10/28/2020	01/21/2028	2606	50,000,000.00	49,977,789.66
115024	FFCB 0.90 (CALLABLE)	3133EMDT6	PSI	NTRD	0.906475	0.900000	10/28/2020	01/21/2028	2606	17,300,000.00	17,292,315.22
114505	FFCB 1.12 (CALLABLE)	3133EL5U4	PSI	NTRD	1.120000	1.120000	09/01/2020	09/01/2028	2830	25,000,000.00	25,000,000.00



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114608	FFCB 1.00 (CALLABLE)	3133EL6W9	PSI	NTRD	1.000000	1.000000	09/14/2020	09/14/2028	2843	20,000,000.00	20,000,000.00
114455	FFCB 1.03 (CALLABLE)	3133EL5F7	PSI	NTRD	1.030000	1.030000	09/01/2020	12/01/2028	2921	25,000,000.00	25,000,000.00
114456	FFCB 1.03 (CALLABLE)	3133EL5F7	PSI	NTRD	1.030000	1.030000	09/01/2020	12/01/2028	2921	25,000,000.00	25,000,000.00
114570	FFCB 1.03 (CALLABLE)	3133EL5F7	PSI	NTRD	1.066371	1.030000	09/03/2020	12/01/2028	2921	40,000,000.00	39,888,981.46
114304	FFCB 1.12 (CALLABLE)	3133EL2K9	PSI	NTRD	1.120000	1.120000	07/30/2020	07/30/2029	3162	25,000,000.00	25,000,000.00
114305	FFCB 1.12 (CALLABLE)	3133EL2K9	PSI	NTRD	1.120000	1.120000	07/30/2020	07/30/2029	3162	20,000,000.00	20,000,000.00
114404	FFCB 1.14 (CALLABLE)	3133EL4P6	PSI	NTRD	1.140000	1.140000	08/20/2020	08/20/2029	3183	25,000,000.00	25,000,000.00
114435	FFCB 1.14 (CALLABLE)	3133EL4P6	PSI	NTRD	1.140000	1.140000	08/24/2020	08/20/2029	3183	45,200,000.00	45,200,000.00
114480	FFCB 1.14 (CALLABLE)	3133EL4P6	PSI	NTRD	1.152032	1.140000	08/27/2020	08/20/2029	3183	25,000,000.00	24,975,731.71
114569	FFCB 1.14 (CALLABLE)	3133EL4P6	PSI	NTRD	1.157652	1.140000	09/03/2020	08/20/2029	3183	43,338,000.00	43,274,760.68
114607	FFCB 1.23 (CALLABLE)	3133EL6D1	PSI	NTRD	1.230000	1.230000	09/10/2020	09/10/2029	3204	25,000,000.00	25,000,000.00
114549	FFCB 1.25 (CALLABLE)	3133EL5L4	PSI	NTRD	1.250000	1.250000	09/03/2020	06/03/2030	3470	50,000,000.00	50,000,000.00
114550	FFCB 1.25 (CALLABLE)	3133EL5L4	PSI	NTRD	1.250000	1.250000	09/03/2020	06/03/2030	3470	50,000,000.00	50,000,000.00
114719	FFCB 1.15 (CALLABLE)	3133EL3J1	PSI	NTRD	1.165019	1.150000	09/28/2020	08/12/2030	3540	50,000,000.00	49,931,242.71
114720	FFCB 1.15 (CALLABLE)	3133EL3J1	PSI	NTRD	1.165019	1.150000	09/28/2020	08/12/2030	3540	10,551,000.00	10,536,490.83
114538	FFCB 1.24 (CALLABLE)	3133EL5K6	PSI	NTRD	1.240000	1.240000	09/03/2020	09/03/2030	3562	50,000,000.00	50,000,000.00
114539	FFCB 1.24 (CALLABLE)	3133EL5K6	PSI	NTRD	1.240000	1.240000	09/03/2020	09/03/2030	3562	50,000,000.00	50,000,000.00
114551	FFCB 1.24 (CALLABLE)	3133EL5K6	PSI	NTRD	1.261351	1.240000	09/03/2020	09/03/2030	3562	50,000,000.00	49,902,437.02
114554	FFCB 1.32 (CALLABLE)	3133EL6L3	PSI	NTRD	1.320000	1.320000	09/09/2020	09/09/2030	3568	50,000,000.00	50,000,000.00
114604	FFCB 1.32 (CALLABLE)	3133EL6L3	PSI	NTRD	1.320000	1.320000	09/09/2020	09/09/2030	3568	32,190,000.00	32,190,000.00
114606	FFCB 0.95	3133EL7A6	PSI	NTRD	1.000033	0.950000	09/10/2020	09/10/2030	3569	25,000,000.00	24,883,916.35
114914	FFCB NOTE 0.99	3133EMDV1	PSI	NTRD	1.008969	0.990000	10/21/2020	10/21/2030	3610	50,000,000.00	49,911,010.40
114999	FFCB 1.30 (CALLABLE)	3133EMFH0	PSI	NTRD	1.300000	1.300000	11/04/2020	11/04/2030	3624	50,000,000.00	50,000,000.00
115022	FFCB 1.30 (CALLABLE)	3133EMFH0	PSI	NTRD	1.300000	1.300000	11/05/2020	11/04/2030	3624	50,000,000.00	50,000,000.00
115092	FFCB 1.37 (CALLABLE)	3133EMFG2	PSI	NTRD	1.370000	1.370000	11/10/2020	11/04/2030	3624	50,000,000.00	50,000,000.00
115093	FFCB 1.37 (CALLABLE)	3133EMFG2	PSI	NTRD	1.370000	1.370000	11/10/2020	11/04/2030	3624	6,000,000.00	6,000,000.00
115100	FFCB NOTE 1.03	3133EMGK2	PSI	NTRD	1.035276	1.030000	11/12/2020	11/12/2030	3632	25,000,000.00	24,987,565.03
115101	FFCB NOTE 1.03	3133EMGK2	PSI	NTRD	1.046366	1.030000	11/12/2020	11/12/2030	3632	25,000,000.00	24,961,451.60
115222	FFCB NOTE 1.03	3133EMGK2	PSI	NTRD	1.100001	1.030000	11/25/2020	11/12/2030	3632	20,000,000.00	19,868,417.31
115172	FFCB 1.34 (CALLABLE)	3133EMGT3	PSI	NTRD	1.340000	1.340000	11/19/2020	11/19/2030	3639	50,000,000.00	50,000,000.00
115173	FFCB 1.34 (CALLABLE)	3133EMGT3	PSI	NTRD	1.340000	1.340000	11/19/2020	11/19/2030	3639	25,000,000.00	25,000,000.00
115174	FFCB 1.34 (CALLABLE)	3133EMGT3	PSI	NTRD	1.340000	1.340000	11/19/2020	11/19/2030	3639	25,000,000.00	25,000,000.00
115202	FFCB 1.34 (CALLABLE)	3133EMGT3	PSI	NTRD	1.340000	1.340000	11/19/2020	11/19/2030	3639	50,000,000.00	50,000,000.00
115203	FFCB 1.34 (CALLABLE)	3133EMGT3	PSI	NTRD	1.340000	1.340000	11/19/2020	11/19/2030	3639	6,525,000.00	6,525,000.00



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115019	FFCB 1.24	3133EMFU1	PSI	NTRD	1.240000	1.240000	11/03/2020	11/03/2032	4354	18,330,000.00	18,330,000.00
115020	FFCB 1.24	3133EMFU1	PSI	NTRD	1.240000	1.240000	11/03/2020	11/03/2032	4354	18,330,000.00	18,330,000.00
115021	FFCB 1.24	3133EMFU1	PSI	NTRD	1.240000	1.240000	11/03/2020	11/03/2032	4354	18,340,000.00	18,340,000.00
Counter Party: 2400 FEDERAL FARM CREDIT BK										4,459,073,000.00	4,460,026,444.60
115052	FHLB D-N	313384S75	PSI	NTRD	0.075007	0.075000	10/29/2020	12/10/2020	8	50,000,000.00	49,999,062.50
115053	FHLB D-N	313384S75	PSI	NTRD	0.075007	0.075000	10/29/2020	12/10/2020	8	50,000,000.00	49,999,062.50
115129	FHLB D-N	313384T41	PSI	NTRD	0.080006	0.080000	11/10/2020	12/15/2020	13	50,000,000.00	49,998,444.44
115130	FHLB D-N	313384T41	PSI	NTRD	0.080006	0.080000	11/10/2020	12/15/2020	13	50,000,000.00	49,998,444.44
115050	FHLB D-N	313384T58	PSI	NTRD	0.080008	0.080000	10/29/2020	12/16/2020	14	50,000,000.00	49,998,333.33
115051	FHLB D-N	313384T58	PSI	NTRD	0.080008	0.080000	10/29/2020	12/16/2020	14	50,000,000.00	49,998,333.33
113228	FHLB D-N	313384T74	PSI	NTRD	0.350918	0.350000	03/24/2020	12/18/2020	16	50,000,000.00	49,991,736.11
113229	FHLB D-N	313384T74	PSI	NTRD	0.350918	0.350000	03/24/2020	12/18/2020	16	50,000,000.00	49,991,736.11
114689	FHLB D-N	313384T74	PSI	NTRD	0.092021	0.092000	09/18/2020	12/18/2020	16	50,000,000.00	49,997,827.78
114690	FHLB D-N	313384T74	PSI	NTRD	0.092021	0.092000	09/18/2020	12/18/2020	16	50,000,000.00	49,997,827.78
114715	FHLB D-N	313384T74	PSI	NTRD	0.090020	0.090000	09/22/2020	12/18/2020	16	50,000,000.00	49,997,875.00
114721	FHLB D-N	313384T74	PSI	NTRD	0.090020	0.090000	09/22/2020	12/18/2020	16	50,000,000.00	49,997,875.00
114857	FHLB D-N	313384T74	PSI	NTRD	0.090016	0.090000	10/08/2020	12/18/2020	16	50,000,000.00	49,997,875.00
114858	FHLB D-N	313384T74	PSI	NTRD	0.090016	0.090000	10/08/2020	12/18/2020	16	50,000,000.00	49,997,875.00
113226	FHLB D-N	313384U23	PSI	NTRD	0.350928	0.350000	03/24/2020	12/21/2020	19	50,000,000.00	49,990,277.78
113227	FHLB D-N	313384U23	PSI	NTRD	0.350928	0.350000	03/24/2020	12/21/2020	19	50,000,000.00	49,990,277.78
114953	FHLB D-N	313384U23	PSI	NTRD	0.085012	0.085000	10/21/2020	12/21/2020	19	50,000,000.00	49,997,638.89
114954	FHLB D-N	313384U23	PSI	NTRD	0.085012	0.085000	10/21/2020	12/21/2020	19	50,000,000.00	49,997,638.89
114740	FHLB D-N	313384U49	PSI	NTRD	0.090020	0.090000	09/25/2020	12/23/2020	21	50,000,000.00	49,997,250.00
114741	FHLB D-N	313384U49	PSI	NTRD	0.090020	0.090000	09/25/2020	12/23/2020	21	50,000,000.00	49,997,250.00
114776	FHLB D-N	313384U49	PSI	NTRD	0.090019	0.090000	09/28/2020	12/23/2020	21	50,000,000.00	49,997,250.00
114777	FHLB D-N	313384U49	PSI	NTRD	0.090019	0.090000	09/28/2020	12/23/2020	21	50,000,000.00	49,997,250.00
114778	FHLB D-N	313384U49	PSI	NTRD	0.090019	0.090000	09/28/2020	12/23/2020	21	50,000,000.00	49,997,250.00
114779	FHLB D-N	313384U49	PSI	NTRD	0.090019	0.090000	09/28/2020	12/23/2020	21	50,000,000.00	49,997,250.00
113232	FHLB D-N	313384U98	PSI	NTRD	0.350952	0.350000	03/24/2020	12/28/2020	26	50,000,000.00	49,986,875.00
113233	FHLB D-N	313384U98	PSI	NTRD	0.350952	0.350000	03/24/2020	12/28/2020	26	50,000,000.00	49,986,875.00
113258	FHLB D-N	313384V30	PSI	NTRD	0.340898	0.340000	03/26/2020	12/30/2020	28	50,000,000.00	49,986,305.56
113259	FHLB D-N	313384V30	PSI	NTRD	0.340898	0.340000	03/26/2020	12/30/2020	28	50,000,000.00	49,986,305.56
115067	FHLB D-N	313384V30	PSI	NTRD	0.090013	0.090000	11/02/2020	12/30/2020	28	50,000,000.00	49,996,375.00



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115068	FHLB D-N	313384V30	PSI	NTRD	0.090013	0.090000	11/02/2020	12/30/2020	28	50,000,000.00	49,996,375.00
115175	FHLB D-N	313384V30	PSI	NTRD	0.080008	0.080000	11/16/2020	12/30/2020	28	50,000,000.00	49,996,777.78
115176	FHLB D-N	313384V30	PSI	NTRD	0.080008	0.080000	11/16/2020	12/30/2020	28	50,000,000.00	49,996,777.78
114907	FHLB D-N	313384V48	PSI	NTRD	0.095019	0.095000	10/15/2020	12/31/2020	29	50,000,000.00	49,996,041.67
114915	FHLB D-N	313384V48	PSI	NTRD	0.095019	0.095000	10/16/2020	12/31/2020	29	50,000,000.00	49,996,041.67
114916	FHLB D-N	313384V48	PSI	NTRD	0.095019	0.095000	10/16/2020	12/31/2020	29	50,000,000.00	49,996,041.67
114928	FHLB D-N	313384V48	PSI	NTRD	0.090016	0.090000	10/19/2020	12/31/2020	29	50,000,000.00	49,996,250.00
114929	FHLB D-N	313384V48	PSI	NTRD	0.090016	0.090000	10/19/2020	12/31/2020	29	50,000,000.00	49,996,250.00
113311	FHLB D-N	313385AD8	PSI	NTRD	0.110094	0.110000	03/30/2020	01/04/2021	33	50,000,000.00	49,994,805.55
113312	FHLB D-N	313385AD8	PSI	NTRD	0.110094	0.110000	03/30/2020	01/04/2021	33	50,000,000.00	49,994,805.55
113313	FHLB D-N	313385AD8	PSI	NTRD	0.110094	0.110000	03/30/2020	01/04/2021	33	50,000,000.00	49,994,805.55
113314	FHLB D-N	313385AD8	PSI	NTRD	0.110094	0.110000	03/30/2020	01/04/2021	33	50,000,000.00	49,994,805.55
114808	FHLB D-N	313385AD8	PSI	NTRD	0.092022	0.092000	10/02/2020	01/04/2021	33	50,000,000.00	49,995,655.55
114809	FHLB D-N	313385AD8	PSI	NTRD	0.090021	0.090000	10/02/2020	01/04/2021	33	50,000,000.00	49,995,750.00
114859	FHLB D-N	313385AE6	PSI	NTRD	0.090020	0.090000	10/08/2020	01/05/2021	34	50,000,000.00	49,995,625.00
114860	FHLB D-N	313385AE6	PSI	NTRD	0.090020	0.090000	10/08/2020	01/05/2021	34	50,000,000.00	49,995,625.00
114873	FHLB D-N	313385AE6	PSI	NTRD	0.090020	0.090000	10/09/2020	01/05/2021	34	50,000,000.00	49,995,625.00
114893	FHLB D-N	313385AE6	PSI	NTRD	0.095021	0.095000	10/14/2020	01/05/2021	34	50,000,000.00	49,995,381.94
115079	FHLB D-N	313385AE6	PSI	NTRD	0.080011	0.080000	11/03/2020	01/05/2021	34	50,000,000.00	49,996,111.11
115122	FHLB D-N	313385AE6	PSI	NTRD	0.085011	0.085000	11/10/2020	01/05/2021	34	50,000,000.00	49,995,868.06
115123	FHLB D-N	313385AE6	PSI	NTRD	0.085011	0.085000	11/10/2020	01/05/2021	34	50,000,000.00	49,995,868.06
114839	FHLB D-N	313385AF3	PSI	NTRD	0.095023	0.095000	10/07/2020	01/06/2021	35	38,000,000.00	37,996,390.00
114855	FHLB D-N	313385AF3	PSI	NTRD	0.095023	0.095000	10/08/2020	01/06/2021	35	50,000,000.00	49,995,250.00
114856	FHLB D-N	313385AF3	PSI	NTRD	0.095023	0.095000	10/08/2020	01/06/2021	35	26,000,000.00	25,997,530.00
115115	FHLB D-N	313385AF3	PSI	NTRD	0.085012	0.085000	11/09/2020	01/06/2021	35	50,000,000.00	49,995,750.00
115116	FHLB D-N	313385AF3	PSI	NTRD	0.085012	0.085000	11/09/2020	01/06/2021	35	50,000,000.00	49,995,750.00
115169	FHLB D-N	313385AF3	PSI	NTRD	0.080010	0.080000	11/13/2020	01/06/2021	35	50,000,000.00	49,996,000.00
114941	FHLB D-N	313385AG1	PSI	NTRD	0.095020	0.095000	10/20/2020	01/07/2021	36	50,000,000.00	49,995,118.05
113315	FHLB D-N	313385AH9	PSI	NTRD	0.110096	0.110000	03/30/2020	01/08/2021	37	50,000,000.00	49,994,194.44
113316	FHLB D-N	313385AH9	PSI	NTRD	0.110096	0.110000	03/30/2020	01/08/2021	37	50,000,000.00	49,994,194.44
113317	FHLB D-N	313385AH9	PSI	NTRD	0.110096	0.110000	03/30/2020	01/08/2021	37	50,000,000.00	49,994,194.44
113318	FHLB D-N	313385AH9	PSI	NTRD	0.110096	0.110000	03/30/2020	01/08/2021	37	50,000,000.00	49,994,194.44
115131	FHLB D-N	313385AH9	PSI	NTRD	0.085012	0.085000	11/10/2020	01/08/2021	37	50,000,000.00	49,995,513.89
115132	FHLB D-N	313385AH9	PSI	NTRD	0.085012	0.085000	11/10/2020	01/08/2021	37	50,000,000.00	49,995,513.89



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Inv. No.	Description	CUSIP	Group Fund	Fund	Yield	Interest Rate	Purchase Date	Maturity Date	DTM	Par Value	Book Value
113497	FHLB D-N	313385AL0	PSI	NTRD	0.190270	0.190000	04/17/2020	01/11/2021	40	50,000,000.00	49,989,180.56
113498	FHLB D-N	313385AL0	PSI	NTRD	0.190270	0.190000	04/17/2020	01/11/2021	40	50,000,000.00	49,989,180.56
114960	FHLB D-N	313385AM8	PSI	NTRD	0.090018	0.090000	10/22/2020	01/12/2021	41	50,000,000.00	49,994,750.00
114961	FHLB D-N	313385AM8	PSI	NTRD	0.090018	0.090000	10/22/2020	01/12/2021	41	50,000,000.00	49,994,750.00
115170	FHLB D-N	313385AN6	PSI	NTRD	0.085012	0.085000	11/13/2020	01/13/2021	42	50,000,000.00	49,994,923.61
115133	FHLB D-N	313385AP1	PSI	NTRD	0.085013	0.085000	11/10/2020	01/14/2021	43	50,000,000.00	49,994,805.56
115134	FHLB D-N	313385AP1	PSI	NTRD	0.085013	0.085000	11/10/2020	01/14/2021	43	50,000,000.00	49,994,805.56
115135	FHLB D-N	313385AP1	PSI	NTRD	0.085013	0.085000	11/10/2020	01/14/2021	43	50,000,000.00	49,994,805.56
115136	FHLB D-N	313385AP1	PSI	NTRD	0.085013	0.085000	11/10/2020	01/14/2021	43	50,000,000.00	49,994,805.56
113256	FHLB D-N	313385AV8	PSI	NTRD	0.371144	0.370000	03/26/2020	01/20/2021	49	50,000,000.00	49,974,305.56
113257	FHLB D-N	313385AV8	PSI	NTRD	0.371144	0.370000	03/26/2020	01/20/2021	49	50,000,000.00	49,974,305.56
113495	FHLB D-N	313385AV8	PSI	NTRD	0.190279	0.190000	04/17/2020	01/20/2021	49	50,000,000.00	49,986,805.56
113496	FHLB D-N	313385AV8	PSI	NTRD	0.190279	0.190000	04/17/2020	01/20/2021	49	50,000,000.00	49,986,805.56
114906	FHLB D-N	313385AV8	PSI	NTRD	0.100027	0.100000	10/15/2020	01/20/2021	49	50,000,000.00	49,993,055.56
114924	FHLB D-N	313385AV8	PSI	NTRD	0.100026	0.100000	10/20/2020	01/20/2021	49	50,000,000.00	49,993,055.56
114925	FHLB D-N	313385AV8	PSI	NTRD	0.100026	0.100000	10/20/2020	01/20/2021	49	50,000,000.00	49,993,055.56
115278	FHLB D-N	313385AV8	PSI	NTRD	0.075009	0.075000	11/25/2020	01/20/2021	49	50,000,000.00	49,994,791.67
115279	FHLB D-N	313385AV8	PSI	NTRD	0.075009	0.075000	11/25/2020	01/20/2021	49	50,000,000.00	49,994,791.67
115288	FHLB D-N	313385AV8	PSI	NTRD	0.070008	0.070000	11/25/2020	01/20/2021	49	50,000,000.00	49,995,138.89
114975	FHLB D-N	313385AX4	PSI	NTRD	0.090020	0.090000	10/23/2020	01/22/2021	51	43,000,000.00	42,994,410.00
115261	FHLB D-N	313385AX4	PSI	NTRD	0.065007	0.065000	11/24/2020	01/22/2021	51	50,000,000.00	49,995,305.55
115262	FHLB D-N	313385AX4	PSI	NTRD	0.065007	0.065000	11/24/2020	01/22/2021	51	50,000,000.00	49,995,305.55
113243	FHLB D-N	313385BA3	PSI	NTRD	0.371167	0.370000	03/25/2020	01/25/2021	54	50,000,000.00	49,971,736.11
113244	FHLB D-N	313385BA3	PSI	NTRD	0.371167	0.370000	03/25/2020	01/25/2021	54	50,000,000.00	49,971,736.11
114992	FHLB D-N	313385BA3	PSI	NTRD	0.090020	0.090000	10/26/2020	01/25/2021	54	50,000,000.00	49,993,125.00
114993	FHLB D-N	313385BA3	PSI	NTRD	0.090020	0.090000	10/26/2020	01/25/2021	54	50,000,000.00	49,993,125.00
115263	FHLB D-N	313385BA3	PSI	NTRD	0.065007	0.065000	11/24/2020	01/25/2021	54	50,000,000.00	49,995,034.72
115264	FHLB D-N	313385BA3	PSI	NTRD	0.065007	0.065000	11/24/2020	01/25/2021	54	50,000,000.00	49,995,034.72
114987	FHLB D-N	313385BB1	PSI	NTRD	0.090021	0.090000	10/26/2020	01/26/2021	55	50,000,000.00	49,993,000.00
114988	FHLB D-N	313385BB1	PSI	NTRD	0.090021	0.090000	10/26/2020	01/26/2021	55	50,000,000.00	49,993,000.00
115334	FHLB D-N	313385BC9	PSI	NTRD	0.075009	0.075000	12/02/2020	01/27/2021	56	36,000,000.00	35,995,800.00
115030	FHLB D-N	313385BE5	PSI	NTRD	0.070013	0.070000	10/28/2020	01/29/2021	58	50,000,000.00	49,994,263.89
115031	FHLB D-N	313385BE5	PSI	NTRD	0.070013	0.070000	10/28/2020	01/29/2021	58	50,000,000.00	49,994,263.89
113335	FHLB D-N	313385BH8	PSI	NTRD	0.220412	0.220000	04/01/2020	02/01/2021	61	50,000,000.00	49,981,055.56



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Inv. No.	Description	CUSIP	Group Fund	Fund	Yield	Interest Rate	Purchase Date	Maturity Date	DTM	Par Value	Book Value
113336	FHLB D-N	313385BH8	PSI	NTRD	0.220412	0.220000	04/01/2020	02/01/2021	61	50,000,000.00	49,981,055.56
115002	FHLB D-N	313385BH8	PSI	NTRD	0.090022	0.090000	10/27/2020	02/01/2021	61	50,000,000.00	49,992,250.00
115003	FHLB D-N	313385BH8	PSI	NTRD	0.090022	0.090000	10/27/2020	02/01/2021	61	50,000,000.00	49,992,250.00
113330	FHLB D-N	313385BJ4	PSI	NTRD	0.220415	0.220000	03/31/2020	02/02/2021	62	50,000,000.00	49,980,750.00
113331	FHLB D-N	313385BJ4	PSI	NTRD	0.220415	0.220000	03/31/2020	02/02/2021	62	50,000,000.00	49,980,750.00
115004	FHLB D-N	313385BJ4	PSI	NTRD	0.090022	0.090000	10/27/2020	02/02/2021	62	50,000,000.00	49,992,125.00
115005	FHLB D-N	313385BJ4	PSI	NTRD	0.090022	0.090000	10/27/2020	02/02/2021	62	50,000,000.00	49,992,125.00
115069	FHLB D-N	313385BJ4	PSI	NTRD	0.090021	0.090000	11/02/2020	02/02/2021	62	50,000,000.00	49,992,125.00
115015	FHLB D-N	313385BK1	PSI	NTRD	0.090022	0.090000	10/28/2020	02/03/2021	63	50,000,000.00	49,992,000.00
115016	FHLB D-N	313385BK1	PSI	NTRD	0.090022	0.090000	10/28/2020	02/03/2021	63	50,000,000.00	49,992,000.00
115017	FHLB D-N	313385BK1	PSI	NTRD	0.090022	0.090000	10/28/2020	02/03/2021	63	50,000,000.00	49,992,000.00
115018	FHLB D-N	313385BK1	PSI	NTRD	0.090022	0.090000	10/28/2020	02/03/2021	63	50,000,000.00	49,992,000.00
115025	FHLB D-N	313385BL9	PSI	NTRD	0.090022	0.090000	10/28/2020	02/04/2021	64	50,000,000.00	49,991,875.00
115026	FHLB D-N	313385BL9	PSI	NTRD	0.090022	0.090000	10/28/2020	02/04/2021	64	50,000,000.00	49,991,875.00
115027	FHLB D-N	313385BM7	PSI	NTRD	0.090023	0.090000	10/28/2020	02/05/2021	65	50,000,000.00	49,991,750.00
115028	FHLB D-N	313385BM7	PSI	NTRD	0.090023	0.090000	10/28/2020	02/05/2021	65	50,000,000.00	49,991,750.00
115029	FHLB D-N	313385BM7	PSI	NTRD	0.090023	0.090000	10/28/2020	02/05/2021	65	50,000,000.00	49,991,750.00
115070	FHLB D-N	313385BM7	PSI	NTRD	0.090021	0.090000	11/02/2020	02/05/2021	65	50,000,000.00	49,991,750.00
115317	FHLB D-N	313385BM7	PSI	NTRD	0.080012	0.080000	12/01/2020	02/05/2021	65	50,000,000.00	49,992,666.67
115318	FHLB D-N	313385BM7	PSI	NTRD	0.080012	0.080000	12/01/2020	02/05/2021	65	50,000,000.00	49,992,666.67
115319	FHLB D-N	313385BQ8	PSI	NTRD	0.080012	0.080000	12/01/2020	02/08/2021	68	50,000,000.00	49,992,333.33
115320	FHLB D-N	313385BQ8	PSI	NTRD	0.080012	0.080000	12/01/2020	02/08/2021	68	50,000,000.00	49,992,333.33
113230	FHLB D-N	313385BY1	PSI	NTRD	0.381324	0.380000	03/24/2020	02/16/2021	76	50,000,000.00	49,959,361.11
113231	FHLB D-N	313385BY1	PSI	NTRD	0.381324	0.380000	03/24/2020	02/16/2021	76	50,000,000.00	49,959,361.11
113234	FHLB D-N	313385CB0	PSI	NTRD	0.391408	0.390000	03/24/2020	02/19/2021	79	50,000,000.00	49,956,666.67
113235	FHLB D-N	313385CB0	PSI	NTRD	0.391408	0.390000	03/24/2020	02/19/2021	79	37,073,000.00	37,040,870.07
113247	FHLB D-N	313385CB0	PSI	NTRD	0.391404	0.390000	03/25/2020	02/19/2021	79	50,000,000.00	49,956,666.67
113248	FHLB D-N	313385CB0	PSI	NTRD	0.391404	0.390000	03/25/2020	02/19/2021	79	35,890,000.00	35,858,895.34
113254	FHLB D-N	313385CB0	PSI	NTRD	0.391399	0.390000	03/26/2020	02/19/2021	79	50,000,000.00	49,956,666.67
113255	FHLB D-N	313385CB0	PSI	NTRD	0.391399	0.390000	03/26/2020	02/19/2021	79	50,000,000.00	49,956,666.67
115080	FHLB D-N	313385CB0	PSI	NTRD	0.090024	0.090000	11/03/2020	02/19/2021	79	50,000,000.00	49,990,000.00
115289	FHLB D-N	313385CG9	PSI	NTRD	0.085018	0.085000	11/25/2020	02/24/2021	84	50,000,000.00	49,989,965.27
115290	FHLB D-N	313385CG9	PSI	NTRD	0.085018	0.085000	11/25/2020	02/24/2021	84	50,000,000.00	49,989,965.27
113260	FHLB D-N	313385CH7	PSI	NTRD	0.391425	0.390000	03/26/2020	02/25/2021	85	50,000,000.00	49,953,416.67



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113261	FHLB D-N	313385CH7	PSI	NTRD	0.391425	0.390000	03/26/2020	02/25/2021	85	50,000,000.00	49,953,416.67
113339	FHLB D-N	313385CM6	PSI	NTRD	0.240532	0.240000	04/03/2020	03/01/2021	89	50,000,000.00	49,969,999.99
113340	FHLB D-N	313385CM6	PSI	NTRD	0.240532	0.240000	04/03/2020	03/01/2021	89	50,000,000.00	49,969,999.99
115049	FHLB D-N	313385CM6	PSI	NTRD	0.090028	0.090000	10/29/2020	03/01/2021	89	50,000,000.00	49,988,750.00
113332	FHLB D-N	313385CN4	PSI	NTRD	0.240539	0.240000	03/31/2020	03/02/2021	90	49,979,000.00	49,948,679.40
115332	FHLB D-N	313385CP9	PSI	NTRD	0.084018	0.084000	12/02/2020	03/03/2021	91	50,000,000.00	49,989,383.33
115333	FHLB D-N	313385CP9	PSI	NTRD	0.084018	0.084000	12/02/2020	03/03/2021	91	50,000,000.00	49,989,383.33
115047	FHLB D-N	313385CR5	PSI	NTRD	0.090029	0.090000	10/29/2020	03/05/2021	93	50,000,000.00	49,988,250.00
115048	FHLB D-N	313385CR5	PSI	NTRD	0.090029	0.090000	10/29/2020	03/05/2021	93	50,000,000.00	49,988,250.00
110175	FHLB 2.375	3130A0XD7	PSI	NTRD	2.529773	2.375000	03/12/2019	03/12/2021	100	25,000,000.00	24,989,637.48
110690	FHLB 2.375	3130A0XD7	PSI	NTRD	2.290361	2.375000	05/02/2019	03/12/2021	100	50,000,000.00	50,011,288.23
113669	FHLB D-N	313385DF0	PSI	NTRD	0.441912	0.440000	03/30/2020	03/19/2021	107	50,000,000.00	49,933,999.99
113670	FHLB D-N	313385DF0	PSI	NTRD	0.441912	0.440000	03/30/2020	03/19/2021	107	50,000,000.00	49,933,999.99
115006	FHLB D-N	313385EP7	PSI	NTRD	0.100049	0.100000	10/27/2020	04/20/2021	139	50,000,000.00	49,980,555.55
115007	FHLB D-N	313385EP7	PSI	NTRD	0.100049	0.100000	10/27/2020	04/20/2021	139	50,000,000.00	49,980,555.55
115008	FHLB D-N	313385EP7	PSI	NTRD	0.100049	0.100000	10/27/2020	04/20/2021	139	50,000,000.00	49,980,555.55
113607	FHLB D-N	313385EW2	PSI	NTRD	0.200406	0.200000	04/27/2020	04/27/2021	146	50,000,000.00	49,959,166.66
113608	FHLB D-N	313385EW2	PSI	NTRD	0.200406	0.200000	04/27/2020	04/27/2021	146	50,000,000.00	49,959,166.66
114949	FHLB D-N	313385EZ5	PSI	NTRD	0.100053	0.100000	10/21/2020	04/30/2021	149	50,000,000.00	49,979,166.67
114950	FHLB D-N	313385EZ5	PSI	NTRD	0.100053	0.100000	10/21/2020	04/30/2021	149	50,000,000.00	49,979,166.67
114942	FHLB D-N	313385GD2	PSI	NTRD	0.105067	0.105000	10/20/2020	05/28/2021	177	50,000,000.00	49,974,041.67
114943	FHLB D-N	313385GD2	PSI	NTRD	0.105067	0.105000	10/20/2020	05/28/2021	177	50,000,000.00	49,974,041.67
114951	FHLB D-N	313385GH3	PSI	NTRD	0.100062	0.100000	10/21/2020	06/01/2021	181	50,000,000.00	49,974,722.23
114952	FHLB D-N	313385GH3	PSI	NTRD	0.100062	0.100000	10/21/2020	06/01/2021	181	50,000,000.00	49,974,722.23
110849	FHLB 2.25	3130A1W95	PSI	NTRD	2.264773	2.250000	05/23/2019	06/11/2021	191	45,000,000.00	44,996,544.00
103223	FHLB 1.875	3130AABG2	PSI	NTRD	1.970017	1.875000	12/05/2016	11/29/2021	362	50,000,000.00	49,955,223.35
103224	FHLB 1.875	3130AABG2	PSI	NTRD	1.970017	1.875000	12/05/2016	11/29/2021	362	50,000,000.00	49,955,223.35
103225	FHLB 1.875	3130AABG2	PSI	NTRD	1.970017	1.875000	12/05/2016	11/29/2021	362	25,000,000.00	24,977,611.67
103226	FHLB 1.875	3130AABG2	PSI	NTRD	1.938426	1.875000	12/05/2016	11/29/2021	362	50,000,000.00	49,970,082.42
103227	FHLB 1.875	3130AABG2	PSI	NTRD	1.938426	1.875000	12/05/2016	11/29/2021	362	50,000,000.00	49,970,082.42
112637	FHLB 1.875	313381BR5	PSI	NTRD	1.647861	1.875000	01/09/2020	12/09/2022	737	50,000,000.00	50,223,028.46
109833	FHLB 2.94 (CALLABLE)	3130AFSJ7	PSI	NTRD	2.940000	2.940000	01/29/2019	01/29/2024	1153	10,000,000.00	10,000,000.00
109859	FHLB 2.94 (CALLABLE)	3130AFSJ7	PSI	NTRD	2.956246	2.940000	01/29/2019	01/29/2024	1153	15,000,000.00	14,992,890.18
112751	FHLB 1.76 (CALLABLE)	3130AHXS7	PSI	NTRD	1.760000	1.760000	01/29/2020	01/29/2024	1153	50,000,000.00	50,000,000.00



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112752	FHLB 1.76 (CALLABLE)	3130AHXS7	PSI	NTRD	1.760000	1.760000	01/29/2020	01/29/2024	1153	5,000,000.00	5,000,000.00
112712	FHLB 1.92 (CALLABLE)	3130AHXD0	PSI	NTRD	1.920000	1.920000	01/22/2020	01/22/2025	1512	47,000,000.00	47,000,000.00
112735	FHLB 1.94 (CALLABLE)	3130AHXL2	PSI	NTRD	1.940000	1.940000	01/28/2020	01/28/2025	1518	50,000,000.00	50,000,000.00
112225	FHLB 2.08 (CALLABLE)	3130AHMF7	PSI	NTRD	2.080000	2.080000	12/09/2019	12/09/2025	1833	50,000,000.00	50,000,000.00
112226	FHLB 2.08 (CALLABLE)	3130AHMF7	PSI	NTRD	2.080000	2.080000	12/09/2019	12/09/2025	1833	25,000,000.00	25,000,000.00
112128	FHLB 2.08 (CALLABLE)	3130AHL76	PSI	NTRD	2.080000	2.080000	11/25/2019	11/25/2026	2184	50,000,000.00	50,000,000.00
112145	FHLB 2.08 (CALLABLE)	3130AHL76	PSI	NTRD	2.080000	2.080000	11/25/2019	11/25/2026	2184	40,950,000.00	40,950,000.00
112332	FHLB 2.02 (CALLABLE)	3130AHNR0	PSI	NTRD	2.020000	2.020000	12/16/2019	12/16/2026	2205	50,000,000.00	50,000,000.00
112333	FHLB 2.14 (CALLABLE)	3130AHND1	PSI	NTRD	2.140000	2.140000	12/17/2019	12/17/2026	2206	50,000,000.00	50,000,000.00
112334	FHLB 2.14 (CALLABLE)	3130AHND1	PSI	NTRD	2.140000	2.140000	12/17/2019	12/17/2026	2206	26,265,000.00	26,265,000.00
112400	FHLB 2.20 (CALLABLE)	3130AHQ89	PSI	NTRD	2.200000	2.200000	12/18/2019	12/18/2026	2207	25,000,000.00	25,000,000.00
112486	FHLB 2.09 (CALLABLE)	3130AHSJ3	PSI	NTRD	2.090000	2.090000	12/23/2019	12/23/2026	2212	40,000,000.00	40,000,000.00
112510	FHLB 2.20 (CALLABLE)	3130AHS53	PSI	NTRD	2.200000	2.200000	12/24/2019	12/23/2026	2212	50,000,000.00	50,000,000.00
112753	FHLB 2.10 (CALLABLE)	3130AHY23	PSI	NTRD	2.100000	2.100000	01/29/2020	01/29/2027	2249	50,000,000.00	50,000,000.00
112754	FHLB 2.10 (CALLABLE)	3130AHY23	PSI	NTRD	2.100000	2.100000	01/29/2020	01/29/2027	2249	15,000,000.00	15,000,000.00
113541	FHLB 1.20 (CALLABLE)	3130AJJQ3	PSI	NTRD	1.200000	1.200000	04/27/2020	04/27/2027	2337	50,000,000.00	50,000,000.00
113600	FHLB 1.20 (CALLABLE)	3130AJK40	PSI	NTRD	1.200000	1.200000	05/04/2020	05/04/2027	2344	50,000,000.00	50,000,000.00
114029	FHLB 1.00 (CALLABLE)	3130AJRQ4	PSI	NTRD	1.000000	1.000000	06/26/2020	06/25/2027	2396	50,000,000.00	50,000,000.00
114118	FHLB 1.02 (CALLABLE)	3130AJSQ3	PSI	NTRD	1.023712	1.020000	07/10/2020	07/06/2027	2407	24,185,000.00	24,179,294.93
114223	FHLB 0.77 (CALLABLE)	3130AJV48	PSI	NTRD	0.770000	0.770000	07/29/2020	07/28/2027	2429	50,000,000.00	50,000,000.00
114337	FHLB 1.02 (CALLABLE)	3130AJWG0	PSI	NTRD	1.020000	1.020000	08/12/2020	08/10/2028	2808	32,995,000.00	32,995,000.00
114617	FHLB 1.30 (CALLABLE)	3130AK3V6	PSI	NTRD	1.300000	1.300000	09/30/2020	09/30/2030	3589	39,950,000.00	39,950,000.00
114771	FHLB 1.08 (CALLABLE)	3130AKB96	PSI	NTRD	1.080000	1.080000	10/02/2020	10/02/2030	3591	50,000,000.00	50,000,000.00
114733	FHLB 1.21 (CALLABLE)	3130AKAQ9	PSI	NTRD	1.210000	1.210000	10/07/2020	10/07/2030	3596	50,000,000.00	50,000,000.00
114743	FHLB 1.21 (CALLABLE)	3130AKAQ9	PSI	NTRD	1.210000	1.210000	10/09/2020	10/07/2030	3596	38,200,000.00	38,200,000.00
114722	FHLB 1.25 (CALLABLE)	3130AKA71	PSI	NTRD	1.250000	1.250000	10/08/2020	10/08/2030	3597	50,000,000.00	50,000,000.00
Counter Party: 2420 FEDERAL HOME LOAN BK										9,095,487,000.00	9,093,711,135.45
110594	FHLMC 2.60 (CALLABLE)	3134GTKG7	PSI	NTRD	2.600000	2.600000	05/03/2019	05/03/2024	1248	50,000,000.00	50,000,000.00
110758	FHLMC 2.75 (CALLABLE)	3134GTPB3	PSI	NTRD	2.500000	2.500000	05/28/2019	05/28/2024	1273	50,000,000.00	50,000,000.00
110785	FHLMC 3.00 (CALLABLE)	3134GTPC1	PSI	NTRD	2.375000	2.375000	05/28/2019	05/28/2024	1273	25,000,000.00	25,000,000.00
110796	FHLMC 2.44 (CALLABLE)	3134GTPG2	PSI	NTRD	2.440000	2.440000	05/28/2019	05/28/2024	1273	50,000,000.00	50,000,000.00
110837	FHLMC 2.45 (CALLABLE)	3134GTQM8	PSI	NTRD	2.450000	2.450000	05/29/2019	05/28/2024	1273	25,000,000.00	25,000,000.00
113982	FHLMC 3.50 (CALLABLE)	3134GUWM8	PSI	NTRD	2.000000	2.000000	12/04/2019	12/04/2024	1463	50,000,000.00	50,000,000.00



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Inv. No.	Description	CUSIP	Group Fund	Fund	Yield	Interest Rate	Purchase Date	Maturity Date	DTM	Par Value	Book Value
112522	FHLMC 2.01 (CALLABLE)	3134GUK41	PSI	NTRD	2.010000	2.010000	12/24/2019	12/24/2024	1483	50,000,000.00	50,000,000.00
112648	FHLMC 2.00 (CALLABLE)	3134GU2K5	PSI	NTRD	2.000000	2.000000	01/21/2020	01/21/2025	1511	50,000,000.00	50,000,000.00
112649	FHLMC 2.00 (CALLABLE)	3134GU2K5	PSI	NTRD	2.000000	2.000000	01/21/2020	01/21/2025	1511	50,000,000.00	50,000,000.00
112650	FHLMC 2.00 (CALLABLE)	3134GU2K5	PSI	NTRD	2.000000	2.000000	01/21/2020	01/21/2025	1511	50,000,000.00	50,000,000.00
112901	FHLMC 1.50	3137EAEPO	PSI	NTRD	1.516073	1.500000	02/14/2020	02/12/2025	1533	25,000,000.00	24,983,819.48
113109	FHLMC 0.95 (CALLABLE)	3134GVGN2	PSI	NTRD	0.950000	0.950000	03/12/2020	03/12/2025	1561	50,000,000.00	50,000,000.00
113157	FHLMC 1.00 (CALLABLE)	3134GVGX0	PSI	NTRD	1.000000	1.000000	03/18/2020	03/18/2025	1567	50,000,000.00	50,000,000.00
113171	FHLMC 1.05 (CALLABLE)	3134GVGZ5	PSI	NTRD	1.050000	1.050000	03/18/2020	03/18/2025	1567	25,000,000.00	25,000,000.00
113531	FHLMC 0.95 (CALLABLE)	3134GVMV7	PSI	NTRD	0.950000	0.950000	04/28/2020	04/28/2025	1608	50,000,000.00	50,000,000.00
113728	FHLMC 0.75 (CALLABLE)	3134GVRV2	PSI	NTRD	0.750000	0.750000	05/27/2020	05/27/2025	1637	50,000,000.00	50,000,000.00
113729	FHLMC 0.75 (CALLABLE)	3134GVRW0	PSI	NTRD	0.750000	0.750000	05/27/2020	05/27/2025	1637	50,000,000.00	50,000,000.00
113740	FHLMC 0.77 (CALLABLE)	3134GVSG4	PSI	NTRD	0.770000	0.770000	05/27/2020	05/27/2025	1637	50,000,000.00	50,000,000.00
113750	FHLMC 0.77 (CALLABLE)	3134GVSP4	PSI	NTRD	0.770000	0.770000	05/27/2020	05/27/2025	1637	50,000,000.00	50,000,000.00
113793	FHLMC 0.73 (CALLABLE)	3134GVVJ4	PSI	NTRD	0.730000	0.730000	05/27/2020	05/27/2025	1637	50,000,000.00	50,000,000.00
114045	FHLMC 0.71 (CALLABLE)	3134GV2C1	PSI	NTRD	0.710000	0.710000	06/26/2020	06/23/2025	1664	50,000,000.00	50,000,000.00
114099	FHLMC 0.75 (CALLABLE)	3134GV4Y1	PSI	NTRD	0.750000	0.750000	07/10/2020	07/08/2025	1679	50,000,000.00	50,000,000.00
114133	FHLMC 0.75 (CALLABLE)	3134GV4Y1	PSI	NTRD	0.750000	0.750000	07/10/2020	07/08/2025	1679	50,000,000.00	50,000,000.00
114134	FHLMC 0.75 (CALLABLE)	3134GV4Y1	PSI	NTRD	0.750000	0.750000	07/10/2020	07/08/2025	1679	17,800,000.00	17,800,000.00
114100	FHLMC 0.73 (CALLABLE)	3134GV5B0	PSI	NTRD	0.730000	0.730000	07/10/2020	07/09/2025	1680	50,000,000.00	50,000,000.00
114120	FHLMC 0.74 (CALLABLE)	3134GV5S3	PSI	NTRD	0.740000	0.740000	07/15/2020	07/15/2025	1686	50,000,000.00	50,000,000.00
114146	FHLMC 0.77 (CALLABLE)	3134GV6S2	PSI	NTRD	0.770000	0.770000	07/15/2020	07/15/2025	1686	50,000,000.00	50,000,000.00
111256	FHLMC 2.20 (CALLABLE)	3134GTL68	PSI	NTRD	2.200000	2.200000	07/29/2019	07/29/2025	1700	50,000,000.00	50,000,000.00
114258	FHLMC 0.75 (CALLABLE)	3134GWEW2	PSI	NTRD	0.750000	0.750000	07/29/2020	07/29/2025	1700	50,000,000.00	50,000,000.00
114286	FHLMC 0.75 (CALLABLE)	3134GWGY6	PSI	NTRD	0.750000	0.750000	08/04/2020	08/04/2025	1706	25,000,000.00	25,000,000.00
113544	FHLMC 1.00 (CALLABLE)	3134GVNK0	PSI	NTRD	1.000000	1.000000	04/28/2020	10/28/2025	1791	50,000,000.00	50,000,000.00
113929	FHLMC 1.75 (CALLABLE)	3134GVG44	PSI	NTRD	1.500000	1.500000	06/09/2020	12/09/2025	1833	50,000,000.00	50,000,000.00
112420	FHLMC 2.00 (CALLABLE)	3134GUA26	PSI	NTRD	2.000000	2.000000	12/27/2019	12/23/2025	1847	50,000,000.00	50,000,000.00
112421	FHLMC 2.00 (CALLABLE)	3134GUA26	PSI	NTRD	2.000000	2.000000	12/27/2019	12/23/2025	1847	50,000,000.00	50,000,000.00
114030	FHLMC 0.75 (CALLABLE)	3134GVZ50	PSI	NTRD	0.750000	0.750000	06/26/2020	12/26/2025	1850	50,000,000.00	50,000,000.00
113117	FHLMC 1.00 (CALLABLE)	3134GVGM4	PSI	NTRD	1.000000	1.000000	03/13/2020	03/17/2026	1931	50,000,000.00	50,000,000.00
113530	FHLMC 1.00 (CALLABLE)	3134GVMU9	PSI	NTRD	1.000000	1.000000	04/28/2020	04/28/2026	1973	50,000,000.00	50,000,000.00
114161	FHLMC 0.83 (CALLABLE)	3134GWAJ5	PSI	NTRD	0.830000	0.830000	07/22/2020	07/22/2026	2058	25,000,000.00	25,000,000.00
112422	FHLMC 2.01 (CALLABLE)	3134GUB25	PSI	NTRD	2.010000	2.010000	12/27/2019	12/23/2026	2212	50,000,000.00	50,000,000.00
112423	FHLMC 2.01 (CALLABLE)	3134GUB25	PSI	NTRD	2.010000	2.010000	12/27/2019	12/23/2026	2212	50,000,000.00	50,000,000.00



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Inv. No.	Description	CUSIP	Group Fund	Fund	Yield	Interest Rate	Purchase Date	Maturity Date	DTM	Par Value	Book Value
112439	FHLMC 2.01 (CALLABLE)	3134GUB58	PSI	NTRD	2.010000	2.010000	12/27/2019	12/23/2026	2212	50,000,000.00	50,000,000.00
112500	FHLMC 2.15 (CALLABLE)	3134GUF88	PSI	NTRD	2.150000	2.150000	12/27/2019	12/23/2026	2212	50,000,000.00	50,000,000.00
112501	FHLMC 2.16 (CALLABLE)	3134GUG95	PSI	NTRD	2.160000	2.160000	12/27/2019	12/23/2026	2212	50,000,000.00	50,000,000.00
112365	FHLMC 2.08 (CALLABLE)	3134GUY99	PSI	NTRD	2.080000	2.080000	12/27/2019	12/30/2026	2219	50,000,000.00	50,000,000.00
113668	FHLMC 1.05 (CALLABLE)	3134GVQR2	PSI	NTRD	1.050000	1.050000	05/04/2020	05/04/2027	2344	50,000,000.00	50,000,000.00
113767	FHLMC 1.05 (CALLABLE)	3134GVTY4	PSI	NTRD	1.050000	1.050000	05/27/2020	05/27/2027	2367	50,000,000.00	50,000,000.00
113774	FHLMC 1.07 (CALLABLE)	3134GVUQ9	PSI	NTRD	1.070000	1.070000	05/27/2020	05/27/2027	2367	50,000,000.00	50,000,000.00
113992	FHLMC 1.00 (CALLABLE)	3134GVS58	PSI	NTRD	1.000000	1.000000	06/23/2020	06/23/2027	2394	25,000,000.00	25,000,000.00
114019	FHLMC 1.00 (CALLABLE)	3134GVX78	PSI	NTRD	1.000146	1.000000	06/26/2020	06/28/2027	2399	25,000,000.00	24,999,765.44
114217	FHLMC 1.00 (CALLABLE)	3134GWD41	PSI	NTRD	1.000000	1.000000	07/29/2020	07/29/2027	2430	50,000,000.00	50,000,000.00
114224	FHLMC 0.83 (CALLABLE)	3134GWD55	PSI	NTRD	0.830000	0.830000	07/29/2020	07/29/2027	2430	50,000,000.00	50,000,000.00
114390	FHLMC 1.07 (CALLABLE)	3134GWQY5	PSI	NTRD	1.070000	1.070000	08/25/2020	08/25/2028	2823	25,000,000.00	25,000,000.00
114623	FHLMC 1.00 (CALLABLE)	3134GWQ33	PSI	NTRD	1.000000	1.000000	09/28/2020	09/28/2028	2857	50,000,000.00	50,000,000.00
114642	FHLMC 1.00 (CALLABLE)	3134GWSZ0	PSI	NTRD	1.000000	1.000000	09/28/2020	09/28/2028	2857	50,000,000.00	50,000,000.00
114643	FHLMC 1.00 (CALLABLE)	3134GWSZ0	PSI	NTRD	1.000000	1.000000	09/28/2020	09/28/2028	2857	50,000,000.00	50,000,000.00
114308	FHLMC 1.10 (CALLABLE)	3134GWJA5	PSI	NTRD	1.100000	1.100000	08/12/2020	02/12/2029	2994	25,000,000.00	25,000,000.00
114371	FHLMC 1.10 (CALLABLE)	3134GWQA7	PSI	NTRD	1.100000	1.100000	08/20/2020	08/20/2029	3183	25,000,000.00	25,000,000.00
114378	FHLMC 1.15 (CALLABLE)	3134GWQS8	PSI	NTRD	1.150000	1.150000	08/24/2020	08/24/2029	3187	25,000,000.00	25,000,000.00
114391	FHLMC 1.25 (CALLABLE)	3134GWRH1	PSI	NTRD	1.250000	1.250000	08/26/2020	08/26/2030	3554	25,000,000.00	25,000,000.00
114454	FHLMC 1.20 (CALLABLE)	3134GW2S4	PSI	NTRD	1.200000	1.200000	08/28/2020	08/27/2030	3555	25,000,000.00	25,000,000.00
114393	FHLMC 1.26 (CALLABLE)	3134GWRG3	PSI	NTRD	1.260000	1.260000	09/03/2020	09/03/2030	3562	25,000,000.00	25,000,000.00
114465	FHLMC 1.20 (CALLABLE)	3134GW3A2	PSI	NTRD	1.200000	1.200000	09/09/2020	09/09/2030	3568	25,000,000.00	25,000,000.00
114490	FHLMC 1.25 (CALLABLE)	3134GWB96	PSI	NTRD	1.250000	1.250000	09/09/2020	09/09/2030	3568	25,000,000.00	25,000,000.00
114506	FHLMC 1.25 (CALLABLE)	3134GWD45	PSI	NTRD	1.250000	1.250000	09/16/2020	09/16/2030	3575	25,000,000.00	25,000,000.00
114491	FHLMC 1.28 (CALLABLE)	3134GWC79	PSI	NTRD	1.280000	1.280000	09/17/2020	09/17/2030	3576	25,000,000.00	25,000,000.00
114526	FHLMC 1.32 (CALLABLE)	3134GWF68	PSI	NTRD	1.320000	1.320000	09/17/2020	09/17/2030	3576	25,000,000.00	25,000,000.00
114640	FHLMC 1.25 (CALLABLE)	3134GWSX5	PSI	NTRD	1.250000	1.250000	09/22/2020	09/23/2030	3582	50,000,000.00	50,000,000.00
114641	FHLMC 1.25 (CALLABLE)	3134GWSX5	PSI	NTRD	1.250000	1.250000	09/22/2020	09/23/2030	3582	50,000,000.00	50,000,000.00
114624	FHLMC 1.33 (CALLABLE)	3134GWQ74	PSI	NTRD	1.330000	1.330000	09/28/2020	09/26/2030	3585	50,000,000.00	50,000,000.00
114660	FHLMC 1.25 (CALLABLE)	3134GWTM8	PSI	NTRD	1.250000	1.250000	09/28/2020	09/30/2030	3589	50,000,000.00	50,000,000.00
114675	FHLMC 1.25 (CALLABLE)	3134GWUA2	PSI	NTRD	1.250000	1.250000	09/28/2020	09/30/2030	3589	50,000,000.00	50,000,000.00
114702	FHLMC 1.24 (CALLABLE)	3134GWUN4	PSI	NTRD	1.240000	1.240000	09/28/2020	09/30/2030	3589	50,000,000.00	50,000,000.00
114744	FHLMC 1.24 (CALLABLE)	3134GWW51	PSI	NTRD	1.240000	1.240000	10/09/2020	10/08/2030	3597	50,000,000.00	50,000,000.00
114792	FHLMC 1.25 (CALLABLE)	3134GWXP6	PSI	NTRD	1.250000	1.250000	10/15/2020	10/15/2030	3604	50,000,000.00	50,000,000.00



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114819	FHLMC 1.26 (CALLABLE)	3134GWYT7	PSI	NTRD	1.260000	1.260000	10/15/2020	10/15/2030	3604	50,000,000.00	50,000,000.00
114841	FHLMC 1.27 (CALLABLE)	3134GWZ74	PSI	NTRD	1.270000	1.270000	10/21/2020	10/21/2030	3610	50,000,000.00	50,000,000.00
114842	FHLMC 1.29 (CALLABLE)	3134GWZF6	PSI	NTRD	1.290000	1.290000	10/21/2020	10/21/2030	3610	50,000,000.00	50,000,000.00
114793	FHLMC 1.25 (CALLABLE)	3134GWXQ4	PSI	NTRD	1.250000	1.250000	10/22/2020	10/22/2030	3611	50,000,000.00	50,000,000.00
114829	FHLMC 1.26 (CALLABLE)	3134GWYY6	PSI	NTRD	1.263203	1.260000	10/22/2020	10/22/2030	3611	50,000,000.00	49,985,164.29
114830	FHLMC 1.26 (CALLABLE)	3134GWYY6	PSI	NTRD	1.263203	1.260000	10/22/2020	10/22/2030	3611	25,000,000.00	24,992,582.15
114831	FHLMC 1.27 (CALLABLE)	3134GWZ66	PSI	NTRD	1.270000	1.270000	10/22/2020	10/22/2030	3611	50,000,000.00	50,000,000.00
114843	FHLMC 1.30 (CALLABLE)	3134GWZH2	PSI	NTRD	1.300000	1.300000	10/28/2020	10/28/2030	3617	50,000,000.00	50,000,000.00
114844	FHLMC 1.30 (CALLABLE)	3134GWZN9	PSI	NTRD	1.300000	1.300000	10/28/2020	10/28/2030	3617	50,000,000.00	50,000,000.00
114854	FHLMC 1.30 (CALLABLE)	3134GWZZ2	PSI	NTRD	1.300000	1.300000	10/28/2020	10/28/2030	3617	50,000,000.00	50,000,000.00
114875	FHLMC 1.30 (CALLABLE)	3134GW3N4	PSI	NTRD	1.300000	1.300000	10/28/2020	10/28/2030	3617	50,000,000.00	50,000,000.00
114876	FHLMC 1.31 (CALLABLE)	3134GW4D5	PSI	NTRD	1.310000	1.310000	10/28/2020	10/28/2030	3617	50,000,000.00	50,000,000.00
114884	FHLMC 1.31 (CALLABLE)	3134GW4K9	PSI	NTRD	1.310000	1.310000	10/28/2020	10/28/2030	3617	50,000,000.00	50,000,000.00
114892	FHLMC 1.30 (CALLABLE)	3134GW4S2	PSI	NTRD	1.300000	1.300000	10/28/2020	10/28/2030	3617	50,000,000.00	50,000,000.00
114972	FHLMC 1.31 (CALLABLE)	3134GW6Q4	PSI	NTRD	1.310000	1.310000	11/12/2020	11/12/2030	3632	50,000,000.00	50,000,000.00
114973	FHLMC 1.31 (CALLABLE)	3134GW6Q4	PSI	NTRD	1.310000	1.310000	11/12/2020	11/12/2030	3632	25,000,000.00	25,000,000.00
115094	FHLMC 1.36 (CALLABLE)	3134GXAT1	PSI	NTRD	1.360000	1.360000	11/24/2020	11/26/2030	3646	50,000,000.00	50,000,000.00
115000	FHLMC 1.41 (CALLABLE)	3134GW6Y7	PSI	NTRD	1.410000	1.410000	11/17/2020	11/17/2031	4002	50,000,000.00	50,000,000.00
115223	FHLMC 1.32 (CALLABLE)	3134GXEC4	PSI	NTRD	1.320000	1.320000	11/25/2020	11/25/2031	4010	50,000,000.00	50,000,000.00
115242	FHLMC 1.32 (CALLABLE)	3134GXEK6	PSI	NTRD	1.320000	1.320000	11/25/2020	11/25/2031	4010	50,000,000.00	50,000,000.00
115284	FHLMC 1.40 (CALLABLE)	3134GXFD1	PSI	NTRD	1.400000	1.400000	12/02/2020	12/02/2031	4017	50,000,000.00	50,000,000.00
115065	FHLMC 1.50 (CALLABLE)	3134GXAK0	PSI	NTRD	1.500000	1.500000	11/09/2020	08/09/2032	4268	50,000,000.00	50,000,000.00
114970	FHLMC 1.50 (CALLABLE)	3134GW6M3	PSI	NTRD	1.500000	1.500000	11/04/2020	11/04/2032	4355	50,000,000.00	50,000,000.00
114971	FHLMC 1.50 (CALLABLE)	3134GW6R2	PSI	NTRD	1.500000	1.500000	11/05/2020	11/05/2032	4356	50,000,000.00	50,000,000.00
115087	FHLMC 1.50 (CALLABLE)	3134GXAQ7	PSI	NTRD	1.500000	1.500000	11/24/2020	11/23/2032	4374	50,000,000.00	50,000,000.00
115224	FHLMC 1.42 (CALLABLE)	3134GXEB6	PSI	NTRD	1.420000	1.420000	11/25/2020	11/23/2032	4374	50,000,000.00	50,000,000.00
115243	FHLMC 1.42 (CALLABLE)	3134GXEN0	PSI	NTRD	1.420000	1.420000	11/25/2020	11/23/2032	4374	50,000,000.00	50,000,000.00
115244	FHLMC 1.49 (CALLABLE)	3134GXEQ3	PSI	NTRD	1.490000	1.490000	11/25/2020	11/26/2032	4377	50,000,000.00	50,000,000.00
Counter Party: 2440 FEDERAL HOME LOAN MTG										4,517,800,000.00	4,517,761,331.36
113270	FNMA D-N	313589BU6	PSI	NTRD	0.200360	0.200000	03/26/2020	02/12/2021	72	50,000,000.00	49,979,722.22
113271	FNMA D-N	313589BU6	PSI	NTRD	0.200360	0.200000	03/26/2020	02/12/2021	72	50,000,000.00	49,979,722.22
113346	FNMA D-N	313589BU6	PSI	NTRD	0.200352	0.200000	04/02/2020	02/12/2021	72	50,000,000.00	49,979,722.22
113347	FNMA D-N	313589BU6	PSI	NTRD	0.200352	0.200000	04/02/2020	02/12/2021	72	50,000,000.00	49,979,722.22



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103255	FNMA 1.375	3135G0J20	PSI	NTRD	1.785456	1.375000	12/05/2016	02/26/2021	86	50,000,000.00	49,953,119.17
113281	FNMA D-N	313589CM3	PSI	NTRD	0.100094	0.100000	03/27/2020	03/01/2021	89	50,000,000.00	49,987,500.01
113282	FNMA D-N	313589CM3	PSI	NTRD	0.100094	0.100000	03/27/2020	03/01/2021	89	50,000,000.00	49,987,500.01
113283	FNMA D-N	313589CM3	PSI	NTRD	0.100094	0.100000	03/27/2020	03/01/2021	89	50,000,000.00	49,987,500.01
113284	FNMA D-N	313589CM3	PSI	NTRD	0.100094	0.100000	03/27/2020	03/01/2021	89	50,000,000.00	49,987,500.01
113832	FNMA 0.75 (CALLABLE)	3136G4VU4	PSI	NTRD	0.750000	0.750000	05/27/2020	05/27/2025	1637	50,000,000.00	50,000,000.00
114028	FNMA 0.50	3135G04Z3	PSI	NTRD	0.507743	0.500000	06/26/2020	06/17/2025	1658	25,000,000.00	24,991,326.08
114179	FNMA 0.75 (CALLABLE)	3135G05C3	PSI	NTRD	0.750000	0.750000	07/10/2020	06/30/2025	1671	21,000,000.00	21,000,000.00
114101	FNMA 0.71 (CALLABLE)	3136G4YQ0	PSI	NTRD	0.710000	0.710000	07/10/2020	07/09/2025	1680	50,000,000.00	50,000,000.00
114155	FNMA 0.82 (CALLABLE)	3136G4YZ0	PSI	NTRD	0.820000	0.820000	07/10/2020	07/09/2026	2045	50,000,000.00	50,000,000.00
114160	FNMA 0.95 (CALLABLE)	3136G4YY3	PSI	NTRD	0.950000	0.950000	07/15/2020	07/15/2027	2416	50,000,000.00	50,000,000.00
114285	FNMA 0.875 (CALLABLE)	3136G4E33	PSI	NTRD	0.875000	0.875000	07/30/2020	07/30/2027	2431	25,000,000.00	25,000,000.00
114901	FNMA NOTE 0.875	3135G05Q2	PSI	NTRD	1.012288	0.875000	10/20/2020	08/05/2030	3533	50,000,000.00	49,368,999.16
115254	FNMA NOTE 0.875	3135G05Q2	PSI	NTRD	1.080018	0.875000	11/24/2020	08/05/2030	3533	50,000,000.00	49,060,361.20
115257	FNMA NOTE 0.875	3135G05Q2	PSI	NTRD	1.074244	0.875000	11/25/2020	08/05/2030	3533	50,000,000.00	49,086,550.85
114392	FNMA 1.18 (CALLABLE)	3136G4R88	PSI	NTRD	1.180000	1.180000	08/28/2020	08/26/2030	3554	50,000,000.00	50,000,000.00
114503	FNMA 1.18 (CALLABLE)	3136G4R88	PSI	NTRD	1.180000	1.180000	08/28/2020	08/26/2030	3554	25,000,000.00	25,000,000.00
114417	FNMA 1.25 (CALLABLE)	3136G4U68	PSI	NTRD	1.250000	1.250000	08/27/2020	08/27/2030	3555	25,000,000.00	25,000,000.00
114525	FNMA 1.12 (CALLABLE)	3136G42S1	PSI	NTRD	1.120000	1.120000	09/11/2020	09/11/2030	3570	25,000,000.00	25,000,000.00
114631	FNMA 1.20 (CALLABLE)	3136G43U5	PSI	NTRD	1.200000	1.200000	09/28/2020	09/27/2030	3586	50,000,000.00	50,000,000.00
114632	FNMA 1.25 (CALLABLE)	3136G43V3	PSI	NTRD	1.250000	1.250000	09/28/2020	09/27/2030	3586	50,000,000.00	50,000,000.00
114940	FNMA 1.20 (CALLABLE)	3136G45T6	PSI	NTRD	1.200000	1.200000	10/28/2020	10/28/2030	3617	50,000,000.00	50,000,000.00
114986	FNMA 1.26 (CALLABLE)	3135GA2D2	PSI	NTRD	1.260000	1.260000	10/28/2020	10/28/2030	3617	50,000,000.00	50,000,000.00
115066	FNMA 1.27 (CALLABLE)	3135GA2V2	PSI	NTRD	1.270000	1.270000	11/18/2020	11/18/2030	3638	50,000,000.00	50,000,000.00
115127	FNMA 1.32 (CALLABLE)	3135GA4C2	PSI	NTRD	1.320000	1.320000	11/18/2020	11/18/2030	3638	50,000,000.00	50,000,000.00
115109	FNMA 1.24 (CALLABLE)	3135GA3T6	PSI	NTRD	1.240000	1.240000	11/24/2020	11/25/2030	3645	50,000,000.00	50,000,000.00
114984	FNMA 1.365 (CALLABLE)	3136G47K3	PSI	NTRD	1.365000	1.365000	10/28/2020	10/28/2031	3982	50,000,000.00	50,000,000.00
115058	FNMA 1.22 (CALLABLE)	3136G42K8	PSI	NTRD	1.334578	1.220000	10/30/2020	08/27/2032	4286	50,000,000.00	49,379,630.70
115059	FNMA 1.22 (CALLABLE)	3136G42K8	PSI	NTRD	1.334627	1.220000	11/02/2020	08/27/2032	4286	49,250,000.00	48,638,511.50
114983	FNMA 1.45 (CALLABLE)	3136G47J6	PSI	NTRD	1.450000	1.450000	10/28/2020	10/28/2032	4348	50,000,000.00	50,000,000.00
115126	FNMA 1.50 (CALLABLE)	3135GA4A6	PSI	NTRD	1.500000	1.500000	11/16/2020	11/16/2032	4367	50,000,000.00	50,000,000.00
115001	FNMA 1.46 (CALLABLE)	3135GA2E0	PSI	NTRD	1.460000	1.460000	11/17/2020	11/17/2032	4368	50,000,000.00	50,000,000.00
114985	FNMA 1.45 (CALLABLE)	3135GA2C4	PSI	NTRD	1.450000	1.450000	11/18/2020	11/18/2032	4369	50,000,000.00	50,000,000.00
115128	FNMA 1.50 (CALLABLE)	3135GA4B4	PSI	NTRD	1.500000	1.500000	11/24/2020	11/23/2032	4374	50,000,000.00	50,000,000.00



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Counter Party: 2480 FED NATL MORT ASSOC										1,745,250,000.00	1,741,347,387.58
110109	JOHNSON & JOHNSON CO. CO	478160CD4	PSI	NTRD	2.677697	2.250000	03/04/2019	03/03/2022	456	22,500,000.00	22,385,061.38
Counter Party: 4000 JOHNSON & JOHNSON CO.										22,500,000.00	22,385,061.38
112997	JPM CHASE BK CO NOTE (CA	46632FRJ6	PSI	NTRD	1.587907	1.500000	02/28/2020	02/28/2023	818	50,000,000.00	50,000,000.00
Counter Party: 4020 J.P.MORGAN CHASE BK										50,000,000.00	50,000,000.00
115054	JUPITER SEC COMPANY LLC	4820P2M36	PSI	NTRD	0.120014	0.120000	10/29/2020	12/03/2020	1	50,000,000.00	49,999,666.67
114834	JUPITER SEC COMPANY LLC	4820P2M77	PSI	NTRD	0.135031	0.135000	10/06/2020	12/07/2020	5	50,000,000.00	49,998,875.00
114835	JUPITER SEC COMPANY LLC	4820P2M77	PSI	NTRD	0.135031	0.135000	10/06/2020	12/07/2020	5	19,800,000.00	19,799,554.50
114864	JUPITER SEC COMPANY LLC	4820P2M85	PSI	NTRD	0.140033	0.140000	10/08/2020	12/08/2020	6	40,000,000.00	39,998,911.11
114878	JUPITER SEC COMPANY LLC	4820P2M93	PSI	NTRD	0.130029	0.130000	10/09/2020	12/09/2020	7	50,000,000.00	49,998,555.56
114917	JUPITER SEC COMPANY LLC	4820P2MF9	PSI	NTRD	0.130028	0.130000	10/16/2020	12/15/2020	13	50,000,000.00	49,997,472.22
115161	JUPITER SEC COMPANY LLC	4820P2N68	PSI	NTRD	0.190054	0.190000	11/13/2020	01/06/2021	35	50,000,000.00	49,990,500.00
115110	JUPITER SEC COMPANY LLC	4820P2N84	PSI	NTRD	0.150038	0.150000	11/09/2020	01/08/2021	37	50,000,000.00	49,992,083.33
115140	JUPITER SEC COMPANY LLC	4820P2NB7	PSI	NTRD	0.160044	0.160000	11/10/2020	01/11/2021	40	50,000,000.00	49,990,888.89
115322	JUPITER SEC COMPANY LLC	4820P2NF8	PSI	NTRD	0.170036	0.170000	12/01/2020	01/15/2021	44	50,000,000.00	49,989,375.00
115227	JUPITER SEC COMPANY LLC	4820P2NK7	PSI	NTRD	0.200067	0.200000	11/20/2020	01/19/2021	48	50,000,000.00	49,986,388.89
115228	JUPITER SEC COMPANY LLC	4820P2NK7	PSI	NTRD	0.200067	0.200000	11/20/2020	01/19/2021	48	50,000,000.00	49,986,388.89
115308	JUPITER SEC COMPANY LLC	4820P2NK7	PSI	NTRD	0.170040	0.170000	11/30/2020	01/19/2021	48	50,000,000.00	49,988,430.55
115321	JUPITER SEC COMPANY LLC	4820P2NM3	PSI	NTRD	0.170041	0.170000	12/01/2020	01/21/2021	50	40,000,000.00	39,990,366.67
115252	JUPITER SEC COMPANY LLC	4820P2NN1	PSI	NTRD	0.190059	0.190000	11/24/2020	01/22/2021	51	50,000,000.00	49,986,277.78
115253	JUPITER SEC COMPANY LLC	4820P2NN1	PSI	NTRD	0.190059	0.190000	11/24/2020	01/22/2021	51	50,000,000.00	49,986,277.78
115291	JUPITER SEC COMPANY LLC	4820P2NV3	PSI	NTRD	0.200072	0.200000	11/25/2020	01/29/2021	58	50,000,000.00	49,983,611.11
115292	JUPITER SEC COMPANY LLC	4820P2NV3	PSI	NTRD	0.200072	0.200000	11/25/2020	01/29/2021	58	50,000,000.00	49,983,611.11
Counter Party: 4120 JUPITER SEC CO LLC										849,800,000.00	849,647,235.06
113999	LACCAL BANS		PSI	NTRD	0.659000	0.659000	06/17/2020	06/30/2022	575	5,000,000.00	5,000,000.00
Counter Party: 4460 LACCAL										5,000,000.00	5,000,000.00
114991	LA FAYETTE ASSET SEC LLC	50286LM34	PSI	NTRD	0.140021	0.140000	10/26/2020	12/03/2020	1	30,852,000.00	30,851,760.04
114794	LA FAYETTE ASSET SEC LLC	50286LM42	PSI	NTRD	0.160046	0.160000	09/30/2020	12/04/2020	2	50,000,000.00	49,999,333.33
115010	LA FAYETTE ASSET SEC LLC	50286LM42	PSI	NTRD	0.130018	0.130000	10/27/2020	12/04/2020	2	30,000,000.00	29,999,675.00
114791	LA FAYETTE ASSET SEC LLC	50286LM75	PSI	NTRD	0.160048	0.160000	09/30/2020	12/07/2020	5	50,000,000.00	49,998,666.67



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115036	LA FAYETTE ASSET SEC LLC	50286LME0	PSI	NTRD	0.150029	0.150000	10/28/2020	12/14/2020	12	21,370,000.00	21,368,842.46
115046	LA FAYETTE ASSET SEC LLC	50286LMF7	PSI	NTRD	0.140026	0.140000	10/29/2020	12/15/2020	13	41,971,000.00	41,968,714.91
115103	LA FAYETTE ASSET SEC LLC	50286LMG5	PSI	NTRD	0.120016	0.120000	11/06/2020	12/16/2020	14	26,001,000.00	25,999,699.95
115108	LA FAYETTE ASSET SEC LLC	50286LMG5	PSI	NTRD	0.120015	0.120000	11/09/2020	12/16/2020	14	24,000,000.00	23,998,800.00
115096	LA FAYETTE ASSET SEC LLC	50286LMJ9	PSI	NTRD	0.130020	0.130000	11/05/2020	12/18/2020	16	50,000,000.00	49,996,930.56
115312	LA FAYETTE ASSET SEC LLC	50286LN41	PSI	NTRD	0.150022	0.150000	11/30/2020	01/04/2021	33	30,000,000.00	29,995,750.00
115313	LA FAYETTE ASSET SEC LLC	50286LN41	PSI	NTRD	0.150022	0.150000	11/30/2020	01/04/2021	33	21,000,000.00	20,997,025.00
114828	LA FAYETTE ASSET SEC LLC	50286LN58	PSI	NTRD	0.160065	0.160000	10/06/2020	01/05/2021	34	50,000,000.00	49,992,222.22
114896	LA FAYETTE ASSET SEC LLC	50286LPC1	PSI	NTRD	0.180109	0.180000	10/14/2020	02/12/2021	72	25,000,000.00	24,990,875.00
114996	LA FAYETTE ASSET SEC LLC	50286LPN7	PSI	NTRD	0.210146	0.210000	10/26/2020	02/22/2021	82	32,214,000.00	32,198,403.06

Counter Party: 4480 LA FAYETTE ASSET SEC LLC

482,408,000.00 482,356,698.20

114633	MONT BLANC CAPITAL CORP	6117P4ME7	PSI	NTRD	0.180085	0.180000	09/11/2020	12/14/2020	12	50,000,000.00	49,996,750.00
115095	MONT BLANC CAPITAL CORP	6117P4N71	PSI	NTRD	0.180057	0.180000	11/05/2020	01/07/2021	36	50,000,000.00	49,990,750.00
114804	MONT BLANC CAPITAL CORP	6117P4N89	PSI	NTRD	0.170080	0.170000	10/01/2020	01/08/2021	37	19,901,000.00	19,897,428.88
115225	MONT BLANC CAPITAL CORP	6117P4NB2	PSI	NTRD	0.180047	0.180000	11/20/2020	01/11/2021	40	50,000,000.00	49,989,750.00
115249	MONT BLANC CAPITAL CORP	6117P4NB2	PSI	NTRD	0.180044	0.180000	11/23/2020	01/11/2021	40	20,511,000.00	20,506,795.25
114739	MONT BLANC CAPITAL CORP	6117P4ND8	PSI	NTRD	0.200123	0.200000	09/24/2020	01/13/2021	42	34,156,000.00	34,147,840.51
115186	MONT BLANC CAPITAL CORP	6117P4ND8	PSI	NTRD	0.200063	0.200000	11/17/2020	01/13/2021	42	41,439,000.00	41,429,100.68
114786	MONT BLANC CAPITAL CORP	6117P4NL0	PSI	NTRD	0.180102	0.180000	09/29/2020	01/20/2021	49	40,848,000.00	40,837,788.00
114822	MONT BLANC CAPITAL CORP	6117P4P12	PSI	NTRD	0.200132	0.200000	10/05/2020	02/01/2021	61	50,000,000.00	49,982,777.77
115226	MONT BLANC CAPITAL CORP	6117P4P46	PSI	NTRD	0.190076	0.190000	11/20/2020	02/04/2021	64	40,000,000.00	39,986,277.78
114840	MONT BLANC CAPITAL CORP	6117P4P53	PSI	NTRD	0.200135	0.200000	10/07/2020	02/05/2021	65	43,184,000.00	43,168,165.87
114877	MONT BLANC CAPITAL CORP	6117P4PA2	PSI	NTRD	0.190124	0.190000	10/09/2020	02/10/2021	70	25,000,000.00	24,990,631.94
114888	MONT BLANC CAPITAL CORP	6117P4PA2	PSI	NTRD	0.190120	0.190000	10/13/2020	02/10/2021	70	40,965,000.00	40,949,649.50
115188	MONT BLANC CAPITAL CORP	6117P4PA2	PSI	NTRD	0.200094	0.200000	11/17/2020	02/10/2021	70	41,591,000.00	41,574,594.66
115163	MONT BLANC CAPITAL CORP	6117P4PH7	PSI	NTRD	0.200107	0.200000	11/13/2020	02/17/2021	77	41,080,000.00	41,062,198.67
115090	MONT BLANC CAPITAL CORP	6117P4Q11	PSI	NTRD	0.200130	0.200000	11/04/2020	03/01/2021	89	28,192,000.00	28,177,904.00
115220	MONT BLANC CAPITAL CORP	6117P4QA1	PSI	NTRD	0.220149	0.220000	11/19/2020	03/10/2021	98	23,785,000.00	23,770,610.07
115272	MONT BLANC CAPITAL CORP	6117P4QA1	PSI	NTRD	0.220143	0.220000	11/24/2020	03/10/2021	98	34,730,000.00	34,708,988.35
115314	MONT BLANC CAPITAL CORP	6117P4QK9	PSI	NTRD	0.210134	0.210000	11/30/2020	03/19/2021	107	20,809,000.00	20,795,890.33

Counter Party: 4880 MONT BLANC CAPITAL CORP

696,191,000.00 695,963,892.26

114967	MUFG UNION BANK NA CD	62478U7A8	PSI	NTRD	0.110000	0.110000	10/22/2020	12/18/2020	16	50,000,000.00	50,000,000.00



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114968	MUFG UNION BANK NA CD	62478U7A8	PSI	NTRD	0.110000	0.110000	10/22/2020	12/18/2020	16	50,000,000.00	50,000,000.00
115106	MUFG UNION BANK NA CD	62478U7C4	PSI	NTRD	0.120000	0.120000	11/06/2020	01/04/2021	33	50,000,000.00	50,000,000.00
115199	MUFG UNION BANK NA CD	62478U7G5	PSI	NTRD	0.120000	0.120000	11/17/2020	01/04/2021	33	50,000,000.00	50,000,000.00
Counter Party: 4940 MUFG UNION BK N.A.										200,000,000.00	200,000,000.00
114978	NATIXIS NY BRANCH CP	63873JMX5	PSI	NTRD	0.140038	0.140000	10/23/2020	12/31/2020	29	50,000,000.00	49,994,166.67
115034	NATIXIS NY BRANCH CP	63873JN48	PSI	NTRD	0.140037	0.140000	10/28/2020	01/04/2021	33	50,000,000.00	49,993,388.89
115035	NATIXIS NY BRANCH CP	63873JN48	PSI	NTRD	0.140037	0.140000	10/28/2020	01/04/2021	33	50,000,000.00	49,993,388.89
115097	NATIXIS NY BRANCH CP	63873JN63	PSI	NTRD	0.140034	0.140000	11/05/2020	01/06/2021	35	50,000,000.00	49,993,000.00
115098	NATIXIS NY BRANCH CP	63873JN63	PSI	NTRD	0.140034	0.140000	11/05/2020	01/06/2021	35	50,000,000.00	49,993,000.00
115166	NATIXIS NY BRANCH CP	63873JN71	PSI	NTRD	0.120022	0.120000	11/13/2020	01/07/2021	36	50,000,000.00	49,993,833.33
115167	NATIXIS NY BRANCH CP	63873JN71	PSI	NTRD	0.120022	0.120000	11/13/2020	01/07/2021	36	50,000,000.00	49,993,833.33
115156	NATIXIS NY BRANCH CP	63873JND8	PSI	NTRD	0.140034	0.140000	11/12/2020	01/13/2021	42	50,000,000.00	49,991,638.89
115190	NATIXIS NY BRANCH CP	63873JNL0	PSI	NTRD	0.140035	0.140000	11/17/2020	01/20/2021	49	50,000,000.00	49,990,277.78
Counter Party: 5200 NATIXIS NY BRANCH										450,000,000.00	449,936,527.78
114657	NORDEA BANK ABP NY CD	65558TM77	PSI	NTRD	0.150000	0.150000	09/15/2020	12/15/2020	13	50,000,000.00	50,000,000.00
115076	NORDEA BANK ABP NY CD	65558TS22	PSI	NTRD	0.150000	0.150000	11/02/2020	02/01/2021	61	50,000,000.00	50,000,000.00
115235	NORDEA BANK ABP NY CD	65558TU37	PSI	NTRD	0.150000	0.150000	11/20/2020	02/19/2021	79	50,000,000.00	50,000,000.00
115315	NORDEA BANK ABP NY CD	65558TU78	PSI	NTRD	0.150000	0.150000	11/30/2020	03/01/2021	89	50,000,000.00	50,000,000.00
115328	NORDEA BANK ABP NY CD	65558TV28	PSI	NTRD	0.150000	0.150000	12/01/2020	03/03/2021	91	50,000,000.00	50,000,000.00
Counter Party: 5250 NORDEA BANK ABP										250,000,000.00	250,000,000.00
114832	OLD LINE FUNDING LLC CP	67983TM78	PSI	NTRD	0.120025	0.120000	10/06/2020	12/07/2020	5	50,000,000.00	49,999,000.00
114845	OLD LINE FUNDING LLC CP	67983TM94	PSI	NTRD	0.110021	0.110000	10/07/2020	12/09/2020	7	47,000,000.00	46,998,851.11
114889	OLD LINE FUNDING LLC CP	67983TME3	PSI	NTRD	0.120025	0.120000	10/13/2020	12/14/2020	12	37,000,000.00	36,998,396.66
114882	OLD LINE FUNDING LLC CP	67983TMF0	PSI	NTRD	0.120025	0.120000	10/13/2020	12/15/2020	13	50,000,000.00	49,997,666.67
114865	OLD LINE FUNDING LLC CP	67983TMH6	PSI	NTRD	0.120028	0.120000	10/08/2020	12/17/2020	15	25,000,000.00	24,998,666.67
114982	OLD LINE FUNDING LLC CP	67983TMU7	PSI	NTRD	0.130030	0.130000	10/26/2020	12/28/2020	26	50,000,000.00	49,995,125.00
114853	OLD LINE FUNDING LLC CP	67983TN77	PSI	NTRD	0.150057	0.150000	10/08/2020	01/07/2021	36	50,000,000.00	49,992,291.67
115009	OLD LINE FUNDING LLC CP	67983TND4	PSI	NTRD	0.150049	0.150000	10/27/2020	01/13/2021	42	50,000,000.00	49,991,041.67
114994	OLD LINE FUNDING LLC CP	67983TNE2	PSI	NTRD	0.150050	0.150000	10/26/2020	01/14/2021	43	50,000,000.00	49,990,833.33
115063	OLD LINE FUNDING LLC CP	67983TNE2	PSI	NTRD	0.140041	0.140000	10/30/2020	01/14/2021	43	50,000,000.00	49,991,444.44
115102	OLD LINE FUNDING LLC CP	67983TNK8	PSI	NTRD	0.140040	0.140000	11/06/2020	01/19/2021	48	50,000,000.00	49,990,472.22
115071	OLD LINE FUNDING LLC CP	67983TNL6	PSI	NTRD	0.150049	0.150000	11/02/2020	01/20/2021	49	25,000,000.00	24,994,791.66



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115157	OLD LINE FUNDING LLC CP	67983TNL6	PSI	NTRD	0.140038	0.140000	11/12/2020	01/20/2021	49	48,800,000.00	48,790,511.11
115204	OLD LINE FUNDING LLC CP	67983TNL6	PSI	NTRD	0.160044	0.160000	11/19/2020	01/20/2021	49	50,000,000.00	49,988,888.89
115205	OLD LINE FUNDING LLC CP	67983TNL6	PSI	NTRD	0.160044	0.160000	11/19/2020	01/20/2021	49	50,000,000.00	49,988,888.89
115206	OLD LINE FUNDING LLC CP	67983TNL6	PSI	NTRD	0.160045	0.160000	11/18/2020	01/20/2021	49	25,000,000.00	24,994,444.44
114766	OLD LINE FUNDING LLC CP	67983TNS1	PSI	NTRD	0.160088	0.160000	09/25/2020	01/26/2021	55	40,000,000.00	39,990,044.44
115306	OLD LINE FUNDING LLC CP	67983TNS1	PSI	NTRD	0.160040	0.160000	11/30/2020	01/26/2021	55	41,014,000.00	41,003,792.07
115325	OLD LINE FUNDING LLC CP	67983TNU6	PSI	NTRD	0.160041	0.160000	12/01/2020	01/28/2021	57	50,000,000.00	49,987,111.11
115324	OLD LINE FUNDING LLC CP	67983TNV4	PSI	NTRD	0.170047	0.170000	12/01/2020	01/29/2021	58	25,000,000.00	24,993,034.72
115183	OLD LINE FUNDING LLC CP	67983TP34	PSI	NTRD	0.170063	0.170000	11/16/2020	02/03/2021	63	48,000,000.00	47,985,493.33
115309	OLD LINE FUNDING LLC CP	67983TPA8	PSI	NTRD	0.170058	0.170000	11/30/2020	02/10/2021	70	30,000,000.00	29,989,941.67
115230	OLD LINE FUNDING LLC CP	67983TPB6	PSI	NTRD	0.170067	0.170000	11/20/2020	02/11/2021	71	40,000,000.00	39,986,400.00
Counter Party: 5500 OLD LINE FUNDING LLC										981,814,000.00	981,637,131.77
115075	PFIZER INC CP	71708EM36	PSI	NTRD	0.120013	0.120000	11/02/2020	12/03/2020	1	33,359,000.00	33,358,777.61
Counter Party: 5740 PFIZER INC										33,359,000.00	33,358,777.61
115178	REGENCY MARKETS NO. 1 LL	7588R0MG9	PSI	NTRD	0.150019	0.150000	11/16/2020	12/16/2020	14	50,000,000.00	49,996,875.00
115212	REGENCY MARKETS NO. 1 LL	7588R0MM6	PSI	NTRD	0.160023	0.160000	11/19/2020	12/21/2020	19	50,000,000.00	49,995,555.56
Counter Party: 6200 REGENCY MARKETS NO. 1 LLC										100,000,000.00	99,992,430.56
114601	SHEFFIELD RECEIVABLES CO	82124LM41	PSI	NTRD	0.170073	0.170000	09/04/2020	12/04/2020	2	44,000,000.00	43,999,376.67
114821	SHEFFIELD RECEIVABLES CO	82124LM41	PSI	NTRD	0.160043	0.160000	10/05/2020	12/04/2020	2	50,000,000.00	49,999,333.33
114824	SHEFFIELD RECEIVABLES CO	82124LM74	PSI	NTRD	0.150039	0.150000	10/05/2020	12/07/2020	5	50,000,000.00	49,998,750.00
114837	SHEFFIELD RECEIVABLES CO	82124LM82	PSI	NTRD	0.130030	0.130000	10/06/2020	12/08/2020	6	40,379,000.00	40,377,979.31
114879	SHEFFIELD RECEIVABLES CO	82124LMA7	PSI	NTRD	0.140034	0.140000	10/09/2020	12/10/2020	8	50,000,000.00	49,998,250.00
114937	SHEFFIELD RECEIVABLES CO	82124LMB5	PSI	NTRD	0.140029	0.140000	10/19/2020	12/11/2020	9	39,300,000.00	39,298,471.67
115061	SHEFFIELD RECEIVABLES CO	82124LMJ8	PSI	NTRD	0.150031	0.150000	10/30/2020	12/18/2020	16	50,000,000.00	49,996,458.34
115114	SHEFFIELD RECEIVABLES CO	82124LMX7	PSI	NTRD	0.140028	0.140000	11/09/2020	12/31/2020	29	50,000,000.00	49,994,166.67
115177	SHEFFIELD RECEIVABLES CO	82124LMX7	PSI	NTRD	0.150028	0.150000	11/16/2020	12/31/2020	29	50,000,000.00	49,993,750.00
115193	SHEFFIELD RECEIVABLES CO	82124LN40	PSI	NTRD	0.140026	0.140000	11/17/2020	01/04/2021	33	50,000,000.00	49,993,388.89
115207	SHEFFIELD RECEIVABLES CO	82124LN57	PSI	NTRD	0.150030	0.150000	11/18/2020	01/05/2021	34	50,000,000.00	49,992,708.33
115213	SHEFFIELD RECEIVABLES CO	82124LN73	PSI	NTRD	0.160035	0.160000	11/19/2020	01/07/2021	36	50,000,000.00	49,991,777.78
115219	SHEFFIELD RECEIVABLES CO	82124LNF5	PSI	NTRD	0.140031	0.140000	11/19/2020	01/15/2021	44	50,000,000.00	49,991,250.00
115229	SHEFFIELD RECEIVABLES CO	82124LNF5	PSI	NTRD	0.150035	0.150000	11/20/2020	01/15/2021	44	50,000,000.00	49,990,625.00
115208	SHEFFIELD RECEIVABLES CO	82124LNK4	PSI	NTRD	0.160044	0.160000	11/18/2020	01/19/2021	48	50,000,000.00	49,989,111.11



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115255	SHEFFIELD RECEIVABLES CO	82124LP30	PSI	NTRD	0.210088	0.210000	11/23/2020	02/03/2021	63	41,900,000.00	41,884,357.33
Counter Party: 6660 SHEFFIELD RECEIVABLES CORP										765,579,000.00	765,489,754.43
113129	SAN JOSE CA REDEV AGY TA	798170AG1	PSI	NTRD	1.060136	2.958000	03/12/2020	08/01/2024	1338	23,000,000.00	24,558,485.73
Counter Party: 6670 STATE OF CALIFORNIA										23,000,000.00	24,558,485.73
114711	SVENSKA HANDELSBANKEN NY	86959RKJ8	PSI	NTRD	0.140000	0.140000	09/21/2020	12/18/2020	16	50,000,000.00	50,000,000.00
114880	SVENSKA HANDELSBANKEN NY	86959RKQ2	PSI	NTRD	0.150000	0.150000	10/09/2020	01/04/2021	33	50,000,000.00	50,000,000.00
115044	SVENSKA HANDELSBANKEN NY	86959RKY5	PSI	NTRD	0.150000	0.150000	10/28/2020	01/29/2021	58	50,000,000.00	50,000,000.00
115236	SVENSKA HANDELSBANKEN NY	86959RLK4	PSI	NTRD	0.150000	0.150000	11/20/2020	03/05/2021	93	50,000,000.00	50,000,000.00
Counter Party: 6680 SVENSKA HANDELSBANKEN										200,000,000.00	200,000,000.00
115060	THUNDER BAY FUNDING LLC	88602TM34	PSI	NTRD	0.110010	0.110000	11/02/2020	12/03/2020	1	50,000,000.00	49,999,694.44
114891	THUNDER BAY FUNDING LLC	88602TMF7	PSI	NTRD	0.120024	0.120000	10/15/2020	12/15/2020	13	50,000,000.00	49,997,666.66
114902	THUNDER BAY FUNDING LLC	88602TMF7	PSI	NTRD	0.130029	0.130000	10/15/2020	12/15/2020	13	30,000,000.00	29,998,483.34
114731	THUNDER BAY FUNDING LLC	88602TMG5	PSI	NTRD	0.140045	0.140000	09/24/2020	12/16/2020	14	50,000,000.00	49,997,083.33
115247	THUNDER BAY FUNDING LLC	88602TMH3	PSI	NTRD	0.130011	0.130000	11/23/2020	12/17/2020	15	30,007,000.00	30,005,266.26
115111	THUNDER BAY FUNDING LLC	88602TN58	PSI	NTRD	0.130027	0.130000	11/09/2020	01/05/2021	34	40,012,000.00	40,006,942.93
115159	THUNDER BAY FUNDING LLC	88602TNB5	PSI	NTRD	0.130028	0.130000	11/13/2020	01/11/2021	40	50,000,000.00	49,992,597.22
115160	THUNDER BAY FUNDING LLC	88602TNB5	PSI	NTRD	0.130028	0.130000	11/13/2020	01/11/2021	40	12,000,000.00	11,998,223.33
115164	THUNDER BAY FUNDING LLC	88602TND1	PSI	NTRD	0.130029	0.130000	11/13/2020	01/13/2021	42	50,000,000.00	49,992,236.11
115307	THUNDER BAY FUNDING LLC	88602TNL3	PSI	NTRD	0.160036	0.160000	11/30/2020	01/20/2021	49	40,000,000.00	39,991,111.11
115245	THUNDER BAY FUNDING LLC	88602TP15	PSI	NTRD	0.160050	0.160000	11/23/2020	02/01/2021	61	50,000,000.00	49,986,222.22
Counter Party: 7020 THUNDER BAY FUNDING LLC										452,019,000.00	451,965,526.95
114825	TORONTO DOMINION BANK CP	89119AM39	PSI	NTRD	0.140032	0.140000	10/05/2020	12/03/2020	1	50,000,000.00	49,999,611.11
114847	TORONTO DOMINION BANK CP	89119AMA3	PSI	NTRD	0.140035	0.140000	10/07/2020	12/10/2020	8	50,000,000.00	49,998,250.00
114897	TORONTO DOMINION BANK CP	89119AMB1	PSI	NTRD	0.125025	0.125000	10/14/2020	12/11/2020	9	50,000,000.00	49,998,263.89
115191	TORONTO DOMINION BANK CP	89119AN46	PSI	NTRD	0.130023	0.130000	11/17/2020	01/04/2021	33	50,000,000.00	49,993,861.11
115326	TORONTO DOMINION BANK CP	89119ANF1	PSI	NTRD	0.110015	0.110000	12/01/2020	01/15/2021	44	50,000,000.00	49,993,125.00
115209	TORONTO DOMINION BANK CP	89119ANK0	PSI	NTRD	0.160044	0.160000	11/18/2020	01/19/2021	48	31,569,000.00	31,562,124.98
115232	TORONTO DOMINION BANK CP	89119ANL8	PSI	NTRD	0.170049	0.170000	11/20/2020	01/20/2021	49	50,000,000.00	49,988,194.44
115233	TORONTO DOMINION BANK CP	89119ANL8	PSI	NTRD	0.170049	0.170000	11/20/2020	01/20/2021	49	50,000,000.00	49,988,194.44
115274	TORONTO DOMINION BANK CP	89119ANU8	PSI	NTRD	0.170052	0.170000	11/24/2020	01/28/2021	57	50,000,000.00	49,986,305.56
Counter Party: 7030 TORONTO DOMINION CP										431,569,000.00	431,507,930.53



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114751	TOYOTA MOTOR CREDIT CORP	89233GMG8	PSI	NTRD	0.150052	0.150000	09/24/2020	12/16/2020	14	50,000,000.00	49,996,875.00
114705	TOYOTA MOTOR CREDIT CORP	89233GMJ2	PSI	NTRD	0.140048	0.140000	09/21/2020	12/18/2020	16	50,000,000.00	49,996,694.44
114706	TOYOTA MOTOR CREDIT CORP	89233GMJ2	PSI	NTRD	0.140048	0.140000	09/21/2020	12/18/2020	16	50,000,000.00	49,996,694.44
114728	TOYOTA MOTOR CREDIT CORP	89233GMM5	PSI	NTRD	0.150056	0.150000	09/23/2020	12/21/2020	19	50,000,000.00	49,995,833.33
114729	TOYOTA MOTOR CREDIT CORP	89233GMM5	PSI	NTRD	0.150056	0.150000	09/23/2020	12/21/2020	19	50,000,000.00	49,995,833.33
114833	TOYOTA MOTOR CREDIT CORP	89233GN44	PSI	NTRD	0.160064	0.160000	10/06/2020	01/04/2021	33	50,000,000.00	49,992,444.45
109674	TOYOTA MOTOR CREDIT CORP	89236TFQ3	PSI	NTRD	3.081164	3.050000	01/08/2019	01/08/2021	37	10,000,000.00	9,999,688.10
115032	TOYOTA MOTOR CREDIT CORP	89233GNL6	PSI	NTRD	0.130039	0.130000	10/28/2020	01/20/2021	49	50,000,000.00	49,990,972.22
115033	TOYOTA MOTOR CREDIT CORP	89233GNL6	PSI	NTRD	0.130039	0.130000	10/28/2020	01/20/2021	49	50,000,000.00	49,990,972.22
115189	TOYOTA MOTOR CREDIT CORP	89233GNN2	PSI	NTRD	0.120026	0.120000	11/17/2020	01/22/2021	51	50,000,000.00	49,991,333.33
115118	TOYOTA MOTOR CREDIT CORP	89233GP59	PSI	NTRD	0.120035	0.120000	11/10/2020	02/05/2021	65	50,000,000.00	49,989,000.00
115119	TOYOTA MOTOR CREDIT CORP	89233GP59	PSI	NTRD	0.120035	0.120000	11/10/2020	02/05/2021	65	50,000,000.00	49,989,000.00
Counter Party: 7080 TOYOTA MOTOR CREDIT CORP										560,000,000.00	559,925,340.86
115013	TORONTO DOMINION BANK NY	89114NUC7	PSI	NTRD	0.110000	0.110000	10/27/2020	12/07/2020	5	50,000,000.00	50,000,000.00
115184	TORONTO DOMINION BANK NY	89114NV69	PSI	NTRD	0.130000	0.130000	11/16/2020	12/31/2020	29	50,000,000.00	50,000,000.00
115171	TORONTO DOMINION BANK NY	89114NV36	PSI	NTRD	0.150000	0.150000	11/13/2020	01/04/2021	33	50,000,000.00	50,000,000.00
115210	TORONTO DOMINION BANK NY	89114NVD4	PSI	NTRD	0.170000	0.170000	11/18/2020	01/19/2021	48	50,000,000.00	50,000,000.00
115299	TORONTO DOMINION BANK NY	89114NW76	PSI	NTRD	0.180000	0.180000	11/25/2020	01/28/2021	57	50,000,000.00	50,000,000.00
115329	TORONTO DOMINION BANK NY	89114NWC5	PSI	NTRD	0.170000	0.170000	12/01/2020	02/04/2021	64	50,000,000.00	50,000,000.00
Counter Party: 7100 TORONTO DOMINION BK										300,000,000.00	300,000,000.00
112946	UBS AG STAMFORD CT CD	90275DKB5	PSI	NTRD	1.620000	1.620000	02/20/2020	02/12/2021	72	50,000,000.00	50,000,000.00
Counter Party: 7400 UBS AG										50,000,000.00	50,000,000.00
115195	UST BILL	9127963L1	PSI	NTRD	0.082507	0.082500	11/17/2020	12/24/2020	22	50,000,000.00	49,997,364.59
115196	UST BILL	9127963L1	PSI	NTRD	0.082507	0.082500	11/17/2020	12/24/2020	22	50,000,000.00	49,997,364.59
115197	UST BILL	912796TY5	PSI	NTRD	0.080008	0.080000	11/17/2020	12/31/2020	29	50,000,000.00	49,996,666.67
115198	UST BILL	912796TY5	PSI	NTRD	0.080008	0.080000	11/17/2020	12/31/2020	29	50,000,000.00	49,996,666.67
115258	UST BILL	9127964D8	PSI	NTRD	0.065010	0.065000	11/23/2020	02/18/2021	78	50,000,000.00	49,992,868.05
115259	UST BILL	9127964D8	PSI	NTRD	0.065010	0.065000	11/23/2020	02/18/2021	78	50,000,000.00	49,992,868.05
114588	UST BILL	9127964F3	PSI	NTRD	0.110061	0.110000	09/03/2020	03/04/2021	92	50,000,000.00	49,985,791.66
114589	UST BILL	9127964F3	PSI	NTRD	0.110061	0.110000	09/03/2020	03/04/2021	92	50,000,000.00	49,985,791.66
114590	UST BILL	9127964F3	PSI	NTRD	0.110061	0.110000	09/03/2020	03/04/2021	92	50,000,000.00	49,985,791.66



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114591	UST BILL	9127964F3	PSI	NTRD	0.110061	0.110000	09/03/2020	03/04/2021	92	50,000,000.00	49,985,791.66
114592	UST BILL	9127964F3	PSI	NTRD	0.110061	0.110000	09/03/2020	03/04/2021	92	50,000,000.00	49,985,791.66
115275	UST BILL	912796C72	PSI	NTRD	0.085021	0.085000	11/24/2020	03/09/2021	97	50,000,000.00	49,988,430.56
115276	UST BILL	912796C72	PSI	NTRD	0.085021	0.085000	11/24/2020	03/09/2021	97	50,000,000.00	49,988,430.56
113297	UST BILL	9127962F5	PSI	NTRD	0.112627	0.112500	03/30/2020	03/25/2021	113	50,000,000.00	49,982,187.50
113298	UST BILL	9127962F5	PSI	NTRD	0.112627	0.112500	03/30/2020	03/25/2021	113	50,000,000.00	49,982,187.50
113299	UST BILL	9127962F5	PSI	NTRD	0.112627	0.112500	03/30/2020	03/25/2021	113	50,000,000.00	49,982,187.50
113300	UST BILL	9127962F5	PSI	NTRD	0.112627	0.112500	03/30/2020	03/25/2021	113	50,000,000.00	49,982,187.50
114583	UST BILL	9127964B2	PSI	NTRD	0.115126	0.115000	09/03/2020	08/12/2021	253	50,000,000.00	49,959,430.56
114584	UST BILL	9127964B2	PSI	NTRD	0.115126	0.115000	09/03/2020	08/12/2021	253	50,000,000.00	49,959,430.56
114585	UST BILL	9127964B2	PSI	NTRD	0.115126	0.115000	09/03/2020	08/12/2021	253	50,000,000.00	49,959,430.56
114586	UST BILL	9127964B2	PSI	NTRD	0.115126	0.115000	09/03/2020	08/12/2021	253	50,000,000.00	49,959,430.56
114587	UST BILL	9127964B2	PSI	NTRD	0.115126	0.115000	09/03/2020	08/12/2021	253	50,000,000.00	49,959,430.56
114866	UST BILL	9127964V8	PSI	NTRD	0.120146	0.120000	10/08/2020	10/07/2021	309	50,000,000.00	49,948,333.33
114867	UST BILL	9127964V8	PSI	NTRD	0.120146	0.120000	10/08/2020	10/07/2021	309	50,000,000.00	49,948,333.33
114868	UST BILL	9127964V8	PSI	NTRD	0.120146	0.120000	10/08/2020	10/07/2021	309	50,000,000.00	49,948,333.33
114869	UST BILL	9127964V8	PSI	NTRD	0.120146	0.120000	10/08/2020	10/07/2021	309	50,000,000.00	49,948,333.33
114870	UST BILL	9127964V8	PSI	NTRD	0.120146	0.120000	10/08/2020	10/07/2021	309	50,000,000.00	49,948,333.33
114945	UST BILL	9127964V8	PSI	NTRD	0.115129	0.115000	10/21/2020	10/07/2021	309	50,000,000.00	49,950,486.11
114946	UST BILL	9127964V8	PSI	NTRD	0.115129	0.115000	10/21/2020	10/07/2021	309	50,000,000.00	49,950,486.11
114947	UST BILL	9127964V8	PSI	NTRD	0.115129	0.115000	10/21/2020	10/07/2021	309	50,000,000.00	49,950,486.11
114948	UST BILL	9127964V8	PSI	NTRD	0.115129	0.115000	10/21/2020	10/07/2021	309	50,000,000.00	49,950,486.11
115038	UST BILL	9127964V8	PSI	NTRD	0.115127	0.115000	10/28/2020	10/07/2021	309	50,000,000.00	49,950,486.12
115039	UST BILL	9127964V8	PSI	NTRD	0.115127	0.115000	10/28/2020	10/07/2021	309	50,000,000.00	49,950,486.12
115040	UST BILL	9127964V8	PSI	NTRD	0.115127	0.115000	10/28/2020	10/07/2021	309	50,000,000.00	49,950,486.12
115041	UST BILL	9127964V8	PSI	NTRD	0.115127	0.115000	10/28/2020	10/07/2021	309	50,000,000.00	49,950,486.12
115042	UST BILL	9127964V8	PSI	NTRD	0.115127	0.115000	10/28/2020	10/07/2021	309	50,000,000.00	49,950,486.12
115043	UST BILL	9127964V8	PSI	NTRD	0.115127	0.115000	10/28/2020	10/07/2021	309	50,000,000.00	49,950,486.12
115144	UST BILL	9127964W6	PSI	NTRD	0.117638	0.117500	11/10/2020	11/04/2021	337	50,000,000.00	49,944,840.27
115145	UST BILL	9127964W6	PSI	NTRD	0.117638	0.117500	11/10/2020	11/04/2021	337	50,000,000.00	49,944,840.27
115146	UST BILL	9127964W6	PSI	NTRD	0.117638	0.117500	11/10/2020	11/04/2021	337	50,000,000.00	49,944,840.27
115147	UST BILL	9127964W6	PSI	NTRD	0.117638	0.117500	11/10/2020	11/04/2021	337	50,000,000.00	49,944,840.27
115148	UST BILL	9127964W6	PSI	NTRD	0.117638	0.117500	11/10/2020	11/04/2021	337	50,000,000.00	49,944,840.27
115149	UST BILL	9127964W6	PSI	NTRD	0.117638	0.117500	11/10/2020	11/04/2021	337	50,000,000.00	49,944,840.27



Holdings by Issuer Report

EXHIBIT 23

As Of Date: 12/02/2020

Run: 12/01/2020 12:48:46 PM

Reporting Currency: Local

LA County

Inv. No.	Description	CUSIP	Group Fund	Fund	Yield	Interest Rate	Purchase Date	Maturity Date	DTM	Par Value	Book Value
112380	USTN 1.625	912828TY6	PSI	NTRD	1.660487	1.625000	12/09/2019	11/15/2022	713	50,000,000.00	49,966,164.92
115286	USTN 0.875	91282CAV3	PSI	NTRD	0.875000	0.875000	11/25/2020	11/15/2030	3635	50,000,000.00	50,000,000.00
115287	USTN 0.875	91282CAV3	PSI	NTRD	0.875000	0.875000	11/25/2020	11/15/2030	3635	50,000,000.00	50,000,000.00
Counter Party: 7520 UNITED STATES TREASURY										2,300,000,000.00	2,298,487,255.19
102351	USTN 1.125	912828S76	PSI	TRADE	1.152632	1.125000	08/17/2016	07/31/2021	241	50,000,000.00	49,991,116.46
Counter Party: 7521 U.S. TREASURY FOR TRADE										50,000,000.00	49,991,116.46
Subtotal										35,697,787,000.00	35,691,209,020.79
Fund Grp: 6000 SPRG-SPECIAL PROGRAMS											
115303	BOW MONEY MARKET PLUS AC		SPRG	BOW	0.200000	0.200000	11/27/2020	01/04/2021	33	100,000,000.00	100,000,000.00
Counter Party: 720 BOW MMKT PLUS ACCT DEP										100,000,000.00	100,000,000.00
115304	JP MORGAN CHASE BANK MMA		SPRG	JPMC	0.100000	0.100000	11/27/2020	01/04/2021	33	100,000,000.00	100,000,000.00
Counter Party: 4080 JP MORGAN CHASE BK MMA										100,000,000.00	100,000,000.00
Subtotal										200,000,000.00	200,000,000.00
Grand Total										35,897,787,000.00	35,891,209,020.79
Count 814											



Issuers with 5 % or More of Portfolio

EXHIBIT 24

As Of Date: 12/02/2020

Run: 12/02/2020 01:03:19 PM

Reporting Currency: Local

LA County

Inv. No.	Description	Fund	Investment Type	CUSIP	Maturity Date	Interest Rate	% Of Total Portfl Market Value	Market Value	Scheduled Book
Fund Grp: 1000 PSI-POOLED SURPLUS INVSTMNTS									
114788	ATLANTIC ASSET SEC LLC C	NTRD	CP-DISC-A/360	04821TM77	12/07/2020	.150000		49,998,750.00	49,998,750.00
114998	ATLANTIC ASSET SEC LLC C	NTRD	CP-DISC-A/360	04821TM44	12/04/2020	.130000		49,999,458.33	49,999,458.33
115055	ATLANTIC ASSET SEC LLC C	NTRD	CP-DISC-A/360	04821TM44	12/04/2020	.130000		49,999,458.33	49,999,458.33
115180	ATLANTIC ASSET SEC LLC C	NTRD	CP-DISC-A/360	04821TNB7	01/11/2021	.160000		24,995,444.45	24,995,444.45
115192	ATLANTIC ASSET SEC LLC C	NTRD	CP-DISC-A/360	04821TN43	01/04/2021	.130000		24,996,930.56	24,996,930.56
115216	ATLANTIC ASSET SEC LLC C	NTRD	CP-DISC-A/360	04821TNL5	01/20/2021	.150000		49,989,583.33	49,989,583.33
115217	ATLANTIC ASSET SEC LLC C	NTRD	CP-DISC-A/360	04821TNM3	01/21/2021	.150000		49,989,375.00	49,989,375.00
115269	ATLANTIC ASSET SEC LLC C	NTRD	CP-DISC-A/360	04821TMP7	12/23/2020	.130000		49,996,027.78	49,996,027.78
115270	ATLANTIC ASSET SEC LLC C	NTRD	CP-DISC-A/360	04821TN43	01/04/2021	.130000		49,993,861.11	49,993,861.11
115271	ATLANTIC ASSET SEC LLC C	NTRD	CP-DISC-A/360	04821TN43	01/04/2021	.130000		27,754,591.93	27,754,591.93
115273	ATLANTIC ASSET SEC LLC C	NTRD	CP-DISC-A/360	04821TNM3	01/21/2021	.150000		49,989,375.00	49,989,375.00
115295	ATLANTIC ASSET SEC LLC C	NTRD	CP-DISC-A/360	04821TMG7	12/16/2020	.120000		49,997,500.00	49,997,500.00
115327	ATLANTIC ASSET SEC LLC C	NTRD	CP-DISC-A/360	04821TMW2	12/30/2020	.110000		31,630,196.96	31,630,196.96
115350	ATLANTIC ASSET SEC LLC C	NTRD	CP-DISC-A/360	04821TMW2	12/30/2020	.120000		21,053,034.87	21,053,034.87
Counter Party: 100 ATLANTIC ASSET SEC LLC							1.61%	580,446,000.00	580,383,587.65
115077	AU & NZ BANKING GRP NY C	NTRD	YANKEE CDS-Fxd-(Mat) A/360	05252WRV7	03/19/2021	.150000		50,000,000.00	50,000,000.00
115078	AU & NZ BANKING GRP NY C	NTRD	YANKEE CDS-Fxd-(Mat) A/360	05252WRV7	03/19/2021	.150000		50,000,000.00	50,000,000.00
115124	AU & NZ BANKING GRP NY C	NTRD	YANKEE CDS-Fxd-(Mat) A/360	05252WRW5	03/15/2021	.150000		50,000,000.00	50,000,000.00
115125	AU & NZ BANKING GRP NY C	NTRD	YANKEE CDS-Fxd-(Mat) A/360	05252WRW5	03/15/2021	.150000		50,000,000.00	50,000,000.00
115297	AU & NZ BANKING GRP NY C	NTRD	YANKEE CDS-Fxd-(Mat) A/360	05252WRY1	03/05/2021	.150000		50,000,000.00	50,000,000.00
115298	AU & NZ BANKING GRP NY C	NTRD	YANKEE CDS-Fxd-(Mat) A/360	05252WRY1	03/05/2021	.150000		50,000,000.00	50,000,000.00
Counter Party: 240 AUSTRALIA & NEW ZEALAND BKG GR							0.83%	300,000,000.00	300,000,000.00
114820	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0M46	12/04/2020	.120000		34,999,650.00	34,999,650.00
114894	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0ME4	12/14/2020	.130000		24,998,826.39	24,998,826.39
114903	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0ME4	12/14/2020	.140000		49,997,472.22	49,997,472.22
114904	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0ME4	12/14/2020	.140000		4,999,747.22	4,999,747.22
114912	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0MF1	12/15/2020	.150000		34,997,958.34	34,997,958.34
115072	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0MB0	12/11/2020	.120000		39,998,666.67	39,998,666.67
115081	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0M46	12/04/2020	.130000		32,999,642.50	32,999,642.50
115089	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0ME4	12/14/2020	.130000		49,997,652.78	49,997,652.78
115104	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0MJ3	12/18/2020	.130000		49,996,930.56	49,996,930.56



Credit Issuers with 5% or More of Portfolio

EXHIBIT 24

As Of Date: 12/02/2020

Run: 12/02/2020 01:03:19 PM

Reporting Currency: Local

LA County

Inv. No.	Description	Fund	Investment Type	CUSIP	Maturity Date	Interest Rate	% Of Total Portfl Market Value	Market Value	Scheduled Book
115105	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0MJ3	12/18/2020	.130000		4,999,693.06	4,999,693.06
115112	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0MJ3	12/18/2020	.120000		49,997,166.67	49,997,166.67
115113	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0MJ3	12/18/2020	.120000		4,999,716.67	4,999,716.67
115141	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0ME4	12/14/2020	.130000		49,997,652.78	49,997,652.78
115154	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0MP9	12/23/2020	.130000		49,996,027.78	49,996,027.78
115155	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0MP9	12/23/2020	.130000		19,998,411.11	19,998,411.11
115165	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0ND5	01/13/2021	.140000		24,995,819.44	24,995,819.44
115214	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0NL7	01/20/2021	.150000		29,993,750.00	29,993,750.00
115248	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0NL7	01/20/2021	.150000		49,989,583.34	49,989,583.34
115265	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0NR4	01/25/2021	.150000		49,988,541.66	49,988,541.66
115293	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0NK9	01/19/2021	.150000		49,989,791.67	49,989,791.67
115294	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0NF0	01/15/2021	.150000		49,990,625.00	49,990,625.00
115323	AUTOBAHN FUNDING CO LLC	NTRD	CP-DISC-A/360	0527M0N52	01/05/2021	.130000		29,996,208.33	29,996,208.33
Counter Party: 300 AUTOBAHN FUNDING CO LLC							2.18%	788,000,000.00	787,919,534.19
115187	BARCLAYS BANK PLC NY CD	NTRD	YANKEE CDS-Fxd-(Mat) A/360	06742TVK9	03/15/2021	.150000		50,000,000.00	50,000,000.00
115238	BARCLAYS BANK PLC NY CD	NTRD	YANKEE CDS-Fxd-(Mat) A/360	06742TVN3	03/15/2021	.150000		50,000,000.00	50,000,000.00
115239	BARCLAYS BANK PLC NY CD	NTRD	YANKEE CDS-Fxd-(Mat) A/360	06742TVN3	03/15/2021	.150000		50,000,000.00	50,000,000.00
Counter Party: 520 BARCLAYS BK PLC							0.42%	150,000,000.00	150,000,000.00
114622	BANK OF MONTREAL CHICAGO	NTRD	YANKEE CDS-Fxd-(Mat) A/360	06367BUD9	12/07/2020	.170000		50,000,000.00	50,000,000.00
114668	BANK OF MONTREAL CHICAGO	NTRD	YANKEE CDS-Fxd-(Mat) A/360	06367BUY3	12/18/2020	.170000		50,000,000.00	50,000,000.00
114669	BANK OF MONTREAL CHICAGO	NTRD	YANKEE CDS-Fxd-(Mat) A/360	06367BUY3	12/18/2020	.170000		50,000,000.00	50,000,000.00
114698	BANK OF MONTREAL CHICAGO	NTRD	YANKEE CDS-Fxd-(Mat) A/360	06367BVG1	12/21/2020	.170000		50,000,000.00	50,000,000.00
114851	BANK OF MONTREAL CHICAGO	NTRD	YANKEE CDS-Fxd-(Mat) A/360	06367BXT1	01/12/2021	.180000		50,000,000.00	50,000,000.00
Counter Party: 620 BANK OF MONTREAL							0.69%	250,000,000.00	250,000,000.00
115246	BANK OF NOVA SCOTIA HOUS	NTRD	YANKEE CDS-Fxd-(Mat) A/360	06417MLW3	06/21/2021	.230000		50,000,000.00	50,000,000.00
Counter Party: 680 BANK OF NOVA SCOTIA							0.14%	50,000,000.00	50,000,000.00
114908	CREDIT AGRICOLE CIB NY C	NTRD	YANKEE CDS-Fxd-(Mat) A/360	22535CSY8	12/15/2020	.100000		50,000,000.00	50,000,000.00
114923	CREDIT AGRICOLE CIB NY C	NTRD	YANKEE CDS-Fxd-(Mat) A/360	22535CTA9	12/18/2020	.090000		50,000,000.00	50,000,000.00
115234	CREDIT AGRICOLE CIB NY C	NTRD	YANKEE CDS-Fxd-(Mat) A/360	22535CTT8	12/28/2020	.090000		50,000,000.00	50,000,000.00
115354	CREDIT AGRICOLE CIB NY C	NTRD	YANKEE CDS-Fxd-(Mat) A/360	22535CUB5	03/08/2021	.180000		50,000,000.00	50,000,000.00
Counter Party: 1020 CREDIT AGRICOLE CO & INVST BK							0.55%	200,000,000.00	200,000,000.00



Credit Issuers with 5% or More of Portfolio

EXHIBIT 24

As Of Date: 12/02/2020

Run: 12/02/2020 01:03:19 PM

Reporting Currency: Local

LA County

Inv. No.	Description	Fund	Investment Type	CUSIP	Maturity Date	Interest Rate	% Of Total Portfl Market Value	Market Value	Scheduled Book
114965	CREDIT AGRICOLE CIB NY B	NTRD	CP-DISC-A/360	22533TMX1	12/31/2020	.110000		49,995,416.67	49,995,416.67
114976	CREDIT AGRICOLE CIB NY B	NTRD	CP-DISC-A/360	22533TMQ6	12/24/2020	.120000		49,996,166.67	49,996,166.67
114979	CREDIT AGRICOLE CIB NY B	NTRD	CP-DISC-A/360	22533TMF0	12/15/2020	.130000		49,997,472.22	49,997,472.22
114995	CREDIT AGRICOLE CIB NY B	NTRD	CP-DISC-A/360	22533TMG8	12/16/2020	.115000		49,997,604.17	49,997,604.17
115012	CREDIT AGRICOLE CIB NY B	NTRD	CP-DISC-A/360	22533TMU7	12/28/2020	.120000		49,995,500.00	49,995,500.00
115062	CREDIT AGRICOLE CIB NY B	NTRD	CP-DISC-A/360	22533TMJ2	12/18/2020	.120000		49,997,166.66	49,997,166.66
115296	CREDIT AGRICOLE CIB NY B	NTRD	CP-DISC-A/360	22533TMX1	12/31/2020	.080000		49,996,666.67	49,996,666.67
Counter Party: 1040 CREDIT AGRICOLE CIB NY BRANCH							0.97%	350,000,000.00	349,975,993.06
114748	CAFCO LLC CP	NTRD	CP-DISC-A/360	1247P2QB3	03/11/2021	.190000		49,973,611.12	49,973,611.12
114813	CAFCO LLC CP	NTRD	CP-DISC-A/360	1247P2N83	01/08/2021	.150000		49,992,083.33	49,992,083.33
114836	CAFCO LLC CP	NTRD	CP-DISC-A/360	1247P2NE0	01/14/2021	.150000		49,990,833.34	49,990,833.34
114861	CAFCO LLC CP	NTRD	CP-DISC-A/360	1247P2N59	01/05/2021	.140000		49,993,194.44	49,993,194.44
114863	CAFCO LLC CP	NTRD	CP-DISC-A/360	1247P2N59	01/05/2021	.120000		49,994,166.67	49,994,166.67
114874	CAFCO LLC CP	NTRD	CP-DISC-A/360	1247P2N42	01/04/2021	.160000		49,992,444.45	49,992,444.45
114895	CAFCO LLC CP	NTRD	CP-DISC-A/360	1247P2NC4	01/12/2021	.160000		49,990,666.67	49,990,666.67
114930	CAFCO LLC CP	NTRD	CP-DISC-A/360	1247P2NM2	01/21/2021	.150000		49,989,375.00	49,989,375.00
114938	CAFCO LLC CP	NTRD	CP-DISC-A/360	1247P2NM2	01/21/2021	.160000		19,356,611.51	19,356,611.51
114957	CAFCO LLC CP	NTRD	CP-DISC-A/360	1247P2NM2	01/21/2021	.150000		13,329,166.95	13,329,166.95
114966	CAFCO LLC CP	NTRD	CP-DISC-A/360	1247P2NS9	01/26/2021	.160000		35,342,201.53	35,342,201.53
114980	CAFCO LLC CP	NTRD	CP-DISC-A/360	1247P2NR1	01/25/2021	.150000		35,991,750.00	35,991,750.00
115137	CAFCO LLC CP	NTRD	CP-DISC-A/360	1247P2PB4	02/11/2021	.170000		49,983,000.00	49,983,000.00
115142	CAFCO LLC CP	NTRD	CP-DISC-A/360	1247P2PA6	02/10/2021	.170000		49,983,236.11	49,983,236.11
115143	CAFCO LLC CP	NTRD	CP-DISC-A/360	1247P2PA6	02/10/2021	.170000		2,391,198.02	2,391,198.02
Counter Party: 1060 CAFCO LLC							1.68%	606,436,000.00	606,293,539.14
114661	CANCARA ASSET SEC LLC CP	NTRD	CP-DISC-A/360	13738JMG2	12/16/2020	.180000		49,996,250.00	49,996,250.00
114662	CANCARA ASSET SEC LLC CP	NTRD	CP-DISC-A/360	13738JMG2	12/16/2020	.180000		8,749,343.75	8,749,343.75
114676	CANCARA ASSET SEC LLC CP	NTRD	CP-DISC-A/360	13738JMJ6	12/18/2020	.170000		44,996,387.50	44,996,387.50
114679	CANCARA ASSET SEC LLC CP	NTRD	CP-DISC-A/360	13738JMH0	12/17/2020	.180000		39,996,800.00	39,996,800.00
114691	CANCARA ASSET SEC LLC CP	NTRD	CP-DISC-A/360	13738JMJ6	12/18/2020	.170000		49,995,986.11	49,995,986.11
114692	CANCARA ASSET SEC LLC CP	NTRD	CP-DISC-A/360	13738JMJ6	12/18/2020	.170000		49,995,986.11	49,995,986.11
114693	CANCARA ASSET SEC LLC CP	NTRD	CP-DISC-A/360	13738JMJ6	12/18/2020	.170000		1,999,839.45	1,999,839.45
114700	CANCARA ASSET SEC LLC CP	NTRD	CP-DISC-A/360	13738JMM9	12/21/2020	.170000		49,995,277.78	49,995,277.78
114701	CANCARA ASSET SEC LLC CP	NTRD	CP-DISC-A/360	13738JMM9	12/21/2020	.170000		22,497,875.00	22,497,875.00
114704	CANCARA ASSET SEC LLC CP	NTRD	CP-DISC-A/360	13738JNB2	01/11/2021	.190000		42,990,695.28	42,990,695.28



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114785	CANCARA ASSET SEC LLC CP	NTRD	CP-DISC-A/360	13738JNV8	01/29/2021	.180000		25,492,477.50	25,492,477.50
114803	CANCARA ASSET SEC LLC CP	NTRD	CP-DISC-A/360	13738JND8	01/13/2021	.180000		38,991,615.00	38,991,615.00
Counter Party: 1120 CANCARA ASSET SEC LLC							1.18%	425,750,000.00	425,698,533.48
114823	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TM71	12/07/2020	.130000		24,999,458.33	24,999,458.33
114846	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TM89	12/08/2020	.140000		49,998,638.89	49,998,638.89
114862	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TM97	12/09/2020	.130000		49,998,555.56	49,998,555.56
114886	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TMB2	12/11/2020	.140000		49,998,055.56	49,998,055.56
114887	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TMB2	12/11/2020	.140000		19,999,222.22	19,999,222.22
114905	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TMF3	12/15/2020	.140000		49,997,277.78	49,997,277.78
114955	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TMH9	12/17/2020	.130000		49,997,111.11	49,997,111.11
114977	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TMH9	12/17/2020	.130000		24,498,584.45	24,498,584.45
115120	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TN88	01/08/2021	.160000		49,991,555.56	49,991,555.56
115121	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TN88	01/08/2021	.160000		49,991,555.56	49,991,555.56
115162	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TNC9	01/12/2021	.180000		49,989,500.00	49,989,500.00
115179	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TND7	01/13/2021	.180000		47,039,884.25	47,039,884.25
115181	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TMJ5	12/18/2020	.170000		49,995,986.11	49,995,986.11
115194	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TMJ5	12/18/2020	.160000		49,996,222.22	49,996,222.22
115211	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TNL9	01/20/2021	.180000		49,987,500.00	49,987,500.00
115240	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TMM8	12/21/2020	.160000		49,995,555.56	49,995,555.56
115241	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TMM8	12/21/2020	.160000		49,995,555.56	49,995,555.56
115250	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TNU9	01/28/2021	.200000		49,983,888.88	49,983,888.88
115251	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TNU9	01/28/2021	.200000		49,983,888.88	49,983,888.88
115266	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TNS4	01/26/2021	.200000		49,984,444.44	49,984,444.44
115267	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TNS4	01/26/2021	.200000		14,995,333.33	14,995,333.33
115268	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TNN5	01/22/2021	.200000		21,493,788.89	21,493,788.89
115280	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TNT2	01/27/2021	.200000		49,984,166.67	49,984,166.67
115281	CHARIOT FUNDING LLC CP	NTRD	CP-DISC-A/360	15963TNT2	01/27/2021	.200000		49,984,166.67	49,984,166.67
Counter Party: 1220 CHARIOT FUNDING LLC							2.92%	1,053,050,000.00	1,052,879,896.48
114730	CANADIAN IMP. BK OF COM	NTRD	YANKEE CDS-Fxd-(Mat) A/360	13606CGR9	12/18/2020	.150000		50,000,000.00	50,000,000.00
114850	CANADIAN IMP. BK OF COM	NTRD	YANKEE CDS-Fxd-(Mat) A/360	13606CHM9	12/04/2020	.120000		50,000,000.00	50,000,000.00
114959	CANADIAN IMP. BK OF COM	NTRD	YANKEE CDS-Fxd-(Mat) A/360	13606CJ47	12/07/2020	.120000		50,000,000.00	50,000,000.00
114974	CANADIAN IMP. BK OF COM	NTRD	YANKEE CDS-Fxd-(Mat) A/360	13606CJ62	12/15/2020	.120000		50,000,000.00	50,000,000.00
114990	CANADIAN IMP. BK OF COM	NTRD	YANKEE CDS-Fxd-(Mat) A/360	13606CJA3	12/03/2020	.120000		50,000,000.00	50,000,000.00
115200	CANADIAN IMP. BK OF COM	NTRD	YANKEE CDS-Fxd-(Mat) A/360	13606CJX3	01/04/2021	.110000		50,000,000.00	50,000,000.00



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115221	CANADIAN IMP. BK OF COM	NTRD	YANKEE CDS-Fxd-(Mat) A/360	13606CK29	12/28/2020	.140000		50,000,000.00	50,000,000.00
Counter Party: 1280 CANADIAN IMP. BK OF COMMERCE							0.97%	350,000,000.00	350,000,000.00
114697	CANADIAN IMP BK OF COMME	NTRD	CP-DISC-A/360	13608AMJ2	12/18/2020	.140000		49,996,694.45	49,996,694.45
114726	CANADIAN IMP BK OF COMME	NTRD	CP-DISC-A/360	13608AMM5	12/21/2020	.140000		49,996,111.11	49,996,111.11
114936	CANADIAN IMP BK OF COMME	NTRD	CP-DISC-A/360	13608AMG8	12/16/2020	.120000		49,997,500.00	49,997,500.00
114956	CANADIAN IMP BK OF COMME	NTRD	CP-DISC-A/360	13608AM37	12/03/2020	.110000		49,999,694.44	49,999,694.44
115084	CANADIAN IMP BK OF COMME	NTRD	CP-DISC-A/360	13608AM45	12/04/2020	.110000		36,810,662.57	36,810,662.57
115215	CANADIAN IMP BK OF COMME	NTRD	CP-DISC-A/360	13608AMQ6	12/24/2020	.130000		49,995,847.23	49,995,847.23
115231	CANADIAN IMP BK OF COMME	NTRD	CP-DISC-A/360	13608AMW3	12/30/2020	.130000		49,994,763.89	49,994,763.89
115310	CANADIAN IMP BK OF COMME	NTRD	CP-DISC-A/360	13608AMH6	12/17/2020	.100000		49,997,777.78	49,997,777.78
115311	CANADIAN IMP BK OF COMME	NTRD	CP-DISC-A/360	13608AMJ2	12/18/2020	.100000		49,997,638.89	49,997,638.89
Counter Party: 1300 CANADIAN IMP BK OF COMMERCE CP							1.21%	436,811,000.00	436,786,690.36
114753	CIESCO LLC CP	NTRD	CP-DISC-A/360	17177LQB3	03/11/2021	.190000		42,977,305.55	42,977,305.55
114883	CIESCO LLC CP	NTRD	CP-DISC-A/360	17177LN42	01/04/2021	.140000		49,993,388.89	49,993,388.89
114963	CIESCO LLC CP	NTRD	CP-DISC-A/360	17177LNM2	01/21/2021	.150000		49,989,375.00	49,989,375.00
114964	CIESCO LLC CP	NTRD	CP-DISC-A/360	17177LNM2	01/21/2021	.150000		4,998,937.50	4,998,937.50
115088	CIESCO LLC CP	NTRD	CP-DISC-A/360	17177LP57	02/05/2021	.160000		29,991,200.00	29,991,200.00
115138	CIESCO LLC CP	NTRD	CP-DISC-A/360	17177LPC2	02/12/2021	.170000		49,982,763.89	49,982,763.89
115139	CIESCO LLC CP	NTRD	CP-DISC-A/360	17177LPC2	02/12/2021	.170000		29,989,658.33	29,989,658.33
115168	CIESCO LLC CP	NTRD	CP-DISC-A/360	17177LPB4	02/11/2021	.170000		19,867,242.84	19,867,242.84
115182	CIESCO LLC CP	NTRD	CP-DISC-A/360	17177LPB4	02/11/2021	.160000		49,984,000.00	49,984,000.00
115218	CIESCO LLC CP	NTRD	CP-DISC-A/360	17177LPB4	02/11/2021	.150000		29,617,112.20	29,617,112.20
Counter Party: 1320 CIESCO LLC							0.99%	357,500,000.00	357,390,984.20
114810	CRC FUNDING LLC CP	NTRD	CP-DISC-A/360	12619TN83	01/08/2021	.150000		49,992,083.33	49,992,083.33
114812	CRC FUNDING LLC CP	NTRD	CP-DISC-A/360	12619TNC4	01/12/2021	.160000		49,990,666.67	49,990,666.67
114827	CRC FUNDING LLC CP	NTRD	CP-DISC-A/360	12619TNC4	01/12/2021	.160000		49,990,666.67	49,990,666.67
114885	CRC FUNDING LLC CP	NTRD	CP-DISC-A/360	12619TNL4	01/20/2021	.165000		49,988,541.67	49,988,541.67
114900	CRC FUNDING LLC CP	NTRD	CP-DISC-A/360	12619TNM2	01/21/2021	.160000		49,988,666.67	49,988,666.67
114934	CRC FUNDING LLC CP	NTRD	CP-DISC-A/360	12619TNL4	01/20/2021	.160000		49,988,888.89	49,988,888.89
114962	CRC FUNDING LLC CP	NTRD	CP-DISC-A/360	12619TNN0	01/22/2021	.170000		49,987,722.22	49,987,722.22
114989	CRC FUNDING LLC CP	NTRD	CP-DISC-A/360	12619TNS9	01/26/2021	.160000		49,987,555.56	49,987,555.56
115073	CRC FUNDING LLC CP	NTRD	CP-DISC-A/360	12619TP57	02/05/2021	.160000		49,985,333.33	49,985,333.33
115074	CRC FUNDING LLC CP	NTRD	CP-DISC-A/360	12619TP81	02/08/2021	.170000		49,983,708.33	49,983,708.33



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Counter Party: 1520 CRC FUNDING LLC							1.38%	500,000,000.00	499,883,833.34
115152	CREDIT SUISSE NY CD	NTRD	YANKEE CDS-Fxd-(Mat) A/360	22549L2R5	08/09/2021	.270000		50,000,000.00	50,000,000.00
115153	CREDIT SUISSE NY CD	NTRD	YANKEE CDS-Fxd-(Mat) A/360	22549L2R5	08/09/2021	.270000		50,000,000.00	50,000,000.00
Counter Party: 1540 CREDIT SUISSE							0.28%	100,000,000.00	100,000,000.00
114871	DNB BANK ASA NY CD	NTRD	YANKEE CDS-Fxd-(Mat) A/360	23341VW72	12/08/2020	.100000		50,000,000.00	50,000,000.00
114939	DNB BANK ASA NY CD	NTRD	YANKEE CDS-Fxd-(Mat) A/360	23341VX55	12/18/2020	.090000		50,000,000.00	50,000,000.00
114958	DNB BANK ASA NY CD	NTRD	YANKEE CDS-Fxd-(Mat) A/360	23341VX71	12/21/2020	.090000		50,000,000.00	50,000,000.00
115330	DNB BANK ASA NY CD	NTRD	YANKEE CDS-Fxd-(Mat) A/360	23341VZ61	12/30/2020	.080000		50,000,000.00	50,000,000.00
Counter Party: 1840 DNB BK ASA							0.55%	200,000,000.00	200,000,000.00
103222	FFCB 2.01	NTRD	FFCB Fxd-(S) 30/360	3133EGT47	12/08/2021	2.010000		50,000,000.00	50,000,000.00
107431	FFCB 2.625	NTRD	FFCB Fxd-(S) 30/360	3133EJYM2	04/04/2022	2.625000		34,000,000.00	34,000,000.00
110153	FFCB 2.55	NTRD	FFCB Fxd-(S) 30/360	3133EKCS3	03/11/2021	2.550000		24,996,922.02	24,996,922.02
110731	FFCB 2.31	NTRD	FFCB Fxd-(S) 30/360	3133EKLBO	05/13/2024	2.310000		50,000,000.00	50,000,000.00
110757	FFCB 2.25	NTRD	FFCB Fxd-(S) 30/360	3133EKLRS	05/16/2022	2.250000		49,963,663.32	49,963,663.32
110795	FFCB 2.30	NTRD	FFCB Fxd-(S) 30/360	3133EKLA2	05/15/2023	2.300000		50,069,900.80	50,069,900.80
110827	FFCB 2.20	NTRD	FFCB Fxd-(S) 30/360	3133EKMV5	11/23/2022	2.200000		24,697,631.49	24,697,631.49
110881	FFCB 2.32	NTRD	FFCB Fxd-(S) 30/360	3133EKNH5	08/28/2024	2.320000		50,204,045.37	50,204,045.37
110882	FFCB 2.32	NTRD	FFCB Fxd-(S) 30/360	3133EKNH5	08/28/2024	2.320000		18,073,456.33	18,073,456.33
110997	FFCB 2.22 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EKRP3	06/21/2024	2.220000		23,500,000.00	23,500,000.00
110998	FFCB 2.22 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EKRP3	06/21/2024	2.220000		25,000,000.00	25,000,000.00
111012	FFCB 2.22 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EKRP3	06/21/2024	2.220000		13,000,000.00	13,000,000.00
111013	FFCB 2.22 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EKRP3	06/21/2024	2.220000		25,000,000.00	25,000,000.00
112249	FFCB 1.625	NTRD	FFCB Fxd-(S) 30/360	3133ELCP7	12/03/2024	1.625000		49,951,954.00	49,951,954.00
112270	FFCB 1.95 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELBW3	12/02/2025	1.950000		25,000,000.00	25,000,000.00
112377	FFCB 2.13 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELCV4	12/09/2026	2.130000		49,935,500.61	49,935,500.61
112378	FFCB 2.13 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELCV4	12/09/2026	2.130000		23,269,943.27	23,269,943.27
112418	FFCB 1.97 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELDZ4	12/17/2025	1.970000		50,000,000.00	50,000,000.00
112419	FFCB 1.97 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELDZ4	12/17/2025	1.970000		50,000,000.00	50,000,000.00
112538	FFCB 1.66	NTRD	FFCB Fxd-(S) 30/360	3133ELFS8	12/27/2022	1.660000		49,989,653.27	49,989,653.27
112539	FFCB 1.625	NTRD	FFCB Fxd-(S) 30/360	3133ELFR0	12/27/2021	1.625000		49,986,627.89	49,986,627.89
112558	FFCB 1.82	NTRD	FFCB Fxd-(S) 30/360	3133ELED2	12/18/2025	1.820000		36,258,687.84	36,258,687.84
112577	FFCB 2.10 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELFA7	12/30/2025	2.100000		50,000,000.00	50,000,000.00
112596	FFCB 2.10 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELFA7	12/30/2025	2.100000		50,000,000.00	50,000,000.00



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112597	FFCB 2.10 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELFA7	12/30/2025	2.100000		6,000,000.00	6,000,000.00
112604	FFCB 2.10 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELFA7	12/30/2025	2.100000		40,000,000.00	40,000,000.00
112606	FFCB 2.07 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELGE8	01/13/2026	2.070000		50,000,000.00	50,000,000.00
112607	FFCB 2.07 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELGE8	01/13/2026	2.070000		50,000,000.00	50,000,000.00
112608	FFCB 2.07 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELGE8	01/13/2026	2.070000		50,000,000.00	50,000,000.00
112609	FFCB 2.07 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELGE8	01/13/2026	2.070000		50,000,000.00	50,000,000.00
112692	FFCB 2.03 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELJG0	10/21/2025	2.030000		31,685,000.00	31,685,000.00
112734	FFCB 1.98 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELJU9	01/27/2026	1.980000		50,000,000.00	50,000,000.00
112748	FFCB 2.02 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELJZ8	01/28/2026	2.020000		50,000,000.00	50,000,000.00
112749	FFCB 2.02 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELJZ8	01/28/2026	2.020000		50,000,000.00	50,000,000.00
112750	FFCB 2.02 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELJZ8	01/28/2026	2.020000		50,000,000.00	50,000,000.00
112780	FFCB 1.98 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELJU9	01/27/2026	1.980000		29,996,130.81	29,996,130.81
112781	FFCB 1.98 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELJU9	01/27/2026	1.980000		29,996,130.81	29,996,130.81
112797	FFCB 2.04 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELLG7	02/03/2027	2.040000		25,000,000.00	25,000,000.00
112798	FFCB 2.00 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELLM4	02/04/2026	2.000000		25,000,000.00	25,000,000.00
112799	FFCB 2.00 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELLM4	02/04/2026	2.000000		25,000,000.00	25,000,000.00
112813	FFCB 2.00 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELLM4	02/04/2026	2.000000		25,000,000.00	25,000,000.00
113010	FFCB 1.82 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELRF3	09/04/2026	1.820000		50,000,000.00	50,000,000.00
113032	FFCB 1.50 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELRN6	03/05/2025	1.500000		50,000,000.00	50,000,000.00
113033	FFCB 1.50 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELRN6	03/05/2025	1.500000		28,900,000.00	28,900,000.00
113034	FFCB 1.50 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELRN6	03/05/2025	1.500000		25,000,000.00	25,000,000.00
113042	FFCB 1.24 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELRZ9	03/10/2023	1.240000		50,000,000.00	50,000,000.00
113056	FFCB 1.48 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELSC9	03/10/2026	1.480000		25,000,000.00	25,000,000.00
113057	FFCB 1.48 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELSC9	03/10/2026	1.480000		25,000,000.00	25,000,000.00
113058	FFCB 1.48 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELSC9	03/10/2026	1.480000		25,000,000.00	25,000,000.00
113087	FFCB 1.125 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELTC8	03/17/2025	1.125000		50,042,907.99	50,042,907.99
113088	FFCB 1.125 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELTC8	03/17/2025	1.125000		50,042,907.99	50,042,907.99
113089	FFCB 1.125 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELTC8	03/17/2025	1.125000		18,145,000.00	18,145,000.00
113114	FFCB 1.64 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELQE7	03/03/2025	1.640000		50,264,078.40	50,264,078.40
113115	FFCB 1.64 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELQE7	03/03/2025	1.640000		2,251,830.70	2,251,830.70
113125	FFCB 1.05 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELSL9	03/12/2024	1.050000		20,808,520.75	20,808,520.75
113137	FFCB 1.00 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELTS3	03/17/2027	1.000000		50,000,000.00	50,000,000.00
113156	FFCB 0.92 NOTE	NTRD	FFCB Fxd-(S) 30/360	3133ELTU8	03/18/2024	.920000		50,240,847.01	50,240,847.01
113242	FFCB 1.30 CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELUT9	03/26/2025	1.300000		50,000,000.00	50,000,000.00
113251	FFCB D-N	NTRD	FFCB DISC-A/360	313313AQ1	01/15/2021	.340000		49,978,750.00	49,978,750.00



Credit Issuers with 5% or More of Portfolio

EXHIBIT 24

As Of Date: 12/02/2020

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Reporting Currency: Local

LA County

Inv. No.	Description	Fund	Investment Type	CUSIP	Maturity Date	Interest Rate	% Of Total Portfl Market Value	Market Value	Scheduled Book
113252	FFCB D-N	NTRD	FFCB DISC-A/360	313313AQ1	01/15/2021	.340000		49,978,750.00	49,978,750.00
113253	FFCB D-N	NTRD	FFCB DISC-A/360	313313AQ1	01/15/2021	.340000		15,993,200.00	15,993,200.00
113264	FFCB 0.80	NTRD	FFCB Fxd-(S) 30/360	3133ELVM3	03/30/2023	.800000		50,000,000.00	50,000,000.00
113265	FFCB 0.80	NTRD	FFCB Fxd-(S) 30/360	3133ELVM3	03/30/2023	.800000		50,000,000.00	50,000,000.00
113292	FFCB 1.53 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELMC5	02/10/2022	1.530000		50,227,269.80	50,227,269.80
113293	FFCB 1.53 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELMC5	02/10/2022	1.530000		50,227,269.80	50,227,269.80
113328	FFCB 1.46 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELQX5	03/03/2023	1.460000		50,276,575.19	50,276,575.19
113329	FFCB 1.46 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELQX5	03/03/2023	1.460000		50,276,575.19	50,276,575.19
113338	FFCB 1.00 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELUX0	03/30/2022	1.000000		50,000,000.00	50,000,000.00
113350	FFCB 0.875 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELVX9	04/08/2024	.875000		50,000,000.00	50,000,000.00
113487	FFCB 1.33 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELWW0	04/21/2027	1.330000		25,000,000.00	25,000,000.00
113488	FFCB 1.33 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELWW0	04/21/2027	1.330000		25,000,000.00	25,000,000.00
113557	FFCB 1.02	NTRD	FFCB Fxd-(S) 30/360	3133ELXZ2	04/27/2027	1.020000		50,000,000.00	50,000,000.00
113558	FFCB 1.02	NTRD	FFCB Fxd-(S) 30/360	3133ELXZ2	04/27/2027	1.020000		25,000,000.00	25,000,000.00
113599	FFCB 1.02	NTRD	FFCB Fxd-(S) 30/360	3133ELXZ2	04/27/2027	1.020000		35,000,000.00	35,000,000.00
113656	FFCB 0.68 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELYK4	05/06/2024	.680000		50,000,000.00	50,000,000.00
113687	FFCB 1.02	NTRD	FFCB Fxd-(S) 30/360	3133ELXZ2	04/27/2027	1.020000		20,989,603.97	20,989,603.97
113738	FFCB 1.02	NTRD	FFCB Fxd-(S) 30/360	3133ELXZ2	04/27/2027	1.020000		50,000,000.00	50,000,000.00
113739	FFCB 1.02	NTRD	FFCB Fxd-(S) 30/360	3133ELXZ2	04/27/2027	1.020000		5,000,000.00	5,000,000.00
113831	FFCB 0.73 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELC28	05/27/2025	.730000		50,000,000.00	50,000,000.00
113843	FFCB 0.82 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELC85	05/27/2026	.820000		25,000,000.00	25,000,000.00
113844	FFCB 0.82 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELC85	05/27/2026	.820000		25,000,000.00	25,000,000.00
113897	FFCB 1.04 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELC77	05/27/2027	1.040000		35,500,000.00	35,500,000.00
113991	FFCB 0.875 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133ELN34	06/22/2027	.875000		25,000,000.00	25,000,000.00
114304	FFCB 1.12 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EL2K9	07/30/2029	1.120000		25,000,000.00	25,000,000.00
114305	FFCB 1.12 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EL2K9	07/30/2029	1.120000		20,000,000.00	20,000,000.00
114404	FFCB 1.14 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EL4P6	08/20/2029	1.140000		25,000,000.00	25,000,000.00
114435	FFCB 1.14 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EL4P6	08/20/2029	1.140000		45,200,000.00	45,200,000.00
114455	FFCB 1.03 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EL5F7	12/01/2028	1.030000		25,000,000.00	25,000,000.00
114456	FFCB 1.03 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EL5F7	12/01/2028	1.030000		25,000,000.00	25,000,000.00
114480	FFCB 1.14 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EL4P6	08/20/2029	1.140000		24,975,731.71	24,975,731.71
114505	FFCB 1.12 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EL5U4	09/01/2028	1.120000		25,000,000.00	25,000,000.00
114538	FFCB 1.24 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EL5K6	09/03/2030	1.240000		50,000,000.00	50,000,000.00
114539	FFCB 1.24 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EL5K6	09/03/2030	1.240000		50,000,000.00	50,000,000.00
114549	FFCB 1.25 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EL5L4	06/03/2030	1.250000		50,000,000.00	50,000,000.00



Credit Issuers with 5% or More of Portfolio

EXHIBIT 24

As Of Date: 12/02/2020

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Reporting Currency: Local

LA County

Inv. No.	Description	Fund	Investment Type	CUSIP	Maturity Date	Interest Rate	% Of Total Portfl Market Value	Market Value	Scheduled Book
114550	FFCB 1.25 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EL5L4	06/03/2030	1.250000		50,000,000.00	50,000,000.00
114551	FFCB 1.24 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EL5K6	09/03/2030	1.240000		49,902,437.02	49,902,437.02
114554	FFCB 1.32 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EL6L3	09/09/2030	1.320000		50,000,000.00	50,000,000.00
114569	FFCB 1.14 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EL4P6	08/20/2029	1.140000		43,274,760.68	43,274,760.68
114570	FFCB 1.03 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EL5F7	12/01/2028	1.030000		39,888,981.46	39,888,981.46
114604	FFCB 1.32 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EL6L3	09/09/2030	1.320000		32,190,000.00	32,190,000.00
114606	FFCB 0.95	NTRD	FFCB Fxd-(S) 30/360	3133EL7A6	09/10/2030	.950000		24,883,916.35	24,883,916.35
114607	FFCB 1.23 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EL6D1	09/10/2029	1.230000		25,000,000.00	25,000,000.00
114608	FFCB 1.00 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EL6W9	09/14/2028	1.000000		20,000,000.00	20,000,000.00
114719	FFCB 1.15 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EL3J1	08/12/2030	1.150000		49,931,242.71	49,931,242.71
114720	FFCB 1.15 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EL3J1	08/12/2030	1.150000		10,536,490.83	10,536,490.83
114914	FFCB NOTE 0.99	NTRD	FFCB Fxd-(S) 30/360	3133EMDV1	10/21/2030	.990000		49,911,010.40	49,911,010.40
114999	FFCB 1.30 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EMFH0	11/04/2030	1.300000		50,000,000.00	50,000,000.00
115019	FFCB 1.24	NTRD	FFCB Fxd-(S) 30/360	3133EMFU1	11/03/2032	1.240000		18,330,000.00	18,330,000.00
115020	FFCB 1.24	NTRD	FFCB Fxd-(S) 30/360	3133EMFU1	11/03/2032	1.240000		18,330,000.00	18,330,000.00
115021	FFCB 1.24	NTRD	FFCB Fxd-(S) 30/360	3133EMFU1	11/03/2032	1.240000		18,340,000.00	18,340,000.00
115022	FFCB 1.30 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EMFH0	11/04/2030	1.300000		50,000,000.00	50,000,000.00
115023	FFCB 0.90 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EMDT6	01/21/2028	.900000		49,977,789.66	49,977,789.66
115024	FFCB 0.90 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EMDT6	01/21/2028	.900000		17,292,315.22	17,292,315.22
115092	FFCB 1.37 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EMFG2	11/04/2030	1.370000		50,000,000.00	50,000,000.00
115093	FFCB 1.37 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EMFG2	11/04/2030	1.370000		6,000,000.00	6,000,000.00
115100	FFCB NOTE 1.03	NTRD	FFCB Fxd-(S) 30/360	3133EMGK2	11/12/2030	1.030000		24,987,565.03	24,987,565.03
115101	FFCB NOTE 1.03	NTRD	FFCB Fxd-(S) 30/360	3133EMGK2	11/12/2030	1.030000		24,961,451.60	24,961,451.60
115172	FFCB 1.34 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EMGT3	11/19/2030	1.340000		50,000,000.00	50,000,000.00
115173	FFCB 1.34 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EMGT3	11/19/2030	1.340000		25,000,000.00	25,000,000.00
115174	FFCB 1.34 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EMGT3	11/19/2030	1.340000		25,000,000.00	25,000,000.00
115202	FFCB 1.34 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EMGT3	11/19/2030	1.340000		50,000,000.00	50,000,000.00
115203	FFCB 1.34 (CALLABLE)	NTRD	FFCB Fxd-(S) 30/360	3133EMGT3	11/19/2030	1.340000		6,525,000.00	6,525,000.00
115222	FFCB NOTE 1.03	NTRD	FFCB Fxd-(S) 30/360	3133EMGK2	11/12/2030	1.030000		19,868,417.31	19,868,417.31
Counter Party: 2400 FEDERAL FARM CREDIT BK							12.35%	4,459,073,000.00	4,460,026,444.60

103223	FHLB 1.875	NTRD	FHLB Fxd-(S) 30/360	3130AABG2	11/29/2021	1.875000		49,955,223.35	49,955,223.35
103224	FHLB 1.875	NTRD	FHLB Fxd-(S) 30/360	3130AABG2	11/29/2021	1.875000		49,955,223.35	49,955,223.35
103225	FHLB 1.875	NTRD	FHLB Fxd-(S) 30/360	3130AABG2	11/29/2021	1.875000		24,977,611.67	24,977,611.67
103226	FHLB 1.875	NTRD	FHLB Fxd-(S) 30/360	3130AABG2	11/29/2021	1.875000		49,970,082.42	49,970,082.42
103227	FHLB 1.875	NTRD	FHLB Fxd-(S) 30/360	3130AABG2	11/29/2021	1.875000		49,970,082.42	49,970,082.42



Credit Issuers with 5% or More of Portfolio

EXHIBIT 24

As Of Date: 12/02/2020

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Reporting Currency: Local

LA County

Inv. No.	Description	Fund	Investment Type	CUSIP	Maturity Date	Interest Rate	% Of Total Portfl Market Value	Market Value	Scheduled Book
109833	FHLB 2.94 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AFSJ7	01/29/2024	2.940000		10,000,000.00	10,000,000.00
109859	FHLB 2.94 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AFSJ7	01/29/2024	2.940000		14,992,890.18	14,992,890.18
110175	FHLB 2.375	NTRD	FHLB Fxd-(S) 30/360	3130A0XD7	03/12/2021	2.375000		24,989,637.48	24,989,637.48
110690	FHLB 2.375	NTRD	FHLB Fxd-(S) 30/360	3130A0XD7	03/12/2021	2.375000		50,011,288.23	50,011,288.23
110849	FHLB 2.25	NTRD	FHLB Fxd-(S) 30/360	3130A1W95	06/11/2021	2.250000		44,996,544.00	44,996,544.00
112128	FHLB 2.08 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AHL76	11/25/2026	2.080000		50,000,000.00	50,000,000.00
112145	FHLB 2.08 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AHL76	11/25/2026	2.080000		40,950,000.00	40,950,000.00
112225	FHLB 2.08 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AHMF7	12/09/2025	2.080000		50,000,000.00	50,000,000.00
112226	FHLB 2.08 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AHMF7	12/09/2025	2.080000		25,000,000.00	25,000,000.00
112332	FHLB 2.02 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AHNR0	12/16/2026	2.020000		50,000,000.00	50,000,000.00
112333	FHLB 2.14 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AHND1	12/17/2026	2.140000		50,000,000.00	50,000,000.00
112334	FHLB 2.14 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AHND1	12/17/2026	2.140000		26,265,000.00	26,265,000.00
112400	FHLB 2.20 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AHQ89	12/18/2026	2.200000		25,000,000.00	25,000,000.00
112486	FHLB 2.09 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AHSJ3	12/23/2026	2.090000		40,000,000.00	40,000,000.00
112510	FHLB 2.20 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AHS53	12/23/2026	2.200000		50,000,000.00	50,000,000.00
112637	FHLB 1.875	NTRD	FHLB Fxd-(S) 30/360	313381BR5	12/09/2022	1.875000		50,223,028.46	50,223,028.46
112712	FHLB 1.92 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AHXD0	01/22/2025	1.920000		47,000,000.00	47,000,000.00
112735	FHLB 1.94 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AHXL2	01/28/2025	1.940000		50,000,000.00	50,000,000.00
112751	FHLB 1.76 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AHXS7	01/29/2024	1.760000		50,000,000.00	50,000,000.00
112752	FHLB 1.76 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AHXS7	01/29/2024	1.760000		5,000,000.00	5,000,000.00
112753	FHLB 2.10 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AHY23	01/29/2027	2.100000		50,000,000.00	50,000,000.00
112754	FHLB 2.10 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AHY23	01/29/2027	2.100000		15,000,000.00	15,000,000.00
113226	FHLB D-N	NTRD	FHLB DISC-A/360	313384U23	12/21/2020	.350000		49,990,277.78	49,990,277.78
113227	FHLB D-N	NTRD	FHLB DISC-A/360	313384U23	12/21/2020	.350000		49,990,277.78	49,990,277.78
113228	FHLB D-N	NTRD	FHLB DISC-A/360	313384T74	12/18/2020	.350000		49,991,736.11	49,991,736.11
113229	FHLB D-N	NTRD	FHLB DISC-A/360	313384T74	12/18/2020	.350000		49,991,736.11	49,991,736.11
113230	FHLB D-N	NTRD	FHLB DISC-A/360	313385BY1	02/16/2021	.380000		49,959,361.11	49,959,361.11
113231	FHLB D-N	NTRD	FHLB DISC-A/360	313385BY1	02/16/2021	.380000		49,959,361.11	49,959,361.11
113232	FHLB D-N	NTRD	FHLB DISC-A/360	313384U98	12/28/2020	.350000		49,986,875.00	49,986,875.00
113233	FHLB D-N	NTRD	FHLB DISC-A/360	313384U98	12/28/2020	.350000		49,986,875.00	49,986,875.00
113234	FHLB D-N	NTRD	FHLB DISC-A/360	313385CB0	02/19/2021	.390000		49,956,666.67	49,956,666.67
113235	FHLB D-N	NTRD	FHLB DISC-A/360	313385CB0	02/19/2021	.390000		37,040,870.07	37,040,870.07
113243	FHLB D-N	NTRD	FHLB DISC-A/360	313385BA3	01/25/2021	.370000		49,971,736.11	49,971,736.11
113244	FHLB D-N	NTRD	FHLB DISC-A/360	313385BA3	01/25/2021	.370000		49,971,736.11	49,971,736.11
113247	FHLB D-N	NTRD	FHLB DISC-A/360	313385CB0	02/19/2021	.390000		49,956,666.67	49,956,666.67



Credit Issuers with 5% or More of Portfolio

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Inv. No.	Description	Fund	Investment Type	CUSIP	Maturity Date	Interest Rate	% Of Total Portfl Market Value	Market Value	Scheduled Book
113248	FHLB D-N	NTRD	FHLB DISC-A/360	313385CB0	02/19/2021	.390000		35,858,895.34	35,858,895.34
113254	FHLB D-N	NTRD	FHLB DISC-A/360	313385CB0	02/19/2021	.390000		49,956,666.67	49,956,666.67
113255	FHLB D-N	NTRD	FHLB DISC-A/360	313385CB0	02/19/2021	.390000		49,956,666.67	49,956,666.67
113256	FHLB D-N	NTRD	FHLB DISC-A/360	313385AV8	01/20/2021	.370000		49,974,305.56	49,974,305.56
113257	FHLB D-N	NTRD	FHLB DISC-A/360	313385AV8	01/20/2021	.370000		49,974,305.56	49,974,305.56
113258	FHLB D-N	NTRD	FHLB DISC-A/360	313384V30	12/30/2020	.340000		49,986,305.56	49,986,305.56
113259	FHLB D-N	NTRD	FHLB DISC-A/360	313384V30	12/30/2020	.340000		49,986,305.56	49,986,305.56
113260	FHLB D-N	NTRD	FHLB DISC-A/360	313385CH7	02/25/2021	.390000		49,953,416.67	49,953,416.67
113261	FHLB D-N	NTRD	FHLB DISC-A/360	313385CH7	02/25/2021	.390000		49,953,416.67	49,953,416.67
113311	FHLB D-N	NTRD	FHLB DISC-A/360	313385AD8	01/04/2021	.110000		49,994,805.55	49,994,805.55
113312	FHLB D-N	NTRD	FHLB DISC-A/360	313385AD8	01/04/2021	.110000		49,994,805.55	49,994,805.55
113313	FHLB D-N	NTRD	FHLB DISC-A/360	313385AD8	01/04/2021	.110000		49,994,805.55	49,994,805.55
113314	FHLB D-N	NTRD	FHLB DISC-A/360	313385AD8	01/04/2021	.110000		49,994,805.55	49,994,805.55
113315	FHLB D-N	NTRD	FHLB DISC-A/360	313385AH9	01/08/2021	.110000		49,994,194.44	49,994,194.44
113316	FHLB D-N	NTRD	FHLB DISC-A/360	313385AH9	01/08/2021	.110000		49,994,194.44	49,994,194.44
113317	FHLB D-N	NTRD	FHLB DISC-A/360	313385AH9	01/08/2021	.110000		49,994,194.44	49,994,194.44
113318	FHLB D-N	NTRD	FHLB DISC-A/360	313385AH9	01/08/2021	.110000		49,994,194.44	49,994,194.44
113330	FHLB D-N	NTRD	FHLB DISC-A/360	313385BJ4	02/02/2021	.220000		49,980,750.00	49,980,750.00
113331	FHLB D-N	NTRD	FHLB DISC-A/360	313385BJ4	02/02/2021	.220000		49,980,750.00	49,980,750.00
113332	FHLB D-N	NTRD	FHLB DISC-A/360	313385CN4	03/02/2021	.240000		49,948,679.40	49,948,679.40
113335	FHLB D-N	NTRD	FHLB DISC-A/360	313385BH8	02/01/2021	.220000		49,981,055.56	49,981,055.56
113336	FHLB D-N	NTRD	FHLB DISC-A/360	313385BH8	02/01/2021	.220000		49,981,055.56	49,981,055.56
113339	FHLB D-N	NTRD	FHLB DISC-A/360	313385CM6	03/01/2021	.240000		49,969,999.99	49,969,999.99
113340	FHLB D-N	NTRD	FHLB DISC-A/360	313385CM6	03/01/2021	.240000		49,969,999.99	49,969,999.99
113495	FHLB D-N	NTRD	FHLB DISC-A/360	313385AV8	01/20/2021	.190000		49,986,805.56	49,986,805.56
113496	FHLB D-N	NTRD	FHLB DISC-A/360	313385AV8	01/20/2021	.190000		49,986,805.56	49,986,805.56
113497	FHLB D-N	NTRD	FHLB DISC-A/360	313385AL0	01/11/2021	.190000		49,989,180.56	49,989,180.56
113498	FHLB D-N	NTRD	FHLB DISC-A/360	313385AL0	01/11/2021	.190000		49,989,180.56	49,989,180.56
113541	FHLB 1.20 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AJJQ3	04/27/2027	1.200000		50,000,000.00	50,000,000.00
113600	FHLB 1.20 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AJK40	05/04/2027	1.200000		50,000,000.00	50,000,000.00
113607	FHLB D-N	NTRD	FHLB DISC-A/360	313385EW2	04/27/2021	.200000		49,959,166.66	49,959,166.66
113608	FHLB D-N	NTRD	FHLB DISC-A/360	313385EW2	04/27/2021	.200000		49,959,166.66	49,959,166.66
113669	FHLB D-N	NTRD	FHLB DISC-A/360	313385DF0	03/19/2021	.440000		49,933,999.99	49,933,999.99
113670	FHLB D-N	NTRD	FHLB DISC-A/360	313385DF0	03/19/2021	.440000		49,933,999.99	49,933,999.99
114029	FHLB 1.00 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AJRQ4	06/25/2027	1.000000		50,000,000.00	50,000,000.00



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114118	FHLB 1.02 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AJSQ3	07/06/2027	1.020000		24,179,294.93	24,179,294.93
114223	FHLB 0.77 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AJV48	07/28/2027	.770000		50,000,000.00	50,000,000.00
114337	FHLB 1.02 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AJWG0	08/10/2028	1.020000		32,995,000.00	32,995,000.00
114617	FHLB 1.30 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AK3V6	09/30/2030	1.300000		39,950,000.00	39,950,000.00
114689	FHLB D-N	NTRD	FHLB DISC-A/360	313384T74	12/18/2020	.092000		49,997,827.78	49,997,827.78
114690	FHLB D-N	NTRD	FHLB DISC-A/360	313384T74	12/18/2020	.092000		49,997,827.78	49,997,827.78
114715	FHLB D-N	NTRD	FHLB DISC-A/360	313384T74	12/18/2020	.090000		49,997,875.00	49,997,875.00
114721	FHLB D-N	NTRD	FHLB DISC-A/360	313384T74	12/18/2020	.090000		49,997,875.00	49,997,875.00
114722	FHLB 1.25 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AKA71	10/08/2030	1.250000		50,000,000.00	50,000,000.00
114733	FHLB 1.21 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AKAQ9	10/07/2030	1.210000		50,000,000.00	50,000,000.00
114740	FHLB D-N	NTRD	FHLB DISC-A/360	313384U49	12/23/2020	.090000		49,997,250.00	49,997,250.00
114741	FHLB D-N	NTRD	FHLB DISC-A/360	313384U49	12/23/2020	.090000		49,997,250.00	49,997,250.00
114743	FHLB 1.21 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AKAQ9	10/07/2030	1.210000		38,200,000.00	38,200,000.00
114771	FHLB 1.08 (CALLABLE)	NTRD	FHLB Fxd-(S) 30/360	3130AKB96	10/02/2030	1.080000		50,000,000.00	50,000,000.00
114776	FHLB D-N	NTRD	FHLB DISC-A/360	313384U49	12/23/2020	.090000		49,997,250.00	49,997,250.00
114777	FHLB D-N	NTRD	FHLB DISC-A/360	313384U49	12/23/2020	.090000		49,997,250.00	49,997,250.00
114778	FHLB D-N	NTRD	FHLB DISC-A/360	313384U49	12/23/2020	.090000		49,997,250.00	49,997,250.00
114779	FHLB D-N	NTRD	FHLB DISC-A/360	313384U49	12/23/2020	.090000		49,997,250.00	49,997,250.00
114808	FHLB D-N	NTRD	FHLB DISC-A/360	313385AD8	01/04/2021	.092000		49,995,655.55	49,995,655.55
114809	FHLB D-N	NTRD	FHLB DISC-A/360	313385AD8	01/04/2021	.090000		49,995,750.00	49,995,750.00
114839	FHLB D-N	NTRD	FHLB DISC-A/360	313385AF3	01/06/2021	.095000		37,996,390.00	37,996,390.00
114855	FHLB D-N	NTRD	FHLB DISC-A/360	313385AF3	01/06/2021	.095000		49,995,250.00	49,995,250.00
114856	FHLB D-N	NTRD	FHLB DISC-A/360	313385AF3	01/06/2021	.095000		25,997,530.00	25,997,530.00
114857	FHLB D-N	NTRD	FHLB DISC-A/360	313384T74	12/18/2020	.090000		49,997,875.00	49,997,875.00
114858	FHLB D-N	NTRD	FHLB DISC-A/360	313384T74	12/18/2020	.090000		49,997,875.00	49,997,875.00
114859	FHLB D-N	NTRD	FHLB DISC-A/360	313385AE6	01/05/2021	.090000		49,995,625.00	49,995,625.00
114860	FHLB D-N	NTRD	FHLB DISC-A/360	313385AE6	01/05/2021	.090000		49,995,625.00	49,995,625.00
114873	FHLB D-N	NTRD	FHLB DISC-A/360	313385AE6	01/05/2021	.090000		49,995,625.00	49,995,625.00
114893	FHLB D-N	NTRD	FHLB DISC-A/360	313385AE6	01/05/2021	.095000		49,995,381.94	49,995,381.94
114906	FHLB D-N	NTRD	FHLB DISC-A/360	313385AV8	01/20/2021	.100000		49,993,055.56	49,993,055.56
114907	FHLB D-N	NTRD	FHLB DISC-A/360	313384V48	12/31/2020	.095000		49,996,041.67	49,996,041.67
114915	FHLB D-N	NTRD	FHLB DISC-A/360	313384V48	12/31/2020	.095000		49,996,041.67	49,996,041.67
114916	FHLB D-N	NTRD	FHLB DISC-A/360	313384V48	12/31/2020	.095000		49,996,041.67	49,996,041.67
114924	FHLB D-N	NTRD	FHLB DISC-A/360	313385AV8	01/20/2021	.100000		49,993,055.56	49,993,055.56
114925	FHLB D-N	NTRD	FHLB DISC-A/360	313385AV8	01/20/2021	.100000		49,993,055.56	49,993,055.56



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114928	FHLB D-N	NTRD	FHLB DISC-A/360	313384V48	12/31/2020	.090000		49,996,250.00	49,996,250.00
114929	FHLB D-N	NTRD	FHLB DISC-A/360	313384V48	12/31/2020	.090000		49,996,250.00	49,996,250.00
114941	FHLB D-N	NTRD	FHLB DISC-A/360	313385AG1	01/07/2021	.095000		49,995,118.05	49,995,118.05
114942	FHLB D-N	NTRD	FHLB DISC-A/360	313385GD2	05/28/2021	.105000		49,974,041.67	49,974,041.67
114943	FHLB D-N	NTRD	FHLB DISC-A/360	313385GD2	05/28/2021	.105000		49,974,041.67	49,974,041.67
114949	FHLB D-N	NTRD	FHLB DISC-A/360	313385EZ5	04/30/2021	.100000		49,979,166.67	49,979,166.67
114950	FHLB D-N	NTRD	FHLB DISC-A/360	313385EZ5	04/30/2021	.100000		49,979,166.67	49,979,166.67
114951	FHLB D-N	NTRD	FHLB DISC-A/360	313385GH3	06/01/2021	.100000		49,974,722.23	49,974,722.23
114952	FHLB D-N	NTRD	FHLB DISC-A/360	313385GH3	06/01/2021	.100000		49,974,722.23	49,974,722.23
114953	FHLB D-N	NTRD	FHLB DISC-A/360	313384U23	12/21/2020	.085000		49,997,638.89	49,997,638.89
114954	FHLB D-N	NTRD	FHLB DISC-A/360	313384U23	12/21/2020	.085000		49,997,638.89	49,997,638.89
114960	FHLB D-N	NTRD	FHLB DISC-A/360	313385AM8	01/12/2021	.090000		49,994,750.00	49,994,750.00
114961	FHLB D-N	NTRD	FHLB DISC-A/360	313385AM8	01/12/2021	.090000		49,994,750.00	49,994,750.00
114975	FHLB D-N	NTRD	FHLB DISC-A/360	313385AX4	01/22/2021	.090000		42,994,410.00	42,994,410.00
114987	FHLB D-N	NTRD	FHLB DISC-A/360	313385BB1	01/26/2021	.090000		49,993,000.00	49,993,000.00
114988	FHLB D-N	NTRD	FHLB DISC-A/360	313385BB1	01/26/2021	.090000		49,993,000.00	49,993,000.00
114992	FHLB D-N	NTRD	FHLB DISC-A/360	313385BA3	01/25/2021	.090000		49,993,125.00	49,993,125.00
114993	FHLB D-N	NTRD	FHLB DISC-A/360	313385BA3	01/25/2021	.090000		49,993,125.00	49,993,125.00
115002	FHLB D-N	NTRD	FHLB DISC-A/360	313385BH8	02/01/2021	.090000		49,992,250.00	49,992,250.00
115003	FHLB D-N	NTRD	FHLB DISC-A/360	313385BH8	02/01/2021	.090000		49,992,250.00	49,992,250.00
115004	FHLB D-N	NTRD	FHLB DISC-A/360	313385BJ4	02/02/2021	.090000		49,992,125.00	49,992,125.00
115005	FHLB D-N	NTRD	FHLB DISC-A/360	313385BJ4	02/02/2021	.090000		49,992,125.00	49,992,125.00
115006	FHLB D-N	NTRD	FHLB DISC-A/360	313385EP7	04/20/2021	.100000		49,980,555.55	49,980,555.55
115007	FHLB D-N	NTRD	FHLB DISC-A/360	313385EP7	04/20/2021	.100000		49,980,555.55	49,980,555.55
115008	FHLB D-N	NTRD	FHLB DISC-A/360	313385EP7	04/20/2021	.100000		49,980,555.55	49,980,555.55
115015	FHLB D-N	NTRD	FHLB DISC-A/360	313385BK1	02/03/2021	.090000		49,992,000.00	49,992,000.00
115016	FHLB D-N	NTRD	FHLB DISC-A/360	313385BK1	02/03/2021	.090000		49,992,000.00	49,992,000.00
115017	FHLB D-N	NTRD	FHLB DISC-A/360	313385BK1	02/03/2021	.090000		49,992,000.00	49,992,000.00
115018	FHLB D-N	NTRD	FHLB DISC-A/360	313385BK1	02/03/2021	.090000		49,992,000.00	49,992,000.00
115025	FHLB D-N	NTRD	FHLB DISC-A/360	313385BL9	02/04/2021	.090000		49,991,875.00	49,991,875.00
115026	FHLB D-N	NTRD	FHLB DISC-A/360	313385BL9	02/04/2021	.090000		49,991,875.00	49,991,875.00
115027	FHLB D-N	NTRD	FHLB DISC-A/360	313385BM7	02/05/2021	.090000		49,991,750.00	49,991,750.00
115028	FHLB D-N	NTRD	FHLB DISC-A/360	313385BM7	02/05/2021	.090000		49,991,750.00	49,991,750.00
115029	FHLB D-N	NTRD	FHLB DISC-A/360	313385BM7	02/05/2021	.090000		49,991,750.00	49,991,750.00
115030	FHLB D-N	NTRD	FHLB DISC-A/360	313385BE5	01/29/2021	.070000		49,994,263.89	49,994,263.89



Credit Issuers with 5% or More of Portfolio

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115031	FHLB D-N	NTRD	FHLB DISC-A/360	313385BE5	01/29/2021	.070000		49,994,263.89	49,994,263.89
115047	FHLB D-N	NTRD	FHLB DISC-A/360	313385CR5	03/05/2021	.090000		49,988,250.00	49,988,250.00
115048	FHLB D-N	NTRD	FHLB DISC-A/360	313385CR5	03/05/2021	.090000		49,988,250.00	49,988,250.00
115049	FHLB D-N	NTRD	FHLB DISC-A/360	313385CM6	03/01/2021	.090000		49,988,750.00	49,988,750.00
115050	FHLB D-N	NTRD	FHLB DISC-A/360	313384T58	12/16/2020	.080000		49,998,333.33	49,998,333.33
115051	FHLB D-N	NTRD	FHLB DISC-A/360	313384T58	12/16/2020	.080000		49,998,333.33	49,998,333.33
115052	FHLB D-N	NTRD	FHLB DISC-A/360	313384S75	12/10/2020	.075000		49,999,062.50	49,999,062.50
115053	FHLB D-N	NTRD	FHLB DISC-A/360	313384S75	12/10/2020	.075000		49,999,062.50	49,999,062.50
115067	FHLB D-N	NTRD	FHLB DISC-A/360	313384V30	12/30/2020	.090000		49,996,375.00	49,996,375.00
115068	FHLB D-N	NTRD	FHLB DISC-A/360	313384V30	12/30/2020	.090000		49,996,375.00	49,996,375.00
115069	FHLB D-N	NTRD	FHLB DISC-A/360	313385BJ4	02/02/2021	.090000		49,992,125.00	49,992,125.00
115070	FHLB D-N	NTRD	FHLB DISC-A/360	313385BM7	02/05/2021	.090000		49,991,750.00	49,991,750.00
115079	FHLB D-N	NTRD	FHLB DISC-A/360	313385AE6	01/05/2021	.080000		49,996,111.11	49,996,111.11
115080	FHLB D-N	NTRD	FHLB DISC-A/360	313385CB0	02/19/2021	.090000		49,990,000.00	49,990,000.00
115115	FHLB D-N	NTRD	FHLB DISC-A/360	313385AF3	01/06/2021	.085000		49,995,750.00	49,995,750.00
115116	FHLB D-N	NTRD	FHLB DISC-A/360	313385AF3	01/06/2021	.085000		49,995,750.00	49,995,750.00
115122	FHLB D-N	NTRD	FHLB DISC-A/360	313385AE6	01/05/2021	.085000		49,995,868.06	49,995,868.06
115123	FHLB D-N	NTRD	FHLB DISC-A/360	313385AE6	01/05/2021	.085000		49,995,868.06	49,995,868.06
115129	FHLB D-N	NTRD	FHLB DISC-A/360	313384T41	12/15/2020	.080000		49,998,444.44	49,998,444.44
115130	FHLB D-N	NTRD	FHLB DISC-A/360	313384T41	12/15/2020	.080000		49,998,444.44	49,998,444.44
115131	FHLB D-N	NTRD	FHLB DISC-A/360	313385AH9	01/08/2021	.085000		49,995,513.89	49,995,513.89
115132	FHLB D-N	NTRD	FHLB DISC-A/360	313385AH9	01/08/2021	.085000		49,995,513.89	49,995,513.89
115133	FHLB D-N	NTRD	FHLB DISC-A/360	313385AP1	01/14/2021	.085000		49,994,805.56	49,994,805.56
115134	FHLB D-N	NTRD	FHLB DISC-A/360	313385AP1	01/14/2021	.085000		49,994,805.56	49,994,805.56
115135	FHLB D-N	NTRD	FHLB DISC-A/360	313385AP1	01/14/2021	.085000		49,994,805.56	49,994,805.56
115136	FHLB D-N	NTRD	FHLB DISC-A/360	313385AP1	01/14/2021	.085000		49,994,805.56	49,994,805.56
115169	FHLB D-N	NTRD	FHLB DISC-A/360	313385AF3	01/06/2021	.080000		49,996,000.00	49,996,000.00
115170	FHLB D-N	NTRD	FHLB DISC-A/360	313385AN6	01/13/2021	.085000		49,994,923.61	49,994,923.61
115175	FHLB D-N	NTRD	FHLB DISC-A/360	313384V30	12/30/2020	.080000		49,996,777.78	49,996,777.78
115176	FHLB D-N	NTRD	FHLB DISC-A/360	313384V30	12/30/2020	.080000		49,996,777.78	49,996,777.78
115261	FHLB D-N	NTRD	FHLB DISC-A/360	313385AX4	01/22/2021	.065000		49,995,305.55	49,995,305.55
115262	FHLB D-N	NTRD	FHLB DISC-A/360	313385AX4	01/22/2021	.065000		49,995,305.55	49,995,305.55
115263	FHLB D-N	NTRD	FHLB DISC-A/360	313385BA3	01/25/2021	.065000		49,995,034.72	49,995,034.72
115264	FHLB D-N	NTRD	FHLB DISC-A/360	313385BA3	01/25/2021	.065000		49,995,034.72	49,995,034.72
115278	FHLB D-N	NTRD	FHLB DISC-A/360	313385AV8	01/20/2021	.075000		49,994,791.67	49,994,791.67



Credit Issuers with 5% or More of Portfolio

EXHIBIT 24

As Of Date: 12/02/2020

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Reporting Currency: Local

LA County

Inv. No.	Description	Fund	Investment Type	CUSIP	Maturity Date	Interest Rate	% Of Total Portfl Market Value	Market Value	Scheduled Book
115279	FHLB D-N	NTRD	FHLB DISC-A/360	313385AV8	01/20/2021	.075000		49,994,791.67	49,994,791.67
115288	FHLB D-N	NTRD	FHLB DISC-A/360	313385AV8	01/20/2021	.070000		49,995,138.89	49,995,138.89
115289	FHLB D-N	NTRD	FHLB DISC-A/360	313385CG9	02/24/2021	.085000		49,989,965.27	49,989,965.27
115290	FHLB D-N	NTRD	FHLB DISC-A/360	313385CG9	02/24/2021	.085000		49,989,965.27	49,989,965.27
115317	FHLB D-N	NTRD	FHLB DISC-A/360	313385BM7	02/05/2021	.080000		49,992,666.67	49,992,666.67
115318	FHLB D-N	NTRD	FHLB DISC-A/360	313385BM7	02/05/2021	.080000		49,992,666.67	49,992,666.67
115319	FHLB D-N	NTRD	FHLB DISC-A/360	313385BQ8	02/08/2021	.080000		49,992,333.33	49,992,333.33
115320	FHLB D-N	NTRD	FHLB DISC-A/360	313385BQ8	02/08/2021	.080000		49,992,333.33	49,992,333.33
115332	FHLB D-N	NTRD	FHLB DISC-A/360	313385CP9	03/03/2021	.084000		49,989,383.33	49,989,383.33
115333	FHLB D-N	NTRD	FHLB DISC-A/360	313385CP9	03/03/2021	.084000		49,989,383.33	49,989,383.33
115334	FHLB D-N	NTRD	FHLB DISC-A/360	313385BC9	01/27/2021	.075000		35,995,800.00	35,995,800.00
115345	FHLB D-N	NTRD	FHLB DISC-A/360	313385AU0	01/19/2021	.070000		49,995,333.33	49,995,333.33
115346	FHLB D-N	NTRD	FHLB DISC-A/360	313385AU0	01/19/2021	.070000		49,995,333.33	49,995,333.33

Counter Party: 2420 FEDERAL HOME LOAN BK

25.46%

9,195,487,000.00

9,193,701,802.11

110594	FHLMC 2.60 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GTKG7	05/03/2024	2.600000		50,000,000.00	50,000,000.00
110758	FHLMC 2.75 (CALLABLE)	NTRD	MULTI CPN FR-(S) 30/360	3134GTPB3	05/28/2024	2.500000		50,000,000.00	50,000,000.00
110785	FHLMC 3.00 (CALLABLE)	NTRD	MULTI CPN FR-(S) 30/360	3134GTPC1	05/28/2024	2.375000		25,000,000.00	25,000,000.00
110796	FHLMC 2.44 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GTPG2	05/28/2024	2.440000		50,000,000.00	50,000,000.00
110837	FHLMC 2.45 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GTQM8	05/28/2024	2.450000		25,000,000.00	25,000,000.00
111256	FHLMC 2.20 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GTL68	07/29/2025	2.200000		50,000,000.00	50,000,000.00
112365	FHLMC 2.08 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GUYP9	12/30/2026	2.080000		50,000,000.00	50,000,000.00
112420	FHLMC 2.00 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GUA26	12/23/2025	2.000000		50,000,000.00	50,000,000.00
112421	FHLMC 2.00 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GUA26	12/23/2025	2.000000		50,000,000.00	50,000,000.00
112422	FHLMC 2.01 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GUB25	12/23/2026	2.010000		50,000,000.00	50,000,000.00
112423	FHLMC 2.01 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GUB25	12/23/2026	2.010000		50,000,000.00	50,000,000.00
112439	FHLMC 2.01 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GUB58	12/23/2026	2.010000		50,000,000.00	50,000,000.00
112500	FHLMC 2.15 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GUF88	12/23/2026	2.150000		50,000,000.00	50,000,000.00
112501	FHLMC 2.16 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GUG95	12/23/2026	2.160000		50,000,000.00	50,000,000.00
112522	FHLMC 2.01 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GUK41	12/24/2024	2.010000		50,000,000.00	50,000,000.00
112648	FHLMC 2.00 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GU2K5	01/21/2025	2.000000		50,000,000.00	50,000,000.00
112649	FHLMC 2.00 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GU2K5	01/21/2025	2.000000		50,000,000.00	50,000,000.00
112650	FHLMC 2.00 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GU2K5	01/21/2025	2.000000		50,000,000.00	50,000,000.00
112901	FHLMC 1.50	NTRD	FHLMC Fxd-(S) 30/360	3137EAEPO	02/12/2025	1.500000		24,983,819.48	24,983,819.48
113109	FHLMC 0.95 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GVGN2	03/12/2025	.950000		50,000,000.00	50,000,000.00
113117	FHLMC 1.00 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GVGM4	03/17/2026	1.000000		50,000,000.00	50,000,000.00



Credit Issuers with 5% or More of Portfolio

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LA County

Inv. No.	Description	Fund	Investment Type	CUSIP	Maturity Date	Interest Rate	% Of Total Portfl Market Value	Market Value	Scheduled Book
113157	FHLMC 1.00 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GVGX0	03/18/2025	1.000000		50,000,000.00	50,000,000.00
113171	FHLMC 1.05 (CALLABLE)	NTRD	FHLMC Fxd-(Q) 30/360	3134GVGZ5	03/18/2025	1.050000		25,000,000.00	25,000,000.00
113530	FHLMC 1.00 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GVMU9	04/28/2026	1.000000		50,000,000.00	50,000,000.00
113531	FHLMC 0.95 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GVMV7	04/28/2025	.950000		50,000,000.00	50,000,000.00
113544	FHLMC 1.00 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GVNK0	10/28/2025	1.000000		50,000,000.00	50,000,000.00
113668	FHLMC 1.05 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GVQR2	05/04/2027	1.050000		50,000,000.00	50,000,000.00
113728	FHLMC 0.75 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GVRV2	05/27/2025	.750000		50,000,000.00	50,000,000.00
113729	FHLMC 0.75 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GVRW0	05/27/2025	.750000		50,000,000.00	50,000,000.00
113740	FHLMC 0.77 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GVSG4	05/27/2025	.770000		50,000,000.00	50,000,000.00
113750	FHLMC 0.77 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GVSP4	05/27/2025	.770000		50,000,000.00	50,000,000.00
113767	FHLMC 1.05 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GVTY4	05/27/2027	1.050000		50,000,000.00	50,000,000.00
113774	FHLMC 1.07 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GVUQ9	05/27/2027	1.070000		50,000,000.00	50,000,000.00
113793	FHLMC 0.73 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GVVJ4	05/27/2025	.730000		50,000,000.00	50,000,000.00
113929	FHLMC 1.75 (CALLABLE)	NTRD	MULTI CPN-FR-(Q) 30/360	3134GVG44	12/09/2025	1.500000		50,000,000.00	50,000,000.00
113982	FHLMC 3.50 (CALLABLE)	NTRD	MULTI CPN-FR-(Q) 30/360	3134GUWM8	12/04/2024	2.000000		50,000,000.00	50,000,000.00
113992	FHLMC 1.00 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GVS58	06/23/2027	1.000000		25,000,000.00	25,000,000.00
114019	FHLMC 1.00 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GVX78	06/28/2027	1.000000		24,999,765.44	24,999,765.44
114030	FHLMC 0.75 (CALLABLE)	NTRD	FHLMC Fxd-(Q) 30/360	3134GVZ50	12/26/2025	.750000		50,000,000.00	50,000,000.00
114045	FHLMC 0.71 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GV2C1	06/23/2025	.710000		50,000,000.00	50,000,000.00
114099	FHLMC 0.75 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GV4Y1	07/08/2025	.750000		50,000,000.00	50,000,000.00
114100	FHLMC 0.73 (CALLABLE)	NTRD	FHLMC Fxd-(Q) 30/360	3134GV5B0	07/09/2025	.730000		50,000,000.00	50,000,000.00
114120	FHLMC 0.74 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GV5S3	07/15/2025	.740000		50,000,000.00	50,000,000.00
114133	FHLMC 0.75 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GV4Y1	07/08/2025	.750000		50,000,000.00	50,000,000.00
114134	FHLMC 0.75 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GV4Y1	07/08/2025	.750000		17,800,000.00	17,800,000.00
114146	FHLMC 0.77 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GV6S2	07/15/2025	.770000		50,000,000.00	50,000,000.00
114161	FHLMC 0.83 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWAJ5	07/22/2026	.830000		25,000,000.00	25,000,000.00
114217	FHLMC 1.00 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWDA1	07/29/2027	1.000000		50,000,000.00	50,000,000.00
114224	FHLMC 0.83 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWDM5	07/29/2027	.830000		50,000,000.00	50,000,000.00
114258	FHLMC 0.75 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWEW2	07/29/2025	.750000		50,000,000.00	50,000,000.00
114286	FHLMC 0.75 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWGY6	08/04/2025	.750000		25,000,000.00	25,000,000.00
114308	FHLMC 1.10 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWJA5	02/12/2029	1.100000		25,000,000.00	25,000,000.00
114371	FHLMC 1.10 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWQA7	08/20/2029	1.100000		25,000,000.00	25,000,000.00
114378	FHLMC 1.15 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWQS8	08/24/2029	1.150000		25,000,000.00	25,000,000.00
114390	FHLMC 1.07 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWQY5	08/25/2028	1.070000		25,000,000.00	25,000,000.00
114391	FHLMC 1.25 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWRH1	08/26/2030	1.250000		25,000,000.00	25,000,000.00



Credit Issuers with 5% or More of Portfolio

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LA County

Inv. No.	Description	Fund	Investment Type	CUSIP	Maturity Date	Interest Rate	% Of Total Portfl Market Value	Market Value	Scheduled Book
114393	FHLMC 1.26 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWRG3	09/03/2030	1.260000		25,000,000.00	25,000,000.00
114454	FHLMC 1.20 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GW2S4	08/27/2030	1.200000		25,000,000.00	25,000,000.00
114465	FHLMC 1.20 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GW3A2	09/09/2030	1.200000		25,000,000.00	25,000,000.00
114490	FHLMC 1.25 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWB96	09/09/2030	1.250000		25,000,000.00	25,000,000.00
114491	FHLMC 1.28 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWC79	09/17/2030	1.280000		25,000,000.00	25,000,000.00
114506	FHLMC 1.25 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWD45	09/16/2030	1.250000		25,000,000.00	25,000,000.00
114526	FHLMC 1.32 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWF68	09/17/2030	1.320000		25,000,000.00	25,000,000.00
114623	FHLMC 1.00 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWQ33	09/28/2028	1.000000		50,000,000.00	50,000,000.00
114624	FHLMC 1.33 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWQ74	09/26/2030	1.330000		50,000,000.00	50,000,000.00
114640	FHLMC 1.25 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWSX5	09/23/2030	1.250000		50,000,000.00	50,000,000.00
114641	FHLMC 1.25 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWSX5	09/23/2030	1.250000		50,000,000.00	50,000,000.00
114642	FHLMC 1.00 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWSZ0	09/28/2028	1.000000		50,000,000.00	50,000,000.00
114643	FHLMC 1.00 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWSZ0	09/28/2028	1.000000		50,000,000.00	50,000,000.00
114660	FHLMC 1.25 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWTM8	09/30/2030	1.250000		50,000,000.00	50,000,000.00
114675	FHLMC 1.25 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWUA2	09/30/2030	1.250000		50,000,000.00	50,000,000.00
114702	FHLMC 1.24 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWUN4	09/30/2030	1.240000		50,000,000.00	50,000,000.00
114744	FHLMC 1.24 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWW51	10/08/2030	1.240000		50,000,000.00	50,000,000.00
114792	FHLMC 1.25 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWXP6	10/15/2030	1.250000		50,000,000.00	50,000,000.00
114793	FHLMC 1.25 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWXQ4	10/22/2030	1.250000		50,000,000.00	50,000,000.00
114819	FHLMC 1.26 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWYT7	10/15/2030	1.260000		50,000,000.00	50,000,000.00
114829	FHLMC 1.26 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWYY6	10/22/2030	1.260000		49,985,164.29	49,985,164.29
114830	FHLMC 1.26 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWYY6	10/22/2030	1.260000		24,992,582.15	24,992,582.15
114831	FHLMC 1.27 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWZ66	10/22/2030	1.270000		50,000,000.00	50,000,000.00
114841	FHLMC 1.27 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWZ74	10/21/2030	1.270000		50,000,000.00	50,000,000.00
114842	FHLMC 1.29 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWZF6	10/21/2030	1.290000		50,000,000.00	50,000,000.00
114843	FHLMC 1.30 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWZH2	10/28/2030	1.300000		50,000,000.00	50,000,000.00
114844	FHLMC 1.30 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWZN9	10/28/2030	1.300000		50,000,000.00	50,000,000.00
114854	FHLMC 1.30 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GWZZ2	10/28/2030	1.300000		50,000,000.00	50,000,000.00
114875	FHLMC 1.30 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GW3N4	10/28/2030	1.300000		50,000,000.00	50,000,000.00
114876	FHLMC 1.31 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GW4D5	10/28/2030	1.310000		50,000,000.00	50,000,000.00
114884	FHLMC 1.31 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GW4K9	10/28/2030	1.310000		50,000,000.00	50,000,000.00
114892	FHLMC 1.30 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GW4S2	10/28/2030	1.300000		50,000,000.00	50,000,000.00
114970	FHLMC 1.50 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GW6M3	11/04/2032	1.500000		50,000,000.00	50,000,000.00
114971	FHLMC 1.50 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GW6R2	11/05/2032	1.500000		50,000,000.00	50,000,000.00
114972	FHLMC 1.31 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GW6Q4	11/12/2030	1.310000		50,000,000.00	50,000,000.00



Credit Issuers with 5% or More of Portfolio

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LA County

Inv. No.	Description	Fund	Investment Type	CUSIP	Maturity Date	Interest Rate	% Of Total Portfl Market Value	Market Value	Scheduled Book
114973	FHLMC 1.31 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GW6Q4	11/12/2030	1.310000		25,000,000.00	25,000,000.00
115000	FHLMC 1.41 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GW6Y7	11/17/2031	1.410000		50,000,000.00	50,000,000.00
115065	FHLMC 1.50 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GXAK0	08/09/2032	1.500000		50,000,000.00	50,000,000.00
115087	FHLMC 1.50 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GXAQ7	11/23/2032	1.500000		50,000,000.00	50,000,000.00
115094	FHLMC 1.36 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GXAT1	11/26/2030	1.360000		50,000,000.00	50,000,000.00
115223	FHLMC 1.32 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GXEC4	11/25/2031	1.320000		50,000,000.00	50,000,000.00
115224	FHLMC 1.42 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GXE66	11/23/2032	1.420000		50,000,000.00	50,000,000.00
115242	FHLMC 1.32 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GXEK6	11/25/2031	1.320000		50,000,000.00	50,000,000.00
115243	FHLMC 1.42 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GXEN0	11/23/2032	1.420000		50,000,000.00	50,000,000.00
115244	FHLMC 1.49 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GXEQ3	11/26/2032	1.490000		50,000,000.00	50,000,000.00
115284	FHLMC 1.40 (CALLABLE)	NTRD	FHLMC Fxd-(S) 30/360	3134GXFD1	12/02/2031	1.400000		50,000,000.00	50,000,000.00
Counter Party: 2440 FEDERAL HOME LOAN MTG							12.51%	4,517,800,000.00	4,517,761,331.36

103255	FNMA 1.375	NTRD	FNMA Fxd-(S) 30/360	3135G0J20	02/26/2021	1.375000		49,953,119.17	49,953,119.17
113270	FNMA D-N	NTRD	FNMA DISC-A/360	313589BU6	02/12/2021	.200000		49,979,722.22	49,979,722.22
113271	FNMA D-N	NTRD	FNMA DISC-A/360	313589BU6	02/12/2021	.200000		49,979,722.22	49,979,722.22
113281	FNMA D-N	NTRD	FNMA DISC-A/360	313589CM3	03/01/2021	.100000		49,987,500.01	49,987,500.01
113282	FNMA D-N	NTRD	FNMA DISC-A/360	313589CM3	03/01/2021	.100000		49,987,500.01	49,987,500.01
113283	FNMA D-N	NTRD	FNMA DISC-A/360	313589CM3	03/01/2021	.100000		49,987,500.01	49,987,500.01
113284	FNMA D-N	NTRD	FNMA DISC-A/360	313589CM3	03/01/2021	.100000		49,987,500.01	49,987,500.01
113346	FNMA D-N	NTRD	FNMA DISC-A/360	313589BU6	02/12/2021	.200000		49,979,722.22	49,979,722.22
113347	FNMA D-N	NTRD	FNMA DISC-A/360	313589BU6	02/12/2021	.200000		49,979,722.22	49,979,722.22
113832	FNMA 0.75 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3136G4VU4	05/27/2025	.750000		50,000,000.00	50,000,000.00
114028	FNMA 0.50	NTRD	FNMA Fxd-(S) 30/360	3135G04Z3	06/17/2025	.500000		24,991,326.08	24,991,326.08
114101	FNMA 0.71 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3136G4YQ0	07/09/2025	.710000		50,000,000.00	50,000,000.00
114155	FNMA 0.82 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3136G4YZ0	07/09/2026	.820000		50,000,000.00	50,000,000.00
114160	FNMA 0.95 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3136G4YY3	07/15/2027	.950000		50,000,000.00	50,000,000.00
114179	FNMA 0.75 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3135G05C3	06/30/2025	.750000		21,000,000.00	21,000,000.00
114285	FNMA 0.875 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3136G4E33	07/30/2027	.875000		25,000,000.00	25,000,000.00
114392	FNMA 1.18 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3136G4R88	08/26/2030	1.180000		50,000,000.00	50,000,000.00
114417	FNMA 1.25 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3136G4U68	08/27/2030	1.250000		25,000,000.00	25,000,000.00
114503	FNMA 1.18 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3136G4R88	08/26/2030	1.180000		25,000,000.00	25,000,000.00
114525	FNMA 1.12 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3136G42S1	09/11/2030	1.120000		25,000,000.00	25,000,000.00
114631	FNMA 1.20 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3136G43U5	09/27/2030	1.200000		50,000,000.00	50,000,000.00
114632	FNMA 1.25 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3136G43V3	09/27/2030	1.250000		50,000,000.00	50,000,000.00
114901	FNMA NOTE 0.875	NTRD	FNMA Fxd-(S) 30/360	3135G05Q2	08/05/2030	.875000		49,368,999.16	49,368,999.16



Credit Issuers with 5% or More of Portfolio

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Inv. No.	Description	Fund	Investment Type	CUSIP	Maturity Date	Interest Rate	% Of Total Portfl Market Value	Market Value	Scheduled Book
114940	FNMA 1.20 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3136G45T6	10/28/2030	1.200000		50,000,000.00	50,000,000.00
114983	FNMA 1.45 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3136G47J6	10/28/2032	1.450000		50,000,000.00	50,000,000.00
114984	FNMA 1.365 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3136G47K3	10/28/2031	1.365000		50,000,000.00	50,000,000.00
114985	FNMA 1.45 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3135GA2C4	11/18/2032	1.450000		50,000,000.00	50,000,000.00
114986	FNMA 1.26 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3135GA2D2	10/28/2030	1.260000		50,000,000.00	50,000,000.00
115001	FNMA 1.46 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3135GA2E0	11/17/2032	1.460000		50,000,000.00	50,000,000.00
115058	FNMA 1.22 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3136G42K8	08/27/2032	1.220000		49,379,630.70	49,379,630.70
115059	FNMA 1.22 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3136G42K8	08/27/2032	1.220000		48,638,511.50	48,638,511.50
115066	FNMA 1.27 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3135GA2V2	11/18/2030	1.270000		50,000,000.00	50,000,000.00
115109	FNMA 1.24 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3135GA3T6	11/25/2030	1.240000		50,000,000.00	50,000,000.00
115126	FNMA 1.50 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3135GA4A6	11/16/2032	1.500000		50,000,000.00	50,000,000.00
115127	FNMA 1.32 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3135GA4C2	11/18/2030	1.320000		50,000,000.00	50,000,000.00
115128	FNMA 1.50 (CALLABLE)	NTRD	FNMA Fxd-(S) 30/360	3135GA4B4	11/23/2032	1.500000		50,000,000.00	50,000,000.00
115254	FNMA NOTE 0.875	NTRD	FNMA Fxd-(S) 30/360	3135G05Q2	08/05/2030	.875000		49,060,361.20	49,060,361.20
115257	FNMA NOTE 0.875	NTRD	FNMA Fxd-(S) 30/360	3135G05Q2	08/05/2030	.875000		49,086,550.85	49,086,550.85
Counter Party: 2480 FED NATL MORT ASSOC							4.82%	1,745,250,000.00	1,741,347,387.58
110109	JOHNSON & JOHNSON CO. CO	NTRD	CORP NT-Fxd-(S) 30/360	478160CD4	03/03/2022	2.250000		22,385,061.38	22,385,061.38
Counter Party: 4000 JOHNSON & JOHNSON CO.							0.06%	22,500,000.00	22,385,061.38
112997	JPM CHASE BK CO NOTE (CA	NTRD	CORP BK NT-STEP%-(S) 30/360	46632FRJ6	02/28/2023	1.500000		50,000,000.00	50,000,000.00
Counter Party: 4020 J.P.MORGAN CHASE BK							0.14%	50,000,000.00	50,000,000.00
114834	JUPITER SEC COMPANY LLC	NTRD	CP-DISC-A/360	4820P2M77	12/07/2020	.135000		49,998,875.00	49,998,875.00
114835	JUPITER SEC COMPANY LLC	NTRD	CP-DISC-A/360	4820P2M77	12/07/2020	.135000		19,799,554.50	19,799,554.50
114864	JUPITER SEC COMPANY LLC	NTRD	CP-DISC-A/360	4820P2M85	12/08/2020	.140000		39,998,911.11	39,998,911.11
114878	JUPITER SEC COMPANY LLC	NTRD	CP-DISC-A/360	4820P2M93	12/09/2020	.130000		49,998,555.56	49,998,555.56
114917	JUPITER SEC COMPANY LLC	NTRD	CP-DISC-A/360	4820P2MF9	12/15/2020	.130000		49,997,472.22	49,997,472.22
115054	JUPITER SEC COMPANY LLC	NTRD	CP-DISC-A/360	4820P2M36	12/03/2020	.120000		49,999,666.67	49,999,666.67
115110	JUPITER SEC COMPANY LLC	NTRD	CP-DISC-A/360	4820P2N84	01/08/2021	.150000		49,992,083.33	49,992,083.33
115140	JUPITER SEC COMPANY LLC	NTRD	CP-DISC-A/360	4820P2NB7	01/11/2021	.160000		49,990,888.89	49,990,888.89
115161	JUPITER SEC COMPANY LLC	NTRD	CP-DISC-A/360	4820P2N68	01/06/2021	.190000		49,990,500.00	49,990,500.00
115227	JUPITER SEC COMPANY LLC	NTRD	CP-DISC-A/360	4820P2NK7	01/19/2021	.200000		49,986,388.89	49,986,388.89
115228	JUPITER SEC COMPANY LLC	NTRD	CP-DISC-A/360	4820P2NK7	01/19/2021	.200000		49,986,388.89	49,986,388.89
115252	JUPITER SEC COMPANY LLC	NTRD	CP-DISC-A/360	4820P2NN1	01/22/2021	.190000		49,986,277.78	49,986,277.78
115253	JUPITER SEC COMPANY LLC	NTRD	CP-DISC-A/360	4820P2NN1	01/22/2021	.190000		49,986,277.78	49,986,277.78



Credit Issuers with 5% or More of Portfolio

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115291	JUPITER SEC COMPANY LLC	NTRD	CP-DISC-A/360	4820P2NV3	01/29/2021	.200000		49,983,611.11	49,983,611.11
115292	JUPITER SEC COMPANY LLC	NTRD	CP-DISC-A/360	4820P2NV3	01/29/2021	.200000		49,983,611.11	49,983,611.11
115308	JUPITER SEC COMPANY LLC	NTRD	CP-DISC-A/360	4820P2NK7	01/19/2021	.170000		49,988,430.55	49,988,430.55
115321	JUPITER SEC COMPANY LLC	NTRD	CP-DISC-A/360	4820P2NM3	01/21/2021	.170000		39,990,366.67	39,990,366.67
115322	JUPITER SEC COMPANY LLC	NTRD	CP-DISC-A/360	4820P2NF8	01/15/2021	.170000		49,989,375.00	49,989,375.00
Counter Party: 4120 JUPITER SEC CO LLC							2.35%	849,800,000.00	849,647,235.06
113999	LACCAL BANS	NTRD	LACCAL BANS-FR-(S) 30/360		06/30/2022	.659000		5,000,000.00	5,000,000.00
Counter Party: 4460 LACCAL							0.01%	5,000,000.00	5,000,000.00
114791	LA FAYETTE ASSET SEC LLC	NTRD	CP-DISC-A/360	50286LM75	12/07/2020	.160000		49,998,666.67	49,998,666.67
114794	LA FAYETTE ASSET SEC LLC	NTRD	CP-DISC-A/360	50286LM42	12/04/2020	.160000		49,999,333.33	49,999,333.33
114828	LA FAYETTE ASSET SEC LLC	NTRD	CP-DISC-A/360	50286LN58	01/05/2021	.160000		49,992,222.22	49,992,222.22
114896	LA FAYETTE ASSET SEC LLC	NTRD	CP-DISC-A/360	50286LPC1	02/12/2021	.180000		24,990,875.00	24,990,875.00
114991	LA FAYETTE ASSET SEC LLC	NTRD	CP-DISC-A/360	50286LM34	12/03/2020	.140000		30,851,760.04	30,851,760.04
114996	LA FAYETTE ASSET SEC LLC	NTRD	CP-DISC-A/360	50286LPN7	02/22/2021	.210000		32,198,403.06	32,198,403.06
115010	LA FAYETTE ASSET SEC LLC	NTRD	CP-DISC-A/360	50286LM42	12/04/2020	.130000		29,999,675.00	29,999,675.00
115036	LA FAYETTE ASSET SEC LLC	NTRD	CP-DISC-A/360	50286LME0	12/14/2020	.150000		21,368,842.46	21,368,842.46
115046	LA FAYETTE ASSET SEC LLC	NTRD	CP-DISC-A/360	50286LMF7	12/15/2020	.140000		41,968,714.91	41,968,714.91
115096	LA FAYETTE ASSET SEC LLC	NTRD	CP-DISC-A/360	50286LMJ9	12/18/2020	.130000		49,996,930.56	49,996,930.56
115103	LA FAYETTE ASSET SEC LLC	NTRD	CP-DISC-A/360	50286LMG5	12/16/2020	.120000		25,999,699.95	25,999,699.95
115108	LA FAYETTE ASSET SEC LLC	NTRD	CP-DISC-A/360	50286LMG5	12/16/2020	.120000		23,998,800.00	23,998,800.00
115312	LA FAYETTE ASSET SEC LLC	NTRD	CP-DISC-A/360	50286LN41	01/04/2021	.150000		29,995,750.00	29,995,750.00
115313	LA FAYETTE ASSET SEC LLC	NTRD	CP-DISC-A/360	50286LN41	01/04/2021	.150000		20,997,025.00	20,997,025.00
115351	LA FAYETTE ASSET SEC LLC	NTRD	CP-DISC-A/360	50286LMW0	12/30/2020	.130000		22,840,690.32	22,840,690.32
Counter Party: 4480 LA FAYETTE ASSET SEC LLC							1.40%	505,251,000.00	505,197,388.52
114633	MONT BLANC CAPITAL CORP	NTRD	CP-DISC-A/360	6117P4ME7	12/14/2020	.180000		49,996,750.00	49,996,750.00
114739	MONT BLANC CAPITAL CORP	NTRD	CP-DISC-A/360	6117P4ND8	01/13/2021	.200000		34,147,840.51	34,147,840.51
114786	MONT BLANC CAPITAL CORP	NTRD	CP-DISC-A/360	6117P4NL0	01/20/2021	.180000		40,837,788.00	40,837,788.00
114804	MONT BLANC CAPITAL CORP	NTRD	CP-DISC-A/360	6117P4N89	01/08/2021	.170000		19,897,428.88	19,897,428.88
114822	MONT BLANC CAPITAL CORP	NTRD	CP-DISC-A/360	6117P4P12	02/01/2021	.200000		49,982,777.77	49,982,777.77
114840	MONT BLANC CAPITAL CORP	NTRD	CP-DISC-A/360	6117P4P53	02/05/2021	.200000		43,168,165.87	43,168,165.87
114877	MONT BLANC CAPITAL CORP	NTRD	CP-DISC-A/360	6117P4PA2	02/10/2021	.190000		24,990,631.94	24,990,631.94
114888	MONT BLANC CAPITAL CORP	NTRD	CP-DISC-A/360	6117P4PA2	02/10/2021	.190000		40,949,649.50	40,949,649.50
115090	MONT BLANC CAPITAL CORP	NTRD	CP-DISC-A/360	6117P4Q11	03/01/2021	.200000		28,177,904.00	28,177,904.00



Credit Issuers with 5% or More of Portfolio

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Inv. No.	Description	Fund	Investment Type	CUSIP	Maturity Date	Interest Rate	% Of Total Portfl Market Value	Market Value	Scheduled Book
115095	MONT BLANC CAPITAL CORP	NTRD	CP-DISC-A/360	6117P4N71	01/07/2021	.180000		49,990,750.00	49,990,750.00
115163	MONT BLANC CAPITAL CORP	NTRD	CP-DISC-A/360	6117P4PH7	02/17/2021	.200000		41,062,198.67	41,062,198.67
115186	MONT BLANC CAPITAL CORP	NTRD	CP-DISC-A/360	6117P4ND8	01/13/2021	.200000		41,429,100.68	41,429,100.68
115188	MONT BLANC CAPITAL CORP	NTRD	CP-DISC-A/360	6117P4PA2	02/10/2021	.200000		41,574,594.66	41,574,594.66
115220	MONT BLANC CAPITAL CORP	NTRD	CP-DISC-A/360	6117P4QA1	03/10/2021	.220000		23,770,610.07	23,770,610.07
115225	MONT BLANC CAPITAL CORP	NTRD	CP-DISC-A/360	6117P4NB2	01/11/2021	.180000		49,989,750.00	49,989,750.00
115226	MONT BLANC CAPITAL CORP	NTRD	CP-DISC-A/360	6117P4P46	02/04/2021	.190000		39,986,277.78	39,986,277.78
115249	MONT BLANC CAPITAL CORP	NTRD	CP-DISC-A/360	6117P4NB2	01/11/2021	.180000		20,506,795.25	20,506,795.25
115272	MONT BLANC CAPITAL CORP	NTRD	CP-DISC-A/360	6117P4QA1	03/10/2021	.220000		34,708,988.35	34,708,988.35
115314	MONT BLANC CAPITAL CORP	NTRD	CP-DISC-A/360	6117P4QK9	03/19/2021	.210000		20,795,890.33	20,795,890.33
Counter Party: 4880 MONT BLANC CAPITAL CORP							1.93%	696,191,000.00	695,963,892.26
114967	MUFG UNION BANK NA CD	NTRD	NEG CDS <=1YR-Fxd-(Mat) A/360	62478U7A8	12/18/2020	.110000		50,000,000.00	50,000,000.00
114968	MUFG UNION BANK NA CD	NTRD	NEG CDS <=1YR-Fxd-(Mat) A/360	62478U7A8	12/18/2020	.110000		50,000,000.00	50,000,000.00
115106	MUFG UNION BANK NA CD	NTRD	NEG CDS <=1YR-Fxd-(Mat) A/360	62478U7C4	01/04/2021	.120000		50,000,000.00	50,000,000.00
115199	MUFG UNION BANK NA CD	NTRD	NEG CDS <=1YR-Fxd-(Mat) A/360	62478U7G5	01/04/2021	.120000		50,000,000.00	50,000,000.00
Counter Party: 4940 MUFG UNION BK N.A.							0.55%	200,000,000.00	200,000,000.00
114978	NATIXIS NY BRANCH CP	NTRD	CP-DISC-A/360	63873JMX5	12/31/2020	.140000		49,994,166.67	49,994,166.67
115034	NATIXIS NY BRANCH CP	NTRD	CP-DISC-A/360	63873JN48	01/04/2021	.140000		49,993,388.89	49,993,388.89
115035	NATIXIS NY BRANCH CP	NTRD	CP-DISC-A/360	63873JN48	01/04/2021	.140000		49,993,388.89	49,993,388.89
115097	NATIXIS NY BRANCH CP	NTRD	CP-DISC-A/360	63873JN63	01/06/2021	.140000		49,993,000.00	49,993,000.00
115098	NATIXIS NY BRANCH CP	NTRD	CP-DISC-A/360	63873JN63	01/06/2021	.140000		49,993,000.00	49,993,000.00
115156	NATIXIS NY BRANCH CP	NTRD	CP-DISC-A/360	63873JND8	01/13/2021	.140000		49,991,638.89	49,991,638.89
115166	NATIXIS NY BRANCH CP	NTRD	CP-DISC-A/360	63873JN71	01/07/2021	.120000		49,993,833.33	49,993,833.33
115167	NATIXIS NY BRANCH CP	NTRD	CP-DISC-A/360	63873JN71	01/07/2021	.120000		49,993,833.33	49,993,833.33
115190	NATIXIS NY BRANCH CP	NTRD	CP-DISC-A/360	63873JNL0	01/20/2021	.140000		49,990,277.78	49,990,277.78
115353	NATIXIS NY BRANCH CP	NTRD	CP-DISC-A/360	63873JQ37	03/03/2021	.190000		27,434,817.34	27,434,817.34
Counter Party: 5200 NATIXIS NY BRANCH							1.32%	477,448,000.00	477,371,345.12
114657	NORDEA BANK ABP NY CD	NTRD	YANKEE CDS-Fxd-(Mat) A/360	65558TM77	12/15/2020	.150000		50,000,000.00	50,000,000.00
115076	NORDEA BANK ABP NY CD	NTRD	YANKEE CDS-Fxd-(Mat) A/360	65558TS22	02/01/2021	.150000		50,000,000.00	50,000,000.00
115235	NORDEA BANK ABP NY CD	NTRD	YANKEE CDS-Fxd-(Mat) A/360	65558TU37	02/19/2021	.150000		50,000,000.00	50,000,000.00
115315	NORDEA BANK ABP NY CD	NTRD	YANKEE CDS-Fxd-(Mat) A/360	65558TU78	03/01/2021	.150000		50,000,000.00	50,000,000.00
115328	NORDEA BANK ABP NY CD	NTRD	YANKEE CDS-Fxd-(Mat) A/360	65558TV28	03/03/2021	.150000		50,000,000.00	50,000,000.00
Counter Party: 5250 NORDEA BANK ABP							0.69%	250,000,000.00	250,000,000.00



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114766	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TNS1	01/26/2021	.160000		39,990,044.44	39,990,044.44
114832	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TM78	12/07/2020	.120000		49,999,000.00	49,999,000.00
114845	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TM94	12/09/2020	.110000		46,998,851.11	46,998,851.11
114853	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TN77	01/07/2021	.150000		49,992,291.67	49,992,291.67
114865	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TMH6	12/17/2020	.120000		24,998,666.67	24,998,666.67
114882	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TMF0	12/15/2020	.120000		49,997,666.67	49,997,666.67
114889	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TME3	12/14/2020	.120000		36,998,396.66	36,998,396.66
114982	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TMU7	12/28/2020	.130000		49,995,125.00	49,995,125.00
114994	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TNE2	01/14/2021	.150000		49,990,833.33	49,990,833.33
115009	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TND4	01/13/2021	.150000		49,991,041.67	49,991,041.67
115063	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TNE2	01/14/2021	.140000		49,991,444.44	49,991,444.44
115071	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TNL6	01/20/2021	.150000		24,994,791.66	24,994,791.66
115102	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TNK8	01/19/2021	.140000		49,990,472.22	49,990,472.22
115157	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TNL6	01/20/2021	.140000		48,790,511.11	48,790,511.11
115183	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TP34	02/03/2021	.170000		47,985,493.33	47,985,493.33
115204	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TNL6	01/20/2021	.160000		49,988,888.89	49,988,888.89
115205	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TNL6	01/20/2021	.160000		49,988,888.89	49,988,888.89
115206	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TNL6	01/20/2021	.160000		24,994,444.44	24,994,444.44
115230	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TPB6	02/11/2021	.170000		39,986,400.00	39,986,400.00
115306	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TNS1	01/26/2021	.160000		41,003,792.07	41,003,792.07
115309	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TPA8	02/10/2021	.170000		29,989,941.67	29,989,941.67
115324	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TNV4	01/29/2021	.170000		24,993,034.72	24,993,034.72
115325	OLD LINE FUNDING LLC CP	NTRD	CP-DISC-A/360	67983TNU6	01/28/2021	.160000		49,987,111.11	49,987,111.11
Counter Party: 5500 OLD LINE FUNDING LLC							2.72%	981,814,000.00	981,637,131.77
115075	PFIZER INC CP	NTRD	CP-DISC-A/360	71708EM36	12/03/2020	.120000		33,358,777.61	33,358,777.61
Counter Party: 5740 PFIZER INC							0.09%	33,359,000.00	33,358,777.61
115178	REGENCY MARKETS NO. 1 LL	NTRD	CP-DISC-A/360	7588R0MG9	12/16/2020	.150000		49,996,875.00	49,996,875.00
115212	REGENCY MARKETS NO. 1 LL	NTRD	CP-DISC-A/360	7588R0MM6	12/21/2020	.160000		49,995,555.56	49,995,555.56
115348	REGENCY MARKETS NO. 1 LL	NTRD	CP-DISC-A/360	7588R0N86	01/08/2021	.170000		49,991,263.89	49,991,263.89
115352	REGENCY MARKETS NO. 1 LL	NTRD	CP-DISC-A/360	7588R0N86	01/08/2021	.175000		49,991,006.94	49,991,006.94
Counter Party: 6200 REGENCY MARKETS NO. 1 LLC							0.55%	200,000,000.00	199,974,701.39
114601	SHEFFIELD RECEIVABLES CO	NTRD	CP-DISC-A/360	82124LM41	12/04/2020	.170000		43,999,376.67	43,999,376.67



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114821	SHEFFIELD RECEIVABLES CO	NTRD	CP-DISC-A/360	82124LM41	12/04/2020	.160000		49,999,333.33	49,999,333.33
114824	SHEFFIELD RECEIVABLES CO	NTRD	CP-DISC-A/360	82124LM74	12/07/2020	.150000		49,998,750.00	49,998,750.00
114837	SHEFFIELD RECEIVABLES CO	NTRD	CP-DISC-A/360	82124LM82	12/08/2020	.130000		40,377,979.31	40,377,979.31
114879	SHEFFIELD RECEIVABLES CO	NTRD	CP-DISC-A/360	82124LMA7	12/10/2020	.140000		49,998,250.00	49,998,250.00
114937	SHEFFIELD RECEIVABLES CO	NTRD	CP-DISC-A/360	82124LMB5	12/11/2020	.140000		39,298,471.67	39,298,471.67
115061	SHEFFIELD RECEIVABLES CO	NTRD	CP-DISC-A/360	82124LMJ8	12/18/2020	.150000		49,996,458.34	49,996,458.34
115114	SHEFFIELD RECEIVABLES CO	NTRD	CP-DISC-A/360	82124LMX7	12/31/2020	.140000		49,994,166.67	49,994,166.67
115177	SHEFFIELD RECEIVABLES CO	NTRD	CP-DISC-A/360	82124LMX7	12/31/2020	.150000		49,993,750.00	49,993,750.00
115193	SHEFFIELD RECEIVABLES CO	NTRD	CP-DISC-A/360	82124LN40	01/04/2021	.140000		49,993,388.89	49,993,388.89
115207	SHEFFIELD RECEIVABLES CO	NTRD	CP-DISC-A/360	82124LN57	01/05/2021	.150000		49,992,708.33	49,992,708.33
115208	SHEFFIELD RECEIVABLES CO	NTRD	CP-DISC-A/360	82124LNK4	01/19/2021	.160000		49,989,111.11	49,989,111.11
115213	SHEFFIELD RECEIVABLES CO	NTRD	CP-DISC-A/360	82124LN73	01/07/2021	.160000		49,991,777.78	49,991,777.78
115219	SHEFFIELD RECEIVABLES CO	NTRD	CP-DISC-A/360	82124LNF5	01/15/2021	.140000		49,991,250.00	49,991,250.00
115229	SHEFFIELD RECEIVABLES CO	NTRD	CP-DISC-A/360	82124LNF5	01/15/2021	.150000		49,990,625.00	49,990,625.00
115255	SHEFFIELD RECEIVABLES CO	NTRD	CP-DISC-A/360	82124LP30	02/03/2021	.210000		41,884,357.33	41,884,357.33
115347	SHEFFIELD RECEIVABLES CO	NTRD	CP-DISC-A/360	82124LNF5	01/15/2021	.160000		49,990,222.22	49,990,222.22
Counter Party: 6660 SHEFFIELD RECEIVABLES CORP							2.26%	815,579,000.00	815,479,976.65
113129	SAN JOSE CA REDEV AGY TA	NTRD	CA MUNI BDS-Fxd-(S) 30/360	798170AG1	08/01/2024	2.958000		24,558,485.73	24,558,485.73
Counter Party: 6670 STATE OF CALIFORNIA							0.07%	23,000,000.00	24,558,485.73
114711	SVENSKA HANDELSBANKEN NY	NTRD	YANKEE CDS-Fxd-(Mat) A/360	86959RKJ8	12/18/2020	.140000		50,000,000.00	50,000,000.00
114880	SVENSKA HANDELSBANKEN NY	NTRD	YANKEE CDS-Fxd-(Mat) A/360	86959RKQ2	01/04/2021	.150000		50,000,000.00	50,000,000.00
115044	SVENSKA HANDELSBANKEN NY	NTRD	YANKEE CDS-Fxd-(Mat) A/360	86959RKY5	01/29/2021	.150000		50,000,000.00	50,000,000.00
115236	SVENSKA HANDELSBANKEN NY	NTRD	YANKEE CDS-Fxd-(Mat) A/360	86959RLK4	03/05/2021	.150000		50,000,000.00	50,000,000.00
Counter Party: 6680 SVENSKA HANDELSBANKEN							0.55%	200,000,000.00	200,000,000.00
114731	THUNDER BAY FUNDING LLC	NTRD	CP-DISC-A/360	88602TMG5	12/16/2020	.140000		49,997,083.33	49,997,083.33
114891	THUNDER BAY FUNDING LLC	NTRD	CP-DISC-A/360	88602TMF7	12/15/2020	.120000		49,997,666.66	49,997,666.66
114902	THUNDER BAY FUNDING LLC	NTRD	CP-DISC-A/360	88602TMF7	12/15/2020	.130000		29,998,483.34	29,998,483.34
115060	THUNDER BAY FUNDING LLC	NTRD	CP-DISC-A/360	88602TM34	12/03/2020	.110000		49,999,694.44	49,999,694.44
115111	THUNDER BAY FUNDING LLC	NTRD	CP-DISC-A/360	88602TN58	01/05/2021	.130000		40,006,942.93	40,006,942.93
115159	THUNDER BAY FUNDING LLC	NTRD	CP-DISC-A/360	88602TNB5	01/11/2021	.130000		49,992,597.22	49,992,597.22
115160	THUNDER BAY FUNDING LLC	NTRD	CP-DISC-A/360	88602TNB5	01/11/2021	.130000		11,998,223.33	11,998,223.33
115164	THUNDER BAY FUNDING LLC	NTRD	CP-DISC-A/360	88602TND1	01/13/2021	.130000		49,992,236.11	49,992,236.11
115245	THUNDER BAY FUNDING LLC	NTRD	CP-DISC-A/360	88602TP15	02/01/2021	.160000		49,986,222.22	49,986,222.22



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115247	THUNDER BAY FUNDING LLC	NTRD	CP-DISC-A/360	88602TMH3	12/17/2020	.130000		30,005,266.26	30,005,266.26
115307	THUNDER BAY FUNDING LLC	NTRD	CP-DISC-A/360	88602TNL3	01/20/2021	.160000		39,991,111.11	39,991,111.11
Counter Party: 7020 THUNDER BAY FUNDING LLC							1.25%	452,019,000.00	451,965,526.95
114825	TORONTO DOMINION BANK CP	NTRD	CP-DISC-A/360	89119AM39	12/03/2020	.140000		49,999,611.11	49,999,611.11
114847	TORONTO DOMINION BANK CP	NTRD	CP-DISC-A/360	89119AMA3	12/10/2020	.140000		49,998,250.00	49,998,250.00
114897	TORONTO DOMINION BANK CP	NTRD	CP-DISC-A/360	89119AMB1	12/11/2020	.125000		49,998,263.89	49,998,263.89
115191	TORONTO DOMINION BANK CP	NTRD	CP-DISC-A/360	89119AN46	01/04/2021	.130000		49,993,861.11	49,993,861.11
115209	TORONTO DOMINION BANK CP	NTRD	CP-DISC-A/360	89119ANK0	01/19/2021	.160000		31,562,124.98	31,562,124.98
115232	TORONTO DOMINION BANK CP	NTRD	CP-DISC-A/360	89119ANL8	01/20/2021	.170000		49,988,194.44	49,988,194.44
115233	TORONTO DOMINION BANK CP	NTRD	CP-DISC-A/360	89119ANL8	01/20/2021	.170000		49,988,194.44	49,988,194.44
115274	TORONTO DOMINION BANK CP	NTRD	CP-DISC-A/360	89119ANU8	01/28/2021	.170000		49,986,305.56	49,986,305.56
115326	TORONTO DOMINION BANK CP	NTRD	CP-DISC-A/360	89119ANF1	01/15/2021	.110000		49,993,125.00	49,993,125.00
Counter Party: 7030 TORONTO DOMINION CP							1.19%	431,569,000.00	431,507,930.53
109674	TOYOTA MOTOR CREDIT CORP	NTRD	CORP NT-Fxd-(S) 30/360	89236TFQ3	01/08/2021	3.050000		9,999,688.10	9,999,688.10
114705	TOYOTA MOTOR CREDIT CORP	NTRD	CP-DISC-A/360	89233GMJ2	12/18/2020	.140000		49,996,694.44	49,996,694.44
114706	TOYOTA MOTOR CREDIT CORP	NTRD	CP-DISC-A/360	89233GMJ2	12/18/2020	.140000		49,996,694.44	49,996,694.44
114728	TOYOTA MOTOR CREDIT CORP	NTRD	CP-DISC-A/360	89233GMM5	12/21/2020	.150000		49,995,833.33	49,995,833.33
114729	TOYOTA MOTOR CREDIT CORP	NTRD	CP-DISC-A/360	89233GMM5	12/21/2020	.150000		49,995,833.33	49,995,833.33
114751	TOYOTA MOTOR CREDIT CORP	NTRD	CP-DISC-A/360	89233GMG8	12/16/2020	.150000		49,996,875.00	49,996,875.00
114833	TOYOTA MOTOR CREDIT CORP	NTRD	CP-DISC-A/360	89233GN44	01/04/2021	.160000		49,992,444.45	49,992,444.45
115032	TOYOTA MOTOR CREDIT CORP	NTRD	CP-DISC-A/360	89233GNL6	01/20/2021	.130000		49,990,972.22	49,990,972.22
115033	TOYOTA MOTOR CREDIT CORP	NTRD	CP-DISC-A/360	89233GNL6	01/20/2021	.130000		49,990,972.22	49,990,972.22
115118	TOYOTA MOTOR CREDIT CORP	NTRD	CP-DISC-A/360	89233GP59	02/05/2021	.120000		49,989,000.00	49,989,000.00
115119	TOYOTA MOTOR CREDIT CORP	NTRD	CP-DISC-A/360	89233GP59	02/05/2021	.120000		49,989,000.00	49,989,000.00
115189	TOYOTA MOTOR CREDIT CORP	NTRD	CP-DISC-A/360	89233GNN2	01/22/2021	.120000		49,991,333.33	49,991,333.33
115349	TOYOTA MOTOR CREDIT CORP	NTRD	CP-DISC-A/360	89233GP18	02/01/2021	.120000		49,989,833.33	49,989,833.33
Counter Party: 7080 TOYOTA MOTOR CREDIT CORP							1.69%	610,000,000.00	609,915,174.19
115013	TORONTO DOMINION BANK NY	NTRD	YANKEE CDS-Fxd-(Mat) A/360	89114NUC7	12/07/2020	.110000		50,000,000.00	50,000,000.00
115171	TORONTO DOMINION BANK NY	NTRD	YANKEE CDS-Fxd-(Mat) A/360	89114NV36	01/04/2021	.150000		50,000,000.00	50,000,000.00
115184	TORONTO DOMINION BANK NY	NTRD	YANKEE CDS-Fxd-(Mat) A/360	89114NV69	12/31/2020	.130000		50,000,000.00	50,000,000.00
115210	TORONTO DOMINION BANK NY	NTRD	YANKEE CDS-Fxd-(Mat) A/360	89114NVD4	01/19/2021	.170000		50,000,000.00	50,000,000.00
115299	TORONTO DOMINION BANK NY	NTRD	YANKEE CDS-Fxd-(Mat) A/360	89114NW76	01/28/2021	.180000		50,000,000.00	50,000,000.00
115329	TORONTO DOMINION BANK NY	NTRD	YANKEE CDS-Fxd-(Mat) A/360	89114NWC5	02/04/2021	.170000		50,000,000.00	50,000,000.00



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Counter Party: 7100 TORONTO DOMINION BK							0.83%	300,000,000.00	300,000,000.00
112946	UBS AG STAMFORD CT CD	NTRD	YANKEE CDS-Fxd-(Mat) A/360	90275DKB5	02/12/2021	1.620000		50,000,000.00	50,000,000.00
Counter Party: 7400 UBS AG							0.14%	50,000,000.00	50,000,000.00
112380	USTN 1.625	NTRD	US TREASURY NTS-(S) A/A	912828TY6	11/15/2022	1.625000		49,966,164.92	49,966,164.92
113297	UST BILL	NTRD	US TBILLS-DISC - A/360	9127962F5	03/25/2021	.112500		49,982,187.50	49,982,187.50
113298	UST BILL	NTRD	US TBILLS-DISC - A/360	9127962F5	03/25/2021	.112500		49,982,187.50	49,982,187.50
113299	UST BILL	NTRD	US TBILLS-DISC - A/360	9127962F5	03/25/2021	.112500		49,982,187.50	49,982,187.50
113300	UST BILL	NTRD	US TBILLS-DISC - A/360	9127962F5	03/25/2021	.112500		49,982,187.50	49,982,187.50
114583	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964B2	08/12/2021	.115000		49,959,430.56	49,959,430.56
114584	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964B2	08/12/2021	.115000		49,959,430.56	49,959,430.56
114585	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964B2	08/12/2021	.115000		49,959,430.56	49,959,430.56
114586	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964B2	08/12/2021	.115000		49,959,430.56	49,959,430.56
114587	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964B2	08/12/2021	.115000		49,959,430.56	49,959,430.56
114588	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964F3	03/04/2021	.110000		49,985,791.66	49,985,791.66
114589	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964F3	03/04/2021	.110000		49,985,791.66	49,985,791.66
114590	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964F3	03/04/2021	.110000		49,985,791.66	49,985,791.66
114591	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964F3	03/04/2021	.110000		49,985,791.66	49,985,791.66
114592	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964F3	03/04/2021	.110000		49,985,791.66	49,985,791.66
114866	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964V8	10/07/2021	.120000		49,948,333.33	49,948,333.33
114867	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964V8	10/07/2021	.120000		49,948,333.33	49,948,333.33
114868	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964V8	10/07/2021	.120000		49,948,333.33	49,948,333.33
114869	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964V8	10/07/2021	.120000		49,948,333.33	49,948,333.33
114870	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964V8	10/07/2021	.120000		49,948,333.33	49,948,333.33
114945	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964V8	10/07/2021	.115000		49,950,486.11	49,950,486.11
114946	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964V8	10/07/2021	.115000		49,950,486.11	49,950,486.11
114947	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964V8	10/07/2021	.115000		49,950,486.11	49,950,486.11
114948	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964V8	10/07/2021	.115000		49,950,486.11	49,950,486.11
115038	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964V8	10/07/2021	.115000		49,950,486.12	49,950,486.12
115039	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964V8	10/07/2021	.115000		49,950,486.12	49,950,486.12
115040	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964V8	10/07/2021	.115000		49,950,486.12	49,950,486.12
115041	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964V8	10/07/2021	.115000		49,950,486.12	49,950,486.12
115042	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964V8	10/07/2021	.115000		49,950,486.12	49,950,486.12
115043	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964V8	10/07/2021	.115000		49,950,486.12	49,950,486.12
115144	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964W6	11/04/2021	.117500		49,944,840.27	49,944,840.27



Credit Issuers with 5% or More of Portfolio

EXHIBIT 24

As Of Date: 12/02/2020

Run: 12/02/2020 01:03:19 PM

Reporting Currency: Local

LA County

Inv. No.	Description	Fund	Investment Type	CUSIP	Maturity Date	Interest Rate	% Of Total Portfl Market Value	Market Value	Scheduled Book
115145	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964W6	11/04/2021	.117500		49,944,840.27	49,944,840.27
115146	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964W6	11/04/2021	.117500		49,944,840.27	49,944,840.27
115147	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964W6	11/04/2021	.117500		49,944,840.27	49,944,840.27
115148	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964W6	11/04/2021	.117500		49,944,840.27	49,944,840.27
115149	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964W6	11/04/2021	.117500		49,944,840.27	49,944,840.27
115195	UST BILL	NTRD	US TBILLS-DISC - A/360	9127963L1	12/24/2020	.082500		49,997,364.59	49,997,364.59
115196	UST BILL	NTRD	US TBILLS-DISC - A/360	9127963L1	12/24/2020	.082500		49,997,364.59	49,997,364.59
115197	UST BILL	NTRD	US TBILLS-DISC - A/360	912796TY5	12/31/2020	.080000		49,996,666.67	49,996,666.67
115198	UST BILL	NTRD	US TBILLS-DISC - A/360	912796TY5	12/31/2020	.080000		49,996,666.67	49,996,666.67
115258	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964D8	02/18/2021	.065000		49,992,868.05	49,992,868.05
115259	UST BILL	NTRD	US TBILLS-DISC - A/360	9127964D8	02/18/2021	.065000		49,992,868.05	49,992,868.05
115275	UST BILL	NTRD	US TBILLS-DISC - A/360	912796C72	03/09/2021	.085000		49,988,430.56	49,988,430.56
115276	UST BILL	NTRD	US TBILLS-DISC - A/360	912796C72	03/09/2021	.085000		49,988,430.56	49,988,430.56
115286	USTN 0.875	NTRD	US TREASURY NTS-(S) A/A	91282CAV3	11/15/2030	.875000		50,000,000.00	50,000,000.00
115287	USTN 0.875	NTRD	US TREASURY NTS-(S) A/A	91282CAV3	11/15/2030	.875000		50,000,000.00	50,000,000.00
Counter Party: 7520 UNITED STATES TREASURY							6.36%	2,300,000,000.00	2,298,487,255.19
102351	USTN 1.125	TRADE	US TREASURY NTS-(S) A/A	912828S76	07/31/2021	1.125000		49,991,116.46	49,991,116.46
Counter Party: 7521 U.S. TREASURY FOR TRADE							0.14%	50,000,000.00	49,991,116.46
Subtotal							100%	36,112,490,556.36	36,112,490,556.36
Fund Grp: 2000 SAFE-SPECIAL SAFEKEEPING									
115256	UST BILL	SAFE	US TBILLS-DISC - A/360	912796A33	05/27/2021	.090000		301,866.37	301,866.37
Counter Party: 7520 UNITED STATES TREASURY							100%	302,000.00	301,866.37
Subtotal							100%	301,866.37	301,866.37
Fund Grp: 4000 SPI-SPECIFIC PURPOSE INVSTMNT									
106613	FFCB 3.27	ESUSD	FFCB Fxd-(S) 30/360	3133EH5A7	12/26/2041	3.270000		7,000,000.00	7,000,000.00
106615	FFCB 3.25	ESUSD	FFCB Fxd-(S) 30/360	3133EH4Z3	12/27/2039	3.250000		9,000,000.00	9,000,000.00
113193	FFCB 2.50 (CALLABLE)	PHHPA	FFCB Fxd-(S) 30/360	3133ELUC6	03/23/2035	2.500000		22,500,000.00	22,500,000.00
Counter Party: 2400 FEDERAL FARM CREDIT BK							32.10%	38,500,000.00	38,500,000.00
112863	FHLB 2.90 (CALLABLE)	PHHPA	FHLB Fxd-(S) 30/360	3130AJ4N6	02/10/2045	2.900000		174,576.67	174,576.67



Credit Issuers with 5% or More of Portfolio

EXHIBIT 24

As Of Date: 12/02/2020

Run: 12/02/2020 01:03:19 PM

Reporting Currency: Local

LA County

Inv. No.	Description	Fund	Investment Type	CUSIP	Maturity Date	Interest Rate	% Of Total Portfl Market Value	Market Value	Scheduled Book
114162	FHLB 2.03 (CALLABLE)	AVCCD	FHLB Fxd-(S) 30/360	3130AJTQ2	07/27/2040	2.030000		25,230,000.00	25,230,000.00
Counter Party: 2420 FEDERAL HOME LOAN BK							21.18%	25,405,000.00	25,404,576.67
114424	FHLMC 2.00 (CALLABLE)	PHHPA	FHLMC Fxd-(S) 30/360	3134GWSD9	08/27/2043	2.000000		9,500,000.00	9,500,000.00
Counter Party: 2440 FEDERAL HOME LOAN MTG							7.92%	9,500,000.00	9,500,000.00
106824	S OF C LAIF	SCAQM	COLLATERIZD TDS-Fxd-(Q) A/360		12/31/2020	.000000		39,874,334.31	39,874,334.31
106825	S OF C LAIF	SLIM	COLLATERIZD TDS-Fxd-(Q) A/360		12/31/2020	.000000		3,415,978.99	3,415,978.99
106826	S OF C LAIF	WASIA	COLLATERIZD TDS-Fxd-(Q) A/360		12/31/2020	.000000		41,266.63	41,266.63
Counter Party: 4420 LOCAL AGCY INVESTMENT							36.13%	43,331,579.93	43,331,579.93
35272	RPV TAX ALLOCATION BOND	GF	LONG TERM BDS-Fxd-(S) 30/360		12/02/2027	5.000000		3,200,000.00	3,200,000.00
Counter Party: 6220 RANCHO PV REDEVELOPMT AGCY							2.67%	3,200,000.00	3,200,000.00
Subtotal							100%	119,936,156.60	119,936,156.60
Fund Grp: 6000 SPRG-SPECIAL PROGRAMS									
115303	BOW MONEY MARKET PLUS AC	BOW	BANK DEPOSITS-FR-(M) A/365-6		01/04/2021	.200000		100,000,000.00	100,000,000.00
Counter Party: 720 BOW MMKT PLUS ACCT DEP							50.0%	100,000,000.00	100,000,000.00
115304	JP MORGAN CHASE BANK MMA	JPMC	BANK DEPOSITS-FR-(M) A/365-6		01/04/2021	.100000		100,000,000.00	100,000,000.00
Counter Party: 4080 JP MORGAN CHASE BK MMA							50.0%	100,000,000.00	100,000,000.00
Subtotal							100%	200,000,000.00	200,000,000.00
Grand Total				Count 835				36,432,728,579.33	36,432,728,579.33



Market Pricing Report

EXHIBIT 25

As Of Date: 10/31/2020

Date Basis: Settlement

Run: 11/06/2020 10:32:53 AM

Reporting Currency: Local

LA County

INV	CUSIP	Description	Issuer Code	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price
Fund: 1100 NTRD-PSI NON-TRADING											
113251	313313AQ1	FFCB D-N	2400	03/26/2020	01/15/2021	.340000	.340950	50,000,000.00	49,964,583.34	49,989,500.00	99.979000
113252	313313AQ1	FFCB D-N	2400	03/26/2020	01/15/2021	.340000	.340950	50,000,000.00	49,964,583.34	49,989,500.00	99.979000
113253	313313AQ1	FFCB D-N	2400	03/26/2020	01/15/2021	.340000	.340950	16,000,000.00	15,988,666.67	15,996,640.00	99.979000
Inv Type: 1000 FFCB DISC-A/360						.340000	.340950	116,000,000.00	115,917,833.35	115,975,640.00	99.979000
103222	3133EGT47	FFCB 2.01	2400	12/08/2016	12/08/2021	2.010000	2.010000	50,000,000.00	50,000,000.00	51,010,500.00	102.021000
107431	3133EJIM2	FFCB 2.625	2400	04/04/2018	04/04/2022	2.625000	2.625000	34,000,000.00	34,000,000.00	35,178,780.00	103.467000
110153	3133EKCS3	FFCB 2.55	2400	03/11/2019	03/11/2021	2.550000	2.596470	25,000,000.00	24,995,998.62	25,222,750.00	100.891000
110731	3133EKLBO	FFCB 2.31	2400	05/13/2019	05/13/2024	2.310000	2.310000	50,000,000.00	50,000,000.00	53,540,000.00	107.080000
110757	3133EKLRS	FFCB 2.25	2400	05/16/2019	05/16/2022	2.250000	2.302033	50,000,000.00	49,961,610.40	51,584,000.00	103.168000
110795	3133EKLA2	FFCB 2.30	2400	05/17/2019	05/15/2023	2.300000	2.240018	50,000,000.00	50,072,243.84	52,638,000.00	105.276000
110827	3133EKMV5	FFCB 2.20	2400	05/23/2019	11/23/2022	2.200000	2.205074	24,700,000.00	24,697,533.08	25,720,110.00	104.130000
110881	3133EKNH5	FFCB 2.32	2400	05/29/2019	08/28/2024	2.320000	2.204077	50,000,000.00	50,208,526.60	53,802,000.00	107.604000
110882	3133EKNH5	FFCB 2.32	2400	05/29/2019	08/28/2024	2.320000	2.204077	18,000,000.00	18,075,069.57	19,368,720.00	107.604000
110997	3133EKR3	FFCB 2.22 (CALLABLE)	2400	06/21/2019	06/21/2024	2.220000	2.220000	23,500,000.00	23,500,000.00	23,717,845.00	100.927000
110998	3133EKR3	FFCB 2.22 (CALLABLE)	2400	06/24/2019	06/21/2024	2.220000	2.220000	25,000,000.00	25,000,000.00	25,231,750.00	100.927000
111012	3133EKR3	FFCB 2.22 (CALLABLE)	2400	06/24/2019	06/21/2024	2.220000	2.220000	13,000,000.00	13,000,000.00	13,120,510.00	100.927000
111013	3133EKR3	FFCB 2.22 (CALLABLE)	2400	06/25/2019	06/21/2024	2.220000	2.220000	25,000,000.00	25,000,000.00	25,231,750.00	100.927000
112139	3133ELAG9	FFCB 2.05 (CALLABLE)	2400	11/25/2019	11/25/2025	2.050000	2.050000	25,000,000.00	25,000,000.00	25,025,000.00	100.100000
112140	3133ELAG9	FFCB 2.05 (CALLABLE)	2400	11/25/2019	11/25/2025	2.050000	2.050000	25,000,000.00	25,000,000.00	25,025,000.00	100.100000
112141	3133ELAG9	FFCB 2.05 (CALLABLE)	2400	11/25/2019	11/25/2025	2.050000	2.050000	25,000,000.00	25,000,000.00	25,025,000.00	100.100000
112142	3133ELAG9	FFCB 2.05 (CALLABLE)	2400	11/25/2019	11/25/2025	2.050000	2.050000	25,000,000.00	25,000,000.00	25,025,000.00	100.100000
112143	3133ELAG9	FFCB 2.05 (CALLABLE)	2400	11/25/2019	11/25/2025	2.050000	2.050000	25,000,000.00	25,000,000.00	25,025,000.00	100.100000
112144	3133ELAG9	FFCB 2.05 (CALLABLE)	2400	11/25/2019	11/25/2025	2.050000	2.050000	23,800,000.00	23,800,000.00	23,823,800.00	100.100000
112173	3133ELAG9	FFCB 2.05 (CALLABLE)	2400	11/25/2019	11/25/2025	2.050000	2.050000	50,000,000.00	50,000,000.00	50,050,000.00	100.100000
112174	3133ELAG9	FFCB 2.05 (CALLABLE)	2400	11/25/2019	11/25/2025	2.050000	2.050000	25,000,000.00	25,000,000.00	25,025,000.00	100.100000
112186	3133ELAG9	FFCB 2.05 (CALLABLE)	2400	11/25/2019	11/25/2025	2.050000	2.050000	50,000,000.00	50,000,000.00	50,050,000.00	100.100000
112187	3133ELAG9	FFCB 2.05 (CALLABLE)	2400	11/25/2019	11/25/2025	2.050000	2.050000	50,000,000.00	50,000,000.00	50,050,000.00	100.100000
112222	3133ELBL7	FFCB 2.14 (CALLABLE)	2400	11/27/2019	11/27/2026	2.140000	2.140000	25,000,000.00	25,000,000.00	25,030,250.00	100.121000
112223	3133ELBL7	FFCB 2.14 (CALLABLE)	2400	11/27/2019	11/27/2026	2.140000	2.140000	27,160,000.00	27,160,000.00	27,192,863.60	100.121000
112249	3133ELCP7	FFCB 1.625	2400	12/03/2019	12/03/2024	1.625000	1.650102	50,000,000.00	49,950,968.78	52,598,000.00	105.196000
112270	3133ELBW3	FFCB 1.95 (CALLABLE)	2400	12/02/2019	12/02/2025	1.950000	1.950000	25,000,000.00	25,000,000.00	25,416,000.00	101.664000
112377	3133ELCV4	FFCB 2.13 (CALLABLE)	2400	12/09/2019	12/09/2026	2.130000	2.153199	50,000,000.00	49,934,620.67	50,083,000.00	100.166000
112378	3133ELCV4	FFCB 2.13 (CALLABLE)	2400	12/09/2019	12/09/2026	2.130000	2.153199	23,300,000.00	23,269,533.22	23,338,678.00	100.166000
112418	3133ELDZ4	FFCB 1.97 (CALLABLE)	2400	12/17/2019	12/17/2025	1.970000	1.970000	50,000,000.00	50,000,000.00	50,752,500.00	101.505000
112419	3133ELDZ4	FFCB 1.97 (CALLABLE)	2400	12/17/2019	12/17/2025	1.970000	1.970000	50,000,000.00	50,000,000.00	50,752,500.00	101.505000



Market Pricing Report

EXHIBIT 25

As Of Date: 10/31/2020

Date Basis: Settlement

Run: 11/06/2020 10:32:53 AM

Reporting Currency: Local

LA County

INV	CUSIP	Description	Issuer Code	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price
112538	3133ELFS8	FFCB 1.66	2400	12/27/2019	12/27/2022	1.660000	1.670294	50,000,000.00	49,989,242.69	51,575,500.00	103.151000
112539	3133ELFR0	FFCB 1.625	2400	12/27/2019	12/27/2021	1.625000	1.650518	50,000,000.00	49,985,601.90	50,836,000.00	101.672000
112558	3133ELED2	FFCB 1.82	2400	12/27/2019	12/18/2025	1.820000	1.828837	36,274,000.00	36,258,438.59	38,644,505.90	106.535000
112577	3133ELFA7	FFCB 2.10 (CALLABLE	2400	12/31/2019	12/30/2025	2.100000	2.100000	50,000,000.00	50,000,000.00	50,136,500.00	100.273000
112596	3133ELFA7	FFCB 2.10 (CALLABLE	2400	01/06/2020	12/30/2025	2.100000	2.100000	50,000,000.00	50,000,000.00	50,136,500.00	100.273000
112597	3133ELFA7	FFCB 2.10 (CALLABLE	2400	01/06/2020	12/30/2025	2.100000	2.100000	6,000,000.00	6,000,000.00	6,016,380.00	100.273000
112604	3133ELFA7	FFCB 2.10 (CALLABLE	2400	01/06/2020	12/30/2025	2.100000	2.100000	40,000,000.00	40,000,000.00	40,109,200.00	100.273000
112606	3133ELGE8	FFCB 2.07 (CALLABLE	2400	01/15/2020	01/13/2026	2.070000	2.070000	50,000,000.00	50,000,000.00	50,151,000.00	100.302000
112607	3133ELGE8	FFCB 2.07 (CALLABLE	2400	01/15/2020	01/13/2026	2.070000	2.070000	50,000,000.00	50,000,000.00	50,151,000.00	100.302000
112608	3133ELGE8	FFCB 2.07 (CALLABLE	2400	01/15/2020	01/13/2026	2.070000	2.070000	50,000,000.00	50,000,000.00	50,151,000.00	100.302000
112609	3133ELGE8	FFCB 2.07 (CALLABLE	2400	01/15/2020	01/13/2026	2.070000	2.070000	50,000,000.00	50,000,000.00	50,151,000.00	100.302000
112692	3133ELJG0	FFCB 2.03 (CALLABLE	2400	01/21/2020	10/21/2025	2.030000	2.030000	31,685,000.00	31,685,000.00	31,782,906.65	100.309000
112734	3133ELJU9	FFCB 1.98 (CALLABLE	2400	01/29/2020	01/27/2026	1.980000	1.980000	50,000,000.00	50,000,000.00	50,815,500.00	101.631000
112748	3133ELJZ8	FFCB 2.02 (CALLABLE	2400	01/29/2020	01/28/2026	2.020000	2.020000	50,000,000.00	50,000,000.00	50,211,000.00	100.422000
112749	3133ELJZ8	FFCB 2.02 (CALLABLE	2400	01/29/2020	01/28/2026	2.020000	2.020000	50,000,000.00	50,000,000.00	50,211,000.00	100.422000
112750	3133ELJZ8	FFCB 2.02 (CALLABLE	2400	01/29/2020	01/28/2026	2.020000	2.020000	50,000,000.00	50,000,000.00	50,211,000.00	100.422000
112780	3133ELJU9	FFCB 1.98 (CALLABLE	2400	01/29/2020	01/27/2026	1.980000	1.982657	30,000,000.00	29,996,069.17	30,489,300.00	101.631000
112781	3133ELJU9	FFCB 1.98 (CALLABLE	2400	01/29/2020	01/27/2026	1.980000	1.982657	30,000,000.00	29,996,069.17	30,489,300.00	101.631000
112797	3133ELLG7	FFCB 2.04 (CALLABLE	2400	02/03/2020	02/03/2027	2.040000	2.040000	25,000,000.00	25,000,000.00	25,099,500.00	100.398000
112798	3133ELLM4	FFCB 2.00 (CALLABLE	2400	02/04/2020	02/04/2026	2.000000	2.000000	25,000,000.00	25,000,000.00	25,097,000.00	100.388000
112799	3133ELLM4	FFCB 2.00 (CALLABLE	2400	02/06/2020	02/04/2026	2.000000	2.000000	25,000,000.00	25,000,000.00	25,097,000.00	100.388000
112813	3133ELLM4	FFCB 2.00 (CALLABLE	2400	02/04/2020	02/04/2026	2.000000	2.000000	25,000,000.00	25,000,000.00	25,097,000.00	100.388000
113010	3133ELRF3	FFCB 1.82 (CALLABLE	2400	03/04/2020	09/04/2026	1.820000	1.820000	50,000,000.00	50,000,000.00	50,215,500.00	100.431000
113032	3133ELRN6	FFCB 1.50 (CALLABLE	2400	03/05/2020	03/05/2025	1.500000	1.500000	50,000,000.00	50,000,000.00	50,121,000.00	100.242000
113033	3133ELRN6	FFCB 1.50 (CALLABLE	2400	03/05/2020	03/05/2025	1.500000	1.500000	28,900,000.00	28,900,000.00	28,969,938.00	100.242000
113034	3133ELRN6	FFCB 1.50 (CALLABLE	2400	03/05/2020	03/05/2025	1.500000	1.500000	25,000,000.00	25,000,000.00	25,060,500.00	100.242000
113042	3133ELRZ9	FFCB 1.24 (CALLABLE	2400	03/10/2020	03/10/2023	1.240000	1.240000	50,000,000.00	50,000,000.00	50,113,500.00	100.227000
113056	3133ELSC9	FFCB 1.48 (CALLABLE	2400	03/10/2020	03/10/2026	1.480000	1.480000	25,000,000.00	25,000,000.00	25,099,500.00	100.398000
113057	3133ELSC9	FFCB 1.48 (CALLABLE	2400	03/10/2020	03/10/2026	1.480000	1.480000	25,000,000.00	25,000,000.00	25,099,500.00	100.398000
113058	3133ELSC9	FFCB 1.48 (CALLABLE	2400	03/10/2020	03/10/2026	1.480000	1.480000	25,000,000.00	25,000,000.00	25,099,500.00	100.398000
113087	3133ELTC8	FFCB 1.125 (CALLABL	2400	03/17/2020	03/17/2025	1.125000	1.104388	50,000,000.00	50,043,729.46	50,151,000.00	100.302000
113088	3133ELTC8	FFCB 1.125 (CALLABL	2400	03/17/2020	03/17/2025	1.125000	1.104388	50,000,000.00	50,043,729.46	50,151,000.00	100.302000
113089	3133ELTC8	FFCB 1.125 (CALLABL	2400	03/17/2020	03/17/2025	1.125000	1.125000	18,145,000.00	18,145,000.00	18,199,797.90	100.302000
113114	3133ELQE7	FFCB 1.64 (CALLABLE	2400	03/13/2020	03/03/2025	1.640000	1.510565	50,000,000.00	50,269,179.72	50,208,500.00	100.417000
113115	3133ELQE7	FFCB 1.64 (CALLABLE	2400	03/13/2020	03/03/2025	1.640000	1.510565	2,240,000.00	2,252,059.24	2,249,340.80	100.417000
113125	3133ELSL9	FFCB 1.05 (CALLABLE	2400	03/12/2020	03/12/2024	1.050000	1.037207	20,800,000.00	20,808,734.30	20,830,160.00	100.145000
113137	3133ELTS3	FFCB 1.00 (CALLABLE	2400	03/17/2020	03/17/2027	1.000000	1.000000	50,000,000.00	50,000,000.00	50,106,000.00	100.212000
113156	3133ELTU8	FFCB 0.92 NOTE	2400	03/18/2020	03/18/2024	.920000	.771201	50,000,000.00	50,246,853.17	51,076,000.00	102.152000



Market Pricing Report

EXHIBIT 25

As Of Date: 10/31/2020

Date Basis: Settlement

Run: 11/06/2020 10:32:53 AM

Reporting Currency: Local

LA County

INV	CUSIP	Description	Issuer Code	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price
113242	3133ELUT9	FFCB 1.30 (CALLABLE)	2400	03/26/2020	03/26/2025	1.300000	1.300000	50,000,000.00	50,000,000.00	50,126,500.00	100.253000
113264	3133ELVM3	FFCB 0.80	2400	03/30/2020	03/30/2023	.800000	.800000	50,000,000.00	50,000,000.00	50,717,500.00	101.435000
113265	3133ELVM3	FFCB 0.80	2400	03/30/2020	03/30/2023	.800000	.800000	50,000,000.00	50,000,000.00	50,717,500.00	101.435000
113292	3133ELMC5	FFCB 1.53 (CALLABLE	2400	03/30/2020	02/10/2022	1.530000	1.142566	50,000,000.00	50,242,907.63	50,158,500.00	100.317000
113293	3133ELMC5	FFCB 1.53 (CALLABLE	2400	03/30/2020	02/10/2022	1.530000	1.142566	50,000,000.00	50,242,907.63	50,158,500.00	100.317000
113328	3133ELQX5	FFCB 1.46 (CALLABLE	2400	04/03/2020	03/03/2023	1.460000	1.209311	50,000,000.00	50,286,669.18	50,139,500.00	100.279000
113329	3133ELQX5	FFCB 1.46 (CALLABLE	2400	04/03/2020	03/03/2023	1.460000	1.209311	50,000,000.00	50,286,669.18	50,139,500.00	100.279000
113338	3133ELUX0	FFCB 1.00 (CALLABLE	2400	04/03/2020	03/30/2022	1.000000	1.000000	50,000,000.00	50,000,000.00	50,061,000.00	100.122000
113350	3133ELVX9	FFCB 0.875 (CALLABL	2400	04/08/2020	04/08/2024	.875000	.875000	50,000,000.00	50,000,000.00	50,080,000.00	100.160000
113487	3133ELWW0	FFCB 1.33 (CALLABLE	2400	04/21/2020	04/21/2027	1.330000	1.330000	25,000,000.00	25,000,000.00	25,240,250.00	100.961000
113488	3133ELWW0	FFCB 1.33 (CALLABLE	2400	04/21/2020	04/21/2027	1.330000	1.330000	25,000,000.00	25,000,000.00	25,240,250.00	100.961000
113557	3133ELXZ2	FFCB 1.02	2400	04/27/2020	04/27/2027	1.020000	1.020000	50,000,000.00	50,000,000.00	51,038,500.00	102.077000
113558	3133ELXZ2	FFCB 1.02	2400	04/27/2020	04/27/2027	1.020000	1.020000	25,000,000.00	25,000,000.00	25,519,250.00	102.077000
113599	3133ELXZ2	FFCB 1.02	2400	04/27/2020	04/27/2027	1.020000	1.020000	35,000,000.00	35,000,000.00	35,726,950.00	102.077000
113656	3133ELYK4	FFCB 0.68 (CALLABLE	2400	05/06/2020	05/06/2024	.680000	.680000	50,000,000.00	50,000,000.00	50,008,000.00	100.016000
113687	3133ELXZ2	FFCB 1.02	2400	05/01/2020	04/27/2027	1.020000	.970007	20,925,000.00	20,990,432.93	21,359,612.25	102.077000
113691	3133ELYQ1	FFCB 1.00 (CALLABLE	2400	05/05/2020	05/05/2026	1.000000	1.000000	45,725,000.00	45,725,000.00	45,726,829.00	100.004000
113714	3133ELYQ1	FFCB 1.00 (CALLABLE	2400	05/05/2020	05/05/2026	1.000000	1.000000	25,000,000.00	25,000,000.00	25,001,000.00	100.004000
113738	3133ELXZ2	FFCB 1.02	2400	05/14/2020	04/27/2027	1.020000	1.020000	50,000,000.00	50,000,000.00	51,038,500.00	102.077000
113739	3133ELXZ2	FFCB 1.02	2400	05/14/2020	04/27/2027	1.020000	1.020000	5,000,000.00	5,000,000.00	5,103,850.00	102.077000
113831	3133ELC28	FFCB 0.73 (CALLABLE	2400	05/27/2020	05/27/2025	.730000	.730000	50,000,000.00	50,000,000.00	50,086,500.00	100.173000
113843	3133ELC85	FFCB 0.82 (CALLABLE	2400	05/27/2020	05/27/2026	.820000	.820000	25,000,000.00	25,000,000.00	25,094,500.00	100.378000
113844	3133ELC85	FFCB 0.82 (CALLABLE	2400	05/27/2020	05/27/2026	.820000	.820000	25,000,000.00	25,000,000.00	25,094,500.00	100.378000
113897	3133ELC77	FFCB 1.04 (CALLABLE	2400	06/01/2020	05/27/2027	1.040000	1.039996	35,500,000.00	35,500,000.00	35,543,665.00	100.123000
113991	3133ELN34	FFCB 0.875 (CALLABL	2400	06/22/2020	06/22/2027	.875000	.875000	25,000,000.00	25,000,000.00	25,057,000.00	100.228000
114304	3133EL2K9	FFCB 1.12 (CALLABLE	2400	07/30/2020	07/30/2029	1.120000	1.120000	25,000,000.00	25,000,000.00	24,572,500.00	98.290000
114305	3133EL2K9	FFCB 1.12 (CALLABLE	2400	07/30/2020	07/30/2029	1.120000	1.120000	20,000,000.00	20,000,000.00	19,658,000.00	98.290000
114404	3133EL4P6	FFCB 1.14 (CALLABLE	2400	08/20/2020	08/20/2029	1.140000	1.140000	25,000,000.00	25,000,000.00	24,590,500.00	98.362000
114435	3133EL4P6	FFCB 1.14 (CALLABLE	2400	08/24/2020	08/20/2029	1.140000	1.140000	45,200,000.00	45,200,000.00	44,459,624.00	98.362000
114455	3133EL5F7	FFCB 1.03 (CALLABLE	2400	09/01/2020	12/01/2028	1.030000	1.030000	25,000,000.00	25,000,000.00	24,615,000.00	98.460000
114456	3133EL5F7	FFCB 1.03 (CALLABLE	2400	09/01/2020	12/01/2028	1.030000	1.030000	25,000,000.00	25,000,000.00	24,615,000.00	98.460000
114480	3133EL4P6	FFCB 1.14 (CALLABLE	2400	08/27/2020	08/20/2029	1.140000	1.152032	25,000,000.00	24,975,503.05	24,590,500.00	98.362000
114505	3133EL5U4	FFCB 1.12 (CALLABLE	2400	09/01/2020	09/01/2028	1.120000	1.120000	25,000,000.00	25,000,000.00	25,035,000.00	100.140000
114538	3133EL5K6	FFCB 1.24 (CALLABLE	2400	09/03/2020	09/03/2030	1.240000	1.240000	50,000,000.00	50,000,000.00	48,971,000.00	97.942000
114539	3133EL5K6	FFCB 1.24 (CALLABLE	2400	09/03/2020	09/03/2030	1.240000	1.240000	50,000,000.00	50,000,000.00	48,971,000.00	97.942000
114549	3133EL5L4	FFCB 1.25 (CALLABLE	2400	09/03/2020	06/03/2030	1.250000	1.250000	50,000,000.00	50,000,000.00	49,028,000.00	98.056000
114550	3133EL5L4	FFCB 1.25 (CALLABLE	2400	09/03/2020	06/03/2030	1.250000	1.250000	50,000,000.00	50,000,000.00	49,028,000.00	98.056000
114551	3133EL5K6	FFCB 1.24 (CALLABLE	2400	09/03/2020	09/03/2030	1.240000	1.261351	50,000,000.00	49,901,615.55	48,971,000.00	97.942000



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INV	CUSIP	Description	Issuer Code	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price
114554	3133EL6L3	FFCB 1.32 (CALLABLE	2400	09/09/2020	09/09/2030	1.320000	1.320000	50,000,000.00	50,000,000.00	49,703,000.00	99.406000
114569	3133EL4P6	FFCB 1.14 (CALLABLE	2400	09/03/2020	08/20/2029	1.140000	1.157652	43,338,000.00	43,274,164.83	42,628,123.56	98.362000
114570	3133EL5F7	FFCB 1.03 (CALLABLE	2400	09/03/2020	12/01/2028	1.030000	1.066371	40,000,000.00	39,887,841.64	39,384,000.00	98.460000
114604	3133EL6L3	FFCB 1.32 (CALLABLE	2400	09/09/2020	09/09/2030	1.320000	1.320000	32,190,000.00	32,190,000.00	31,998,791.40	99.406000
114606	3133EL7A6	FFCB 0.95	2400	09/10/2020	09/10/2030	.950000	1.000033	25,000,000.00	24,882,940.86	24,667,750.00	98.671000
114607	3133EL6D1	FFCB 1.23 (CALLABLE	2400	09/10/2020	09/10/2029	1.230000	1.230000	25,000,000.00	25,000,000.00	25,061,000.00	100.244000
114608	3133EL6W9	FFCB 1.00 (CALLABLE	2400	09/14/2020	09/14/2028	1.000000	1.000000	20,000,000.00	20,000,000.00	19,774,400.00	98.872000
114719	3133EL3J1	FFCB 1.15 (CALLABLE	2400	09/28/2020	08/12/2030	1.150000	1.165019	50,000,000.00	49,930,660.19	49,806,500.00	99.613000
114720	3133EL3J1	FFCB 1.15 (CALLABLE	2400	09/28/2020	08/12/2030	1.150000	1.165019	10,551,000.00	10,536,367.91	10,510,167.63	99.613000
114914	3133EMDV1	FFCB NOTE 0.99	2400	10/21/2020	10/21/2030	.990000	1.008969	50,000,000.00	49,910,271.08	49,454,000.00	98.908000
115023	3133EMDT6	FFCB 0.90 (CALLABLE	2400	10/28/2020	01/21/2028	.900000	.906475	50,000,000.00	49,977,534.08	49,484,500.00	98.969000
115024	3133EMDT6	FFCB 0.90 (CALLABLE	2400	10/28/2020	01/21/2028	.900000	.906475	17,300,000.00	17,292,226.79	17,121,637.00	98.969000
Inv Type: 1040 FFCB Fxd-(S) 30/360						1.560137	1.542610	4,352,233,000.00	4,353,479,524.18	4,380,940,785.69	100.659610
103223	3130AABG2	FHLB 1.875	2420	12/05/2016	11/29/2021	1.875000	1.970017	50,000,000.00	49,951,522.80	50,923,000.00	101.846000
103224	3130AABG2	FHLB 1.875	2420	12/05/2016	11/29/2021	1.875000	1.970017	50,000,000.00	49,951,522.80	50,923,000.00	101.846000
103225	3130AABG2	FHLB 1.875	2420	12/05/2016	11/29/2021	1.875000	1.970017	25,000,000.00	24,975,761.40	25,461,500.00	101.846000
103226	3130AABG2	FHLB 1.875	2420	12/05/2016	11/29/2021	1.875000	1.938426	50,000,000.00	49,967,609.89	50,923,000.00	101.846000
103227	3130AABG2	FHLB 1.875	2420	12/05/2016	11/29/2021	1.875000	1.938426	50,000,000.00	49,967,609.89	50,923,000.00	101.846000
109833	3130AFSJ7	FHLB 2.94 (CALLABLE	2420	01/29/2019	01/29/2024	2.940000	2.940000	10,000,000.00	10,000,000.00	10,059,300.00	100.593000
109859	3130AFSJ7	FHLB 2.94 (CALLABLE	2420	01/29/2019	01/29/2024	2.940000	2.956246	15,000,000.00	14,992,705.35	15,088,950.00	100.593000
110175	3130A0XD7	FHLB 2.375	2420	03/12/2019	03/12/2021	2.375000	2.529773	25,000,000.00	24,986,559.51	25,203,250.00	100.813000
110690	3130A0XD7	FHLB 2.375	2420	05/02/2019	03/12/2021	2.375000	2.290361	50,000,000.00	50,014,641.17	50,406,500.00	100.813000
110849	3130A1W95	FHLB 2.25	2420	05/23/2019	06/11/2021	2.250000	2.264773	45,000,000.00	44,996,004.00	45,577,800.00	101.284000
112128	3130AHL76	FHLB 2.08 (CALLABLE	2420	11/25/2019	11/25/2026	2.080000	2.080000	50,000,000.00	50,000,000.00	51,510,000.00	103.020000
112145	3130AHL76	FHLB 2.08 (CALLABLE	2420	11/25/2019	11/25/2026	2.080000	2.080000	40,950,000.00	40,950,000.00	42,186,690.00	103.020000
112225	3130AHMF7	FHLB 2.08 (CALLABLE	2420	12/09/2019	12/09/2025	2.080000	2.080000	50,000,000.00	50,000,000.00	50,081,000.00	100.162000
112226	3130AHMF7	FHLB 2.08 (CALLABLE	2420	12/09/2019	12/09/2025	2.080000	2.080000	25,000,000.00	25,000,000.00	25,040,500.00	100.162000
112332	3130AHNR0	FHLB 2.02 (CALLABLE	2420	12/16/2019	12/16/2026	2.020000	2.020000	50,000,000.00	50,000,000.00	51,489,000.00	102.978000
112333	3130AHND1	FHLB 2.14 (CALLABLE	2420	12/17/2019	12/17/2026	2.140000	2.140000	50,000,000.00	50,000,000.00	50,107,000.00	100.214000
112334	3130AHND1	FHLB 2.14 (CALLABLE	2420	12/17/2019	12/17/2026	2.140000	2.140000	26,265,000.00	26,265,000.00	26,321,207.10	100.214000
112400	3130AHQ89	FHLB 2.20 (CALLABLE	2420	12/18/2019	12/18/2026	2.200000	2.200000	25,000,000.00	25,000,000.00	25,056,750.00	100.227000
112486	3130AHSJ3	FHLB 2.09 (CALLABLE	2420	12/23/2019	12/23/2026	2.090000	2.090000	40,000,000.00	40,000,000.00	41,261,600.00	103.154000
112510	3130AHS53	FHLB 2.20 (CALLABLE	2420	12/24/2019	12/23/2026	2.200000	2.200000	50,000,000.00	50,000,000.00	50,125,500.00	100.251000
112637	313381BR5	FHLB 1.875	2420	01/09/2020	12/09/2022	1.875000	1.647861	50,000,000.00	50,232,094.66	51,750,000.00	103.500000
112712	3130AHXD0	FHLB 1.92 (CALLABLE	2420	01/22/2020	01/22/2025	1.920000	1.920000	47,000,000.00	47,000,000.00	47,129,720.00	100.276000
112735	3130AHLX2	FHLB 1.94 (CALLABLE	2420	01/28/2020	01/28/2025	1.940000	1.940000	50,000,000.00	50,000,000.00	50,151,000.00	100.302000
112751	3130AHXS7	FHLB 1.76 (CALLABLE	2420	01/29/2020	01/29/2024	1.760000	1.760000	50,000,000.00	50,000,000.00	50,118,000.00	100.236000



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LA County

INV	CUSIP	Description	Issuer Code	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price
112752	3130AHXS7	FHLB 1.76 (CALLABLE	2420	01/29/2020	01/29/2024	1.760000	1.760000	5,000,000.00	5,000,000.00	5,011,800.00	100.236000
112753	3130AHY23	FHLB 2.10 (CALLABLE	2420	01/29/2020	01/29/2027	2.100000	2.100000	50,000,000.00	50,000,000.00	50,188,500.00	100.377000
112754	3130AHY23	FHLB 2.10 (CALLABLE	2420	01/29/2020	01/29/2027	2.100000	2.100000	15,000,000.00	15,000,000.00	15,056,550.00	100.377000
113541	3130AJJQ3	FHLB 1.20 (CALLABLE	2420	04/27/2020	04/27/2027	1.200000	1.200000	50,000,000.00	50,000,000.00	50,018,000.00	100.036000
113600	3130AJK40	FHLB 1.20 (CALLABLE	2420	05/04/2020	05/04/2027	1.200000	1.200000	50,000,000.00	50,000,000.00	50,004,000.00	100.008000
114029	3130AJRQ4	FHLB 1.00 (CALLABLE	2420	06/26/2020	06/25/2027	1.000000	1.000000	50,000,000.00	50,000,000.00	49,593,000.00	99.186000
114118	3130AJSQ3	FHLB 1.02 (CALLABLE	2420	07/10/2020	07/06/2027	1.020000	1.023712	24,185,000.00	24,179,223.85	24,018,365.35	99.311000
114223	3130AJV48	FHLB 0.77 (CALLABLE	2420	07/29/2020	07/28/2027	.770000	.770000	50,000,000.00	50,000,000.00	48,998,000.00	97.996000
114337	3130AJWG0	FHLB 1.02 (CALLABLE	2420	08/12/2020	08/10/2028	1.020000	1.020000	32,995,000.00	32,995,000.00	31,903,195.45	96.691000
114617	3130AK3V6	FHLB 1.30 (CALLABLE	2420	09/30/2020	09/30/2030	1.300000	1.300000	39,950,000.00	39,950,000.00	38,862,161.50	97.277000
114722	3130AKA71	FHLB 1.25 (CALLABLE	2420	10/08/2020	10/08/2030	1.250000	1.250000	50,000,000.00	50,000,000.00	49,001,000.00	98.002000
114733	3130AKAQ9	FHLB 1.21 (CALLABLE	2420	10/07/2020	10/07/2030	1.210000	1.210000	50,000,000.00	50,000,000.00	49,111,500.00	98.223000
114743	3130AKAQ9	FHLB 1.21 (CALLABLE	2420	10/09/2020	10/07/2030	1.210000	1.210000	38,200,000.00	38,200,000.00	37,521,186.00	98.223000
114771	3130AKB96	FHLB 1.08 (CALLABLE	2420	10/02/2020	10/02/2030	1.080000	1.080000	50,000,000.00	50,000,000.00	49,017,500.00	98.035000
Inv Type: 1250 FHLB Fxd-(S) 30/360						1.758042	1.762897	1,529,545,000.00	1,529,575,255.32	1,536,122,025.40	100.429999
113224	313384N47	FHLB D-N	2420	03/24/2020	11/05/2020	.340000	.340727	50,000,000.00	49,998,111.11	49,999,500.00	99.999000
113225	313384N47	FHLB D-N	2420	03/24/2020	11/05/2020	.340000	.340727	50,000,000.00	49,998,111.11	49,999,500.00	99.999000
113226	313384U23	FHLB D-N	2420	03/24/2020	12/21/2020	.350000	.350928	50,000,000.00	49,975,694.44	49,994,000.00	99.988000
113227	313384U23	FHLB D-N	2420	03/24/2020	12/21/2020	.350000	.350928	50,000,000.00	49,975,694.44	49,994,000.00	99.988000
113228	313384T74	FHLB D-N	2420	03/24/2020	12/18/2020	.350000	.350918	50,000,000.00	49,977,152.78	49,994,500.00	99.989000
113229	313384T74	FHLB D-N	2420	03/24/2020	12/18/2020	.350000	.350918	50,000,000.00	49,977,152.78	49,994,500.00	99.989000
113230	313385BY1	FHLB D-N	2420	03/24/2020	02/16/2021	.380000	.381324	50,000,000.00	49,943,527.77	49,985,500.00	99.971000
113231	313385BY1	FHLB D-N	2420	03/24/2020	02/16/2021	.380000	.381324	50,000,000.00	49,943,527.77	49,985,500.00	99.971000
113232	313384U98	FHLB D-N	2420	03/24/2020	12/28/2020	.350000	.350952	50,000,000.00	49,972,291.67	49,993,000.00	99.986000
113233	313384U98	FHLB D-N	2420	03/24/2020	12/28/2020	.350000	.350952	50,000,000.00	49,972,291.67	49,993,000.00	99.986000
113234	313385CB0	FHLB D-N	2420	03/24/2020	02/19/2021	.390000	.391408	50,000,000.00	49,940,416.67	49,985,000.00	99.970000
113235	313385CB0	FHLB D-N	2420	03/24/2020	02/19/2021	.390000	.391408	37,073,000.00	37,028,821.34	37,061,878.10	99.970000
113243	313385BA3	FHLB D-N	2420	03/25/2020	01/25/2021	.370000	.371167	50,000,000.00	49,956,319.45	49,988,500.00	99.977000
113244	313385BA3	FHLB D-N	2420	03/25/2020	01/25/2021	.370000	.371167	50,000,000.00	49,956,319.45	49,988,500.00	99.977000
113245	313384Q69	FHLB D-N	2420	03/25/2020	11/23/2020	.320000	.320693	50,000,000.00	49,990,222.22	49,997,500.00	99.995000
113246	313384Q69	FHLB D-N	2420	03/25/2020	11/23/2020	.320000	.320693	50,000,000.00	49,990,222.22	49,997,500.00	99.995000
113247	313385CB0	FHLB D-N	2420	03/25/2020	02/19/2021	.390000	.391404	50,000,000.00	49,940,416.67	49,985,000.00	99.970000
113248	313385CB0	FHLB D-N	2420	03/25/2020	02/19/2021	.390000	.391404	35,890,000.00	35,847,231.09	35,879,233.00	99.970000
113254	313385CB0	FHLB D-N	2420	03/26/2020	02/19/2021	.390000	.391399	50,000,000.00	49,940,416.67	49,985,000.00	99.970000
113255	313385CB0	FHLB D-N	2420	03/26/2020	02/19/2021	.390000	.391399	50,000,000.00	49,940,416.67	49,985,000.00	99.970000
113256	313385AV8	FHLB D-N	2420	03/26/2020	01/20/2021	.370000	.371144	50,000,000.00	49,958,888.89	49,989,000.00	99.978000
113257	313385AV8	FHLB D-N	2420	03/26/2020	01/20/2021	.370000	.371144	50,000,000.00	49,958,888.89	49,989,000.00	99.978000



Market Pricing Report

EXHIBIT 25

As Of Date: 10/31/2020

Date Basis: Settlement

Run: 11/06/2020 10:32:53 AM

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INV	CUSIP	Description	Issuer Code	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price
113258	313384V30	FHLB D-N	2420	03/26/2020	12/30/2020	.340000	.340898	50,000,000.00	49,972,138.90	49,993,000.00	99.986000
113259	313384V30	FHLB D-N	2420	03/26/2020	12/30/2020	.340000	.340898	50,000,000.00	49,972,138.90	49,993,000.00	99.986000
113260	313385CH7	FHLB D-N	2420	03/26/2020	02/25/2021	.390000	.391425	50,000,000.00	49,937,166.67	49,984,000.00	99.968000
113261	313385CH7	FHLB D-N	2420	03/26/2020	02/25/2021	.390000	.391425	50,000,000.00	49,937,166.67	49,984,000.00	99.968000
113311	313385AD8	FHLB D-N	2420	03/30/2020	01/04/2021	.110000	.110094	50,000,000.00	49,990,222.22	49,991,500.00	99.983000
113312	313385AD8	FHLB D-N	2420	03/30/2020	01/04/2021	.110000	.110094	50,000,000.00	49,990,222.22	49,991,500.00	99.983000
113313	313385AD8	FHLB D-N	2420	03/30/2020	01/04/2021	.110000	.110094	50,000,000.00	49,990,222.22	49,991,500.00	99.983000
113314	313385AD8	FHLB D-N	2420	03/30/2020	01/04/2021	.110000	.110094	50,000,000.00	49,990,222.22	49,991,500.00	99.983000
113315	313385AH9	FHLB D-N	2420	03/30/2020	01/08/2021	.110000	.110096	50,000,000.00	49,989,611.10	49,990,500.00	99.981000
113316	313385AH9	FHLB D-N	2420	03/30/2020	01/08/2021	.110000	.110096	50,000,000.00	49,989,611.10	49,990,500.00	99.981000
113317	313385AH9	FHLB D-N	2420	03/30/2020	01/08/2021	.110000	.110096	50,000,000.00	49,989,611.10	49,990,500.00	99.981000
113318	313385AH9	FHLB D-N	2420	03/30/2020	01/08/2021	.110000	.110096	50,000,000.00	49,989,611.10	49,990,500.00	99.981000
113330	313385BJ4	FHLB D-N	2420	03/31/2020	02/02/2021	.220000	.220415	50,000,000.00	49,971,583.34	49,987,000.00	99.974000
113331	313385BJ4	FHLB D-N	2420	03/31/2020	02/02/2021	.220000	.220415	50,000,000.00	49,971,583.34	49,987,000.00	99.974000
113332	313385CN4	FHLB D-N	2420	03/31/2020	03/02/2021	.240000	.240539	49,979,000.00	49,938,683.60	49,960,507.77	99.963000
113335	313385BH8	FHLB D-N	2420	04/01/2020	02/01/2021	.220000	.220412	50,000,000.00	49,971,888.89	49,987,500.00	99.975000
113336	313385BH8	FHLB D-N	2420	04/01/2020	02/01/2021	.220000	.220412	50,000,000.00	49,971,888.89	49,987,500.00	99.975000
113339	313385CM6	FHLB D-N	2420	04/03/2020	03/01/2021	.240000	.240532	50,000,000.00	49,959,999.99	49,982,000.00	99.964000
113340	313385CM6	FHLB D-N	2420	04/03/2020	03/01/2021	.240000	.240532	50,000,000.00	49,959,999.99	49,982,000.00	99.964000
113386	313384N96	FHLB D-N	2420	04/07/2020	11/10/2020	.190000	.190218	50,000,000.00	49,997,625.00	49,999,000.00	99.998000
113387	313384N96	FHLB D-N	2420	04/07/2020	11/10/2020	.190000	.190218	50,000,000.00	49,997,625.00	49,999,000.00	99.998000
113388	313384P37	FHLB D-N	2420	04/07/2020	11/12/2020	.190000	.190220	50,000,000.00	49,997,097.22	49,999,000.00	99.998000
113389	313384P37	FHLB D-N	2420	04/07/2020	11/12/2020	.190000	.190220	50,000,000.00	49,997,097.22	49,999,000.00	99.998000
113392	313384N96	FHLB D-N	2420	04/08/2020	11/10/2020	.190000	.190217	50,000,000.00	49,997,625.00	49,999,000.00	99.998000
113393	313384N96	FHLB D-N	2420	04/08/2020	11/10/2020	.190000	.190217	50,000,000.00	49,997,625.00	49,999,000.00	99.998000
113495	313385AV8	FHLB D-N	2420	04/17/2020	01/20/2021	.190000	.190279	50,000,000.00	49,978,888.89	49,989,000.00	99.978000
113496	313385AV8	FHLB D-N	2420	04/17/2020	01/20/2021	.190000	.190279	50,000,000.00	49,978,888.89	49,989,000.00	99.978000
113497	313385AL0	FHLB D-N	2420	04/17/2020	01/11/2021	.190000	.190270	50,000,000.00	49,981,263.89	49,990,500.00	99.981000
113498	313385AL0	FHLB D-N	2420	04/17/2020	01/11/2021	.190000	.190270	50,000,000.00	49,981,263.89	49,990,500.00	99.981000
113607	313385EW2	FHLB D-N	2420	04/27/2020	04/27/2021	.200000	.200406	50,000,000.00	49,950,833.32	49,973,000.00	99.946000
113608	313385EW2	FHLB D-N	2420	04/27/2020	04/27/2021	.200000	.200406	50,000,000.00	49,950,833.32	49,973,000.00	99.946000
113650	313384R50	FHLB D-N	2420	04/29/2020	11/30/2020	.155000	.155144	50,000,000.00	49,993,756.94	49,997,000.00	99.994000
113651	313384R50	FHLB D-N	2420	04/29/2020	11/30/2020	.155000	.155144	50,000,000.00	49,993,756.94	49,997,000.00	99.994000
113669	313385DF0	FHLB D-N	2420	03/30/2020	03/19/2021	.440000	.441912	50,000,000.00	49,915,666.66	49,979,000.00	99.958000
113670	313385DF0	FHLB D-N	2420	03/30/2020	03/19/2021	.440000	.441912	50,000,000.00	49,915,666.66	49,979,000.00	99.958000
114507	313384N21	FHLB D-N	2420	08/27/2020	11/03/2020	.085000	.085014	50,000,000.00	49,999,763.89	50,000,000.00	100.000000
114508	313384N21	FHLB D-N	2420	08/27/2020	11/03/2020	.085000	.085014	50,000,000.00	49,999,763.89	50,000,000.00	100.000000
114509	313384N39	FHLB D-N	2420	08/27/2020	11/04/2020	.085000	.085014	50,000,000.00	49,999,645.83	50,000,000.00	100.000000



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LA County

INV	CUSIP	Description	Issuer Code	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price
114510	313384N39	FHLB D-N	2420	08/27/2020	11/04/2020	.085000	.085014	50,000,000.00	49,999,645.83	50,000,000.00	100.000000
114527	313384M97	FHLB D-N	2420	08/28/2020	11/02/2020	.085000	.085013	50,000,000.00	49,999,881.94	50,000,000.00	100.000000
114528	313384M97	FHLB D-N	2420	08/28/2020	11/02/2020	.085000	.085013	50,000,000.00	49,999,881.94	50,000,000.00	100.000000
114555	313384N54	FHLB D-N	2420	09/02/2020	11/06/2020	.090000	.090015	50,000,000.00	49,999,375.00	49,999,500.00	99.999000
114556	313384N54	FHLB D-N	2420	09/02/2020	11/06/2020	.090000	.090015	50,000,000.00	49,999,375.00	49,999,500.00	99.999000
114565	313384N54	FHLB D-N	2420	09/03/2020	11/06/2020	.090000	.090014	50,000,000.00	49,999,375.00	49,999,500.00	99.999000
114566	313384N54	FHLB D-N	2420	09/03/2020	11/06/2020	.090000	.090014	50,000,000.00	49,999,375.00	49,999,500.00	99.999000
114571	313384P45	FHLB D-N	2420	09/03/2020	11/13/2020	.095000	.095018	50,000,000.00	49,998,416.67	49,999,000.00	99.998000
114572	313384P45	FHLB D-N	2420	09/03/2020	11/13/2020	.095000	.095018	50,000,000.00	49,998,416.67	49,999,000.00	99.998000
114689	313384T74	FHLB D-N	2420	09/18/2020	12/18/2020	.092000	.092021	50,000,000.00	49,993,994.44	49,994,500.00	99.989000
114690	313384T74	FHLB D-N	2420	09/18/2020	12/18/2020	.092000	.092021	50,000,000.00	49,993,994.44	49,994,500.00	99.989000
114715	313384T74	FHLB D-N	2420	09/22/2020	12/18/2020	.090000	.090020	50,000,000.00	49,994,125.00	49,994,500.00	99.989000
114721	313384T74	FHLB D-N	2420	09/22/2020	12/18/2020	.090000	.090020	50,000,000.00	49,994,125.00	49,994,500.00	99.989000
114740	313384U49	FHLB D-N	2420	09/25/2020	12/23/2020	.090000	.090020	50,000,000.00	49,993,500.00	49,993,500.00	99.987000
114741	313384U49	FHLB D-N	2420	09/25/2020	12/23/2020	.090000	.090020	50,000,000.00	49,993,500.00	49,993,500.00	99.987000
114776	313384U49	FHLB D-N	2420	09/28/2020	12/23/2020	.090000	.090019	50,000,000.00	49,993,500.00	49,993,500.00	99.987000
114777	313384U49	FHLB D-N	2420	09/28/2020	12/23/2020	.090000	.090019	50,000,000.00	49,993,500.00	49,993,500.00	99.987000
114778	313384U49	FHLB D-N	2420	09/28/2020	12/23/2020	.090000	.090019	50,000,000.00	49,993,500.00	49,993,500.00	99.987000
114779	313384U49	FHLB D-N	2420	09/28/2020	12/23/2020	.090000	.090019	50,000,000.00	49,993,500.00	49,993,500.00	99.987000
114808	313385AD8	FHLB D-N	2420	10/02/2020	01/04/2021	.092000	.092022	50,000,000.00	49,991,822.22	49,991,500.00	99.983000
114809	313385AD8	FHLB D-N	2420	10/02/2020	01/04/2021	.090000	.090021	50,000,000.00	49,992,000.00	49,991,500.00	99.983000
114839	313385AF3	FHLB D-N	2420	10/07/2020	01/06/2021	.095000	.095023	38,000,000.00	37,993,381.67	37,993,160.00	99.982000
114855	313385AF3	FHLB D-N	2420	10/08/2020	01/06/2021	.095000	.095023	50,000,000.00	49,991,291.67	49,991,000.00	99.982000
114856	313385AF3	FHLB D-N	2420	10/08/2020	01/06/2021	.095000	.095023	26,000,000.00	25,995,471.67	25,995,320.00	99.982000
114857	313384T74	FHLB D-N	2420	10/08/2020	12/18/2020	.090000	.090016	50,000,000.00	49,994,125.00	49,994,500.00	99.989000
114858	313384T74	FHLB D-N	2420	10/08/2020	12/18/2020	.090000	.090016	50,000,000.00	49,994,125.00	49,994,500.00	99.989000
114859	313385AE6	FHLB D-N	2420	10/08/2020	01/05/2021	.090000	.090020	50,000,000.00	49,991,875.00	49,991,000.00	99.982000
114860	313385AE6	FHLB D-N	2420	10/08/2020	01/05/2021	.090000	.090020	50,000,000.00	49,991,875.00	49,991,000.00	99.982000
114873	313385AE6	FHLB D-N	2420	10/09/2020	01/05/2021	.090000	.090020	50,000,000.00	49,991,875.00	49,991,000.00	99.982000
114893	313385AE6	FHLB D-N	2420	10/14/2020	01/05/2021	.095000	.095021	50,000,000.00	49,991,423.61	49,991,000.00	99.982000
114906	313385AV8	FHLB D-N	2420	10/15/2020	01/20/2021	.100000	.100027	50,000,000.00	49,988,888.89	49,989,000.00	99.978000
114907	313384V48	FHLB D-N	2420	10/15/2020	12/31/2020	.095000	.095019	50,000,000.00	49,992,083.34	49,992,500.00	99.985000
114915	313384V48	FHLB D-N	2420	10/16/2020	12/31/2020	.095000	.095019	50,000,000.00	49,992,083.33	49,992,500.00	99.985000
114916	313384V48	FHLB D-N	2420	10/16/2020	12/31/2020	.095000	.095019	50,000,000.00	49,992,083.33	49,992,500.00	99.985000
114924	313385AV8	FHLB D-N	2420	10/20/2020	01/20/2021	.100000	.100026	50,000,000.00	49,988,888.89	49,989,000.00	99.978000
114925	313385AV8	FHLB D-N	2420	10/20/2020	01/20/2021	.100000	.100026	50,000,000.00	49,988,888.89	49,989,000.00	99.978000
114928	313384V48	FHLB D-N	2420	10/19/2020	12/31/2020	.090000	.090016	50,000,000.00	49,992,500.00	49,992,500.00	99.985000
114929	313384V48	FHLB D-N	2420	10/19/2020	12/31/2020	.090000	.090016	50,000,000.00	49,992,500.00	49,992,500.00	99.985000



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INV	CUSIP	Description	Issuer Code	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price
114941	313385AG1	FHLB D-N	2420	10/20/2020	01/07/2021	.095000	.095020	50,000,000.00	49,991,159.72	49,991,000.00	99.982000
114942	313385GD2	FHLB D-N	2420	10/20/2020	05/28/2021	.105000	.105067	50,000,000.00	49,969,666.67	49,965,500.00	99.931000
114943	313385GD2	FHLB D-N	2420	10/20/2020	05/28/2021	.105000	.105067	50,000,000.00	49,969,666.67	49,965,500.00	99.931000
114949	313385EZ5	FHLB D-N	2420	10/21/2020	04/30/2021	.100000	.100053	50,000,000.00	49,975,000.00	49,972,500.00	99.945000
114950	313385EZ5	FHLB D-N	2420	10/21/2020	04/30/2021	.100000	.100053	50,000,000.00	49,975,000.00	49,972,500.00	99.945000
114951	313385GH3	FHLB D-N	2420	10/21/2020	06/01/2021	.100000	.100062	50,000,000.00	49,970,555.56	49,965,000.00	99.930000
114952	313385GH3	FHLB D-N	2420	10/21/2020	06/01/2021	.100000	.100062	50,000,000.00	49,970,555.56	49,965,000.00	99.930000
114953	313384U23	FHLB D-N	2420	10/21/2020	12/21/2020	.085000	.085012	50,000,000.00	49,994,097.22	49,994,000.00	99.988000
114954	313384U23	FHLB D-N	2420	10/21/2020	12/21/2020	.085000	.085012	50,000,000.00	49,994,097.22	49,994,000.00	99.988000
114960	313385AM8	FHLB D-N	2420	10/22/2020	01/12/2021	.090000	.090018	50,000,000.00	49,991,000.00	49,990,000.00	99.980000
114961	313385AM8	FHLB D-N	2420	10/22/2020	01/12/2021	.090000	.090018	50,000,000.00	49,991,000.00	49,990,000.00	99.980000
114975	313385AX4	FHLB D-N	2420	10/23/2020	01/22/2021	.090000	.090020	43,000,000.00	42,991,185.00	42,990,540.00	99.978000
114987	313385BB1	FHLB D-N	2420	10/26/2020	01/26/2021	.090000	.090021	50,000,000.00	49,989,250.00	49,988,000.00	99.976000
114988	313385BB1	FHLB D-N	2420	10/26/2020	01/26/2021	.090000	.090021	50,000,000.00	49,989,250.00	49,988,000.00	99.976000
114992	313385BA3	FHLB D-N	2420	10/26/2020	01/25/2021	.090000	.090020	50,000,000.00	49,989,375.00	49,988,500.00	99.977000
114993	313385BA3	FHLB D-N	2420	10/26/2020	01/25/2021	.090000	.090020	50,000,000.00	49,989,375.00	49,988,500.00	99.977000
115002	313385BH8	FHLB D-N	2420	10/27/2020	02/01/2021	.090000	.090022	50,000,000.00	49,988,500.00	49,987,500.00	99.975000
115003	313385BH8	FHLB D-N	2420	10/27/2020	02/01/2021	.090000	.090022	50,000,000.00	49,988,500.00	49,987,500.00	99.975000
115004	313385BJ4	FHLB D-N	2420	10/27/2020	02/02/2021	.090000	.090022	50,000,000.00	49,988,375.00	49,987,000.00	99.974000
115005	313385BJ4	FHLB D-N	2420	10/27/2020	02/02/2021	.090000	.090022	50,000,000.00	49,988,375.00	49,987,000.00	99.974000
115006	313385EP7	FHLB D-N	2420	10/27/2020	04/20/2021	.100000	.100049	50,000,000.00	49,976,388.88	49,974,000.00	99.948000
115007	313385EP7	FHLB D-N	2420	10/27/2020	04/20/2021	.100000	.100049	50,000,000.00	49,976,388.88	49,974,000.00	99.948000
115008	313385EP7	FHLB D-N	2420	10/27/2020	04/20/2021	.100000	.100049	50,000,000.00	49,976,388.88	49,974,000.00	99.948000
115015	313385BK1	FHLB D-N	2420	10/28/2020	02/03/2021	.090000	.090022	50,000,000.00	49,988,250.00	49,987,000.00	99.974000
115016	313385BK1	FHLB D-N	2420	10/28/2020	02/03/2021	.090000	.090022	50,000,000.00	49,988,250.00	49,987,000.00	99.974000
115017	313385BK1	FHLB D-N	2420	10/28/2020	02/03/2021	.090000	.090022	50,000,000.00	49,988,250.00	49,987,000.00	99.974000
115018	313385BK1	FHLB D-N	2420	10/28/2020	02/03/2021	.090000	.090022	50,000,000.00	49,988,250.00	49,987,000.00	99.974000
115025	313385BL9	FHLB D-N	2420	10/28/2020	02/04/2021	.090000	.090022	50,000,000.00	49,988,125.00	49,987,000.00	99.974000
115026	313385BL9	FHLB D-N	2420	10/28/2020	02/04/2021	.090000	.090022	50,000,000.00	49,988,125.00	49,987,000.00	99.974000
115027	313385BM7	FHLB D-N	2420	10/28/2020	02/05/2021	.090000	.090023	50,000,000.00	49,988,000.00	49,987,000.00	99.974000
115028	313385BM7	FHLB D-N	2420	10/28/2020	02/05/2021	.090000	.090023	50,000,000.00	49,988,000.00	49,987,000.00	99.974000
115029	313385BM7	FHLB D-N	2420	10/28/2020	02/05/2021	.090000	.090023	50,000,000.00	49,988,000.00	49,987,000.00	99.974000
115030	313385BE5	FHLB D-N	2420	10/28/2020	01/29/2021	.070000	.070013	50,000,000.00	49,991,347.22	49,988,000.00	99.976000
115031	313385BE5	FHLB D-N	2420	10/28/2020	01/29/2021	.070000	.070013	50,000,000.00	49,991,347.22	49,988,000.00	99.976000
115047	313385CR5	FHLB D-N	2420	10/29/2020	03/05/2021	.090000	.090029	50,000,000.00	49,984,500.00	49,981,000.00	99.962000
115048	313385CR5	FHLB D-N	2420	10/29/2020	03/05/2021	.090000	.090029	50,000,000.00	49,984,500.00	49,981,000.00	99.962000
115049	313385CM6	FHLB D-N	2420	10/29/2020	03/01/2021	.090000	.090028	50,000,000.00	49,985,000.00	49,982,000.00	99.964000
115050	313384T58	FHLB D-N	2420	10/29/2020	12/16/2020	.080000	.080008	50,000,000.00	49,995,000.00	49,994,500.00	99.989000



Market Pricing Report

EXHIBIT 25

As Of Date: 10/31/2020

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INV	CUSIP	Description	Issuer Code	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price
115051	313384T58	FHLB D-N	2420	10/29/2020	12/16/2020	.080000	.080008	50,000,000.00	49,995,000.00	49,994,500.00	99.989000
115052	313384S75	FHLB D-N	2420	10/29/2020	12/10/2020	.075000	.075007	50,000,000.00	49,995,937.50	49,995,500.00	99.991000
115053	313384S75	FHLB D-N	2420	10/29/2020	12/10/2020	.075000	.075007	50,000,000.00	49,995,937.50	49,995,500.00	99.991000
Inv Type: 1270 FHLB DISC-A/360						.164057	.164326	6,879,942,000.00	6,877,503,529.82	6,878,513,138.87	99.979231
110594	3134GTKG7	FHLMC 2.60 (CALLABL	2440	05/03/2019	05/03/2024	2.600000	2.600000	50,000,000.00	50,000,000.00	50,483,500.00	100.967000
110672	3134GTMC4	FHLMC 2.65 (CALLABL	2440	05/13/2019	05/13/2024	2.650000	2.650000	25,000,000.00	25,000,000.00	25,014,750.00	100.059000
110713	3134GTMV6	FHLMC 2.65 (CALLABL	2440	05/23/2019	05/23/2024	2.650000	2.650000	25,000,000.00	25,000,000.00	25,027,750.00	100.111000
110796	3134GTPG2	FHLMC 2.44 (CALLABL	2440	05/28/2019	05/28/2024	2.440000	2.440000	50,000,000.00	50,000,000.00	50,547,500.00	101.095000
110811	3134GTPP2	FHLMC 2.45 (CALLABL	2440	05/31/2019	05/24/2024	2.450000	2.450000	50,000,000.00	50,000,000.00	50,051,500.00	100.103000
110837	3134GTQM8	FHLMC 2.45 (CALLABL	2440	05/29/2019	05/28/2024	2.450000	2.450000	25,000,000.00	25,000,000.00	25,274,000.00	101.096000
111256	3134GTL68	FHLMC 2.20 (CALLABL	2440	07/29/2019	07/29/2025	2.200000	2.200000	50,000,000.00	50,000,000.00	50,169,000.00	100.338000
111971	3134GUNK2	FHLMC 2.02 (CALLABL	2440	11/15/2019	11/13/2024	2.020000	2.020000	50,000,000.00	50,000,000.00	50,019,500.00	100.039000
111987	3134GUNS5	FHLMC 2.05 (CALLABL	2440	11/15/2019	11/18/2024	2.050000	2.050000	50,000,000.00	50,000,000.00	50,040,000.00	100.080000
112053	3134GUQR4	FHLMC 2.00 (CALLABL	2440	11/19/2019	11/19/2024	2.000000	2.000000	50,000,000.00	50,000,000.00	50,040,500.00	100.081000
112074	3134GURM4	FHLMC 2.00 (CALLABL	2440	11/25/2019	11/25/2024	2.000000	2.000000	50,000,000.00	50,000,000.00	50,041,000.00	100.082000
112075	3134GURQ5	FHLMC 2.01 (CALLABL	2440	11/25/2019	11/25/2024	2.010000	2.010000	50,000,000.00	50,000,000.00	50,042,000.00	100.084000
112365	3134GUYV9	FHLMC 2.08 (CALLABL	2440	12/27/2019	12/30/2026	2.080000	2.080000	50,000,000.00	50,000,000.00	50,123,500.00	100.247000
112420	3134GUA26	FHLMC 2.00 (CALLABL	2440	12/27/2019	12/23/2025	2.000000	2.000000	50,000,000.00	50,000,000.00	50,089,000.00	100.178000
112421	3134GUA26	FHLMC 2.00 (CALLABL	2440	12/27/2019	12/23/2025	2.000000	2.000000	50,000,000.00	50,000,000.00	50,089,000.00	100.178000
112422	3134GUB25	FHLMC 2.01 (CALLABL	2440	12/27/2019	12/23/2026	2.010000	2.010000	50,000,000.00	50,000,000.00	50,764,500.00	101.529000
112423	3134GUB25	FHLMC 2.01 (CALLABL	2440	12/27/2019	12/23/2026	2.010000	2.010000	50,000,000.00	50,000,000.00	50,764,500.00	101.529000
112439	3134GUB58	FHLMC 2.01 (CALLABL	2440	12/27/2019	12/23/2026	2.010000	2.010000	50,000,000.00	50,000,000.00	50,763,000.00	101.526000
112500	3134GUF88	FHLMC 2.15 (CALLABL	2440	12/27/2019	12/23/2026	2.150000	2.150000	50,000,000.00	50,000,000.00	50,094,000.00	100.188000
112501	3134GUG95	FHLMC 2.16 (CALLABL	2440	12/27/2019	12/23/2026	2.160000	2.160000	50,000,000.00	50,000,000.00	50,093,000.00	100.186000
112522	3134GUK41	FHLMC 2.01 (CALLABL	2440	12/24/2019	12/24/2024	2.010000	2.010000	50,000,000.00	50,000,000.00	50,091,000.00	100.182000
112648	3134GU2K5	FHLMC 2.00 (CALLABL	2440	01/21/2020	01/21/2025	2.000000	2.000000	50,000,000.00	50,000,000.00	50,159,500.00	100.319000
112649	3134GU2K5	FHLMC 2.00 (CALLABL	2440	01/21/2020	01/21/2025	2.000000	2.000000	50,000,000.00	50,000,000.00	50,159,500.00	100.319000
112650	3134GU2K5	FHLMC 2.00 (CALLABL	2440	01/21/2020	01/21/2025	2.000000	2.000000	50,000,000.00	50,000,000.00	50,159,500.00	100.319000
112901	3137EAEP0	FHLMC 1.50	2440	02/14/2020	02/12/2025	1.500000	1.516073	25,000,000.00	24,983,503.04	26,145,250.00	104.581000
113109	3134GVGN2	FHLMC 0.95 (CALLABL	2440	03/12/2020	03/12/2025	.950000	.950000	50,000,000.00	50,000,000.00	50,045,000.00	100.090000
113117	3134GVGM4	FHLMC 1.00 (CALLABL	2440	03/13/2020	03/17/2026	1.000000	1.000000	50,000,000.00	50,000,000.00	50,054,000.00	100.108000
113157	3134GVGX0	FHLMC 1.00 (CALLABL	2440	03/18/2020	03/18/2025	1.000000	1.000000	50,000,000.00	50,000,000.00	50,081,500.00	100.163000
113530	3134GVMU9	FHLMC 1.00 (CALLABL	2440	04/28/2020	04/28/2026	1.000000	1.000000	50,000,000.00	50,000,000.00	50,020,000.00	100.040000
113531	3134GVMV7	FHLMC 0.95 (CALLABL	2440	04/28/2020	04/28/2025	.950000	.950000	50,000,000.00	50,000,000.00	50,010,500.00	100.021000
113544	3134GVNKO	FHLMC 1.00 (CALLABL	2440	04/28/2020	10/28/2025	1.000000	1.000000	50,000,000.00	50,000,000.00	50,019,000.00	100.038000
113668	3134GVQR2	FHLMC 1.05 (CALLABL	2440	05/04/2020	05/04/2027	1.050000	1.050000	50,000,000.00	50,000,000.00	49,751,000.00	99.502000
113728	3134GVRV2	FHLMC 0.75 (CALLABL	2440	05/27/2020	05/27/2025	.750000	.750000	50,000,000.00	50,000,000.00	49,911,500.00	99.823000



Market Pricing Report

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INV	CUSIP	Description	Issuer Code	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price
113729	3134GVRW0	FHLMC 0.75 (CALLABL	2440	05/27/2020	05/27/2025	.750000	.750000	50,000,000.00	50,000,000.00	50,021,500.00	100.043000
113740	3134GVSG4	FHLMC 0.77 (CALLABL	2440	05/27/2020	05/27/2025	.770000	.770000	50,000,000.00	50,000,000.00	50,011,000.00	100.022000
113750	3134GVSP4	FHLMC 0.77 (CALLABL	2440	05/27/2020	05/27/2025	.770000	.770000	50,000,000.00	50,000,000.00	49,804,000.00	99.608000
113761	3134GVTB4	FHLMC 0.84 (CALLABL	2440	05/27/2020	11/25/2025	.840000	.840000	50,000,000.00	50,000,000.00	49,738,500.00	99.477000
113767	3134GVTY4	FHLMC 1.05 (CALLABL	2440	05/27/2020	05/27/2027	1.050000	1.050000	50,000,000.00	50,000,000.00	50,013,500.00	100.027000
113774	3134GVUQ9	FHLMC 1.07 (CALLABL	2440	05/27/2020	05/27/2027	1.070000	1.070000	50,000,000.00	50,000,000.00	50,002,000.00	100.004000
113793	3134GVVJ4	FHLMC 0.73 (CALLABL	2440	05/27/2020	05/27/2025	.730000	.730000	50,000,000.00	50,000,000.00	49,879,000.00	99.758000
113794	3134GVWE4	FHLMC 0.82 (CALLABL	2440	05/27/2020	05/27/2025	.820000	.820000	50,000,000.00	50,000,000.00	49,885,000.00	99.770000
113992	3134GVS58	FHLMC 1.00 (CALLABL	2440	06/23/2020	06/23/2027	1.000000	1.000000	25,000,000.00	25,000,000.00	25,007,250.00	100.029000
114019	3134GVX78	FHLMC 1.00 (CALLABL	2440	06/26/2020	06/28/2027	1.000000	1.000146	25,000,000.00	24,999,762.51	25,006,000.00	100.024000
114045	3134GV2C1	FHLMC 0.71 (CALLABL	2440	06/26/2020	06/23/2025	.710000	.710000	50,000,000.00	50,000,000.00	50,006,000.00	100.012000
114099	3134GV4Y1	FHLMC 0.75 (CALLABL	2440	07/10/2020	07/08/2025	.750000	.750000	50,000,000.00	50,000,000.00	49,620,500.00	99.241000
114120	3134GV5S3	FHLMC 0.74 (CALLABL	2440	07/15/2020	07/15/2025	.740000	.740000	50,000,000.00	50,000,000.00	49,735,500.00	99.471000
114133	3134GV4Y1	FHLMC 0.75 (CALLABL	2440	07/10/2020	07/08/2025	.750000	.750000	50,000,000.00	50,000,000.00	49,620,500.00	99.241000
114134	3134GV4Y1	FHLMC 0.75 (CALLABL	2440	07/10/2020	07/08/2025	.750000	.750000	17,800,000.00	17,800,000.00	17,664,898.00	99.241000
114146	3134GV6S2	FHLMC 0.77 (CALLABL	2440	07/15/2020	07/15/2025	.770000	.770000	50,000,000.00	50,000,000.00	50,007,500.00	100.015000
114161	3134GWAJ5	FHLMC 0.83 (CALLABL	2440	07/22/2020	07/22/2026	.830000	.830000	25,000,000.00	25,000,000.00	24,839,000.00	99.356000
114217	3134GWD A1	FHLMC 1.00 (CALLABL	2440	07/29/2020	07/29/2027	1.000000	1.000000	50,000,000.00	50,000,000.00	49,365,000.00	98.730000
114224	3134GWD M5	FHLMC 0.83 (CALLABL	2440	07/29/2020	07/29/2027	.830000	.830000	50,000,000.00	50,000,000.00	49,393,500.00	98.787000
114258	3134GWEW2	FHLMC 0.75 (CALLABL	2440	07/29/2020	07/29/2025	.750000	.750000	50,000,000.00	50,000,000.00	49,713,500.00	99.427000
114286	3134GWGY6	FHLMC 0.75 (CALLABL	2440	08/04/2020	08/04/2025	.750000	.750000	25,000,000.00	25,000,000.00	25,038,500.00	100.154000
114308	3134GWJA5	FHLMC 1.10 (CALLABL	2440	08/12/2020	02/12/2029	1.100000	1.100000	25,000,000.00	25,000,000.00	24,544,500.00	98.178000
114371	3134GWQA7	FHLMC 1.10 (CALLABL	2440	08/20/2020	08/20/2029	1.100000	1.100000	25,000,000.00	25,000,000.00	24,328,750.00	97.315000
114378	3134GWQS8	FHLMC 1.15 (CALLABL	2440	08/24/2020	08/24/2029	1.150000	1.150000	25,000,000.00	25,000,000.00	24,541,750.00	98.167000
114390	3134GWQY5	FHLMC 1.07 (CALLABL	2440	08/25/2020	08/25/2028	1.070000	1.070000	25,000,000.00	25,000,000.00	24,587,000.00	98.348000
114391	3134GWRH1	FHLMC 1.25 (CALLABL	2440	08/26/2020	08/26/2030	1.250000	1.250000	25,000,000.00	25,000,000.00	24,524,750.00	98.099000
114393	3134GWRG3	FHLMC 1.26 (CALLABL	2440	09/03/2020	09/03/2030	1.260000	1.260000	25,000,000.00	25,000,000.00	24,514,750.00	98.059000
114454	3134GW2S4	FHLMC 1.20 (CALLABL	2440	08/28/2020	08/27/2030	1.200000	1.200000	25,000,000.00	25,000,000.00	24,430,250.00	97.721000
114465	3134GW3A2	FHLMC 1.20 (CALLABL	2440	09/09/2020	09/09/2030	1.200000	1.200000	25,000,000.00	25,000,000.00	24,766,000.00	99.064000
114490	3134GWB96	FHLMC 1.25 (CALLABL	2440	09/09/2020	09/09/2030	1.250000	1.250000	25,000,000.00	25,000,000.00	24,510,000.00	98.040000
114491	3134GWC79	FHLMC 1.28 (CALLABL	2440	09/17/2020	09/17/2030	1.280000	1.280000	25,000,000.00	25,000,000.00	24,512,500.00	98.050000
114506	3134GWD45	FHLMC 1.25 (CALLABL	2440	09/16/2020	09/16/2030	1.250000	1.250000	25,000,000.00	25,000,000.00	24,482,750.00	97.931000
114526	3134GWF68	FHLMC 1.32 (CALLABL	2440	09/17/2020	09/17/2030	1.320000	1.320000	25,000,000.00	25,000,000.00	25,028,000.00	100.112000
114623	3134GWQ33	FHLMC 1.00 (CALLABL	2440	09/28/2020	09/28/2028	1.000000	1.000000	50,000,000.00	50,000,000.00	48,430,000.00	96.860000
114624	3134GWQ74	FHLMC 1.33 (CALLABL	2440	09/28/2020	09/26/2030	1.330000	1.330000	50,000,000.00	50,000,000.00	47,910,500.00	95.821000
114640	3134GWSX5	FHLMC 1.25 (CALLABL	2440	09/22/2020	09/23/2030	1.250000	1.250000	50,000,000.00	50,000,000.00	49,031,000.00	98.062000
114641	3134GWSX5	FHLMC 1.25 (CALLABL	2440	09/22/2020	09/23/2030	1.250000	1.250000	50,000,000.00	50,000,000.00	49,031,000.00	98.062000
114642	3134GWSZ0	FHLMC 1.00 (CALLABL	2440	09/28/2020	09/28/2028	1.000000	1.000000	50,000,000.00	50,000,000.00	49,206,500.00	98.413000



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INV	CUSIP	Description	Issuer Code	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price
114643	3134GWSZ0	FHLMC 1.00 (CALLABL	2440	09/28/2020	09/28/2028	1.000000	1.000000	50,000,000.00	50,000,000.00	49,206,500.00	98.413000
114660	3134GWTM8	FHLMC 1.25 (CALLABL	2440	09/28/2020	09/30/2030	1.250000	1.250000	50,000,000.00	50,000,000.00	49,044,000.00	98.088000
114675	3134GWUA2	FHLMC 1.25 (CALLABL	2440	09/28/2020	09/30/2030	1.250000	1.250000	50,000,000.00	50,000,000.00	48,999,500.00	97.999000
114702	3134GWUN4	FHLMC 1.24 (CALLABL	2440	09/28/2020	09/30/2030	1.240000	1.240000	50,000,000.00	50,000,000.00	49,036,500.00	98.073000
114744	3134GWW51	FHLMC 1.24 (CALLABL	2440	10/09/2020	10/08/2030	1.240000	1.240000	50,000,000.00	50,000,000.00	49,027,000.00	98.054000
114792	3134GWXP6	FHLMC 1.25 (CALLABL	2440	10/15/2020	10/15/2030	1.250000	1.250000	50,000,000.00	50,000,000.00	48,951,500.00	97.903000
114793	3134GWXQ4	FHLMC 1.25 (CALLABL	2440	10/22/2020	10/22/2030	1.250000	1.250000	50,000,000.00	50,000,000.00	48,949,500.00	97.899000
114819	3134GWYT7	FHLMC 1.26 (CALLABL	2440	10/15/2020	10/15/2030	1.260000	1.260000	50,000,000.00	50,000,000.00	49,147,000.00	98.294000
114829	3134GWYY6	FHLMC 1.26 (CALLABL	2440	10/22/2020	10/22/2030	1.260000	1.263203	50,000,000.00	49,985,041.07	49,458,000.00	98.916000
114830	3134GWYY6	FHLMC 1.26 (CALLABL	2440	10/22/2020	10/22/2030	1.260000	1.263203	25,000,000.00	24,992,520.54	24,729,000.00	98.916000
114831	3134GWZ66	FHLMC 1.27 (CALLABL	2440	10/22/2020	10/22/2030	1.270000	1.270000	50,000,000.00	50,000,000.00	49,458,000.00	98.916000
114841	3134GWZ74	FHLMC 1.27 (CALLABL	2440	10/21/2020	10/21/2030	1.270000	1.270000	50,000,000.00	50,000,000.00	49,458,000.00	98.916000
114842	3134GWZF6	FHLMC 1.29 (CALLABL	2440	10/21/2020	10/21/2030	1.290000	1.290000	50,000,000.00	50,000,000.00	49,528,000.00	99.056000
114843	3134GWZH2	FHLMC 1.30 (CALLABL	2440	10/28/2020	10/28/2030	1.300000	1.300000	50,000,000.00	50,000,000.00	49,374,000.00	98.748000
114844	3134GWZN9	FHLMC 1.30 (CALLABL	2440	10/28/2020	10/28/2030	1.300000	1.300000	50,000,000.00	50,000,000.00	49,343,500.00	98.687000
114854	3134GWZZ2	FHLMC 1.30 (CALLABL	2440	10/28/2020	10/28/2030	1.300000	1.300000	50,000,000.00	50,000,000.00	49,261,000.00	98.522000
114875	3134GW3N4	FHLMC 1.30 (CALLABL	2440	10/28/2020	10/28/2030	1.300000	1.300000	50,000,000.00	50,000,000.00	49,504,500.00	99.009000
114876	3134GW4D5	FHLMC 1.31 (CALLABL	2440	10/28/2020	10/28/2030	1.310000	1.310000	50,000,000.00	50,000,000.00	49,474,000.00	98.948000
114884	3134GW4K9	FHLMC 1.31 (CALLABL	2440	10/28/2020	10/28/2030	1.310000	1.310000	50,000,000.00	50,000,000.00	49,490,000.00	98.980000
114892	3134GW4S2	FHLMC 1.30 (CALLABL	2440	10/28/2020	10/28/2030	1.300000	1.300000	50,000,000.00	50,000,000.00	49,253,500.00	98.507000
Inv Type: 1500 FHLMC Fxd-(S) 30/360						1.368801	1.368963	3,992,800,000.00	3,992,760,827.16	3,969,583,898.00	99.418551
113171	3134GVGZ5	FHLMC 1.05 (CALLABL	2440	03/18/2020	03/18/2025	1.050000	1.050000	25,000,000.00	25,000,000.00	25,017,500.00	100.070000
114030	3134GVZ50	FHLMC 0.75 (CALLABL	2440	06/26/2020	12/26/2025	.750000	.750000	50,000,000.00	50,000,000.00	50,009,000.00	100.018000
114100	3134GV5B0	FHLMC 0.73 (CALLABL	2440	07/10/2020	07/09/2025	.730000	.730000	50,000,000.00	50,000,000.00	50,003,500.00	100.007000
Inv Type: 1510 FHLMC Fxd-(Q) 30/360						.802000	.802000	125,000,000.00	125,000,000.00	125,030,000.00	100.024000
103242	3135G0F73	FNMA 1.50	2480	12/05/2016	11/30/2020	1.500000	1.697973	50,000,000.00	49,992,431.32	50,053,500.00	100.107000
103255	3135G0J20	FNMA 1.375	2480	12/05/2016	02/26/2021	1.375000	1.785456	50,000,000.00	49,936,953.36	50,199,500.00	100.399000
113832	3136G4VU4	FNMA 0.75 (CALLABLE	2480	05/27/2020	05/27/2025	.750000	.750000	50,000,000.00	50,000,000.00	50,014,500.00	100.029000
114028	3135G04Z3	FNMA 0.50	2480	06/26/2020	06/17/2025	.500000	.507743	25,000,000.00	24,991,169.23	24,998,750.00	99.995000
114101	3136G4YQ0	FNMA 0.71 (CALLABLE	2480	07/10/2020	07/09/2025	.710000	.710000	50,000,000.00	50,000,000.00	50,008,000.00	100.016000
114155	3136G4YZ0	FNMA 0.82 (CALLABLE	2480	07/10/2020	07/09/2026	.820000	.820000	50,000,000.00	50,000,000.00	49,911,000.00	99.822000
114160	3136G4YY3	FNMA 0.95 (CALLABLE	2480	07/15/2020	07/15/2027	.950000	.950000	50,000,000.00	50,000,000.00	49,765,500.00	99.531000
114179	3135G05C3	FNMA 0.75 (CALLABLE	2480	07/10/2020	06/30/2025	.750000	.750000	21,000,000.00	21,000,000.00	21,002,730.00	100.013000
114285	3136G4E33	FNMA 0.875 (CALLABL	2480	07/30/2020	07/30/2027	.875000	.875000	25,000,000.00	25,000,000.00	24,639,250.00	98.557000
114392	3136G4R88	FNMA 1.18 (CALLABLE	2480	08/28/2020	08/26/2030	1.180000	1.180000	50,000,000.00	50,000,000.00	49,089,500.00	98.179000
114417	3136G4U68	FNMA 1.25 (CALLABLE	2480	08/27/2020	08/27/2030	1.250000	1.250000	25,000,000.00	25,000,000.00	24,544,750.00	98.179000



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INV	CUSIP	Description	Issuer Code	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price
114503	3136G4R88	FNMA 1.18 (CALLABLE	2480	08/28/2020	08/26/2030	1.180000	1.180000	25,000,000.00	25,000,000.00	24,544,750.00	98.179000
114525	3136G42S1	FNMA 1.12 (CALLABLE	2480	09/11/2020	09/11/2030	1.120000	1.120000	25,000,000.00	25,000,000.00	24,524,000.00	98.096000
114631	3136G43U5	FNMA 1.20 (CALLABLE	2480	09/28/2020	09/27/2030	1.200000	1.200000	50,000,000.00	50,000,000.00	49,552,000.00	99.104000
114632	3136G43V3	FNMA 1.25 (CALLABLE	2480	09/28/2020	09/27/2030	1.250000	1.250000	50,000,000.00	50,000,000.00	49,104,500.00	98.209000
114901	3135G05Q2	FNMA NOTE 0.875	2480	10/20/2020	08/05/2030	.875000	1.012288	50,000,000.00	49,363,642.62	48,650,000.00	97.300000
114940	3136G45T6	FNMA 1.20 (CALLABLE	2480	10/28/2020	10/28/2030	1.200000	1.200000	50,000,000.00	50,000,000.00	49,523,000.00	99.046000
114983	3136G47J6	FNMA 1.45 (CALLABLE	2480	10/28/2020	10/28/2032	1.450000	1.450000	50,000,000.00	50,000,000.00	49,613,500.00	99.227000
114984	3136G47K3	FNMA 1.365 (CALLABL	2480	10/28/2020	10/28/2031	1.365000	1.365000	50,000,000.00	50,000,000.00	49,641,500.00	99.283000
114986	3135GA2D2	FNMA 1.26 (CALLABLE	2480	10/28/2020	10/28/2030	1.260000	1.260000	50,000,000.00	50,000,000.00	49,662,000.00	99.324000
115058	3136G42K8	FNMA 1.22 (CALLABLE	2480	10/30/2020	08/27/2032	1.220000	1.334578	50,000,000.00	49,375,289.42	49,334,500.00	98.669000
Inv Type: 2030 FNMA Fxd-(S) 30/360						1.109515	1.157676	896,000,000.00	894,659,485.95	888,376,730.00	99.149189
113270	313589BU6	FNMA D-N	2480	03/26/2020	02/12/2021	.200000	.200360	50,000,000.00	49,971,388.88	49,986,000.00	99.972000
113271	313589BU6	FNMA D-N	2480	03/26/2020	02/12/2021	.200000	.200360	50,000,000.00	49,971,388.88	49,986,000.00	99.972000
113281	313589CM3	FNMA D-N	2480	03/27/2020	03/01/2021	.100000	.100094	50,000,000.00	49,983,333.34	49,982,000.00	99.964000
113282	313589CM3	FNMA D-N	2480	03/27/2020	03/01/2021	.100000	.100094	50,000,000.00	49,983,333.34	49,982,000.00	99.964000
113283	313589CM3	FNMA D-N	2480	03/27/2020	03/01/2021	.100000	.100094	50,000,000.00	49,983,333.34	49,982,000.00	99.964000
113284	313589CM3	FNMA D-N	2480	03/27/2020	03/01/2021	.100000	.100094	50,000,000.00	49,983,333.34	49,982,000.00	99.964000
113346	313589BU6	FNMA D-N	2480	04/02/2020	02/12/2021	.200000	.200352	50,000,000.00	49,971,388.88	49,986,000.00	99.972000
113347	313589BU6	FNMA D-N	2480	04/02/2020	02/12/2021	.200000	.200352	50,000,000.00	49,971,388.88	49,986,000.00	99.972000
Inv Type: 2050 FNMA DISC-A/360						.150000	.150219	400,000,000.00	399,818,888.88	399,872,000.00	99.968000
112076	3134GURT9	FHLMC 3.70 (CALLABL	2440	11/25/2019	05/23/2025	2.000000	2.000000	50,000,000.00	50,000,000.00	50,045,500.00	100.091000
113929	3134GVG44	FHLMC 1.75 (CALLABL	2440	06/09/2020	12/09/2025	1.500000	1.500000	50,000,000.00	50,000,000.00	50,203,500.00	100.407000
113982	3134GUWM8	FHLMC 3.50 (CALLABL	2440	12/04/2019	12/04/2024	2.000000	2.000000	50,000,000.00	50,000,000.00	50,080,000.00	100.160000
Inv Type: 3060 MULTI CPN-FR-(Q) 30/360						1.833333	1.833333	150,000,000.00	150,000,000.00	150,329,000.00	100.219333
110758	3134GTPB3	FHLMC 2.75 (CALLABL	2440	05/28/2019	05/28/2024	2.500000	2.500000	50,000,000.00	50,000,000.00	50,588,000.00	101.176000
110785	3134GTPC1	FHLMC 3.00 (CALLABL	2440	05/28/2019	05/28/2024	2.375000	2.375000	25,000,000.00	25,000,000.00	25,270,250.00	101.081000
Inv Type: 3070 MULTI CPN FR-(S) 30/360						2.458333	2.458333	75,000,000.00	75,000,000.00	75,858,250.00	101.144333
114321	12619TL69	CRC FUNDING LLC CP	1520	07/30/2020	11/06/2020	.180000	.180089	50,000,000.00	49,998,750.00	49,999,000.00	99.998000
114350	17177LLA0	CIESCO LLC CP	1320	08/05/2020	11/10/2020	.170000	.170078	50,000,000.00	49,997,875.00	49,998,000.00	99.996000
114360	17177LLC6	CIESCO LLC CP	1320	08/07/2020	11/12/2020	.170000	.170078	38,750,000.00	38,747,987.15	38,748,062.50	99.995000
114361	17177LLA0	CIESCO LLC CP	1320	08/07/2020	11/10/2020	.170000	.170076	27,600,000.00	27,598,827.00	27,598,896.00	99.996000
114374	6117P4LD0	MONT BLANC CAPITAL	4880	08/11/2020	11/13/2020	.200000	.200105	18,562,000.00	18,560,762.53	18,561,071.90	99.995000
114376	67983TM11	OLD LINE FUNDING LL	5500	08/11/2020	12/01/2020	.150000	.150070	20,993,000.00	20,990,375.88	20,990,480.84	99.988000
114413	82124LLG5	SHEFFIELD RECEIVABL	6660	08/14/2020	11/16/2020	.180000	.180085	20,250,000.00	20,248,481.25	20,248,582.50	99.993000
114427	17177LLK8	CIESCO LLC CP	1320	08/18/2020	11/19/2020	.170000	.170075	50,000,000.00	49,995,750.00	49,995,500.00	99.991000



Market Pricing Report

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INV	CUSIP	Description	Issuer Code	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price
114458	6117P4L40	MONT BLANC CAPITAL	4880	08/21/2020	11/04/2020	.185000	.185071	25,000,000.00	24,999,614.58	24,999,500.00	99.998000
114514	89233GL95	TOYOTA MOTOR CREDIT	7080	08/27/2020	11/09/2020	.160000	.160053	50,000,000.00	49,998,222.22	49,998,500.00	99.997000
114515	89233GL95	TOYOTA MOTOR CREDIT	7080	08/27/2020	11/09/2020	.160000	.160053	50,000,000.00	49,998,222.22	49,998,500.00	99.997000
114535	4820P2L29	JUPITER SEC COMPANY	4120	08/31/2020	11/02/2020	.130000	.130030	50,000,000.00	49,999,819.44	49,999,500.00	99.999000
114536	15963TL31	CHARIOT FUNDING LLC	1220	08/31/2020	11/03/2020	.140000	.140035	50,000,000.00	49,999,611.11	49,999,000.00	99.998000
114537	15963TL23	CHARIOT FUNDING LLC	1220	09/01/2020	11/02/2020	.130000	.130029	50,000,000.00	49,999,819.44	49,999,000.00	99.998000
114540	15963TL49	CHARIOT FUNDING LLC	1220	08/31/2020	11/04/2020	.135000	.135033	50,000,000.00	49,999,437.50	49,999,000.00	99.998000
114541	04821TL45	ATLANTIC ASSET SEC	100	08/31/2020	11/04/2020	.120000	.120026	42,099,000.00	42,098,579.01	42,098,158.02	99.998000
114542	4820P2L29	JUPITER SEC COMPANY	4120	09/01/2020	11/02/2020	.140000	.140034	50,000,000.00	49,999,805.56	49,999,500.00	99.999000
114543	50286LL35	LA FAYETTE ASSET SE	4480	09/01/2020	11/03/2020	.140000	.140034	25,000,000.00	24,999,805.56	24,999,500.00	99.998000
114544	88602TL27	THUNDER BAY FUNDING	7020	09/01/2020	11/02/2020	.120000	.120025	43,000,000.00	42,999,856.67	42,999,570.00	99.999000
114552	82124LL67	SHEFFIELD RECEIVABL	6660	09/03/2020	11/06/2020	.150000	.150040	50,000,000.00	49,998,958.33	49,998,500.00	99.997000
114553	82124LL26	SHEFFIELD RECEIVABL	6660	09/03/2020	11/02/2020	.140000	.140033	50,000,000.00	49,999,805.56	49,999,500.00	99.999000
114557	0527MOL21	AUTOBAHN FUNDING CO	300	09/02/2020	11/02/2020	.120000	.120024	50,000,000.00	49,999,833.33	49,999,500.00	99.999000
114558	4820P2L37	JUPITER SEC COMPANY	4120	09/02/2020	11/03/2020	.130000	.130029	50,000,000.00	49,999,638.89	49,999,000.00	99.998000
114559	89233GLW4	TOYOTA MOTOR CREDIT	7080	09/02/2020	11/30/2020	.200000	.200099	50,000,000.00	49,991,944.44	49,995,000.00	99.990000
114561	50286LL68	LA FAYETTE ASSET SE	4480	09/02/2020	11/06/2020	.130000	.130031	25,000,000.00	24,999,548.61	24,999,250.00	99.997000
114562	63873JL57	NATIXIS NY BRANCH C	5200	09/02/2020	11/05/2020	.100000	.100018	50,000,000.00	49,999,444.44	49,999,000.00	99.998000
114563	4820P2L45	JUPITER SEC COMPANY	4120	09/02/2020	11/04/2020	.140000	.140034	35,000,000.00	34,999,591.67	34,999,300.00	99.998000
114567	67983TL20	OLD LINE FUNDING LL	5500	09/03/2020	11/02/2020	.120000	.120024	13,200,000.00	13,199,956.00	13,199,868.00	99.999000
114568	82124LL67	SHEFFIELD RECEIVABL	6660	09/03/2020	11/06/2020	.150000	.150040	50,000,000.00	49,998,958.33	49,998,500.00	99.997000
114573	88602TL27	THUNDER BAY FUNDING	7020	09/03/2020	11/02/2020	.110000	.110020	50,000,000.00	49,999,847.22	49,999,500.00	99.999000
114574	82124LLC4	SHEFFIELD RECEIVABL	6660	09/03/2020	11/12/2020	.140000	.140038	50,000,000.00	49,997,861.11	49,997,500.00	99.995000
114577	22533TL53	CREDIT AGRICOLE CIB	1040	09/03/2020	11/05/2020	.100000	.100018	50,000,000.00	49,999,444.44	49,999,000.00	99.998000
114578	22533TL53	CREDIT AGRICOLE CIB	1040	09/03/2020	11/05/2020	.100000	.100018	50,000,000.00	49,999,444.44	49,999,000.00	99.998000
114579	13608AL53	CANADIAN IMP BK OF	1300	09/03/2020	11/05/2020	.120000	.120025	50,000,000.00	49,999,333.33	49,999,000.00	99.998000
114580	04821TL52	ATLANTIC ASSET SEC	100	09/03/2020	11/05/2020	.110000	.110021	25,000,000.00	24,999,694.44	24,999,500.00	99.998000
114581	63873JL99	NATIXIS NY BRANCH C	5200	09/03/2020	11/09/2020	.100000	.100019	50,000,000.00	49,998,888.89	49,998,500.00	99.997000
114582	63873JL99	NATIXIS NY BRANCH C	5200	09/03/2020	11/09/2020	.100000	.100019	50,000,000.00	49,998,888.89	49,998,500.00	99.997000
114597	4820P2L37	JUPITER SEC COMPANY	4120	09/04/2020	11/03/2020	.140000	.140033	30,000,000.00	29,999,766.67	29,999,400.00	99.998000
114598	15963TL31	CHARIOT FUNDING LLC	1220	09/04/2020	11/03/2020	.130000	.130028	50,000,000.00	49,999,638.89	49,999,000.00	99.998000
114599	15963TL49	CHARIOT FUNDING LLC	1220	09/04/2020	11/04/2020	.140000	.140033	50,000,000.00	49,999,416.67	49,999,000.00	99.998000
114601	82124LM41	SHEFFIELD RECEIVABL	6660	09/04/2020	12/04/2020	.170000	.170073	44,000,000.00	43,993,143.33	43,993,400.00	99.985000
114605	67983TL95	OLD LINE FUNDING LL	5500	09/09/2020	11/09/2020	.110000	.110020	50,000,000.00	49,998,777.78	49,998,500.00	99.997000
114609	4820P2LA1	JUPITER SEC COMPANY	4120	09/08/2020	11/10/2020	.130000	.130030	50,000,000.00	49,998,375.00	49,998,000.00	99.996000
114610	88602TL92	THUNDER BAY FUNDING	7020	09/08/2020	11/09/2020	.110000	.110021	30,000,000.00	29,999,266.67	29,999,100.00	99.997000
114611	67983TLC8	OLD LINE FUNDING LL	5500	09/08/2020	11/12/2020	.110000	.110022	50,000,000.00	49,998,319.44	49,998,000.00	99.996000
114612	15963TLD9	CHARIOT FUNDING LLC	1220	09/08/2020	11/13/2020	.140000	.140036	50,000,000.00	49,997,666.67	49,998,000.00	99.996000



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114613	4820P2LD5	JUPITER SEC COMPANY	4120	09/08/2020	11/13/2020	.140000	.140036	50,000,000.00	49,997,666.67	49,997,500.00	99.995000
114614	04821TLC7	ATLANTIC ASSET SEC	100	09/08/2020	11/12/2020	.130000	.130031	25,000,000.00	24,999,006.94	24,995,750.00	99.983000
114615	82124LLD2	SHEFFIELD RECEIVABL	6660	09/08/2020	11/13/2020	.140000	.140036	42,319,000.00	42,317,025.11	42,316,884.05	99.995000
114616	88602TLD3	THUNDER BAY FUNDING	7020	09/09/2020	11/13/2020	.120000	.120026	50,000,000.00	49,998,000.00	49,998,000.00	99.996000
114618	4820P2LG8	JUPITER SEC COMPANY	4120	09/09/2020	11/16/2020	.140000	.140037	50,000,000.00	49,997,083.33	49,996,500.00	99.993000
114619	82124LLD2	SHEFFIELD RECEIVABL	6660	09/09/2020	11/13/2020	.150000	.150041	25,000,000.00	24,998,750.00	24,998,750.00	99.995000
114621	0527MOL47	AUTOBAHN FUNDING CO	300	09/11/2020	11/04/2020	.110000	.110018	50,000,000.00	49,999,541.67	49,999,000.00	99.998000
114625	4820P2LD5	JUPITER SEC COMPANY	4120	09/10/2020	11/13/2020	.140000	.140035	50,000,000.00	49,997,666.67	49,997,500.00	99.995000
114626	82124LLD2	SHEFFIELD RECEIVABL	6660	09/10/2020	11/13/2020	.150000	.150040	50,000,000.00	49,997,500.00	49,997,500.00	99.995000
114628	04821TLH6	ATLANTIC ASSET SEC	100	09/10/2020	11/17/2020	.120000	.120027	50,000,000.00	49,997,333.33	49,990,500.00	99.981000
114633	6117P4ME7	MONT BLANC CAPITAL	4880	09/11/2020	12/14/2020	.180000	.180085	50,000,000.00	49,989,250.00	49,990,000.00	99.980000
114635	15963TLG2	CHARIOT FUNDING LLC	1220	09/11/2020	11/16/2020	.140000	.140036	50,000,000.00	49,997,083.33	49,998,000.00	99.996000
114636	04821TLJ2	ATLANTIC ASSET SEC	100	09/11/2020	11/18/2020	.130000	.130032	25,000,000.00	24,998,465.28	24,996,000.00	99.984000
114644	15963TLG2	CHARIOT FUNDING LLC	1220	09/14/2020	11/16/2020	.130000	.130030	50,000,000.00	49,997,291.67	49,998,000.00	99.996000
114645	82124LLH3	SHEFFIELD RECEIVABL	6660	09/14/2020	11/17/2020	.150000	.150040	50,000,000.00	49,996,666.67	49,996,500.00	99.993000
114646	04821TLJ2	ATLANTIC ASSET SEC	100	09/14/2020	11/18/2020	.130000	.130031	25,000,000.00	24,998,465.28	24,996,000.00	99.984000
114647	22533TLJ3	CREDIT AGRICOLE CIB	1040	09/14/2020	11/18/2020	.100000	.100018	31,934,000.00	31,932,492.00	31,932,403.30	99.995000
114649	15963TLH0	CHARIOT FUNDING LLC	1220	09/14/2020	11/17/2020	.140000	.140035	50,000,000.00	49,996,888.89	49,997,500.00	99.995000
114650	82124LM17	SHEFFIELD RECEIVABL	6660	09/15/2020	12/01/2020	.140000	.140042	50,000,000.00	49,994,166.67	49,993,000.00	99.986000
114651	82124LLK6	SHEFFIELD RECEIVABL	6660	09/15/2020	11/19/2020	.150000	.150041	50,000,000.00	49,996,250.00	49,995,500.00	99.991000
114652	04821TLH6	ATLANTIC ASSET SEC	100	09/15/2020	11/17/2020	.130000	.130030	25,000,000.00	24,998,555.55	24,995,250.00	99.981000
114653	15963TLK3	CHARIOT FUNDING LLC	1220	09/15/2020	11/19/2020	.130000	.130031	50,000,000.00	49,996,750.00	49,997,000.00	99.994000
114654	89233GLW4	TOYOTA MOTOR CREDIT	7080	09/15/2020	11/30/2020	.160000	.160054	50,000,000.00	49,993,555.56	49,995,000.00	99.990000
114655	22533TLJ3	CREDIT AGRICOLE CIB	1040	09/15/2020	11/18/2020	.100000	.100018	43,799,000.00	43,796,931.71	43,796,810.05	99.995000
114659	04821TLK9	ATLANTIC ASSET SEC	100	09/16/2020	11/19/2020	.120000	.120026	50,000,000.00	49,997,000.00	49,993,500.00	99.987000
114661	13738JMG2	CANCARA ASSET SEC L	1120	09/16/2020	12/16/2020	.180000	.180082	50,000,000.00	49,988,750.00	49,992,500.00	99.985000
114662	13738JMG2	CANCARA ASSET SEC L	1120	09/16/2020	12/16/2020	.180000	.180082	8,750,000.00	8,748,031.25	8,748,687.50	99.985000
114663	15963TLL1	CHARIOT FUNDING LLC	1220	09/16/2020	11/20/2020	.130000	.130031	50,000,000.00	49,996,569.44	49,997,000.00	99.994000
114664	22533TLL8	CREDIT AGRICOLE CIB	1040	09/16/2020	11/20/2020	.100000	.100018	50,000,000.00	49,997,361.11	49,997,500.00	99.995000
114665	22533TLL8	CREDIT AGRICOLE CIB	1040	09/16/2020	11/20/2020	.100000	.100018	50,000,000.00	49,997,361.11	49,997,500.00	99.995000
114666	63873JLH1	NATIXIS NY BRANCH C	5200	09/16/2020	11/17/2020	.100000	.100017	50,000,000.00	49,997,777.78	49,997,500.00	99.995000
114667	63873JLH1	NATIXIS NY BRANCH C	5200	09/16/2020	11/17/2020	.100000	.100017	50,000,000.00	49,997,777.78	49,997,500.00	99.995000
114674	04821TLP8	ATLANTIC ASSET SEC	100	09/17/2020	11/23/2020	.130000	.130031	50,000,000.00	49,996,027.78	49,995,000.00	99.990000
114676	13738JMJ6	CANCARA ASSET SEC L	1120	09/17/2020	12/18/2020	.170000	.170074	45,000,000.00	44,990,012.50	44,992,800.00	99.984000
114677	4820P2LL7	JUPITER SEC COMPANY	4120	09/17/2020	11/20/2020	.140000	.140035	50,000,000.00	49,996,305.56	49,995,500.00	99.991000
114678	4820P2LL7	JUPITER SEC COMPANY	4120	09/17/2020	11/20/2020	.140000	.140035	50,000,000.00	49,996,305.56	49,995,500.00	99.991000
114679	13738JMH0	CANCARA ASSET SEC L	1120	09/17/2020	12/17/2020	.180000	.180082	40,000,000.00	39,990,800.00	39,994,000.00	99.985000
114681	15963TLD9	CHARIOT FUNDING LLC	1220	09/17/2020	11/13/2020	.130000	.130027	25,000,000.00	24,998,916.67	24,999,000.00	99.996000



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114683	63873JLD0	NATIXIS NY BRANCH C	5200	09/17/2020	11/13/2020	.100000	.100016	50,000,000.00	49,998,333.33	49,998,000.00	99.996000
114684	63873JLD0	NATIXIS NY BRANCH C	5200	09/17/2020	11/13/2020	.100000	.100016	50,000,000.00	49,998,333.33	49,998,000.00	99.996000
114691	13738JMJ6	CANCARA ASSET SEC L	1120	09/18/2020	12/18/2020	.170000	.170073	50,000,000.00	49,988,902.78	49,992,000.00	99.984000
114692	13738JMJ6	CANCARA ASSET SEC L	1120	09/18/2020	12/18/2020	.170000	.170073	50,000,000.00	49,988,902.78	49,992,000.00	99.984000
114693	13738JMJ6	CANCARA ASSET SEC L	1120	09/18/2020	12/18/2020	.170000	.170072	2,000,000.00	1,999,556.12	1,999,680.00	99.984000
114694	0527MOL21	AUTOBAHN FUNDING CO	300	09/18/2020	11/02/2020	.110000	.110015	50,000,000.00	49,999,847.22	49,999,500.00	99.999000
114696	15963TLP2	CHARIOT FUNDING LLC	1220	09/18/2020	11/23/2020	.130000	.130031	50,000,000.00	49,996,027.78	49,996,500.00	99.993000
114697	13608AMJ2	CANADIAN IMP BK OF	1300	09/18/2020	12/18/2020	.140000	.140050	50,000,000.00	49,990,861.12	49,991,000.00	99.982000
114700	13738JMM9	CANCARA ASSET SEC L	1120	09/21/2020	12/21/2020	.170000	.170073	50,000,000.00	49,988,194.44	49,991,500.00	99.983000
114701	13738JMM9	CANCARA ASSET SEC L	1120	09/21/2020	12/21/2020	.170000	.170073	22,500,000.00	22,494,687.50	22,496,175.00	99.983000
114704	13738JNB2	CANCARA ASSET SEC L	1120	09/21/2020	01/11/2021	.190000	.190112	43,000,000.00	42,983,886.94	42,988,390.00	99.973000
114705	89233GMJ2	TOYOTA MOTOR CREDIT	7080	09/21/2020	12/18/2020	.140000	.140048	50,000,000.00	49,990,861.11	49,991,500.00	99.983000
114706	89233GMJ2	TOYOTA MOTOR CREDIT	7080	09/21/2020	12/18/2020	.140000	.140048	50,000,000.00	49,990,861.11	49,991,500.00	99.983000
114708	22533TM11	CREDIT AGRICOLE CIB	1040	09/21/2020	12/01/2020	.090000	.090016	50,000,000.00	49,996,250.00	49,996,500.00	99.993000
114709	22533TM11	CREDIT AGRICOLE CIB	1040	09/21/2020	12/01/2020	.090000	.090016	25,000,000.00	24,998,125.00	24,998,250.00	99.993000
114717	67983TLK0	OLD LINE FUNDING LL	5500	09/22/2020	11/19/2020	.110000	.110019	50,000,000.00	49,997,250.00	49,996,500.00	99.993000
114718	88602TLW1	THUNDER BAY FUNDING	7020	09/22/2020	11/30/2020	.110000	.110023	50,000,000.00	49,995,569.44	49,995,000.00	99.990000
114726	13608AMM5	CANADIAN IMP BK OF	1300	09/22/2020	12/21/2020	.140000	.140049	50,000,000.00	49,990,277.78	49,990,500.00	99.981000
114728	89233GMM5	TOYOTA MOTOR CREDIT	7080	09/23/2020	12/21/2020	.150000	.150056	50,000,000.00	49,989,583.33	49,991,000.00	99.982000
114729	89233GMM5	TOYOTA MOTOR CREDIT	7080	09/23/2020	12/21/2020	.150000	.150056	50,000,000.00	49,989,583.33	49,991,000.00	99.982000
114731	88602TMG5	THUNDER BAY FUNDING	7020	09/24/2020	12/16/2020	.140000	.140045	50,000,000.00	49,991,250.00	49,992,000.00	99.984000
114732	88602TLH4	THUNDER BAY FUNDING	7020	09/24/2020	11/17/2020	.110000	.110018	34,000,000.00	33,998,337.78	33,998,300.00	99.995000
114739	6117P4ND8	MONT BLANC CAPITAL	4880	09/24/2020	01/13/2021	.200000	.200123	34,156,000.00	34,142,147.84	34,143,020.72	99.962000
114745	6117P4L57	MONT BLANC CAPITAL	4880	09/24/2020	11/05/2020	.160000	.160030	40,000,000.00	39,999,288.89	39,999,200.00	99.998000
114747	82124LL67	SHEFFIELD RECEIVABL	6660	09/24/2020	11/06/2020	.110000	.110014	50,000,000.00	49,999,236.11	49,998,500.00	99.997000
114748	1247P2QB3	CAFCO LLC CP	1060	09/24/2020	03/11/2021	.190000	.190169	50,000,000.00	49,965,694.45	49,974,500.00	99.949000
114749	04821TL29	ATLANTIC ASSET SEC	100	09/24/2020	11/02/2020	.120000	.120016	50,000,000.00	49,999,833.33	49,999,500.00	99.999000
114750	04821TL29	ATLANTIC ASSET SEC	100	09/24/2020	11/02/2020	.120000	.120016	10,000,000.00	9,999,966.67	9,999,900.00	99.999000
114751	89233GMG8	TOYOTA MOTOR CREDIT	7080	09/24/2020	12/16/2020	.150000	.150052	50,000,000.00	49,990,625.00	49,992,000.00	99.984000
114752	89119AM21	TORONTO DOMINION BA	7030	09/24/2020	12/02/2020	.125000	.125030	50,000,000.00	49,994,618.06	49,994,500.00	99.989000
114753	17177LQB3	CIESCO LLC CP	1320	09/24/2020	03/11/2021	.190000	.190169	43,000,000.00	42,970,497.22	42,966,890.00	99.923000
114757	67983TLJ3	OLD LINE FUNDING LL	5500	09/25/2020	11/18/2020	.110000	.110018	50,000,000.00	49,997,402.78	49,996,500.00	99.993000
114766	67983TNS1	OLD LINE FUNDING LL	5500	09/25/2020	01/26/2021	.160000	.160088	40,000,000.00	39,984,711.11	39,985,600.00	99.964000
114772	04821TL37	ATLANTIC ASSET SEC	100	09/28/2020	11/03/2020	.110000	.110012	50,000,000.00	49,999,694.44	49,999,500.00	99.999000
114773	89119ALW6	TORONTO DOMINION BA	7030	09/28/2020	11/30/2020	.120000	.120025	50,000,000.00	49,995,166.67	49,995,000.00	99.990000
114774	89119ALW6	TORONTO DOMINION BA	7030	09/28/2020	11/30/2020	.120000	.120025	50,000,000.00	49,995,166.67	49,995,000.00	99.990000
114775	50286LL35	LA FAYETTE ASSET SE	4480	09/28/2020	11/03/2020	.120000	.120014	50,000,000.00	49,999,666.67	49,999,000.00	99.998000
114780	13608ALA2	CANADIAN IMP BK OF	1300	09/28/2020	11/10/2020	.120000	.120017	50,000,000.00	49,998,500.00	49,998,000.00	99.996000



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114781	13608ALA2	CANADIAN IMP BK OF	1300	09/28/2020	11/10/2020	.120000	.120017	50,000,000.00	49,998,500.00	49,998,000.00	99.996000
114785	13738JNV8	CANCARA ASSET SEC L	1120	09/29/2020	01/29/2021	.180000	.180110	25,500,000.00	25,488,652.50	25,489,800.00	99.960000
114786	6117P4NL0	MONT BLANC CAPITAL	4880	09/29/2020	01/20/2021	.180000	.180102	40,848,000.00	40,831,660.80	40,830,435.36	99.957000
114787	0527M0L62	AUTOBAHN FUNDING CO	300	09/29/2020	11/06/2020	.110000	.110013	40,000,000.00	39,999,388.89	39,998,800.00	99.997000
114788	04821TM77	ATLANTIC ASSET SEC	100	09/29/2020	12/07/2020	.150000	.150043	50,000,000.00	49,992,500.00	49,991,500.00	99.983000
114789	50286LL27	LA FAYETTE ASSET SE	4480	09/29/2020	11/02/2020	.120000	.120014	50,000,000.00	49,999,833.33	49,999,500.00	99.999000
114791	50286LM75	LA FAYETTE ASSET SE	4480	09/30/2020	12/07/2020	.160000	.160048	50,000,000.00	49,992,000.00	49,991,500.00	99.983000
114794	50286LM42	LA FAYETTE ASSET SE	4480	09/30/2020	12/04/2020	.160000	.160046	50,000,000.00	49,992,666.67	49,992,500.00	99.985000
114795	13608AM11	CANADIAN IMP BK OF	1300	09/30/2020	12/01/2020	.110000	.110021	50,000,000.00	49,995,416.67	49,994,500.00	99.989000
114796	89119AM13	TORONTO DOMINION BA	7030	09/30/2020	12/01/2020	.130000	.130029	50,000,000.00	49,994,583.34	49,994,500.00	99.989000
114799	04821TM10	ATLANTIC ASSET SEC	100	10/02/2020	12/01/2020	.130000	.130028	50,000,000.00	49,994,583.34	49,993,000.00	99.986000
114800	67983TM11	OLD LINE FUNDING LL	5500	10/02/2020	12/01/2020	.110000	.110020	50,000,000.00	49,995,416.67	49,994,000.00	99.988000
114801	4820P2M28	JUPITER SEC COMPANY	4120	10/01/2020	12/02/2020	.130000	.130029	25,000,000.00	24,997,201.39	24,996,500.00	99.986000
114802	67983TM29	OLD LINE FUNDING LL	5500	10/01/2020	12/02/2020	.110000	.110021	50,000,000.00	49,995,263.89	49,994,000.00	99.988000
114803	13738JND8	CANCARA ASSET SEC L	1120	10/01/2020	01/13/2021	.180000	.180094	39,000,000.00	38,985,765.00	38,988,690.00	99.971000
114804	6117P4N89	MONT BLANC CAPITAL	4880	10/01/2020	01/08/2021	.170000	.170080	19,901,000.00	19,894,609.57	19,894,034.65	99.965000
114810	12619TN83	CRC FUNDING LLC CP	1520	10/02/2020	01/08/2021	.150000	.150061	50,000,000.00	49,985,833.33	49,983,500.00	99.967000
114811	0527M0L47	AUTOBAHN FUNDING CO	300	10/02/2020	11/04/2020	.120000	.120013	50,000,000.00	49,999,500.00	49,999,000.00	99.998000
114812	12619TNC4	CRC FUNDING LLC CP	1520	10/02/2020	01/12/2021	.160000	.160073	50,000,000.00	49,984,000.00	49,983,000.00	99.966000
114813	1247P2N83	CAFCO LLC CP	1060	10/02/2020	01/08/2021	.150000	.150061	50,000,000.00	49,985,833.33	49,988,000.00	99.976000
114814	63873JM23	NATIXIS NY BRANCH C	5200	10/02/2020	12/02/2020	.110000	.110020	50,000,000.00	49,995,263.89	49,995,000.00	99.990000
114815	29101ALW2	EMERSON ELECTRIC CO	2000	10/02/2020	11/30/2020	.090000	.090013	50,000,000.00	49,996,375.00	49,995,500.00	99.991000
114820	0527M0M46	AUTOBAHN FUNDING CO	300	10/05/2020	12/04/2020	.120000	.120024	35,000,000.00	34,996,150.00	34,994,750.00	99.985000
114821	82124LM41	SHEFFIELD RECEIVABL	6660	10/05/2020	12/04/2020	.160000	.160043	50,000,000.00	49,992,666.67	49,992,500.00	99.985000
114822	6117P4P12	MONT BLANC CAPITAL	4880	10/05/2020	02/01/2021	.200000	.200132	50,000,000.00	49,974,444.44	49,974,000.00	99.948000
114823	15963TM71	CHARIOT FUNDING LLC	1220	10/05/2020	12/07/2020	.130000	.130030	25,000,000.00	24,996,750.00	24,997,250.00	99.989000
114824	82124LM74	SHEFFIELD RECEIVABL	6660	10/05/2020	12/07/2020	.150000	.150039	50,000,000.00	49,992,500.00	49,991,500.00	99.983000
114825	89119AM39	TORONTO DOMINION BA	7030	10/05/2020	12/03/2020	.140000	.140032	50,000,000.00	49,993,777.78	49,994,000.00	99.988000
114827	12619TNC4	CRC FUNDING LLC CP	1520	10/06/2020	01/12/2021	.160000	.160070	50,000,000.00	49,984,000.00	49,983,000.00	99.966000
114828	50286LN58	LA FAYETTE ASSET SE	4480	10/06/2020	01/05/2021	.160000	.160065	50,000,000.00	49,985,555.56	49,983,500.00	99.967000
114832	67983TM78	OLD LINE FUNDING LL	5500	10/06/2020	12/07/2020	.120000	.120025	50,000,000.00	49,994,000.00	49,992,500.00	99.985000
114833	89233GN44	TOYOTA MOTOR CREDIT	7080	10/06/2020	01/04/2021	.160000	.160064	50,000,000.00	49,985,777.78	49,987,500.00	99.975000
114834	4820P2M77	JUPITER SEC COMPANY	4120	10/06/2020	12/07/2020	.135000	.135031	50,000,000.00	49,993,250.00	49,991,500.00	99.983000
114835	4820P2M77	JUPITER SEC COMPANY	4120	10/06/2020	12/07/2020	.135000	.135031	19,800,000.00	19,797,327.00	19,796,634.00	99.983000
114836	1247P2NE0	CAFCO LLC CP	1060	10/06/2020	01/14/2021	.150000	.150063	50,000,000.00	49,984,583.34	49,986,500.00	99.973000
114837	82124LM82	SHEFFIELD RECEIVABL	6660	10/06/2020	12/08/2020	.130000	.130030	40,379,000.00	40,373,604.92	40,372,135.57	99.983000
114840	6117P4P53	MONT BLANC CAPITAL	4880	10/07/2020	02/05/2021	.200000	.200135	43,184,000.00	43,160,968.54	43,160,680.64	99.946000
114845	67983TM94	OLD LINE FUNDING LL	5500	10/07/2020	12/09/2020	.110000	.110021	47,000,000.00	46,994,542.78	46,992,950.00	99.985000



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INV	CUSIP	Description	Issuer Code	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price
114846	15963TM89	CHARIOT FUNDING LLC	1220	10/07/2020	12/08/2020	.140000	.140034	50,000,000.00	49,992,805.55	49,994,000.00	99.988000
114847	89119AMA3	TORONTO DOMINION BA	7030	10/07/2020	12/10/2020	.140000	.140035	50,000,000.00	49,992,416.67	49,993,000.00	99.986000
114853	67983TN77	OLD LINE FUNDING LL	5500	10/08/2020	01/07/2021	.150000	.150057	50,000,000.00	49,986,041.67	49,986,000.00	99.972000
114861	1247P2N59	CAFCO LLC CP	1060	10/08/2020	01/05/2021	.140000	.140049	50,000,000.00	49,987,361.11	49,988,500.00	99.977000
114862	15963TM97	CHARIOT FUNDING LLC	1220	10/08/2020	12/09/2020	.130000	.130029	50,000,000.00	49,993,138.89	49,994,000.00	99.988000
114863	1247P2N59	CAFCO LLC CP	1060	10/08/2020	01/05/2021	.120000	.120036	50,000,000.00	49,989,166.67	49,988,500.00	99.977000
114864	4820P2M85	JUPITER SEC COMPANY	4120	10/08/2020	12/08/2020	.140000	.140033	40,000,000.00	39,994,244.44	39,993,200.00	99.983000
114865	67983TMH6	OLD LINE FUNDING LL	5500	10/08/2020	12/17/2020	.120000	.120028	25,000,000.00	24,996,166.67	24,995,250.00	99.981000
114874	1247P2N42	CAFCO LLC CP	1060	10/09/2020	01/04/2021	.160000	.160062	50,000,000.00	49,985,777.78	49,989,000.00	99.978000
114877	6117P4PA2	MONT BLANC CAPITAL	4880	10/09/2020	02/10/2021	.190000	.190124	25,000,000.00	24,986,673.61	24,985,750.00	99.943000
114878	4820P2M93	JUPITER SEC COMPANY	4120	10/09/2020	12/09/2020	.130000	.130029	50,000,000.00	49,993,138.89	49,991,000.00	99.982000
114879	82124LMA7	SHEFFIELD RECEIVABL	6660	10/09/2020	12/10/2020	.140000	.140034	50,000,000.00	49,992,416.66	49,991,000.00	99.982000
114882	67983TMF0	OLD LINE FUNDING LL	5500	10/13/2020	12/15/2020	.120000	.120025	50,000,000.00	49,992,666.67	49,991,000.00	99.982000
114883	17177LN42	CIESCO LLC CP	1320	10/13/2020	01/04/2021	.140000	.140045	50,000,000.00	49,987,555.55	49,984,000.00	99.968000
114885	12619TNL4	CRC FUNDING LLC CP	1520	10/13/2020	01/20/2021	.165000	.165075	50,000,000.00	49,981,666.67	49,981,000.00	99.962000
114886	15963TMB2	CHARIOT FUNDING LLC	1220	10/13/2020	12/11/2020	.140000	.140032	50,000,000.00	49,992,222.22	49,993,500.00	99.987000
114887	15963TMB2	CHARIOT FUNDING LLC	1220	10/13/2020	12/11/2020	.140000	.140032	20,000,000.00	19,996,888.89	19,997,400.00	99.987000
114888	6117P4PA2	MONT BLANC CAPITAL	4880	10/13/2020	02/10/2021	.190000	.190120	40,965,000.00	40,943,163.38	40,941,649.95	99.943000
114889	67983TME3	OLD LINE FUNDING LL	5500	10/13/2020	12/14/2020	.120000	.120025	37,000,000.00	36,994,696.66	36,993,340.00	99.982000
114891	88602TMF7	THUNDER BAY FUNDING	7020	10/15/2020	12/15/2020	.120000	.120024	50,000,000.00	49,992,666.66	49,992,000.00	99.984000
114894	0527MOME4	AUTOBAHN FUNDING CO	300	10/14/2020	12/14/2020	.130000	.130029	25,000,000.00	24,996,118.06	24,995,000.00	99.980000
114895	1247P2NC4	CAFCO LLC CP	1060	10/14/2020	01/12/2021	.160000	.160064	50,000,000.00	49,984,000.00	49,987,000.00	99.974000
114896	50286LPC1	LA FAYETTE ASSET SE	4480	10/14/2020	02/12/2021	.180000	.180109	25,000,000.00	24,987,125.00	24,985,250.00	99.941000
114897	89119AMB1	TORONTO DOMINION BA	7030	10/14/2020	12/11/2020	.125000	.125025	50,000,000.00	49,993,055.56	49,992,500.00	99.985000
114900	12619TNM2	CRC FUNDING LLC CP	1520	10/15/2020	01/21/2021	.160000	.160070	50,000,000.00	49,982,000.00	49,980,500.00	99.961000
114902	88602TMF7	THUNDER BAY FUNDING	7020	10/15/2020	12/15/2020	.130000	.130029	30,000,000.00	29,995,233.34	29,995,200.00	99.984000
114903	0527MOME4	AUTOBAHN FUNDING CO	300	10/15/2020	12/14/2020	.140000	.140033	50,000,000.00	49,991,638.89	49,990,000.00	99.980000
114904	0527MOME4	AUTOBAHN FUNDING CO	300	10/15/2020	12/14/2020	.140000	.140033	5,000,000.00	4,999,163.89	4,999,000.00	99.980000
114905	15963TMF3	CHARIOT FUNDING LLC	1220	10/15/2020	12/15/2020	.140000	.140033	50,000,000.00	49,991,444.45	49,992,500.00	99.985000
114909	71708ELK9	PFIZER INC CP	5740	10/15/2020	11/19/2020	.105000	.105011	50,000,000.00	49,997,375.00	49,998,000.00	99.996000
114910	71708ELK9	PFIZER INC CP	5740	10/15/2020	11/19/2020	.105000	.105011	50,000,000.00	49,997,375.00	49,998,000.00	99.996000
114911	7588ROLG0	REGENCY MARKETS NO.	6200	10/15/2020	11/16/2020	.140000	.140017	23,486,000.00	23,484,629.98	23,484,355.98	99.993000
114912	0527MOMF1	AUTOBAHN FUNDING CO	300	10/15/2020	12/15/2020	.150000	.150038	35,000,000.00	34,993,583.34	34,992,650.00	99.979000
114917	4820P2MF9	JUPITER SEC COMPANY	4120	10/16/2020	12/15/2020	.130000	.130028	50,000,000.00	49,992,055.56	49,989,500.00	99.979000
114918	71708ELL7	PFIZER INC CP	5740	10/16/2020	11/20/2020	.110000	.110012	50,000,000.00	49,997,097.22	49,997,500.00	99.995000
114919	71708ELL7	PFIZER INC CP	5740	10/16/2020	11/20/2020	.110000	.110012	50,000,000.00	49,997,097.22	49,997,500.00	99.995000
114920	50286LLH4	LA FAYETTE ASSET SE	4480	10/16/2020	11/17/2020	.130000	.130015	50,000,000.00	49,997,111.11	49,996,500.00	99.993000
114921	04821TLD5	ATLANTIC ASSET SEC	100	10/16/2020	11/13/2020	.120000	.120011	40,000,000.00	39,998,400.00	39,992,000.00	99.980000



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114922	04821TLD5	ATLANTIC ASSET SEC	100	10/16/2020	11/13/2020	.120000	.120011	19,808,000.00	19,807,207.68	19,804,038.40	99.980000
114930	1247P2NM2	CAFCO LLC CP	1060	10/19/2020	01/21/2021	.150000	.150059	50,000,000.00	49,983,125.00	49,985,000.00	99.970000
114931	67983TLP9	OLD LINE FUNDING LL	5500	10/19/2020	11/23/2020	.120000	.120014	30,005,000.00	30,002,799.64	30,002,299.55	99.991000
114932	71708ELW3	PFIZER INC CP	5740	10/19/2020	11/30/2020	.110000	.110014	50,000,000.00	49,995,569.44	49,995,500.00	99.991000
114933	71708ELW3	PFIZER INC CP	5740	10/19/2020	11/30/2020	.110000	.110014	30,000,000.00	29,997,341.67	29,997,300.00	99.991000
114934	12619TNL4	CRC FUNDING LLC CP	1520	10/19/2020	01/20/2021	.160000	.160066	50,000,000.00	49,982,222.22	49,981,000.00	99.962000
114935	7588ROLK1	REGENCY MARKETS NO.	6200	10/19/2020	11/19/2020	.150000	.150019	50,000,000.00	49,996,250.00	49,995,500.00	99.991000
114936	13608AMG8	CANADIAN IMP BK OF	1300	10/19/2020	12/16/2020	.120000	.120023	50,000,000.00	49,992,500.00	49,991,500.00	99.983000
114937	82124LMB5	SHEFFIELD RECEIVABL	6660	10/19/2020	12/11/2020	.140000	.140029	39,300,000.00	39,293,886.66	39,292,533.00	99.981000
114938	1247P2NM2	CAFCO LLC CP	1060	10/19/2020	01/21/2021	.160000	.160067	19,361,000.00	19,354,030.04	19,355,191.70	99.970000
114955	15963TMH9	CHARIOT FUNDING LLC	1220	10/21/2020	12/17/2020	.130000	.130027	50,000,000.00	49,991,694.44	49,992,500.00	99.985000
114956	13608AM37	CANADIAN IMP BK OF	1300	10/21/2020	12/03/2020	.110000	.110014	50,000,000.00	49,995,111.11	49,994,000.00	99.988000
114957	1247P2NM2	CAFCO LLC CP	1060	10/21/2020	01/21/2021	.150000	.150058	13,332,000.00	13,327,500.45	13,328,000.40	99.970000
114962	12619TNN0	CRC FUNDING LLC CP	1520	10/22/2020	01/22/2021	.170000	.170074	50,000,000.00	49,980,638.89	49,980,500.00	99.961000
114963	17177LNM2	CIESCO LLC CP	1320	10/22/2020	01/21/2021	.150000	.150057	50,000,000.00	49,983,125.00	49,978,000.00	99.956000
114964	17177LNM2	CIESCO LLC CP	1320	10/22/2020	01/21/2021	.150000	.150057	5,000,000.00	4,998,312.50	4,997,800.00	99.956000
114965	22533TMX1	CREDIT AGRICOLE CIB	1040	10/22/2020	12/31/2020	.110000	.110023	50,000,000.00	49,990,833.34	49,991,500.00	99.983000
114966	1247P2NS9	CAFCO LLC CP	1060	10/22/2020	01/26/2021	.160000	.160068	35,351,000.00	35,337,488.07	35,339,334.17	99.967000
114976	22533TMQ6	CREDIT AGRICOLE CIB	1040	10/23/2020	12/24/2020	.120000	.120025	50,000,000.00	49,991,166.67	49,992,500.00	99.985000
114977	15963TMH9	CHARIOT FUNDING LLC	1220	10/23/2020	12/17/2020	.130000	.130026	24,500,000.00	24,495,930.28	24,496,325.00	99.985000
114978	63873JMX5	NATIXIS NY BRANCH C	5200	10/23/2020	12/31/2020	.140000	.140038	50,000,000.00	49,988,333.33	49,987,000.00	99.974000
114979	22533TMF0	CREDIT AGRICOLE CIB	1040	10/23/2020	12/15/2020	.130000	.130025	50,000,000.00	49,992,055.56	49,994,500.00	99.989000
114980	1247P2NR1	CAFCO LLC CP	1060	10/23/2020	01/25/2021	.150000	.150059	36,000,000.00	35,987,250.00	35,988,120.00	99.967000
114982	67983TMU7	OLD LINE FUNDING LL	5500	10/26/2020	12/28/2020	.130000	.130030	50,000,000.00	49,989,708.33	49,988,000.00	99.976000
114989	12619TNS9	CRC FUNDING LLC CP	1520	10/26/2020	01/26/2021	.160000	.160065	50,000,000.00	49,980,888.89	49,979,500.00	99.959000
114991	50286LM34	LA FAYETTE ASSET SE	4480	10/26/2020	12/03/2020	.140000	.140021	30,852,000.00	30,848,160.64	30,847,372.20	99.985000
114994	67983TNE2	OLD LINE FUNDING LL	5500	10/26/2020	01/14/2021	.150000	.150050	50,000,000.00	49,984,583.33	49,984,500.00	99.969000
114995	22533TMG8	CREDIT AGRICOLE CIB	1040	10/26/2020	12/16/2020	.115000	.115019	50,000,000.00	49,992,812.50	49,994,000.00	99.988000
114996	50286LPN7	LA FAYETTE ASSET SE	4480	10/26/2020	02/22/2021	.210000	.210146	32,214,000.00	32,192,765.61	32,193,060.90	99.935000
114998	04821TM44	ATLANTIC ASSET SEC	100	10/27/2020	12/04/2020	.130000	.130018	50,000,000.00	49,994,041.67	49,992,500.00	99.985000
115009	67983TND4	OLD LINE FUNDING LL	5500	10/27/2020	01/13/2021	.150000	.150049	50,000,000.00	49,984,791.67	49,984,500.00	99.969000
115010	50286LM42	LA FAYETTE ASSET SE	4480	10/27/2020	12/04/2020	.130000	.130018	30,000,000.00	29,996,425.00	29,995,500.00	99.985000
115011	13608ALH7	CANADIAN IMP BK OF	1300	10/27/2020	11/17/2020	.110000	.110007	50,000,000.00	49,997,555.56	49,997,000.00	99.994000
115012	22533TMU7	CREDIT AGRICOLE CIB	1040	10/27/2020	12/28/2020	.120000	.120025	50,000,000.00	49,990,500.00	49,992,000.00	99.984000
115032	89233GNL6	TOYOTA MOTOR CREDIT	7080	10/28/2020	01/20/2021	.130000	.130039	50,000,000.00	49,985,555.55	49,983,000.00	99.966000
115033	89233GNL6	TOYOTA MOTOR CREDIT	7080	10/28/2020	01/20/2021	.130000	.130039	50,000,000.00	49,985,555.55	49,983,000.00	99.966000
115034	63873JN48	NATIXIS NY BRANCH C	5200	10/28/2020	01/04/2021	.140000	.140037	50,000,000.00	49,987,555.56	49,986,000.00	99.972000
115035	63873JN48	NATIXIS NY BRANCH C	5200	10/28/2020	01/04/2021	.140000	.140037	50,000,000.00	49,987,555.56	49,986,000.00	99.972000



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115036	50286LME0	LA FAYETTE ASSET SE	4480	10/28/2020	12/14/2020	.150000	.150029	21,370,000.00	21,366,171.21	21,365,726.00	99.980000
115037	04821TM10	ATLANTIC ASSET SEC	100	10/28/2020	12/01/2020	.130000	.130016	17,988,000.00	17,986,051.30	17,985,481.68	99.986000
115046	50286LMF7	LA FAYETTE ASSET SE	4480	10/29/2020	12/15/2020	.140000	.140026	41,971,000.00	41,963,818.29	41,962,186.09	99.979000
115054	4820P2M36	JUPITER SEC COMPANY	4120	10/29/2020	12/03/2020	.120000	.120014	50,000,000.00	49,994,666.67	49,992,500.00	99.985000
115055	04821TM44	ATLANTIC ASSET SEC	100	10/29/2020	12/04/2020	.130000	.130017	50,000,000.00	49,994,041.67	49,992,500.00	99.985000
115061	82124LMJ8	SHEFFIELD RECEIVABL	6660	10/30/2020	12/18/2020	.150000	.150031	50,000,000.00	49,990,208.34	49,989,000.00	99.978000
115062	22533TMJ2	CREDIT AGRICOLE CIB	1040	10/30/2020	12/18/2020	.120000	.120020	50,000,000.00	49,992,166.66	49,994,000.00	99.988000
115063	67983TNE2	OLD LINE FUNDING LL	5500	10/30/2020	01/14/2021	.140000	.140041	50,000,000.00	49,985,611.11	49,984,500.00	99.969000
Inv Type: 4200 CP-DISC-A/360						.136908	.136946	10,568,027,000.00	10,566,531,824.61	10,566,473,355.62	99.985299
108158	05253JAT8	AU & NZ BANKING GRP	240	06/04/2018	11/09/2020	2.250000	3.131203	19,660,000.00	19,656,376.72	19,666,684.40	100.034000
Inv Type: 5030 BANK NT-Fxd-(S) 30/360						2.250000	3.131203	19,660,000.00	19,656,376.72	19,666,684.40	100.034000
109674	89236TFQ3	TOYOTA MOTOR CREDIT	7080	01/08/2019	01/08/2021	3.050000	3.081164	10,000,000.00	9,999,441.86	10,051,400.00	100.514000
110109	478160CD4	JOHNSON & JOHNSON C	4000	03/04/2019	03/03/2022	2.250000	2.677697	22,500,000.00	22,377,516.17	23,050,350.00	102.446000
Inv Type: 5090 CORP NT-Fxd-(S) 30/360						2.496154	2.802306	32,500,000.00	32,376,958.03	33,101,750.00	101.851538
112997	46632FRJ6	JPM CHASE BK CO NOT	4020	02/28/2020	02/28/2023	1.500000	1.587907	50,000,000.00	50,000,000.00	50,496,000.00	100.992000
Inv Type: 5160 CORP BK NT-STEP %-(S) 30/360						1.500000	1.587907	50,000,000.00	50,000,000.00	50,496,000.00	100.992000
112380	912828TY6	USTN 1.625	7520	12/09/2019	11/15/2022	1.625000	1.660487	50,000,000.00	49,964,743.28	51,486,500.00	102.973000
Inv Type: 5820 US TREASURY NTS-(S) A/A						1.625000	1.660487	50,000,000.00	49,964,743.28	51,486,500.00	102.973000
112287	912796TP4	UST BILL	7520	12/02/2019	11/05/2020	1.555000	1.578108	50,000,000.00	49,991,361.11	49,999,500.00	99.999000
112288	912796TP4	UST BILL	7520	12/02/2019	11/05/2020	1.555000	1.578108	50,000,000.00	49,991,361.11	49,999,500.00	99.999000
112289	912796TP4	UST BILL	7520	12/02/2019	11/05/2020	1.555000	1.578108	50,000,000.00	49,991,361.11	49,999,500.00	99.999000
112290	912796TP4	UST BILL	7520	12/02/2019	11/05/2020	1.555000	1.578108	50,000,000.00	49,991,361.11	49,999,500.00	99.999000
113297	9127962F5	UST BILL	7520	03/30/2020	03/25/2021	.112500	.112627	50,000,000.00	49,977,500.00	49,981,000.00	99.962000
113298	9127962F5	UST BILL	7520	03/30/2020	03/25/2021	.112500	.112627	50,000,000.00	49,977,500.00	49,981,000.00	99.962000
113299	9127962F5	UST BILL	7520	03/30/2020	03/25/2021	.112500	.112627	50,000,000.00	49,977,500.00	49,981,000.00	99.962000
113300	9127962F5	UST BILL	7520	03/30/2020	03/25/2021	.112500	.112627	50,000,000.00	49,977,500.00	49,981,000.00	99.962000
113645	912796TP4	UST BILL	7520	04/28/2020	11/05/2020	.125000	.125083	50,000,000.00	49,999,305.56	49,999,500.00	99.999000
113646	912796TP4	UST BILL	7520	04/28/2020	11/05/2020	.125000	.125083	50,000,000.00	49,999,305.56	49,999,500.00	99.999000
114583	9127964B2	UST BILL	7520	09/03/2020	08/12/2021	.115000	.115126	50,000,000.00	49,954,638.89	49,959,000.00	99.918000
114584	9127964B2	UST BILL	7520	09/03/2020	08/12/2021	.115000	.115126	50,000,000.00	49,954,638.89	49,959,000.00	99.918000
114585	9127964B2	UST BILL	7520	09/03/2020	08/12/2021	.115000	.115126	50,000,000.00	49,954,638.89	49,959,000.00	99.918000
114586	9127964B2	UST BILL	7520	09/03/2020	08/12/2021	.115000	.115126	50,000,000.00	49,954,638.89	49,959,000.00	99.918000
114587	9127964B2	UST BILL	7520	09/03/2020	08/12/2021	.115000	.115126	50,000,000.00	49,954,638.89	49,959,000.00	99.918000
114588	9127964F3	UST BILL	7520	09/03/2020	03/04/2021	.110000	.110061	50,000,000.00	49,981,208.33	49,982,500.00	99.965000
114589	9127964F3	UST BILL	7520	09/03/2020	03/04/2021	.110000	.110061	50,000,000.00	49,981,208.33	49,982,500.00	99.965000



Market Pricing Report

EXHIBIT 25

As Of Date: 10/31/2020

Date Basis: Settlement

Run: 11/06/2020 10:32:53 AM

Reporting Currency: Local

LA County

INV	CUSIP	Description	Issuer Code	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price
114590	9127964F3	UST BILL	7520	09/03/2020	03/04/2021	.110000	.110061	50,000,000.00	49,981,208.33	49,982,500.00	99.965000
114591	9127964F3	UST BILL	7520	09/03/2020	03/04/2021	.110000	.110061	50,000,000.00	49,981,208.33	49,982,500.00	99.965000
114592	9127964F3	UST BILL	7520	09/03/2020	03/04/2021	.110000	.110061	50,000,000.00	49,981,208.33	49,982,500.00	99.965000
114866	9127964V8	UST BILL	7520	10/08/2020	10/07/2021	.120000	.120146	50,000,000.00	49,943,333.33	49,941,000.00	99.882000
114867	9127964V8	UST BILL	7520	10/08/2020	10/07/2021	.120000	.120146	50,000,000.00	49,943,333.33	49,941,000.00	99.882000
114868	9127964V8	UST BILL	7520	10/08/2020	10/07/2021	.120000	.120146	50,000,000.00	49,943,333.33	49,941,000.00	99.882000
114869	9127964V8	UST BILL	7520	10/08/2020	10/07/2021	.120000	.120146	50,000,000.00	49,943,333.33	49,941,000.00	99.882000
114870	9127964V8	UST BILL	7520	10/08/2020	10/07/2021	.120000	.120146	50,000,000.00	49,943,333.33	49,941,000.00	99.882000
114945	9127964V8	UST BILL	7520	10/21/2020	10/07/2021	.115000	.115129	50,000,000.00	49,945,694.44	49,941,000.00	99.882000
114946	9127964V8	UST BILL	7520	10/21/2020	10/07/2021	.115000	.115129	50,000,000.00	49,945,694.44	49,941,000.00	99.882000
114947	9127964V8	UST BILL	7520	10/21/2020	10/07/2021	.115000	.115129	50,000,000.00	49,945,694.44	49,941,000.00	99.882000
114948	9127964V8	UST BILL	7520	10/21/2020	10/07/2021	.115000	.115129	50,000,000.00	49,945,694.44	49,941,000.00	99.882000
115038	9127964V8	UST BILL	7520	10/28/2020	10/07/2021	.115000	.115127	50,000,000.00	49,945,694.45	49,941,000.00	99.882000
115039	9127964V8	UST BILL	7520	10/28/2020	10/07/2021	.115000	.115127	50,000,000.00	49,945,694.45	49,941,000.00	99.882000
115040	9127964V8	UST BILL	7520	10/28/2020	10/07/2021	.115000	.115127	50,000,000.00	49,945,694.45	49,941,000.00	99.882000
115041	9127964V8	UST BILL	7520	10/28/2020	10/07/2021	.115000	.115127	50,000,000.00	49,945,694.45	49,941,000.00	99.882000
115042	9127964V8	UST BILL	7520	10/28/2020	10/07/2021	.115000	.115127	50,000,000.00	49,945,694.45	49,941,000.00	99.882000
115043	9127964V8	UST BILL	7520	10/28/2020	10/07/2021	.115000	.115127	50,000,000.00	49,945,694.45	49,941,000.00	99.882000
Inv Type: 5850 US TBILLS-DISC - A/360						.279857	.282694	1,750,000,000.00	1,748,726,902.77	1,748,743,500.00	99.928200
113999		LACCAL BANS	4460	06/17/2020	06/30/2022	.659000	.659000	5,000,000.00	5,000,000.00	5,000,000.00	100.000000
Inv Type: 6000 LACCAL BANS-FR-(S) 30/360						.659000	.659000	5,000,000.00	5,000,000.00	5,000,000.00	100.000000
113129	798170AG1	SAN JOSE CA REDEV A	6670	03/12/2020	08/01/2024	2.958000	1.060136	23,000,000.00	24,593,403.26	24,625,180.00	107.066000
Inv Type: 6090 CA MUNI BDS-Fxd-(S) 30/360						2.958000	1.060136	23,000,000.00	24,593,403.26	24,625,180.00	107.066000
114685	62478U6G6	MUFG UNION BANK NA	4940	09/17/2020	11/16/2020	.120000	.120000	50,000,000.00	50,000,000.00	50,000,500.00	100.001000
114769	62478U6N1	MUFG UNION BANK NA	4940	09/28/2020	11/27/2020	.120000	.120000	50,000,000.00	50,000,000.00	50,000,500.00	100.001000
114770	62478U6N1	MUFG UNION BANK NA	4940	09/28/2020	11/27/2020	.120000	.120000	50,000,000.00	50,000,000.00	50,000,500.00	100.001000
114797	62478U6R2	MUFG UNION BANK NA	4940	09/30/2020	12/01/2020	.120000	.120000	50,000,000.00	50,000,000.00	50,000,500.00	100.001000
114848	62478U6V3	MUFG UNION BANK NA	4940	10/07/2020	11/30/2020	.120000	.120000	50,000,000.00	50,000,000.00	50,000,500.00	100.001000
114849	62478U6V3	MUFG UNION BANK NA	4940	10/07/2020	11/30/2020	.120000	.120000	50,000,000.00	50,000,000.00	50,000,500.00	100.001000
114967	62478U7A8	MUFG UNION BANK NA	4940	10/22/2020	12/18/2020	.110000	.110000	50,000,000.00	50,000,000.00	49,999,500.00	99.999000
114968	62478U7A8	MUFG UNION BANK NA	4940	10/22/2020	12/18/2020	.110000	.110000	50,000,000.00	50,000,000.00	49,999,500.00	99.999000
Inv Type: 6380 NEG CDS <=1YR-Fxd-(Mat) A/360						.117500	.117500	400,000,000.00	400,000,000.00	400,002,000.00	100.000500
112036	96130AEA2	WESTPAC BANKING COR	8020	11/05/2019	11/02/2020	1.840000	1.830000	50,000,000.00	50,000,013.64	50,007,000.00	100.014000
112037	96130AEA2	WESTPAC BANKING COR	8020	11/05/2019	11/02/2020	1.840000	1.830000	50,000,000.00	50,000,013.64	50,007,000.00	100.014000
112946	90275DKB5	UBS AG STAMFORD CT	7400	02/20/2020	02/12/2021	1.620000	1.620000	50,000,000.00	50,000,000.00	50,206,000.00	100.412000



Market Pricing Report

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LA County

INV	CUSIP	Description	Issuer Code	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price
114377	86959RJM3	SVENSKA HANDELSBANK	6680	08/12/2020	11/13/2020	.140000	.140000	50,000,000.00	50,000,000.00	50,001,000.00	100.002000
114431	65558TG41	NORDEA BANK ABP NY	5250	08/18/2020	11/16/2020	.150000	.150000	50,000,000.00	50,000,000.00	50,001,000.00	100.002000
114499	65558TH81	NORDEA BANK ABP NY	5250	08/26/2020	11/23/2020	.150000	.150000	50,000,000.00	50,000,000.00	50,001,500.00	100.003000
114593	86959RJZ4	SVENSKA HANDELSBANK	6680	09/03/2020	12/01/2020	.130000	.130000	50,000,000.00	50,000,000.00	50,001,500.00	100.003000
114594	65558TK53	NORDEA BANK ABP NY	5250	09/03/2020	12/01/2020	.140000	.140000	50,000,000.00	50,000,000.00	50,001,500.00	100.003000
114595	89114NRQ0	TORONTO DOMINION BA	7100	09/03/2020	11/09/2020	.140000	.140000	50,000,000.00	50,000,000.00	50,000,500.00	100.001000
114603	89114NRR8	TORONTO DOMINION BA	7100	09/04/2020	11/17/2020	.150000	.150000	50,000,000.00	50,000,000.00	50,001,000.00	100.002000
114622	06367BUD9	BANK OF MONTREAL CH	620	09/11/2020	12/07/2020	.170000	.170000	50,000,000.00	50,000,000.00	50,001,000.00	100.002000
114638	23341VV81	DNB BANK ASA NY CD	1840	09/11/2020	11/16/2020	.110000	.110000	50,000,000.00	50,000,000.00	50,000,000.00	100.000000
114648	89114NS30	TORONTO DOMINION BA	7100	09/14/2020	11/16/2020	.145000	.145000	50,000,000.00	50,000,000.00	50,001,000.00	100.002000
114656	89114NSE6	TORONTO DOMINION BA	7100	09/15/2020	11/20/2020	.140000	.140000	50,000,000.00	50,000,000.00	50,000,500.00	100.001000
114657	65558TM77	NORDEA BANK ABP NY	5250	09/15/2020	12/15/2020	.150000	.150000	50,000,000.00	50,000,000.00	50,002,500.00	100.005000
114668	06367BUY3	BANK OF MONTREAL CH	620	09/16/2020	12/18/2020	.170000	.170000	50,000,000.00	50,000,000.00	50,001,000.00	100.002000
114669	06367BUY3	BANK OF MONTREAL CH	620	09/16/2020	12/18/2020	.170000	.170000	50,000,000.00	50,000,000.00	50,001,000.00	100.002000
114670	22535CSU6	CREDIT AGRICOLE CIB	1020	09/16/2020	11/18/2020	.110000	.110000	50,000,000.00	50,000,000.00	50,000,000.00	100.000000
114671	06742TVB9	BARCLAYS BANK PLC N	520	09/16/2020	11/19/2020	.120000	.120000	50,000,000.00	50,000,000.00	50,000,000.00	100.000000
114672	06742TVB9	BARCLAYS BANK PLC N	520	09/16/2020	11/19/2020	.120000	.120000	50,000,000.00	50,000,000.00	50,000,000.00	100.000000
114686	65558TN35	NORDEA BANK ABP NY	5250	09/17/2020	11/13/2020	.100000	.100000	50,000,000.00	50,000,000.00	50,000,000.00	100.000000
114687	89114NSJ5	TORONTO DOMINION BA	7100	09/17/2020	11/19/2020	.150000	.150000	50,000,000.00	50,000,000.00	50,001,000.00	100.002000
114698	06367BVG1	BANK OF MONTREAL CH	620	09/18/2020	12/21/2020	.170000	.170000	50,000,000.00	50,000,000.00	50,000,500.00	100.001000
114711	86959RKJ8	SVENSKA HANDELSBANK	6680	09/21/2020	12/18/2020	.140000	.140000	50,000,000.00	50,000,000.00	50,002,500.00	100.005000
114712	89114NSP1	TORONTO DOMINION BA	7100	09/21/2020	12/01/2020	.160000	.160000	50,000,000.00	50,000,000.00	50,001,500.00	100.003000
114730	13606CGR9	CANADIAN IMP. BK OF	1280	09/23/2020	12/18/2020	.150000	.150000	50,000,000.00	50,000,000.00	50,000,500.00	100.001000
114754	89114NT47	TORONTO DOMINION BA	7100	09/24/2020	11/02/2020	.130000	.130000	50,000,000.00	50,000,000.00	50,000,000.00	100.000000
114816	06367BWU9	BANK OF MONTREAL CH	620	10/02/2020	11/09/2020	.150000	.150000	50,000,000.00	50,000,000.00	50,000,500.00	100.001000
114817	22535CSW2	CREDIT AGRICOLE CIB	1020	10/02/2020	12/02/2020	.110000	.110000	50,000,000.00	50,000,000.00	50,000,500.00	100.001000
114838	13606CHH0	CANADIAN IMP. BK OF	1280	10/06/2020	11/05/2020	.120000	.120000	50,000,000.00	50,000,000.00	50,000,000.00	100.000000
114850	13606CHM9	CANADIAN IMP. BK OF	1280	10/07/2020	12/04/2020	.120000	.120000	50,000,000.00	50,000,000.00	49,999,500.00	99.999000
114851	06367BXT1	BANK OF MONTREAL CH	620	10/07/2020	01/12/2021	.180000	.180000	50,000,000.00	50,000,000.00	50,000,500.00	100.001000
114871	23341VW72	DNB BANK ASA NY CD	1840	10/08/2020	12/08/2020	.100000	.100000	50,000,000.00	50,000,000.00	50,000,000.00	100.000000
114880	86959RKQ2	SVENSKA HANDELSBANK	6680	10/09/2020	01/04/2021	.150000	.150000	50,000,000.00	50,000,000.00	50,003,000.00	100.006000
114898	23341VX22	DNB BANK ASA NY CD	1840	10/14/2020	11/16/2020	.090000	.090000	50,000,000.00	50,000,000.00	50,000,000.00	100.000000
114908	22535CSY8	CREDIT AGRICOLE CIB	1020	10/15/2020	12/15/2020	.100000	.100000	50,000,000.00	50,000,000.00	49,999,500.00	99.999000
114923	22535CTA9	CREDIT AGRICOLE CIB	1020	10/16/2020	12/18/2020	.090000	.090000	50,000,000.00	50,000,000.00	49,998,500.00	99.997000
114939	23341VX55	DNB BANK ASA NY CD	1840	10/19/2020	12/18/2020	.090000	.090000	50,000,000.00	50,000,000.00	49,999,000.00	99.998000
114958	23341VX71	DNB BANK ASA NY CD	1840	10/21/2020	12/21/2020	.090000	.090000	50,000,000.00	50,000,000.00	49,999,000.00	99.998000
114959	13606CJ47	CANADIAN IMP. BK OF	1280	10/21/2020	12/07/2020	.120000	.120000	50,000,000.00	50,000,000.00	49,999,000.00	99.998000
114974	13606CJ62	CANADIAN IMP. BK OF	1280	10/22/2020	12/15/2020	.120000	.120000	50,000,000.00	50,000,000.00	49,998,500.00	99.997000



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INV	CUSIP	Description	Issuer Code	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price
114990	13606CJA3	CANADIAN IMP. BK OF	1280	10/26/2020	12/03/2020	.120000	.120000	50,000,000.00	50,000,000.00	49,999,500.00	99.999000
115013	89114NUC7	TORONTO DOMINION BA	7100	10/27/2020	12/07/2020	.110000	.110000	50,000,000.00	50,000,000.00	49,998,500.00	99.997000
115044	86959RKY5	SVENSKA HANDELSBANK	6680	10/28/2020	01/29/2021	.150000	.150000	50,000,000.00	50,000,000.00	50,000,000.00	100.000000
115045	23341VX97	DNB BANK ASA NY CD	1840	10/28/2020	11/30/2020	.080000	.080000	50,000,000.00	50,000,000.00	49,999,000.00	99.998000
115056	23341VY21	DNB BANK ASA NY CD	1840	10/29/2020	12/01/2020	.080000	.080000	50,000,000.00	50,000,000.00	49,999,000.00	99.998000
Inv Type: 6430 YANKEE CDS-Fxd-(Mat) A/360						.236413	.235978	2,300,000,000.00	2,300,000,027.28	2,300,234,500.00	100.010196
Subtotal						.611205	.610443	33,714,707,000.00	33,710,565,580.61	33,720,430,937.98	100.016978

Fund: 1150 TRADE-PSI TRADING

102351	912828S76	USTN 1.125	7521	08/17/2016	07/31/2021	1.125000	1.152632	50,000,000.00	49,990,015.19	50,367,000.00	100.734000
Inv Type: 5820 US TREASURY NTS-(S) A/A						1.125000	1.152632	50,000,000.00	49,990,015.19	50,367,000.00	100.734000
Subtotal						1.125000	1.152632	50,000,000.00	49,990,015.19	50,367,000.00	100.734000

Fund: 2000 SAFE-SPECIAL SAFEKEEPING

113866	9127963B3	UST BILL	7520	05/28/2020	11/27/2020	.165000	.165137	302,000.00	301,964.01	301,981.88	99.994000
Inv Type: 5850 US TBILLS-DISC - A/360						.165000	.165137	302,000.00	301,964.01	301,981.88	99.994000
Subtotal						.165000	.165137	302,000.00	301,964.01	301,981.88	99.994000

Fund: 4100 AVCCD-ANTELOPE VALLEY CCD

114162	3130AJTQ2	FHLB 2.03 (CALLABLE	2420	07/27/2020	07/27/2040	2.030000	2.030000	25,230,000.00	25,230,000.00	23,360,961.60	92.592000
Inv Type: 1250 FHLB Fxd-(S) 30/360						2.030000	2.030000	25,230,000.00	25,230,000.00	23,360,961.60	92.592000
Subtotal						2.030000	2.030000	25,230,000.00	25,230,000.00	23,360,961.60	92.592000

Fund: 4170 ESUSD-EL SEGUNDO UNIFIED DIST.

106613	3133EH5A7	FFCB 3.27	2400	12/26/2017	12/26/2041	3.270000	3.270000	7,000,000.00	7,000,000.00	8,364,370.00	119.491000
106615	3133EH4Z3	FFCB 3.25	2400	12/27/2017	12/27/2039	3.250000	3.250000	9,000,000.00	9,000,000.00	10,779,390.00	119.771000
Inv Type: 1040 FFCB Fxd-(S) 30/360						3.258750	3.258750	16,000,000.00	16,000,000.00	19,143,760.00	119.648500
Subtotal						3.258750	3.258750	16,000,000.00	16,000,000.00	19,143,760.00	119.648500

Fund: 4200 GF-GENERAL FUND

35272		RPV TAX ALLOCATION	6220	12/02/1997	12/02/2027	5.000000	5.000000	3,510,000.00	3,510,000.00	3,510,000.00	100.000000
Inv Type: 6030 LONG TERM BDS-Fxd-(S) 30/360						5.000000	5.000000	3,510,000.00	3,510,000.00	3,510,000.00	100.000000
Subtotal						5.000000	5.000000	3,510,000.00	3,510,000.00	3,510,000.00	100.000000



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INV	CUSIP	Description	Issuer Code	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price
Fund: 4350 PHHPA-PH HABITAT PRESERVATION											
AU											
113193	3133ELUC6	FFCB 2.50 (CALLABLE	2400	03/23/2020	03/23/2035	2.500000	2.500000	22,500,000.00	22,500,000.00	22,625,775.00	100.559000
Inv Type: 1040 FFCB Fxd-(S) 30/360						2.500000	2.500000	22,500,000.00	22,500,000.00	22,625,775.00	100.559000
112863	3130AJ4N6	FHLB 2.90 (CALLABLE	2420	02/10/2020	02/10/2045	2.900000	2.914151	175,000.00	174,575.23	175,120.75	100.069000
Inv Type: 1250 FHLB Fxd-(S) 30/360						2.900000	2.914151	175,000.00	174,575.23	175,120.75	100.069000
114424	3134GWSD9	FHLMC 2.00 (CALLABL	2440	08/27/2020	08/27/2043	2.000000	2.000000	9,500,000.00	9,500,000.00	9,021,200.00	94.960000
Inv Type: 1500 FHLMC Fxd-(S) 30/360						2.000000	2.000000	9,500,000.00	9,500,000.00	9,021,200.00	94.960000
Subtotal						2.354545	2.354615	32,175,000.00	32,174,575.23	31,822,095.75	98.903172
Fund: 4500 SCAQM-SOUTH COAST AIR QUALITY											
MG											
106824		S OF C LAIF	4420	06/30/2017	12/31/2020	.000000	.000000	39,874,334.31	39,874,334.31	39,874,334.31	100.000000
Inv Type: 7010 COLLATERIZD TDS-Fxd-(Q) A/360						.000000	.000000	39,874,334.31	39,874,334.31	39,874,334.31	100.000000
Subtotal						.000000	.000000	39,874,334.31	39,874,334.31	39,874,334.31	100.000000
Fund: 4550 SLIM-SCHOOLS LINKED INSURANCE											
MG											
106825		S OF C LAIF	4420	06/30/2017	12/31/2020	.000000	.000000	3,415,978.99	3,415,978.99	3,415,978.99	100.000000
Inv Type: 7010 COLLATERIZD TDS-Fxd-(Q) A/360						.000000	.000000	3,415,978.99	3,415,978.99	3,415,978.99	100.000000
Subtotal						.000000	.000000	3,415,978.99	3,415,978.99	3,415,978.99	100.000000
Fund: 4600 WASIA-WHITTIER AREA SCHOOLS INS											
106826		S OF C LAIF	4420	06/30/2017	12/31/2020	.000000	.000000	41,266.63	41,266.63	41,266.63	100.000000
Inv Type: 7010 COLLATERIZD TDS-Fxd-(Q) A/360						.000000	.000000	41,266.63	41,266.63	41,266.63	100.000000
Subtotal						.000000	.000000	41,266.63	41,266.63	41,266.63	100.000000
Fund: 6050 BOW-BK OF THE WEST MONEY MKT											
PLU											
114805		BOW MONEY MARKET PL	720	10/01/2020	11/02/2020	.300000	.300000	100,000,000.00	100,000,000.00	100,000,000.00	100.000000
115064		BOW MONEY MARKET PL	720	10/30/2020	11/04/2020	.250000	.250000	4,786,000.00	4,786,000.00	4,786,000.00	100.000000
Inv Type: 6820 BANK DEPOSITS-FR-(M) A/365-6						.297716	.297716	104,786,000.00	104,786,000.00	104,786,000.00	100.000000
Subtotal						.297716	.297716	104,786,000.00	104,786,000.00	104,786,000.00	100.000000



Market Pricing Report

EXHIBIT 25

As Of Date: 10/31/2020
Date Basis: Settlement

Run: 11/06/2020 10:32:53 AM
Reporting Currency: Local

LA County

INV	CUSIP	Description	Issuer Code	Purchase	Maturity	Coupon	Yield TM	Current Par	Current Book	Market Value	Market Price
Fund: 6100 JPMC-JP MORGAN CHASE BK MMA											
114806		JP MORGAN CHASE BAN	4080	10/01/2020	11/02/2020	.100000	.100000	100,000,000.00	100,000,000.00	100,000,000.00	100.000000
Inv Type: 6820 BANK DEPOSITS-FR-(M) A/365-6						.100000	.100000	100,000,000.00	100,000,000.00	100,000,000.00	100.000000
Subtotal						.100000	.100000	100,000,000.00	100,000,000.00	100,000,000.00	100.000000
Grand Total					Count 782	.613105	.612392	34,090,041,579.93	34,085,889,714.97	34,097,054,317.14	100.020571

Market Pricing Exceptions

Fund Number	Investment	Investment	Security	Coupon Rate	Original	Settlement	Maturity Date	CUSIP Number	Par Value
1100	6430	108588	SVENSKA	2.22	100.0026785	07/27/2018	11/01/2018	86958JP78	50000000
1100	6430	108589	SVENSKA	2.22	100.0026785	07/27/2018	11/01/2018	86958JP78	50000000
1100	6430	108628	BARCLAYS	2.3	100	08/03/2018	11/01/2018	06742THS8	50000000
1100	4200	108976	LA FAYETTE	2.32	99.594	10/01/2018	12/03/2018	50286MM32	13306000
1100	4200	109012	AUTOBAHN	2.24	99.8133333	10/09/2018	11/08/2018	0527M1L86	40000000
1100	4200	109050	OLD LINE	2.25	99.79375	10/12/2018	11/14/2018	67983ULE1	29219000
1100	4200	109180	LA FAYETTE	2.28	99.8353333	10/31/2018	11/26/2018	50286MLS8	50000000
1100	4200	109181	LA FAYETTE	2.29	99.7900833	10/31/2018	12/03/2018	50286MM32	25000000
1100	4200	109183	HSBC USA INC	2.34	99.6035	10/31/2018	12/31/2018	40434RMX7	50000000

Maturities/Calls/Withdrawals Sales Detail Report

EXHIBIT 27

From Date: 8/1/2020 To Date: 8/31/2020

Date Basis: Settlement

Run: 09/01/2020 07:15:05 AM

Reporting Currency: Local

LA County

Inv.	Fund	TXN	Description	Settle Date	Par Value	Book Value	Interest	(Gain) / Loss	Settlement
Fund Grp: 1000 PSI-POOLED SURPLUS INVSTMNTS									
114147	NTRD	MAT	FFCB D-N	08/13/2020	-20,000,000.00	-20,000,000.00	0.00	0.00	20,000,000.00
Inv Type: 1000 FFCB DISC-A/360					-20,000,000.00	-20,000,000.00	0.00	0.00	20,000,000.00
111353	NTRD	CALL	FFCB 2.26 (CALL	08/12/2020	-20,200,000.00	-20,200,000.00	0.00	0.00	20,200,000.00
111362	NTRD	CALL	FFCB 2.12 (CALL	08/12/2020	-25,000,000.00	-25,000,000.00	0.00	0.00	25,000,000.00
111374	NTRD	CALL	FFCB 2.12 (CALL	08/12/2020	-9,500,000.00	-9,500,000.00	0.00	0.00	9,500,000.00
111409	NTRD	CALL	FFCB 2.17 (CALL	08/19/2020	-25,000,000.00	-25,000,000.00	0.00	0.00	25,000,000.00
111410	NTRD	CALL	FFCB 2.17 (CALL	08/19/2020	-25,000,000.00	-25,000,000.00	0.00	0.00	25,000,000.00
111466	NTRD	CALL	FFCB 2.06 (CALL	08/13/2020	-25,000,000.00	-25,000,000.00	0.00	0.00	25,000,000.00
111475	NTRD	CALL	FFCB 2.06 (CALL	08/13/2020	-32,000,000.00	-32,000,000.00	0.00	0.00	32,000,000.00
111534	NTRD	CALL	FFCB 2.06 (CALL	08/13/2020	-18,960,000.00	-18,959,232.67	0.00	-767.33	18,960,000.00
113727	NTRD	CALL	FFCB 1.35 (CALL	08/04/2020	-50,000,000.00	-49,975,804.09	-168,750.00	-24,195.91	50,168,750.00
Inv Type: 1040 FFCB Fxd-(S) 30/360					-230,660,000.00	-230,635,036.76	-168,750.00	-24,963.24	230,828,750.00
113428	NTRD	MAT	FHLB D-N	08/14/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113429	NTRD	MAT	FHLB D-N	08/14/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113579	NTRD	MAT	FHLB D-N	08/31/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113580	NTRD	MAT	FHLB D-N	08/31/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113583	NTRD	MAT	FHLB D-N	08/26/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113584	NTRD	MAT	FHLB D-N	08/26/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113585	NTRD	MAT	FHLB D-N	08/26/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113586	NTRD	MAT	FHLB D-N	08/26/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113636	NTRD	MAT	FHLB D-N	08/31/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113637	NTRD	MAT	FHLB D-N	08/31/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113663	NTRD	MAT	FHLB D-N	08/21/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113664	NTRD	MAT	FHLB D-N	08/21/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113673	NTRD	MAT	FHLB D-N	08/14/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113674	NTRD	MAT	FHLB D-N	08/14/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113675	NTRD	MAT	FHLB D-N	08/14/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113676	NTRD	MAT	FHLB D-N	08/14/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113715	NTRD	MAT	FHLB D-N	08/03/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113716	NTRD	MAT	FHLB D-N	08/03/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113965	NTRD	MAT	FHLB D-N	08/04/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113966	NTRD	MAT	FHLB D-N	08/04/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113972	NTRD	MAT	FHLB D-N	08/04/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113973	NTRD	MAT	FHLB D-N	08/04/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00



Calls/Sales Detail Report

EXHIBIT 27

From Date: 8/1/2020 To Date: 8/31/2020

Date Basis: Settlement

Run: 09/01/2020 07:15:05 AM

Reporting Currency: Local

LA County

Inv.	Fund	TXN	Description	Settle Date	Par Value	Book Value	Interest	(Gain) / Loss	Settlement
113983	NTRD	MAT	FHLB D-N	08/10/2020	-45,366,000.00	-45,366,000.00	0.00	0.00	45,366,000.00
114031	NTRD	MAT	FHLB D-N	08/14/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114032	NTRD	MAT	FHLB D-N	08/14/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114043	NTRD	MAT	FHLB D-N	08/05/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114044	NTRD	MAT	FHLB D-N	08/05/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114064	NTRD	MAT	FHLB D-N	08/06/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114065	NTRD	MAT	FHLB D-N	08/06/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114066	NTRD	MAT	FHLB D-N	08/25/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114067	NTRD	MAT	FHLB D-N	08/25/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114201	NTRD	MAT	FHLB D-N	08/20/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114238	NTRD	MAT	FHLB D-N	08/12/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114239	NTRD	MAT	FHLB D-N	08/12/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114246	NTRD	MAT	FHLB D-N	08/21/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114247	NTRD	MAT	FHLB D-N	08/21/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
Inv Type: 1270 FHLB DISC-A/360					-1,795,366,000.00	-1,795,366,000.00	0.00	0.00	1,795,366,000.00
111283	NTRD	CALL	FHLMC 2.25 (CAL	08/05/2020	-25,000,000.00	-25,000,000.00	0.00	0.00	25,000,000.00
111284	NTRD	CALL	FHLMC 2.25 (CAL	08/14/2020	-25,000,000.00	-25,000,000.00	0.00	0.00	25,000,000.00
111307	NTRD	CALL	FHLMC 2.30 (CAL	08/14/2020	-25,000,000.00	-25,000,000.00	0.00	0.00	25,000,000.00
111467	NTRD	CALL	FHLMC 2.01 (CAL	08/28/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
112990	NTRD	CALL	FHLMC 1.625 (CA	08/28/2020	-25,000,000.00	-25,000,000.00	0.00	0.00	25,000,000.00
Inv Type: 1500 FHLMC Fxd-(S) 30/360					-150,000,000.00	-150,000,000.00	0.00	0.00	150,000,000.00
113603	NTRD	MAT	FHLMC D-N	08/31/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113604	NTRD	MAT	FHLMC D-N	08/31/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
Inv Type: 1540 FHLMC DISC - A/360					-100,000,000.00	-100,000,000.00	0.00	0.00	100,000,000.00
111434	NTRD	CALL	FHLMC 3.00 (CAL	08/28/2020	-25,000,000.00	-25,000,000.00	0.00	0.00	25,000,000.00
111435	NTRD	CALL	FHLMC 3.00 (CAL	08/28/2020	-25,000,000.00	-25,000,000.00	0.00	0.00	25,000,000.00
Inv Type: 3060 MULTI CPN-FR-(Q) 30/360					-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113525	NTRD	MAT	ING U.S. FUNDIN	08/21/2020	-19,381,000.00	-19,381,000.00	0.00	0.00	19,381,000.00
113536	NTRD	MAT	ING U.S. FUNDIN	08/07/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113537	NTRD	MAT	HSBC USA INC CP	08/03/2020	-25,000,000.00	-25,000,000.00	0.00	0.00	25,000,000.00
113550	NTRD	MAT	ATLANTIC ASSET	08/20/2020	-45,679,000.00	-45,679,000.00	0.00	0.00	45,679,000.00
113573	NTRD	MAT	ING U.S. FUNDIN	08/07/2020	-45,000,000.00	-45,000,000.00	0.00	0.00	45,000,000.00
113622	NTRD	MAT	ING U.S. FUNDIN	08/25/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113630	NTRD	MAT	ING U.S. FUNDIN	08/19/2020	-25,000,000.00	-25,000,000.00	0.00	0.00	25,000,000.00
113685	NTRD	MAT	ING U.S. FUNDIN	08/31/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00



Calls/Sales Detail Report

EXHIBIT 27

From Date: 8/1/2020 To Date: 8/31/2020

Date Basis: Settlement

Run: 09/01/2020 07:15:05 AM

Reporting Currency: Local

LA County

Inv.	Fund	TXN	Description	Settle Date	Par Value	Book Value	Interest	(Gain) / Loss	Settlement
113697	NTRD	MAT	MERCK & CO INC	08/06/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113699	NTRD	MAT	MERCK & CO INC	08/07/2020	-25,000,000.00	-25,000,000.00	0.00	0.00	25,000,000.00
113720	NTRD	MAT	CRC FUNDING LLC	08/05/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113723	NTRD	MAT	MERCK & CO INC	08/20/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113760	NTRD	MAT	CIESCO LLC CP	08/05/2020	-41,965,000.00	-41,965,000.00	0.00	0.00	41,965,000.00
113786	NTRD	MAT	CIESCO LLC CP	08/11/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113787	NTRD	MAT	CIESCO LLC CP	08/11/2020	-10,000,000.00	-10,000,000.00	0.00	0.00	10,000,000.00
113827	NTRD	MAT	CIESCO LLC CP	08/17/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113830	NTRD	MAT	MONT BLANC CAPI	08/05/2020	-43,791,000.00	-43,791,000.00	0.00	0.00	43,791,000.00
113873	NTRD	MAT	MONT BLANC CAPI	08/03/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113875	NTRD	MAT	TOYOTA MOTOR CR	08/04/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113912	NTRD	MAT	OLD LINE FUNDIN	08/20/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113913	NTRD	MAT	CANCARA ASSET S	08/05/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
113914	NTRD	MAT	CANCARA ASSET S	08/05/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114008	NTRD	MAT	TOYOTA MOTOR CR	08/24/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114016	NTRD	MAT	ING U.S. FUNDIN	08/03/2020	-36,000,000.00	-36,000,000.00	0.00	0.00	36,000,000.00
114068	NTRD	MAT	CHARIOT FUNDING	08/03/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114069	NTRD	MAT	CHARIOT FUNDING	08/03/2020	-30,000,000.00	-30,000,000.00	0.00	0.00	30,000,000.00
114077	NTRD	MAT	JUPITER SEC COM	08/03/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114095	NTRD	MAT	AUTOBAHN FUNDIN	08/04/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114103	NTRD	MAT	ATLANTIC ASSET	08/05/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114104	NTRD	MAT	ATLANTIC ASSET	08/06/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114105	NTRD	MAT	SHEFFIELD RECEI	08/04/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114108	NTRD	MAT	CHARIOT FUNDING	08/07/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114109	NTRD	MAT	CHARIOT FUNDING	08/07/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114110	NTRD	MAT	AUTOBAHN FUNDIN	08/05/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114111	NTRD	MAT	CANADIAN IMP BK	08/05/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114112	NTRD	MAT	AUTOBAHN FUNDIN	08/06/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114113	NTRD	MAT	ATLANTIC ASSET	08/05/2020	-30,000,000.00	-30,000,000.00	0.00	0.00	30,000,000.00
114114	NTRD	MAT	SHEFFIELD RECEI	08/05/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114115	NTRD	MAT	AUTOBAHN FUNDIN	08/06/2020	-30,000,000.00	-30,000,000.00	0.00	0.00	30,000,000.00
114121	NTRD	MAT	AUTOBAHN FUNDIN	08/07/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114122	NTRD	MAT	ATLANTIC ASSET	08/07/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114123	NTRD	MAT	SHEFFIELD RECEI	08/10/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114124	NTRD	MAT	ATLANTIC ASSET	08/10/2020	-24,236,000.00	-24,236,000.00	0.00	0.00	24,236,000.00



Calls/Sales Detail Report

EXHIBIT 27

From Date: 8/1/2020 To Date: 8/31/2020

Date Basis: Settlement

Run: 09/01/2020 07:15:05 AM

Reporting Currency: Local

LA County

Inv.	Fund	TXN	Description	Settle Date	Par Value	Book Value	Interest	(Gain) / Loss	Settlement
114126	NTRD	MAT	SHEFFIELD RECEI	08/12/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114130	NTRD	MAT	REGENCY MARKETS	08/06/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114131	NTRD	MAT	REGENCY MARKETS	08/06/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114132	NTRD	MAT	REGENCY MARKETS	08/06/2020	-13,149,000.00	-13,149,000.00	0.00	0.00	13,149,000.00
114136	NTRD	MAT	REGENCY MARKETS	08/10/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114137	NTRD	MAT	CHARIOT FUNDING	08/10/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114138	NTRD	MAT	CHARIOT FUNDING	08/10/2020	-2,000,000.00	-2,000,000.00	0.00	0.00	2,000,000.00
114139	NTRD	MAT	AUTOBAHN FUNDIN	08/11/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114140	NTRD	MAT	AUTOBAHN FUNDIN	08/11/2020	-6,000,000.00	-6,000,000.00	0.00	0.00	6,000,000.00
114142	NTRD	MAT	REGENCY MARKETS	08/10/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114143	NTRD	MAT	REGENCY MARKETS	08/12/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114148	NTRD	MAT	REGENCY MARKETS	08/12/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114149	NTRD	MAT	REGENCY MARKETS	08/12/2020	-2,339,000.00	-2,339,000.00	0.00	0.00	2,339,000.00
114150	NTRD	MAT	CHARIOT FUNDING	08/11/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114153	NTRD	MAT	SHEFFIELD RECEI	08/11/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114156	NTRD	MAT	CHARIOT FUNDING	08/14/2020	-44,000,000.00	-44,000,000.00	0.00	0.00	44,000,000.00
114164	NTRD	MAT	ATLANTIC ASSET	08/24/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114166	NTRD	MAT	ATLANTIC ASSET	08/25/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114169	NTRD	MAT	LA FAYETTE ASSE	08/05/2020	-34,137,000.00	-34,137,000.00	0.00	0.00	34,137,000.00
114180	NTRD	MAT	CHARIOT FUNDING	08/12/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114183	NTRD	MAT	CHARIOT FUNDING	08/13/2020	-25,450,000.00	-25,450,000.00	0.00	0.00	25,450,000.00
114184	NTRD	MAT	AUTOBAHN FUNDIN	08/13/2020	-40,000,000.00	-40,000,000.00	0.00	0.00	40,000,000.00
114186	NTRD	MAT	SHEFFIELD RECEI	08/12/2020	-25,000,000.00	-25,000,000.00	0.00	0.00	25,000,000.00
114192	NTRD	MAT	ATLANTIC ASSET	08/13/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114193	NTRD	MAT	ATLANTIC ASSET	08/14/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114194	NTRD	MAT	ATLANTIC ASSET	08/14/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114195	NTRD	MAT	AUTOBAHN FUNDIN	08/14/2020	-30,000,000.00	-30,000,000.00	0.00	0.00	30,000,000.00
114196	NTRD	MAT	SHEFFIELD RECEI	08/14/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114197	NTRD	MAT	SHEFFIELD RECEI	08/14/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114202	NTRD	MAT	AUTOBAHN FUNDIN	08/17/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114203	NTRD	MAT	JUPITER SEC COM	08/17/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114204	NTRD	MAT	NATIXIS NY BRAN	08/17/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114205	NTRD	MAT	REGENCY MARKETS	08/17/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114206	NTRD	MAT	NATIXIS NY BRAN	08/18/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114216	NTRD	MAT	NATIXIS NY BRAN	08/18/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00



Calls/Sales Detail Report

EXHIBIT 27

From Date: 8/1/2020 To Date: 8/31/2020

Date Basis: Settlement

Run: 09/01/2020 07:15:05 AM

Reporting Currency: Local

LA County

Inv.	Fund	TXN	Description	Settle Date	Par Value	Book Value	Interest	(Gain) / Loss	Settlement
114218	NTRD	MAT	CHARIOT FUNDING	08/17/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114219	NTRD	MAT	NATIXIS NY BRAN	08/18/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114220	NTRD	MAT	NATIXIS NY BRAN	08/19/2020	-35,000,000.00	-35,000,000.00	0.00	0.00	35,000,000.00
114225	NTRD	MAT	AUTOBAHN FUNDIN	08/18/2020	-30,000,000.00	-30,000,000.00	0.00	0.00	30,000,000.00
114226	NTRD	MAT	CHARIOT FUNDING	08/19/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114227	NTRD	MAT	SHEFFIELD RECEI	08/18/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114228	NTRD	MAT	SHEFFIELD RECEI	08/19/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114229	NTRD	MAT	ATLANTIC ASSET	08/18/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114230	NTRD	MAT	ATLANTIC ASSET	08/18/2020	-33,900,000.00	-33,900,000.00	0.00	0.00	33,900,000.00
114233	NTRD	MAT	ATLANTIC ASSET	08/19/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114234	NTRD	MAT	REGENCY MARKETS	08/19/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114235	NTRD	MAT	REGENCY MARKETS	08/19/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114240	NTRD	MAT	SHEFFIELD RECEI	08/20/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114241	NTRD	MAT	ATLANTIC ASSET	08/20/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114243	NTRD	MAT	SHEFFIELD RECEI	08/21/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114251	NTRD	MAT	SHEFFIELD RECEI	08/20/2020	-40,000,000.00	-40,000,000.00	0.00	0.00	40,000,000.00
114252	NTRD	MAT	CREDIT AGRICOLE	08/24/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114256	NTRD	MAT	ATLANTIC ASSET	08/24/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114257	NTRD	MAT	THUNDER BAY FUN	08/28/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114259	NTRD	MAT	ATLANTIC ASSET	08/24/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114260	NTRD	MAT	ATLANTIC ASSET	08/24/2020	-5,000,000.00	-5,000,000.00	0.00	0.00	5,000,000.00
114261	NTRD	MAT	SHEFFIELD RECEI	08/25/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114262	NTRD	MAT	CREDIT AGRICOLE	08/25/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114264	NTRD	MAT	CREDIT AGRICOLE	08/28/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114265	NTRD	MAT	CREDIT AGRICOLE	08/28/2020	-25,000,000.00	-25,000,000.00	0.00	0.00	25,000,000.00
114268	NTRD	MAT	JUPITER SEC COM	08/28/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114269	NTRD	MAT	JUPITER SEC COM	08/28/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114270	NTRD	MAT	AUTOBAHN FUNDIN	08/28/2020	-35,000,000.00	-35,000,000.00	0.00	0.00	35,000,000.00
114271	NTRD	MAT	SHEFFIELD RECEI	08/28/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114272	NTRD	MAT	JUPITER SEC COM	08/24/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114273	NTRD	MAT	JUPITER SEC COM	08/24/2020	-26,101,000.00	-26,101,000.00	0.00	0.00	26,101,000.00
114274	NTRD	MAT	JUPITER SEC COM	08/28/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114276	NTRD	MAT	ATLANTIC ASSET	08/19/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114279	NTRD	MAT	JUPITER SEC COM	08/24/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114280	NTRD	MAT	SHEFFIELD RECEI	08/28/2020	-26,050,000.00	-26,050,000.00	0.00	0.00	26,050,000.00



Calls/Sales Detail Report

EXHIBIT 27

From Date: 8/1/2020 To Date: 8/31/2020

Date Basis: Settlement

Run: 09/01/2020 07:15:05 AM

Reporting Currency: Local

LA County

Inv.	Fund	TXN	Description	Settle Date	Par Value	Book Value	Interest	(Gain) / Loss	Settlement
114288	NTRD	MAT	MONT BLANC CAPI	08/20/2020	-30,000,000.00	-30,000,000.00	0.00	0.00	30,000,000.00
114289	NTRD	MAT	ATLANTIC ASSET	08/26/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114290	NTRD	MAT	SHEFFIELD RECEI	08/28/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114291	NTRD	MAT	LA FAYETTE ASSE	08/24/2020	-23,000,000.00	-23,000,000.00	0.00	0.00	23,000,000.00
114297	NTRD	MAT	ATLANTIC ASSET	08/31/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114301	NTRD	MAT	CANADIAN IMP BK	08/28/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114302	NTRD	MAT	ATLANTIC ASSET	08/25/2020	-29,198,000.00	-29,198,000.00	0.00	0.00	29,198,000.00
114307	NTRD	MAT	ATLANTIC ASSET	08/28/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114309	NTRD	MAT	ATLANTIC ASSET	08/31/2020	-32,000,000.00	-32,000,000.00	0.00	0.00	32,000,000.00
114310	NTRD	MAT	CANADIAN IMP BK	08/21/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114311	NTRD	MAT	CANADIAN IMP BK	08/21/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114312	NTRD	MAT	CREDIT AGRICOLE	08/21/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114313	NTRD	MAT	CREDIT AGRICOLE	08/21/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114314	NTRD	MAT	SHEFFIELD RECEI	08/31/2020	-20,920,000.00	-20,920,000.00	0.00	0.00	20,920,000.00
114315	NTRD	MAT	CANADIAN IMP BK	08/07/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114319	NTRD	MAT	OLD LINE FUNDIN	08/31/2020	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114356	NTRD	MAT	THUNDER BAY FUN	08/17/2020	-18,003,000.00	-18,003,000.00	0.00	0.00	18,003,000.00
Inv Type: 4200 CP-DISC-A/360					-5,612,299,000.00	-5,612,299,000.00	0.00	0.00	5,612,299,000.00
112960	NTRD	MAT	UBS AG STAMFORD	08/20/2020	-50,000,000.00	-50,000,000.00	-402,222.22	0.00	50,402,222.22
113689	NTRD	MAT	BARCLAYS BANK P	08/05/2020	-50,000,000.00	-50,000,000.00	-66,666.67	0.00	50,066,666.67
113690	NTRD	MAT	BARCLAYS BANK P	08/05/2020	-50,000,000.00	-50,000,000.00	-66,666.67	0.00	50,066,666.67
113895	NTRD	MAT	SVENSKA HANDELS	08/25/2020	-50,000,000.00	-50,000,000.00	-20,777.78	0.00	50,020,777.78
114128	NTRD	MAT	TORONTO DOMINIO	08/07/2020	-50,000,000.00	-50,000,000.00	-6,888.89	0.00	50,006,888.89
114159	NTRD	MAT	TORONTO DOMINIO	08/14/2020	-50,000,000.00	-50,000,000.00	-7,777.78	0.00	50,007,777.78
114189	NTRD	MAT	TORONTO DOMINIO	08/13/2020	-50,000,000.00	-50,000,000.00	-6,250.00	0.00	50,006,250.00
114245	NTRD	MAT	TORONTO DOMINIO	08/20/2020	-50,000,000.00	-50,000,000.00	-6,458.33	0.00	50,006,458.33
114253	NTRD	MAT	DNB BANK ASA NY	08/24/2020	-50,000,000.00	-50,000,000.00	-5,194.44	0.00	50,005,194.44
114254	NTRD	MAT	CANADIAN IMP. B	08/13/2020	-50,000,000.00	-50,000,000.00	-4,791.67	0.00	50,004,791.67
114266	NTRD	MAT	CREDIT AGRICOLE	08/28/2020	-50,000,000.00	-50,000,000.00	-5,652.78	0.00	50,005,652.78
114294	NTRD	MAT	TORONTO DOMINIO	08/28/2020	-50,000,000.00	-50,000,000.00	-6,222.22	0.00	50,006,222.22
114303	NTRD	MAT	NORDEA BANK ABP	08/28/2020	-50,000,000.00	-50,000,000.00	-4,166.67	0.00	50,004,166.67
Inv Type: 6430 YANKEE CDS-Fxd-(Mat) A/360					-650,000,000.00	-650,000,000.00	-609,736.12	0.00	650,609,736.12
Subtotal					-8,608,325,000.00	-8,608,300,036.76	-778,486.12	-24,963.24	8,609,103,486.12
Grand Total					-8,608,325,000.00	-8,608,300,036.76	-778,486.12	-24,963.24	8,609,103,486.12



Calls/Sales Detail Report

EXHIBIT 27

From Date: 8/1/2020 To Date: 8/31/2020

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LA County



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EXHIBIT 27

From Date: 8/1/2020 To Date: 8/31/2020

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Reporting Currency: Local

LA County

SUMMARY

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
CALL	2.003	-430,660,000.00	0.00	-430,635,036.76	24,963.24	0.00	-168,750.00	-24,963.24	430,828,750.00
MAT	.171	-8,177,665,000.00	0.00	-8,177,665,000.00	0.00	0.00	-609,736.12	0.00	8,178,274,736.12
Totals :	.262	-8,608,325,000.00	0.00	-8,608,300,036.76	24,963.24	0.00	-778,486.12	-24,963.24	8,609,103,486.12

(WRRPT)

COUNTY OF LOS ANGELES
OFFICE OF THE TREASURER
Maturity Date Range
REPORT WRITER
AS OF DATE: 12/02/20
SORTING ORDER: GPFD GPIC MATM

PAGE: 1

RUN: 12/02/20 12:55:13

INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT BOOK VALUE	CURRENT PAR VALUE	MARKET VALUE	DAYS TO MATURITY	YRS TO MAT	PRINCIPAL COST
113226	FHLB D-N	.3500 %	12/21/20	49,990,277.78	50,000,000.00	49,990,277.78	19	.052	49,867,777.78
113227	FHLB D-N	.3500 %	12/21/20	49,990,277.78	50,000,000.00	49,990,277.78	19	.052	49,867,777.78
113228	FHLB D-N	.3500 %	12/18/20	49,991,736.11	50,000,000.00	49,991,736.11	16	.044	49,869,236.11
113229	FHLB D-N	.3500 %	12/18/20	49,991,736.11	50,000,000.00	49,991,736.11	16	.044	49,869,236.11
113232	FHLB D-N	.3500 %	12/28/20	49,986,875.00	50,000,000.00	49,986,875.00	26	.071	49,864,375.00
113233	FHLB D-N	.3500 %	12/28/20	49,986,875.00	50,000,000.00	49,986,875.00	26	.071	49,864,375.00
113258	FHLB D-N	.3400 %	12/30/20	49,986,305.56	50,000,000.00	49,986,305.56	28	.077	49,868,250.00
113259	FHLB D-N	.3400 %	12/30/20	49,986,305.56	50,000,000.00	49,986,305.56	28	.077	49,868,250.00
114689	FHLB D-N	.0920 %	12/18/20	49,997,827.78	50,000,000.00	49,997,827.78	16	.044	49,988,372.22
114690	FHLB D-N	.0920 %	12/18/20	49,997,827.78	50,000,000.00	49,997,827.78	16	.044	49,988,372.22
114715	FHLB D-N	.0900 %	12/18/20	49,997,875.00	50,000,000.00	49,997,875.00	16	.044	49,989,125.00
114721	FHLB D-N	.0900 %	12/18/20	49,997,875.00	50,000,000.00	49,997,875.00	16	.044	49,989,125.00
114740	FHLB D-N	.0900 %	12/23/20	49,997,250.00	50,000,000.00	49,997,250.00	21	.058	49,988,875.00
114741	FHLB D-N	.0900 %	12/23/20	49,997,250.00	50,000,000.00	49,997,250.00	21	.058	49,988,875.00
114776	FHLB D-N	.0900 %	12/23/20	49,997,250.00	50,000,000.00	49,997,250.00	21	.058	49,989,250.00
114777	FHLB D-N	.0900 %	12/23/20	49,997,250.00	50,000,000.00	49,997,250.00	21	.058	49,989,250.00
114778	FHLB D-N	.0900 %	12/23/20	49,997,250.00	50,000,000.00	49,997,250.00	21	.058	49,989,250.00
114779	FHLB D-N	.0900 %	12/23/20	49,997,250.00	50,000,000.00	49,997,250.00	21	.058	49,989,250.00
114857	FHLB D-N	.0900 %	12/18/20	49,997,875.00	50,000,000.00	49,997,875.00	16	.044	49,991,125.00
114858	FHLB D-N	.0900 %	12/18/20	49,997,875.00	50,000,000.00	49,997,875.00	16	.044	49,991,125.00
114907	FHLB D-N	.0950 %	12/31/20	49,996,041.67	50,000,000.00	49,996,041.67	29	.079	49,989,840.28
114915	FHLB D-N	.0950 %	12/31/20	49,996,041.67	50,000,000.00	49,996,041.67	29	.079	49,989,972.22
114916	FHLB D-N	.0950 %	12/31/20	49,996,041.67	50,000,000.00	49,996,041.67	29	.079	49,989,972.22
114928	FHLB D-N	.0900 %	12/31/20	49,996,250.00	50,000,000.00	49,996,250.00	29	.079	49,990,875.00
114929	FHLB D-N	.0900 %	12/31/20	49,996,250.00	50,000,000.00	49,996,250.00	29	.079	49,990,875.00
114953	FHLB D-N	.0850 %	12/21/20	49,997,638.89	50,000,000.00	49,997,638.89	19	.052	49,992,798.61
114954	FHLB D-N	.0850 %	12/21/20	49,997,638.89	50,000,000.00	49,997,638.89	19	.052	49,992,798.61
115050	FHLB D-N	.0800 %	12/16/20	49,998,333.33	50,000,000.00	49,998,333.33	14	.038	49,994,666.67
115051	FHLB D-N	.0800 %	12/16/20	49,998,333.33	50,000,000.00	49,998,333.33	14	.038	49,994,666.67
115052	FHLB D-N	.0750 %	12/10/20	49,999,062.50	50,000,000.00	49,999,062.50	8	.022	49,995,625.00
115053	FHLB D-N	.0750 %	12/10/20	49,999,062.50	50,000,000.00	49,999,062.50	8	.022	49,995,625.00
115067	FHLB D-N	.0900 %	12/30/20	49,996,375.00	50,000,000.00	49,996,375.00	28	.077	49,992,750.00
115068	FHLB D-N	.0900 %	12/30/20	49,996,375.00	50,000,000.00	49,996,375.00	28	.077	49,992,750.00
115129	FHLB D-N	.0800 %	12/15/20	49,998,444.44	50,000,000.00	49,998,444.44	13	.036	49,996,111.11
115130	FHLB D-N	.0800 %	12/15/20	49,998,444.44	50,000,000.00	49,998,444.44	13	.036	49,996,111.11
115175	FHLB D-N	.0800 %	12/30/20	49,996,777.78	50,000,000.00	49,996,777.78	28	.077	49,995,111.11
115176	FHLB D-N	.0800 %	12/30/20	49,996,777.78	50,000,000.00	49,996,777.78	28	.077	49,995,111.11
SUBTOTAL (Mat Month) DEC 2020				1,849,834,933.35	1,850,000,000.00	1,849,834,933.35	20		1,848,696,931.94
113243	FHLB D-N	.3700 %	01/25/21	49,971,736.11	50,000,000.00	49,971,736.11	54	.148	49,842,750.00
113244	FHLB D-N	.3700 %	01/25/21	49,971,736.11	50,000,000.00	49,971,736.11	54	.148	49,842,750.00
113251	FFCB D-N	.3400 %	01/15/21	49,978,750.00	50,000,000.00	49,978,750.00	44	.121	49,860,694.44

(WRRPT)

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INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT BOOK VALUE	CURRENT PAR VALUE	MARKET VALUE	DAYS TO MATURITY	YRS TO MAT	PRINCIPAL COST
113252	FFCB D-N	.3400 %	01/15/21	49,978,750.00	50,000,000.00	49,978,750.00	44	.121	49,860,694.44
113253	FFCB D-N	.3400 %	01/15/21	15,993,200.00	16,000,000.00	15,993,200.00	44	.121	15,955,422.22
113256	FHLB D-N	.3700 %	01/20/21	49,974,305.56	50,000,000.00	49,974,305.56	49	.134	49,845,833.33
113257	FHLB D-N	.3700 %	01/20/21	49,974,305.56	50,000,000.00	49,974,305.56	49	.134	49,845,833.33
113311	FHLB D-N	.1100 %	01/04/21	49,994,805.55	50,000,000.00	49,994,805.55	33	.090	49,957,222.22
113312	FHLB D-N	.1100 %	01/04/21	49,994,805.55	50,000,000.00	49,994,805.55	33	.090	49,957,222.22
113313	FHLB D-N	.1100 %	01/04/21	49,994,805.55	50,000,000.00	49,994,805.55	33	.090	49,957,222.22
113314	FHLB D-N	.1100 %	01/04/21	49,994,805.55	50,000,000.00	49,994,805.55	33	.090	49,957,222.22
113315	FHLB D-N	.1100 %	01/08/21	49,994,194.44	50,000,000.00	49,994,194.44	37	.101	49,956,611.11
113316	FHLB D-N	.1100 %	01/08/21	49,994,194.44	50,000,000.00	49,994,194.44	37	.101	49,956,611.11
113317	FHLB D-N	.1100 %	01/08/21	49,994,194.44	50,000,000.00	49,994,194.44	37	.101	49,956,611.11
113318	FHLB D-N	.1100 %	01/08/21	49,994,194.44	50,000,000.00	49,994,194.44	37	.101	49,956,611.11
113495	FHLB D-N	.1900 %	01/20/21	49,986,805.56	50,000,000.00	49,986,805.56	49	.134	49,926,638.89
113496	FHLB D-N	.1900 %	01/20/21	49,986,805.56	50,000,000.00	49,986,805.56	49	.134	49,926,638.89
113497	FHLB D-N	.1900 %	01/11/21	49,989,180.56	50,000,000.00	49,989,180.56	40	.110	49,929,013.89
113498	FHLB D-N	.1900 %	01/11/21	49,989,180.56	50,000,000.00	49,989,180.56	40	.110	49,929,013.89
114808	FHLB D-N	.0920 %	01/04/21	49,995,655.55	50,000,000.00	49,995,655.55	33	.090	49,987,988.89
114809	FHLB D-N	.0900 %	01/04/21	49,995,750.00	50,000,000.00	49,995,750.00	33	.090	49,988,250.00
114839	FHLB D-N	.0950 %	01/06/21	37,996,390.00	38,000,000.00	37,996,390.00	35	.096	37,990,874.72
114855	FHLB D-N	.0950 %	01/06/21	49,995,250.00	50,000,000.00	49,995,250.00	35	.096	49,988,125.00
114856	FHLB D-N	.0950 %	01/06/21	25,997,530.00	26,000,000.00	25,997,530.00	35	.096	25,993,825.00
114859	FHLB D-N	.0900 %	01/05/21	49,995,625.00	50,000,000.00	49,995,625.00	34	.093	49,988,875.00
114860	FHLB D-N	.0900 %	01/05/21	49,995,625.00	50,000,000.00	49,995,625.00	34	.093	49,988,875.00
114873	FHLB D-N	.0900 %	01/05/21	49,995,625.00	50,000,000.00	49,995,625.00	34	.093	49,989,000.00
114893	FHLB D-N	.0950 %	01/05/21	49,995,381.94	50,000,000.00	49,995,381.94	34	.093	49,989,048.61
114906	FHLB D-N	.1000 %	01/20/21	49,993,055.56	50,000,000.00	49,993,055.56	49	.134	49,986,527.78
114924	FHLB D-N	.1000 %	01/20/21	49,993,055.56	50,000,000.00	49,993,055.56	49	.134	49,987,222.22
114925	FHLB D-N	.1000 %	01/20/21	49,993,055.56	50,000,000.00	49,993,055.56	49	.134	49,987,222.22
114941	FHLB D-N	.0950 %	01/07/21	49,995,118.05	50,000,000.00	49,995,118.05	36	.099	49,989,576.39
114960	FHLB D-N	.0900 %	01/12/21	49,994,750.00	50,000,000.00	49,994,750.00	41	.112	49,989,750.00
114961	FHLB D-N	.0900 %	01/12/21	49,994,750.00	50,000,000.00	49,994,750.00	41	.112	49,989,750.00
114975	FHLB D-N	.0900 %	01/22/21	42,994,410.00	43,000,000.00	42,994,410.00	51	.140	42,990,217.50
114987	FHLB D-N	.0900 %	01/26/21	49,993,000.00	50,000,000.00	49,993,000.00	55	.151	49,988,500.00
114988	FHLB D-N	.0900 %	01/26/21	49,993,000.00	50,000,000.00	49,993,000.00	55	.151	49,988,500.00
114992	FHLB D-N	.0900 %	01/25/21	49,993,125.00	50,000,000.00	49,993,125.00	54	.148	49,988,625.00
114993	FHLB D-N	.0900 %	01/25/21	49,993,125.00	50,000,000.00	49,993,125.00	54	.148	49,988,625.00
115030	FHLB D-N	.0700 %	01/29/21	49,994,263.89	50,000,000.00	49,994,263.89	58	.159	49,990,958.33
115031	FHLB D-N	.0700 %	01/29/21	49,994,263.89	50,000,000.00	49,994,263.89	58	.159	49,990,958.33
115079	FHLB D-N	.0800 %	01/05/21	49,996,111.11	50,000,000.00	49,996,111.11	34	.093	49,993,000.00
115115	FHLB D-N	.0850 %	01/06/21	49,995,750.00	50,000,000.00	49,995,750.00	35	.096	49,993,152.78
115116	FHLB D-N	.0850 %	01/06/21	49,995,750.00	50,000,000.00	49,995,750.00	35	.096	49,993,152.78
115122	FHLB D-N	.0850 %	01/05/21	49,995,868.06	50,000,000.00	49,995,868.06	34	.093	49,993,388.89
115123	FHLB D-N	.0850 %	01/05/21	49,995,868.06	50,000,000.00	49,995,868.06	34	.093	49,993,388.89
115131	FHLB D-N	.0850 %	01/08/21	49,995,513.89	50,000,000.00	49,995,513.89	37	.101	49,993,034.72

(WRRPT)

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INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT BOOK VALUE	CURRENT PAR VALUE	MARKET VALUE	DAYS TO MATURITY	YRS TO MAT	PRINCIPAL COST
115132	FHLB D-N	.0850 %	01/08/21	49,995,513.89	50,000,000.00	49,995,513.89	37	.101	49,993,034.72
115133	FHLB D-N	.0850 %	01/14/21	49,994,805.56	50,000,000.00	49,994,805.56	43	.118	49,992,326.39
115134	FHLB D-N	.0850 %	01/14/21	49,994,805.56	50,000,000.00	49,994,805.56	43	.118	49,992,326.39
115135	FHLB D-N	.0850 %	01/14/21	49,994,805.56	50,000,000.00	49,994,805.56	43	.118	49,992,326.39
115136	FHLB D-N	.0850 %	01/14/21	49,994,805.56	50,000,000.00	49,994,805.56	43	.118	49,992,326.39
115169	FHLB D-N	.0800 %	01/06/21	49,996,000.00	50,000,000.00	49,996,000.00	35	.096	49,994,000.00
115170	FHLB D-N	.0850 %	01/13/21	49,994,923.61	50,000,000.00	49,994,923.61	42	.115	49,992,798.61
115261	FHLB D-N	.0650 %	01/22/21	49,995,305.55	50,000,000.00	49,995,305.55	51	.140	49,994,673.61
115262	FHLB D-N	.0650 %	01/22/21	49,995,305.55	50,000,000.00	49,995,305.55	51	.140	49,994,673.61
115263	FHLB D-N	.0650 %	01/25/21	49,995,034.72	50,000,000.00	49,995,034.72	54	.148	49,994,402.78
115264	FHLB D-N	.0650 %	01/25/21	49,995,034.72	50,000,000.00	49,995,034.72	54	.148	49,994,402.78
115278	FHLB D-N	.0750 %	01/20/21	49,994,791.67	50,000,000.00	49,994,791.67	49	.134	49,994,166.67
115279	FHLB D-N	.0750 %	01/20/21	49,994,791.67	50,000,000.00	49,994,791.67	49	.134	49,994,166.67
115288	FHLB D-N	.0700 %	01/20/21	49,995,138.89	50,000,000.00	49,995,138.89	49	.134	49,994,555.56
115334	FHLB D-N	.0750 %	01/27/21	35,995,800.00	36,000,000.00	35,995,800.00	56	.153	35,995,800.00
115345	FHLB D-N	.0700 %	01/19/21	49,995,333.33	50,000,000.00	49,995,333.33	48	.132	49,995,333.33
115346	FHLB D-N	.0700 %	01/19/21	49,995,333.33	50,000,000.00	49,995,333.33	48	.132	49,995,333.33
SUBTOTAL (Mat Month) JAN 2021				3,108,524,950.83	3,109,000,000.00	3,108,524,950.83	43		3,107,037,676.92
103255	FNMA 1.375	1.3750 %	02/26/21	49,953,119.17	50,000,000.00	49,953,119.17	86	.236	49,168,000.00
113230	FHLB D-N	.3800 %	02/16/21	49,959,361.11	50,000,000.00	49,959,361.11	76	.208	49,826,361.11
113231	FHLB D-N	.3800 %	02/16/21	49,959,361.11	50,000,000.00	49,959,361.11	76	.208	49,826,361.11
113234	FHLB D-N	.3900 %	02/19/21	49,956,666.67	50,000,000.00	49,956,666.67	79	.216	49,820,166.67
113235	FHLB D-N	.3900 %	02/19/21	37,040,870.07	37,073,000.00	37,040,870.07	79	.216	36,939,660.78
113247	FHLB D-N	.3900 %	02/19/21	49,956,666.67	50,000,000.00	49,956,666.67	79	.216	49,820,708.33
113248	FHLB D-N	.3900 %	02/19/21	35,858,895.34	35,890,000.00	35,858,895.34	79	.216	35,761,304.44
113254	FHLB D-N	.3900 %	02/19/21	49,956,666.67	50,000,000.00	49,956,666.67	79	.216	49,821,250.00
113255	FHLB D-N	.3900 %	02/19/21	49,956,666.67	50,000,000.00	49,956,666.67	79	.216	49,821,250.00
113260	FHLB D-N	.3900 %	02/25/21	49,953,416.67	50,000,000.00	49,953,416.67	85	.233	49,818,000.00
113261	FHLB D-N	.3900 %	02/25/21	49,953,416.67	50,000,000.00	49,953,416.67	85	.233	49,818,000.00
113270	FNMA D-N	.2000 %	02/12/21	49,979,722.22	50,000,000.00	49,979,722.22	72	.197	49,910,277.78
113271	FNMA D-N	.2000 %	02/12/21	49,979,722.22	50,000,000.00	49,979,722.22	72	.197	49,910,277.78
113330	FHLB D-N	.2200 %	02/02/21	49,980,750.00	50,000,000.00	49,980,750.00	62	.170	49,905,888.89
113331	FHLB D-N	.2200 %	02/02/21	49,980,750.00	50,000,000.00	49,980,750.00	62	.170	49,905,888.89
113335	FHLB D-N	.2200 %	02/01/21	49,981,055.56	50,000,000.00	49,981,055.56	61	.167	49,906,500.00
113336	FHLB D-N	.2200 %	02/01/21	49,981,055.56	50,000,000.00	49,981,055.56	61	.167	49,906,500.00
113346	FNMA D-N	.2000 %	02/12/21	49,979,722.22	50,000,000.00	49,979,722.22	72	.197	49,912,222.22
113347	FNMA D-N	.2000 %	02/12/21	49,979,722.22	50,000,000.00	49,979,722.22	72	.197	49,912,222.22
115002	FHLB D-N	.0900 %	02/01/21	49,992,250.00	50,000,000.00	49,992,250.00	61	.167	49,987,875.00
115003	FHLB D-N	.0900 %	02/01/21	49,992,250.00	50,000,000.00	49,992,250.00	61	.167	49,987,875.00
115004	FHLB D-N	.0900 %	02/02/21	49,992,125.00	50,000,000.00	49,992,125.00	62	.170	49,987,750.00
115005	FHLB D-N	.0900 %	02/02/21	49,992,125.00	50,000,000.00	49,992,125.00	62	.170	49,987,750.00

(WRRPT)

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115015	FHLB D-N	.0900 %	02/03/21	49,992,000.00	50,000,000.00	49,992,000.00	63	.173	49,987,750.00
115016	FHLB D-N	.0900 %	02/03/21	49,992,000.00	50,000,000.00	49,992,000.00	63	.173	49,987,750.00
115017	FHLB D-N	.0900 %	02/03/21	49,992,000.00	50,000,000.00	49,992,000.00	63	.173	49,987,750.00
115018	FHLB D-N	.0900 %	02/03/21	49,992,000.00	50,000,000.00	49,992,000.00	63	.173	49,987,750.00
115025	FHLB D-N	.0900 %	02/04/21	49,991,875.00	50,000,000.00	49,991,875.00	64	.175	49,987,625.00
115026	FHLB D-N	.0900 %	02/04/21	49,991,875.00	50,000,000.00	49,991,875.00	64	.175	49,987,625.00
115027	FHLB D-N	.0900 %	02/05/21	49,991,750.00	50,000,000.00	49,991,750.00	65	.178	49,987,500.00
115028	FHLB D-N	.0900 %	02/05/21	49,991,750.00	50,000,000.00	49,991,750.00	65	.178	49,987,500.00
115029	FHLB D-N	.0900 %	02/05/21	49,991,750.00	50,000,000.00	49,991,750.00	65	.178	49,987,500.00
115069	FHLB D-N	.0900 %	02/02/21	49,992,125.00	50,000,000.00	49,992,125.00	62	.170	49,988,500.00
115070	FHLB D-N	.0900 %	02/05/21	49,991,750.00	50,000,000.00	49,991,750.00	65	.178	49,988,125.00
115080	FHLB D-N	.0900 %	02/19/21	49,990,000.00	50,000,000.00	49,990,000.00	79	.216	49,986,500.00
115289	FHLB D-N	.0850 %	02/24/21	49,989,965.27	50,000,000.00	49,989,965.27	84	.230	49,989,256.94
115290	FHLB D-N	.0850 %	02/24/21	49,989,965.27	50,000,000.00	49,989,965.27	84	.230	49,989,256.94
115317	FHLB D-N	.0800 %	02/05/21	49,992,666.67	50,000,000.00	49,992,666.67	65	.178	49,992,666.67
115318	FHLB D-N	.0800 %	02/05/21	49,992,666.67	50,000,000.00	49,992,666.67	65	.178	49,992,666.67
115319	FHLB D-N	.0800 %	02/08/21	49,992,333.33	50,000,000.00	49,992,333.33	68	.186	49,992,333.33
115320	FHLB D-N	.0800 %	02/08/21	49,992,333.33	50,000,000.00	49,992,333.33	68	.186	49,992,333.33
SUBTOTAL (Mat Month) FEB 2021				2,022,167,162.36	2,022,963,000.00	2,022,167,162.36	70		2,019,462,479.10
110153	FFCB 2.55	2.5500 %	03/11/21	24,996,922.02	25,000,000.00	24,996,922.02	99	.271	24,977,500.00
110175	FHLB 2.375	2.3750 %	03/12/21	24,989,637.48	25,000,000.00	24,989,637.48	100	.274	24,925,000.00
110690	FHLB 2.375	2.3750 %	03/12/21	50,011,288.23	50,000,000.00	50,011,288.23	100	.274	50,076,000.00
113281	FNMA D-N	.1000 %	03/01/21	49,987,500.01	50,000,000.00	49,987,500.01	89	.244	49,952,916.67
113282	FNMA D-N	.1000 %	03/01/21	49,987,500.01	50,000,000.00	49,987,500.01	89	.244	49,952,916.67
113283	FNMA D-N	.1000 %	03/01/21	49,987,500.01	50,000,000.00	49,987,500.01	89	.244	49,952,916.67
113284	FNMA D-N	.1000 %	03/01/21	49,987,500.01	50,000,000.00	49,987,500.01	89	.244	49,952,916.67
113332	FHLB D-N	.2400 %	03/02/21	49,948,679.40	49,979,000.00	49,948,679.40	90	.247	49,867,047.04
113339	FHLB D-N	.2400 %	03/01/21	49,969,999.99	50,000,000.00	49,969,999.99	89	.244	49,889,333.33
113340	FHLB D-N	.2400 %	03/01/21	49,969,999.99	50,000,000.00	49,969,999.99	89	.244	49,889,333.33
113669	FHLB D-N	.4400 %	03/19/21	49,933,999.99	50,000,000.00	49,933,999.99	107	.293	49,783,666.67
113670	FHLB D-N	.4400 %	03/19/21	49,933,999.99	50,000,000.00	49,933,999.99	107	.293	49,783,666.67
115047	FHLB D-N	.0900 %	03/05/21	49,988,250.00	50,000,000.00	49,988,250.00	93	.255	49,984,125.00
115048	FHLB D-N	.0900 %	03/05/21	49,988,250.00	50,000,000.00	49,988,250.00	93	.255	49,984,125.00
115049	FHLB D-N	.0900 %	03/01/21	49,988,750.00	50,000,000.00	49,988,750.00	89	.244	49,984,625.00
115332	FHLB D-N	.0840 %	03/03/21	49,989,383.33	50,000,000.00	49,989,383.33	91	.249	49,989,383.33
115333	FHLB D-N	.0840 %	03/03/21	49,989,383.33	50,000,000.00	49,989,383.33	91	.249	49,989,383.33
SUBTOTAL (Mat Month) MAR 2021				799,648,543.79	799,979,000.00	799,648,543.79	93		798,934,855.38
113607	FHLB D-N	.2000 %	04/27/21	49,959,166.66	50,000,000.00	49,959,166.66	146	.400	49,898,611.11

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113608	FHLB D-N	.2000 %	04/27/21	49,959,166.66	50,000,000.00	49,959,166.66	146	.400	49,898,611.11
114949	FHLB D-N	.1000 %	04/30/21	49,979,166.67	50,000,000.00	49,979,166.67	149	.408	49,973,472.22
114950	FHLB D-N	.1000 %	04/30/21	49,979,166.67	50,000,000.00	49,979,166.67	149	.408	49,973,472.22
115006	FHLB D-N	.1000 %	04/20/21	49,980,555.55	50,000,000.00	49,980,555.55	139	.381	49,975,694.44
115007	FHLB D-N	.1000 %	04/20/21	49,980,555.55	50,000,000.00	49,980,555.55	139	.381	49,975,694.44
115008	FHLB D-N	.1000 %	04/20/21	49,980,555.55	50,000,000.00	49,980,555.55	139	.381	49,975,694.44
SUBTOTAL (Mat Month) APR 2021				349,818,333.31	350,000,000.00	349,818,333.31	143		349,671,249.98
114942	FHLB D-N	.1050 %	05/28/21	49,974,041.67	50,000,000.00	49,974,041.67	177	.485	49,967,916.67
114943	FHLB D-N	.1050 %	05/28/21	49,974,041.67	50,000,000.00	49,974,041.67	177	.485	49,967,916.67
SUBTOTAL (Mat Month) MAY 2021				99,948,083.34	100,000,000.00	99,948,083.34	177		99,935,833.34
110849	FHLB 2.25	2.2500 %	06/11/21	44,996,544.00	45,000,000.00	44,996,544.00	191	.523	44,986,500.00
114951	FHLB D-N	.1000 %	06/01/21	49,974,722.23	50,000,000.00	49,974,722.23	181	.496	49,969,027.78
114952	FHLB D-N	.1000 %	06/01/21	49,974,722.23	50,000,000.00	49,974,722.23	181	.496	49,969,027.78
SUBTOTAL (Mat Month) JUN 2021				144,945,988.46	145,000,000.00	144,945,988.46	184		144,924,555.56
103223	FHLB 1.875	1.8750 %	11/29/21	49,955,223.35	50,000,000.00	49,955,223.35	362	.992	49,775,500.00
103224	FHLB 1.875	1.8750 %	11/29/21	49,955,223.35	50,000,000.00	49,955,223.35	362	.992	49,775,500.00
103225	FHLB 1.875	1.8750 %	11/29/21	24,977,611.67	25,000,000.00	24,977,611.67	362	.992	24,887,750.00
103226	FHLB 1.875	1.8750 %	11/29/21	49,970,082.42	50,000,000.00	49,970,082.42	362	.992	49,850,000.00
103227	FHLB 1.875	1.8750 %	11/29/21	49,970,082.42	50,000,000.00	49,970,082.42	362	.992	49,850,000.00
SUBTOTAL (Mat Month) NOV 2021				224,828,223.21	225,000,000.00	224,828,223.21	362		224,138,750.00
103222	FFCB 2.01	2.0100 %	12/08/21	50,000,000.00	50,000,000.00	50,000,000.00	371	1.016	50,000,000.00
112539	FFCB 1.625	1.6250 %	12/27/21	49,986,627.89	50,000,000.00	49,986,627.89	390	1.068	49,975,000.00
SUBTOTAL (Mat Month) DEC 2021				99,986,627.89	100,000,000.00	99,986,627.89	380		99,975,000.00
113292	FFCB 1.53 (CALLABLE)	1.5300 %	02/10/22	50,227,269.80	50,000,000.00	50,227,269.80	435	1.192	50,355,500.00
113293	FFCB 1.53 (CALLABLE)	1.5300 %	02/10/22	50,227,269.80	50,000,000.00	50,227,269.80	435	1.192	50,355,500.00
SUBTOTAL (Mat Month) FEB 2022				100,454,539.60	100,000,000.00	100,454,539.60	435		100,711,000.00

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113338	FFCB 1.00 (CALLABLE)	1.0000 %	03/30/22	50,000,000.00	50,000,000.00	50,000,000.00	483	1.323	50,000,000.00
SUBTOTAL (Mat Month) MAR 2022				50,000,000.00	50,000,000.00	50,000,000.00	483		50,000,000.00
107431	FFCB 2.625	2.6250 %	04/04/22	34,000,000.00	34,000,000.00	34,000,000.00	488	1.337	34,000,000.00
SUBTOTAL (Mat Month) APR 2022				34,000,000.00	34,000,000.00	34,000,000.00	488		34,000,000.00
110757	FFCB 2.25	2.2500 %	05/16/22	49,963,663.32	50,000,000.00	49,963,663.32	530	1.452	49,925,000.00
SUBTOTAL (Mat Month) MAY 2022				49,963,663.32	50,000,000.00	49,963,663.32	530		49,925,000.00
110827	FFCB 2.20	2.2000 %	11/23/22	24,697,631.49	24,700,000.00	24,697,631.49	721	1.975	24,695,801.00
SUBTOTAL (Mat Month) NOV 2022				24,697,631.49	24,700,000.00	24,697,631.49	721		24,695,801.00
112538	FFCB 1.66	1.6600 %	12/27/22	49,989,653.27	50,000,000.00	49,989,653.27	755	2.068	49,985,000.00
112637	FHLB 1.875	1.8750 %	12/09/22	50,223,028.46	50,000,000.00	50,223,028.46	737	2.019	50,321,850.00
SUBTOTAL (Mat Month) DEC 2022				100,212,681.73	100,000,000.00	100,212,681.73	745		100,306,850.00
113042	FFCB 1.24 (CALLABLE)	1.2400 %	03/10/23	50,000,000.00	50,000,000.00	50,000,000.00	828	2.268	50,000,000.00
113264	FFCB 0.80	.8000 %	03/30/23	50,000,000.00	50,000,000.00	50,000,000.00	848	2.323	50,000,000.00
113265	FFCB 0.80	.8000 %	03/30/23	50,000,000.00	50,000,000.00	50,000,000.00	848	2.323	50,000,000.00
113328	FFCB 1.46 (CALLABLE)	1.4600 %	03/03/23	50,276,575.19	50,000,000.00	50,276,575.19	821	2.249	50,358,000.00
113329	FFCB 1.46 (CALLABLE)	1.4600 %	03/03/23	50,276,575.19	50,000,000.00	50,276,575.19	821	2.249	50,358,000.00
SUBTOTAL (Mat Month) MAR 2023				250,553,150.38	250,000,000.00	250,553,150.38	833		250,716,000.00
110795	FFCB 2.30	2.3000 %	05/15/23	50,069,900.80	50,000,000.00	50,069,900.80	894	2.449	50,113,950.00
SUBTOTAL (Mat Month) MAY 2023				50,069,900.80	50,000,000.00	50,069,900.80	894		50,113,950.00
109833	FHLB 2.94 (CALLABLE)	2.9400 %	01/29/24	10,000,000.00	10,000,000.00	10,000,000.00	1153	3.159	10,000,000.00
109859	FHLB 2.94 (CALLABLE)	2.9400 %	01/29/24	14,992,890.18	15,000,000.00	14,992,890.18	1153	3.159	14,988,750.00
112751	FHLB 1.76 (CALLABLE)	1.7600 %	01/29/24	50,000,000.00	50,000,000.00	50,000,000.00	1153	3.159	50,000,000.00
112752	FHLB 1.76 (CALLABLE)	1.7600 %	01/29/24	5,000,000.00	5,000,000.00	5,000,000.00	1153	3.159	5,000,000.00

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SUBTOTAL (Mat Month) JAN 2024				79,992,890.18	80,000,000.00	79,992,890.18	1153		79,988,750.00
113125	FFCB 1.05 (CALLABLE)	1.0500 %	03/12/24	20,808,520.75	20,800,000.00	20,808,520.75	1196	3.277	20,810,400.00
113156	FFCB 0.92 NOTE	.9200 %	03/18/24	50,240,847.01	50,000,000.00	50,240,847.01	1202	3.293	50,292,500.00
SUBTOTAL (Mat Month) MAR 2024				71,049,367.76	70,800,000.00	71,049,367.76	1200		71,102,900.00
113350	FFCB 0.875 (CALLABLE	.8750 %	04/08/24	50,000,000.00	50,000,000.00	50,000,000.00	1223	3.351	50,000,000.00
SUBTOTAL (Mat Month) APR 2024				50,000,000.00	50,000,000.00	50,000,000.00	1223		50,000,000.00
110594	FHLMC 2.60 (CALLABLE	2.6000 %	05/03/24	50,000,000.00	50,000,000.00	50,000,000.00	1248	3.419	50,000,000.00
110731	FFCB 2.31	2.3100 %	05/13/24	50,000,000.00	50,000,000.00	50,000,000.00	1258	3.447	50,000,000.00
110758	FHLMC 2.75 (CALLABLE	2.5000 %	05/28/24	50,000,000.00	50,000,000.00	50,000,000.00	1273	3.488	50,000,000.00
110785	FHLMC 3.00 (CALLABLE	2.3750 %	05/28/24	25,000,000.00	25,000,000.00	25,000,000.00	1273	3.488	25,000,000.00
110796	FHLMC 2.44 (CALLABLE	2.4400 %	05/28/24	50,000,000.00	50,000,000.00	50,000,000.00	1273	3.488	50,000,000.00
110837	FHLMC 2.45 (CALLABLE	2.4500 %	05/28/24	25,000,000.00	25,000,000.00	25,000,000.00	1273	3.488	25,000,000.00
113656	FFCB 0.68 (CALLABLE)	.6800 %	05/06/24	50,000,000.00	50,000,000.00	50,000,000.00	1251	3.427	50,000,000.00
SUBTOTAL (Mat Month) MAY 2024				300,000,000.00	300,000,000.00	300,000,000.00	1262		300,000,000.00
110997	FFCB 2.22 (CALLABLE)	2.2200 %	06/21/24	23,500,000.00	23,500,000.00	23,500,000.00	1297	3.553	23,500,000.00
110998	FFCB 2.22 (CALLABLE)	2.2200 %	06/21/24	25,000,000.00	25,000,000.00	25,000,000.00	1297	3.553	25,000,000.00
111012	FFCB 2.22 (CALLABLE)	2.2200 %	06/21/24	13,000,000.00	13,000,000.00	13,000,000.00	1297	3.553	13,000,000.00
111013	FFCB 2.22 (CALLABLE)	2.2200 %	06/21/24	25,000,000.00	25,000,000.00	25,000,000.00	1297	3.553	25,000,000.00
SUBTOTAL (Mat Month) JUN 2024				86,500,000.00	86,500,000.00	86,500,000.00	1297		86,500,000.00
110881	FFCB 2.32	2.3200 %	08/28/24	50,204,045.37	50,000,000.00	50,204,045.37	1365	3.740	50,286,500.00
110882	FFCB 2.32	2.3200 %	08/28/24	18,073,456.33	18,000,000.00	18,073,456.33	1365	3.740	18,103,140.00
SUBTOTAL (Mat Month) AUG 2024				68,277,501.70	68,000,000.00	68,277,501.70	1365		68,389,640.00
112249	FFCB 1.625	1.6250 %	12/03/24	49,951,954.00	50,000,000.00	49,951,954.00	1462	4.005	49,940,000.00
112522	FHLMC 2.01 (CALLABLE	2.0100 %	12/24/24	50,000,000.00	50,000,000.00	50,000,000.00	1483	4.063	50,000,000.00
113982	FHLMC 3.50 (CALLABLE	2.0000 %	12/04/24	50,000,000.00	50,000,000.00	50,000,000.00	1463	4.008	50,000,000.00
SUBTOTAL (Mat Month) DEC 2024				149,951,954.00	150,000,000.00	149,951,954.00	1469		149,940,000.00

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112648	FHLMC 2.00 (CALLABLE)	2.0000 %	01/21/25	50,000,000.00	50,000,000.00	50,000,000.00	1511	4.140	50,000,000.00
112649	FHLMC 2.00 (CALLABLE)	2.0000 %	01/21/25	50,000,000.00	50,000,000.00	50,000,000.00	1511	4.140	50,000,000.00
112650	FHLMC 2.00 (CALLABLE)	2.0000 %	01/21/25	50,000,000.00	50,000,000.00	50,000,000.00	1511	4.140	50,000,000.00
112712	FHLB 1.92 (CALLABLE)	1.9200 %	01/22/25	47,000,000.00	47,000,000.00	47,000,000.00	1512	4.142	47,000,000.00
112735	FHLB 1.94 (CALLABLE)	1.9400 %	01/28/25	50,000,000.00	50,000,000.00	50,000,000.00	1518	4.159	50,000,000.00
SUBTOTAL (Mat Month) JAN 2025				247,000,000.00	247,000,000.00	247,000,000.00	1512		247,000,000.00
112901	FHLMC 1.50	1.5000 %	02/12/25	24,983,819.48	25,000,000.00	24,983,819.48	1533	4.200	24,980,750.00
SUBTOTAL (Mat Month) FEB 2025				24,983,819.48	25,000,000.00	24,983,819.48	1533		24,980,750.00
113032	FFCB 1.50 (CALLABLE)	1.5000 %	03/05/25	50,000,000.00	50,000,000.00	50,000,000.00	1554	4.258	50,000,000.00
113033	FFCB 1.50 (CALLABLE)	1.5000 %	03/05/25	28,900,000.00	28,900,000.00	28,900,000.00	1554	4.258	28,900,000.00
113034	FFCB 1.50 (CALLABLE)	1.5000 %	03/05/25	25,000,000.00	25,000,000.00	25,000,000.00	1554	4.258	25,000,000.00
113087	FFCB 1.125 (CALLABLE)	1.1250 %	03/17/25	50,042,907.99	50,000,000.00	50,042,907.99	1566	4.290	50,050,000.00
113088	FFCB 1.125 (CALLABLE)	1.1250 %	03/17/25	50,042,907.99	50,000,000.00	50,042,907.99	1566	4.290	50,050,000.00
113089	FFCB 1.125 (CALLABLE)	1.1250 %	03/17/25	18,145,000.00	18,145,000.00	18,145,000.00	1566	4.290	18,145,000.00
113109	FHLMC 0.95 (CALLABLE)	.9500 %	03/12/25	50,000,000.00	50,000,000.00	50,000,000.00	1561	4.277	50,000,000.00
113114	FFCB 1.64 (CALLABLE)	1.6400 %	03/03/25	50,264,078.40	50,000,000.00	50,264,078.40	1552	4.252	50,308,800.00
113115	FFCB 1.64 (CALLABLE)	1.6400 %	03/03/25	2,251,830.70	2,240,000.00	2,251,830.70	1552	4.252	2,253,834.24
113157	FHLMC 1.00 (CALLABLE)	1.0000 %	03/18/25	50,000,000.00	50,000,000.00	50,000,000.00	1567	4.293	50,000,000.00
113171	FHLMC 1.05 (CALLABLE)	1.0500 %	03/18/25	25,000,000.00	25,000,000.00	25,000,000.00	1567	4.293	25,000,000.00
113242	FFCB 1.30 (CALLABLE)	1.3000 %	03/26/25	50,000,000.00	50,000,000.00	50,000,000.00	1575	4.315	50,000,000.00
SUBTOTAL (Mat Month) MAR 2025				449,646,725.08	449,285,000.00	449,646,725.08	1562		449,707,634.24
113531	FHLMC 0.95 (CALLABLE)	.9500 %	04/28/25	50,000,000.00	50,000,000.00	50,000,000.00	1608	4.405	50,000,000.00
SUBTOTAL (Mat Month) APR 2025				50,000,000.00	50,000,000.00	50,000,000.00	1608		50,000,000.00
113728	FHLMC 0.75 (CALLABLE)	.7500 %	05/27/25	50,000,000.00	50,000,000.00	50,000,000.00	1637	4.485	50,000,000.00
113729	FHLMC 0.75 (CALLABLE)	.7500 %	05/27/25	50,000,000.00	50,000,000.00	50,000,000.00	1637	4.485	50,000,000.00
113740	FHLMC 0.77 (CALLABLE)	.7700 %	05/27/25	50,000,000.00	50,000,000.00	50,000,000.00	1637	4.485	50,000,000.00
113750	FHLMC 0.77 (CALLABLE)	.7700 %	05/27/25	50,000,000.00	50,000,000.00	50,000,000.00	1637	4.485	50,000,000.00
113793	FHLMC 0.73 (CALLABLE)	.7300 %	05/27/25	50,000,000.00	50,000,000.00	50,000,000.00	1637	4.485	50,000,000.00
113831	FFCB 0.73 (CALLABLE)	.7300 %	05/27/25	50,000,000.00	50,000,000.00	50,000,000.00	1637	4.485	50,000,000.00
113832	FNMA 0.75 (CALLABLE)	.7500 %	05/27/25	50,000,000.00	50,000,000.00	50,000,000.00	1637	4.485	50,000,000.00
SUBTOTAL (Mat Month) MAY 2025				350,000,000.00	350,000,000.00	350,000,000.00	1637		350,000,000.00

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114028	FNMA 0.50	.5000 %	06/17/25	24,991,326.08	25,000,000.00	24,991,326.08	1658	4.542	24,990,500.00
114045	FHLMC 0.71 (CALLABLE)	.7100 %	06/23/25	50,000,000.00	50,000,000.00	50,000,000.00	1664	4.559	50,000,000.00
114179	FNMA 0.75 (CALLABLE)	.7500 %	06/30/25	21,000,000.00	21,000,000.00	21,000,000.00	1671	4.578	21,000,000.00
SUBTOTAL (Mat Month) JUN 2025				95,991,326.08	96,000,000.00	95,991,326.08	1663		95,990,500.00
111256	FHLMC 2.20 (CALLABLE)	2.2000 %	07/29/25	50,000,000.00	50,000,000.00	50,000,000.00	1700	4.658	50,000,000.00
114099	FHLMC 0.75 (CALLABLE)	.7500 %	07/08/25	50,000,000.00	50,000,000.00	50,000,000.00	1679	4.600	50,000,000.00
114100	FHLMC 0.73 (CALLABLE)	.7300 %	07/09/25	50,000,000.00	50,000,000.00	50,000,000.00	1680	4.603	50,000,000.00
114101	FNMA 0.71 (CALLABLE)	.7100 %	07/09/25	50,000,000.00	50,000,000.00	50,000,000.00	1680	4.603	50,000,000.00
114120	FHLMC 0.74 (CALLABLE)	.7400 %	07/15/25	50,000,000.00	50,000,000.00	50,000,000.00	1686	4.619	50,000,000.00
114133	FHLMC 0.75 (CALLABLE)	.7500 %	07/08/25	50,000,000.00	50,000,000.00	50,000,000.00	1679	4.600	50,000,000.00
114134	FHLMC 0.75 (CALLABLE)	.7500 %	07/08/25	17,800,000.00	17,800,000.00	17,800,000.00	1679	4.600	17,800,000.00
114146	FHLMC 0.77 (CALLABLE)	.7700 %	07/15/25	50,000,000.00	50,000,000.00	50,000,000.00	1686	4.619	50,000,000.00
114258	FHLMC 0.75 (CALLABLE)	.7500 %	07/29/25	50,000,000.00	50,000,000.00	50,000,000.00	1700	4.658	50,000,000.00
SUBTOTAL (Mat Month) JUL 2025				417,800,000.00	417,800,000.00	417,800,000.00	1685		417,800,000.00
114286	FHLMC 0.75 (CALLABLE)	.7500 %	08/04/25	25,000,000.00	25,000,000.00	25,000,000.00	1706	4.674	25,000,000.00
SUBTOTAL (Mat Month) AUG 2025				25,000,000.00	25,000,000.00	25,000,000.00	1706		25,000,000.00
112692	FFCB 2.03 (CALLABLE)	2.0300 %	10/21/25	31,685,000.00	31,685,000.00	31,685,000.00	1784	4.888	31,685,000.00
113544	FHLMC 1.00 (CALLABLE)	1.0000 %	10/28/25	50,000,000.00	50,000,000.00	50,000,000.00	1791	4.907	50,000,000.00
SUBTOTAL (Mat Month) OCT 2025				81,685,000.00	81,685,000.00	81,685,000.00	1788		81,685,000.00
112225	FHLB 2.08 (CALLABLE)	2.0800 %	12/09/25	50,000,000.00	50,000,000.00	50,000,000.00	1833	5.022	50,000,000.00
112226	FHLB 2.08 (CALLABLE)	2.0800 %	12/09/25	25,000,000.00	25,000,000.00	25,000,000.00	1833	5.022	25,000,000.00
112270	FFCB 1.95 (CALLABLE)	1.9500 %	12/02/25	25,000,000.00	25,000,000.00	25,000,000.00	1826	5.003	25,000,000.00
112418	FFCB 1.97 (CALLABLE)	1.9700 %	12/17/25	50,000,000.00	50,000,000.00	50,000,000.00	1841	5.044	50,000,000.00
112419	FFCB 1.97 (CALLABLE)	1.9700 %	12/17/25	50,000,000.00	50,000,000.00	50,000,000.00	1841	5.044	50,000,000.00
112420	FHLMC 2.00 (CALLABLE)	2.0000 %	12/23/25	50,000,000.00	50,000,000.00	50,000,000.00	1847	5.060	50,000,000.00
112421	FHLMC 2.00 (CALLABLE)	2.0000 %	12/23/25	50,000,000.00	50,000,000.00	50,000,000.00	1847	5.060	50,000,000.00
112558	FFCB 1.82	1.8200 %	12/18/25	36,258,687.84	36,274,000.00	36,258,687.84	1842	5.047	36,255,863.00
112577	FFCB 2.10 (CALLABLE)	2.1000 %	12/30/25	50,000,000.00	50,000,000.00	50,000,000.00	1854	5.079	50,000,000.00
112596	FFCB 2.10 (CALLABLE)	2.1000 %	12/30/25	50,000,000.00	50,000,000.00	50,000,000.00	1854	5.079	50,000,000.00
112597	FFCB 2.10 (CALLABLE)	2.1000 %	12/30/25	6,000,000.00	6,000,000.00	6,000,000.00	1854	5.079	6,000,000.00
112604	FFCB 2.10 (CALLABLE)	2.1000 %	12/30/25	40,000,000.00	40,000,000.00	40,000,000.00	1854	5.079	40,000,000.00
113929	FHLMC 1.75 (CALLABLE)	1.5000 %	12/09/25	50,000,000.00	50,000,000.00	50,000,000.00	1833	5.022	50,000,000.00

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114030	FHLMC 0.75 (CALLABLE)	.7500 %	12/26/25	50,000,000.00	50,000,000.00	50,000,000.00	1850	5.068	50,000,000.00
SUBTOTAL (Mat Month) DEC 2025				582,258,687.84	582,274,000.00	582,258,687.84	1843		582,255,863.00
112606	FFCB 2.07 (CALLABLE)	2.0700 %	01/13/26	50,000,000.00	50,000,000.00	50,000,000.00	1868	5.118	50,000,000.00
112607	FFCB 2.07 (CALLABLE)	2.0700 %	01/13/26	50,000,000.00	50,000,000.00	50,000,000.00	1868	5.118	50,000,000.00
112608	FFCB 2.07 (CALLABLE)	2.0700 %	01/13/26	50,000,000.00	50,000,000.00	50,000,000.00	1868	5.118	50,000,000.00
112609	FFCB 2.07 (CALLABLE)	2.0700 %	01/13/26	50,000,000.00	50,000,000.00	50,000,000.00	1868	5.118	50,000,000.00
112734	FFCB 1.98 (CALLABLE)	1.9800 %	01/27/26	50,000,000.00	50,000,000.00	50,000,000.00	1882	5.156	50,000,000.00
112748	FFCB 2.02 (CALLABLE)	2.0200 %	01/28/26	50,000,000.00	50,000,000.00	50,000,000.00	1883	5.159	50,000,000.00
112749	FFCB 2.02 (CALLABLE)	2.0200 %	01/28/26	50,000,000.00	50,000,000.00	50,000,000.00	1883	5.159	50,000,000.00
112750	FFCB 2.02 (CALLABLE)	2.0200 %	01/28/26	50,000,000.00	50,000,000.00	50,000,000.00	1883	5.159	50,000,000.00
112780	FFCB 1.98 (CALLABLE)	1.9800 %	01/27/26	29,996,130.81	30,000,000.00	29,996,130.81	1882	5.156	29,995,500.00
112781	FFCB 1.98 (CALLABLE)	1.9800 %	01/27/26	29,996,130.81	30,000,000.00	29,996,130.81	1882	5.156	29,995,500.00
SUBTOTAL (Mat Month) JAN 2026				459,992,261.62	460,000,000.00	459,992,261.62	1876		459,991,000.00
112798	FFCB 2.00 (CALLABLE)	2.0000 %	02/04/26	25,000,000.00	25,000,000.00	25,000,000.00	1890	5.178	25,000,000.00
112799	FFCB 2.00 (CALLABLE)	2.0000 %	02/04/26	25,000,000.00	25,000,000.00	25,000,000.00	1890	5.178	25,000,000.00
112813	FFCB 2.00 (CALLABLE)	2.0000 %	02/04/26	25,000,000.00	25,000,000.00	25,000,000.00	1890	5.178	25,000,000.00
SUBTOTAL (Mat Month) FEB 2026				75,000,000.00	75,000,000.00	75,000,000.00	1890		75,000,000.00
113056	FFCB 1.48 (CALLABLE)	1.4800 %	03/10/26	25,000,000.00	25,000,000.00	25,000,000.00	1924	5.271	25,000,000.00
113057	FFCB 1.48 (CALLABLE)	1.4800 %	03/10/26	25,000,000.00	25,000,000.00	25,000,000.00	1924	5.271	25,000,000.00
113058	FFCB 1.48 (CALLABLE)	1.4800 %	03/10/26	25,000,000.00	25,000,000.00	25,000,000.00	1924	5.271	25,000,000.00
113117	FHLMC 1.00 (CALLABLE)	1.0000 %	03/17/26	50,000,000.00	50,000,000.00	50,000,000.00	1931	5.290	50,000,000.00
SUBTOTAL (Mat Month) MAR 2026				125,000,000.00	125,000,000.00	125,000,000.00	1926		125,000,000.00
113530	FHLMC 1.00 (CALLABLE)	1.0000 %	04/28/26	50,000,000.00	50,000,000.00	50,000,000.00	1973	5.405	50,000,000.00
SUBTOTAL (Mat Month) APR 2026				50,000,000.00	50,000,000.00	50,000,000.00	1973		50,000,000.00
113843	FFCB 0.82 (CALLABLE)	.8200 %	05/27/26	25,000,000.00	25,000,000.00	25,000,000.00	2002	5.485	25,000,000.00
113844	FFCB 0.82 (CALLABLE)	.8200 %	05/27/26	25,000,000.00	25,000,000.00	25,000,000.00	2002	5.485	25,000,000.00
SUBTOTAL (Mat Month) MAY 2026				50,000,000.00	50,000,000.00	50,000,000.00	2002		50,000,000.00

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114155	FNMA 0.82 (CALLABLE)	.8200 %	07/09/26	50,000,000.00	50,000,000.00	50,000,000.00	2045	5.603	50,000,000.00
114161	FHLMC 0.83 (CALLABLE)	.8300 %	07/22/26	25,000,000.00	25,000,000.00	25,000,000.00	2058	5.638	25,000,000.00
SUBTOTAL (Mat Month) JUL 2026				75,000,000.00	75,000,000.00	75,000,000.00	2049		75,000,000.00
113010	FFCB 1.82 (CALLABLE)	1.8200 %	09/04/26	50,000,000.00	50,000,000.00	50,000,000.00	2102	5.759	50,000,000.00
SUBTOTAL (Mat Month) SEP 2026				50,000,000.00	50,000,000.00	50,000,000.00	2102		50,000,000.00
112128	FHLB 2.08 (CALLABLE)	2.0800 %	11/25/26	50,000,000.00	50,000,000.00	50,000,000.00	2184	5.984	50,000,000.00
112145	FHLB 2.08 (CALLABLE)	2.0800 %	11/25/26	40,950,000.00	40,950,000.00	40,950,000.00	2184	5.984	40,950,000.00
SUBTOTAL (Mat Month) NOV 2026				90,950,000.00	90,950,000.00	90,950,000.00	2184		90,950,000.00
112332	FHLB 2.02 (CALLABLE)	2.0200 %	12/16/26	50,000,000.00	50,000,000.00	50,000,000.00	2205	6.041	50,000,000.00
112333	FHLB 2.14 (CALLABLE)	2.1400 %	12/17/26	50,000,000.00	50,000,000.00	50,000,000.00	2206	6.044	50,000,000.00
112334	FHLB 2.14 (CALLABLE)	2.1400 %	12/17/26	26,265,000.00	26,265,000.00	26,265,000.00	2206	6.044	26,265,000.00
112365	FHLMC 2.08 (CALLABLE)	2.0800 %	12/30/26	50,000,000.00	50,000,000.00	50,000,000.00	2219	6.079	50,000,000.00
112377	FFCB 2.13 (CALLABLE)	2.1300 %	12/09/26	49,935,500.61	50,000,000.00	49,935,500.61	2198	6.022	49,925,000.00
112378	FFCB 2.13 (CALLABLE)	2.1300 %	12/09/26	23,269,943.27	23,300,000.00	23,269,943.27	2198	6.022	23,265,050.00
112400	FHLB 2.20 (CALLABLE)	2.2000 %	12/18/26	25,000,000.00	25,000,000.00	25,000,000.00	2207	6.047	25,000,000.00
112422	FHLMC 2.01 (CALLABLE)	2.0100 %	12/23/26	50,000,000.00	50,000,000.00	50,000,000.00	2212	6.060	50,000,000.00
112423	FHLMC 2.01 (CALLABLE)	2.0100 %	12/23/26	50,000,000.00	50,000,000.00	50,000,000.00	2212	6.060	50,000,000.00
112439	FHLMC 2.01 (CALLABLE)	2.0100 %	12/23/26	50,000,000.00	50,000,000.00	50,000,000.00	2212	6.060	50,000,000.00
112486	FHLB 2.09 (CALLABLE)	2.0900 %	12/23/26	40,000,000.00	40,000,000.00	40,000,000.00	2212	6.060	40,000,000.00
112500	FHLMC 2.15 (CALLABLE)	2.1500 %	12/23/26	50,000,000.00	50,000,000.00	50,000,000.00	2212	6.060	50,000,000.00
112501	FHLMC 2.16 (CALLABLE)	2.1600 %	12/23/26	50,000,000.00	50,000,000.00	50,000,000.00	2212	6.060	50,000,000.00
112510	FHLB 2.20 (CALLABLE)	2.2000 %	12/23/26	50,000,000.00	50,000,000.00	50,000,000.00	2212	6.060	50,000,000.00
SUBTOTAL (Mat Month) DEC 2026				614,470,443.88	614,565,000.00	614,470,443.88	2209		614,455,050.00
112753	FHLB 2.10 (CALLABLE)	2.1000 %	01/29/27	50,000,000.00	50,000,000.00	50,000,000.00	2249	6.162	50,000,000.00
112754	FHLB 2.10 (CALLABLE)	2.1000 %	01/29/27	15,000,000.00	15,000,000.00	15,000,000.00	2249	6.162	15,000,000.00
SUBTOTAL (Mat Month) JAN 2027				65,000,000.00	65,000,000.00	65,000,000.00	2249		65,000,000.00
112797	FFCB 2.04 (CALLABLE)	2.0400 %	02/03/27	25,000,000.00	25,000,000.00	25,000,000.00	2254	6.175	25,000,000.00
SUBTOTAL (Mat Month) FEB 2027				25,000,000.00	25,000,000.00	25,000,000.00	2254		25,000,000.00

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113137	FFCB 1.00 (CALLABLE)	1.0000 %	03/17/27	50,000,000.00	50,000,000.00	50,000,000.00	2296	6.290	50,000,000.00
SUBTOTAL (Mat Month) MAR 2027				50,000,000.00	50,000,000.00	50,000,000.00	2296		50,000,000.00
113487	FFCB 1.33 (CALLABLE)	1.3300 %	04/21/27	25,000,000.00	25,000,000.00	25,000,000.00	2331	6.386	25,000,000.00
113488	FFCB 1.33 (CALLABLE)	1.3300 %	04/21/27	25,000,000.00	25,000,000.00	25,000,000.00	2331	6.386	25,000,000.00
113541	FHLB 1.20 (CALLABLE)	1.2000 %	04/27/27	50,000,000.00	50,000,000.00	50,000,000.00	2337	6.403	50,000,000.00
113557	FFCB 1.02	1.0200 %	04/27/27	50,000,000.00	50,000,000.00	50,000,000.00	2337	6.403	50,000,000.00
113558	FFCB 1.02	1.0200 %	04/27/27	25,000,000.00	25,000,000.00	25,000,000.00	2337	6.403	25,000,000.00
113599	FFCB 1.02	1.0200 %	04/27/27	35,000,000.00	35,000,000.00	35,000,000.00	2337	6.403	35,000,000.00
113687	FFCB 1.02	1.0200 %	04/27/27	20,989,603.97	20,925,000.00	20,989,603.97	2337	6.403	20,995,517.25
113738	FFCB 1.02	1.0200 %	04/27/27	50,000,000.00	50,000,000.00	50,000,000.00	2337	6.403	50,000,000.00
113739	FFCB 1.02	1.0200 %	04/27/27	5,000,000.00	5,000,000.00	5,000,000.00	2337	6.403	5,000,000.00
SUBTOTAL (Mat Month) APR 2027				285,989,603.97	285,925,000.00	285,989,603.97	2335		285,995,517.25
113600	FHLB 1.20 (CALLABLE)	1.2000 %	05/04/27	50,000,000.00	50,000,000.00	50,000,000.00	2344	6.422	50,000,000.00
113668	FHLMC 1.05 (CALLABLE)	1.0500 %	05/04/27	50,000,000.00	50,000,000.00	50,000,000.00	2344	6.422	50,000,000.00
113767	FHLMC 1.05 (CALLABLE)	1.0500 %	05/27/27	50,000,000.00	50,000,000.00	50,000,000.00	2367	6.485	50,000,000.00
113774	FHLMC 1.07 (CALLABLE)	1.0700 %	05/27/27	50,000,000.00	50,000,000.00	50,000,000.00	2367	6.485	50,000,000.00
113897	FFCB 1.04 (CALLABLE)	1.0400 %	05/27/27	35,500,000.00	35,500,000.00	35,500,000.00	2367	6.485	35,500,000.00
SUBTOTAL (Mat Month) MAY 2027				235,500,000.00	235,500,000.00	235,500,000.00	2357		235,500,000.00
113991	FFCB 0.875 (CALLABLE)	.8750 %	06/22/27	25,000,000.00	25,000,000.00	25,000,000.00	2393	6.556	25,000,000.00
113992	FHLMC 1.00 (CALLABLE)	1.0000 %	06/23/27	25,000,000.00	25,000,000.00	25,000,000.00	2394	6.559	25,000,000.00
114019	FHLMC 1.00 (CALLABLE)	1.0000 %	06/28/27	24,999,765.44	25,000,000.00	24,999,765.44	2399	6.573	24,999,750.00
114029	FHLB 1.00 (CALLABLE)	1.0000 %	06/25/27	50,000,000.00	50,000,000.00	50,000,000.00	2396	6.564	50,000,000.00
SUBTOTAL (Mat Month) JUN 2027				124,999,765.44	125,000,000.00	124,999,765.44	2395		124,999,750.00
114118	FHLB 1.02 (CALLABLE)	1.0200 %	07/06/27	24,179,294.93	24,185,000.00	24,179,294.93	2407	6.595	24,178,953.75
114160	FNMA 0.95 (CALLABLE)	.9500 %	07/15/27	50,000,000.00	50,000,000.00	50,000,000.00	2416	6.619	50,000,000.00
114217	FHLMC 1.00 (CALLABLE)	1.0000 %	07/29/27	50,000,000.00	50,000,000.00	50,000,000.00	2430	6.658	50,000,000.00
114223	FHLB 0.77 (CALLABLE)	.7700 %	07/28/27	50,000,000.00	50,000,000.00	50,000,000.00	2429	6.655	50,000,000.00
114224	FHLMC 0.83 (CALLABLE)	.8300 %	07/29/27	50,000,000.00	50,000,000.00	50,000,000.00	2430	6.658	50,000,000.00
114285	FNMA 0.875 (CALLABLE)	.8750 %	07/30/27	25,000,000.00	25,000,000.00	25,000,000.00	2431	6.660	25,000,000.00
SUBTOTAL (Mat Month) JUL 2027				249,179,294.93	249,185,000.00	249,179,294.93	2424		249,178,953.75

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115023	FFCB 0.90 (CALLABLE)	.9000 %	01/21/28	49,977,789.66	50,000,000.00	49,977,789.66	2606	7.140	49,977,500.00
115024	FFCB 0.90 (CALLABLE)	.9000 %	01/21/28	17,292,315.22	17,300,000.00	17,292,315.22	2606	7.140	17,292,215.00
SUBTOTAL (Mat Month) JAN 2028				67,270,104.88	67,300,000.00	67,270,104.88	2606		67,269,715.00
114337	FHLB 1.02 (CALLABLE)	1.0200 %	08/10/28	32,995,000.00	32,995,000.00	32,995,000.00	2808	7.693	32,995,000.00
114390	FHLMC 1.07 (CALLABLE)	1.0700 %	08/25/28	25,000,000.00	25,000,000.00	25,000,000.00	2823	7.734	25,000,000.00
SUBTOTAL (Mat Month) AUG 2028				57,995,000.00	57,995,000.00	57,995,000.00	2814		57,995,000.00
114505	FFCB 1.12 (CALLABLE)	1.1200 %	09/01/28	25,000,000.00	25,000,000.00	25,000,000.00	2830	7.753	25,000,000.00
114608	FFCB 1.00 (CALLABLE)	1.0000 %	09/14/28	20,000,000.00	20,000,000.00	20,000,000.00	2843	7.789	20,000,000.00
114623	FHLMC 1.00 (CALLABLE)	1.0000 %	09/28/28	50,000,000.00	50,000,000.00	50,000,000.00	2857	7.827	50,000,000.00
114642	FHLMC 1.00 (CALLABLE)	1.0000 %	09/28/28	50,000,000.00	50,000,000.00	50,000,000.00	2857	7.827	50,000,000.00
114643	FHLMC 1.00 (CALLABLE)	1.0000 %	09/28/28	50,000,000.00	50,000,000.00	50,000,000.00	2857	7.827	50,000,000.00
SUBTOTAL (Mat Month) SEP 2028				195,000,000.00	195,000,000.00	195,000,000.00	2852		195,000,000.00
114455	FFCB 1.03 (CALLABLE)	1.0300 %	12/01/28	25,000,000.00	25,000,000.00	25,000,000.00	2921	8.003	25,000,000.00
114456	FFCB 1.03 (CALLABLE)	1.0300 %	12/01/28	25,000,000.00	25,000,000.00	25,000,000.00	2921	8.003	25,000,000.00
114570	FFCB 1.03 (CALLABLE)	1.0300 %	12/01/28	39,888,981.46	40,000,000.00	39,888,981.46	2921	8.003	39,885,600.00
SUBTOTAL (Mat Month) DEC 2028				89,888,981.46	90,000,000.00	89,888,981.46	2921		89,885,600.00
114308	FHLMC 1.10 (CALLABLE)	1.1000 %	02/12/29	25,000,000.00	25,000,000.00	25,000,000.00	2994	8.203	25,000,000.00
SUBTOTAL (Mat Month) FEB 2029				25,000,000.00	25,000,000.00	25,000,000.00	2994		25,000,000.00
114304	FFCB 1.12 (CALLABLE)	1.1200 %	07/30/29	25,000,000.00	25,000,000.00	25,000,000.00	3162	8.663	25,000,000.00
114305	FFCB 1.12 (CALLABLE)	1.1200 %	07/30/29	20,000,000.00	20,000,000.00	20,000,000.00	3162	8.663	20,000,000.00
SUBTOTAL (Mat Month) JUL 2029				45,000,000.00	45,000,000.00	45,000,000.00	3162		45,000,000.00
114371	FHLMC 1.10 (CALLABLE)	1.1000 %	08/20/29	25,000,000.00	25,000,000.00	25,000,000.00	3183	8.721	25,000,000.00
114378	FHLMC 1.15 (CALLABLE)	1.1500 %	08/24/29	25,000,000.00	25,000,000.00	25,000,000.00	3187	8.732	25,000,000.00
114404	FFCB 1.14 (CALLABLE)	1.1400 %	08/20/29	25,000,000.00	25,000,000.00	25,000,000.00	3183	8.721	25,000,000.00
114435	FFCB 1.14 (CALLABLE)	1.1400 %	08/20/29	45,200,000.00	45,200,000.00	45,200,000.00	3183	8.721	45,200,000.00
114480	FFCB 1.14 (CALLABLE)	1.1400 %	08/20/29	24,975,731.71	25,000,000.00	24,975,731.71	3183	8.721	24,975,000.00

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114569	FFCB 1.14 (CALLABLE)	1.1400 %	08/20/29	43,274,760.68	43,338,000.00	43,274,760.68	3183	8.721	43,272,993.00
SUBTOTAL (Mat Month) AUG 2029				188,450,492.39	188,538,000.00	188,450,492.39	3183		188,447,993.00
114607	FFCB 1.23 (CALLABLE)	1.2300 %	09/10/29	25,000,000.00	25,000,000.00	25,000,000.00	3204	8.778	25,000,000.00
SUBTOTAL (Mat Month) SEP 2029				25,000,000.00	25,000,000.00	25,000,000.00	3204		25,000,000.00
114549	FFCB 1.25 (CALLABLE)	1.2500 %	06/03/30	50,000,000.00	50,000,000.00	50,000,000.00	3470	9.507	50,000,000.00
114550	FFCB 1.25 (CALLABLE)	1.2500 %	06/03/30	50,000,000.00	50,000,000.00	50,000,000.00	3470	9.507	50,000,000.00
SUBTOTAL (Mat Month) JUN 2030				100,000,000.00	100,000,000.00	100,000,000.00	3470		100,000,000.00
114391	FHLMC 1.25 (CALLABLE	1.2500 %	08/26/30	25,000,000.00	25,000,000.00	25,000,000.00	3554	9.737	25,000,000.00
114392	FNMA 1.18 (CALLABLE)	1.1800 %	08/26/30	50,000,000.00	50,000,000.00	50,000,000.00	3554	9.737	50,000,000.00
114417	FNMA 1.25 (CALLABLE)	1.2500 %	08/27/30	25,000,000.00	25,000,000.00	25,000,000.00	3555	9.740	25,000,000.00
114454	FHLMC 1.20 (CALLABLE	1.2000 %	08/27/30	25,000,000.00	25,000,000.00	25,000,000.00	3555	9.740	25,000,000.00
114503	FNMA 1.18 (CALLABLE)	1.1800 %	08/26/30	25,000,000.00	25,000,000.00	25,000,000.00	3554	9.737	25,000,000.00
114719	FFCB 1.15 (CALLABLE)	1.1500 %	08/12/30	49,931,242.71	50,000,000.00	49,931,242.71	3540	9.699	49,930,000.00
114720	FFCB 1.15 (CALLABLE)	1.1500 %	08/12/30	10,536,490.83	10,551,000.00	10,536,490.83	3540	9.699	10,536,228.60
114901	FNMA NOTE 0.875	.8750 %	08/05/30	49,368,999.16	50,000,000.00	49,368,999.16	3533	9.679	49,361,500.00
115254	FNMA NOTE 0.875	.8750 %	08/05/30	49,060,361.20	50,000,000.00	49,060,361.20	3533	9.679	49,058,500.00
115257	FNMA NOTE 0.875	.8750 %	08/05/30	49,086,550.85	50,000,000.00	49,086,550.85	3533	9.679	49,085,000.00
SUBTOTAL (Mat Month) AUG 2030				357,983,644.75	360,551,000.00	357,983,644.75	3543		357,971,228.60
114393	FHLMC 1.26 (CALLABLE	1.2600 %	09/03/30	25,000,000.00	25,000,000.00	25,000,000.00	3562	9.759	25,000,000.00
114465	FHLMC 1.20 (CALLABLE	1.2000 %	09/09/30	25,000,000.00	25,000,000.00	25,000,000.00	3568	9.775	25,000,000.00
114490	FHLMC 1.25 (CALLABLE	1.2500 %	09/09/30	25,000,000.00	25,000,000.00	25,000,000.00	3568	9.775	25,000,000.00
114491	FHLMC 1.28 (CALLABLE	1.2800 %	09/17/30	25,000,000.00	25,000,000.00	25,000,000.00	3576	9.797	25,000,000.00
114506	FHLMC 1.25 (CALLABLE	1.2500 %	09/16/30	25,000,000.00	25,000,000.00	25,000,000.00	3575	9.795	25,000,000.00
114525	FNMA 1.12 (CALLABLE)	1.1200 %	09/11/30	25,000,000.00	25,000,000.00	25,000,000.00	3570	9.781	25,000,000.00
114526	FHLMC 1.32 (CALLABLE	1.3200 %	09/17/30	25,000,000.00	25,000,000.00	25,000,000.00	3576	9.797	25,000,000.00
114538	FFCB 1.24 (CALLABLE)	1.2400 %	09/03/30	50,000,000.00	50,000,000.00	50,000,000.00	3562	9.759	50,000,000.00
114539	FFCB 1.24 (CALLABLE)	1.2400 %	09/03/30	50,000,000.00	50,000,000.00	50,000,000.00	3562	9.759	50,000,000.00
114551	FFCB 1.24 (CALLABLE)	1.2400 %	09/03/30	49,902,437.02	50,000,000.00	49,902,437.02	3562	9.759	49,900,000.00
114554	FFCB 1.32 (CALLABLE)	1.3200 %	09/09/30	50,000,000.00	50,000,000.00	50,000,000.00	3568	9.775	50,000,000.00
114604	FFCB 1.32 (CALLABLE)	1.3200 %	09/09/30	32,190,000.00	32,190,000.00	32,190,000.00	3568	9.775	32,190,000.00
114606	FFCB 0.95	.9500 %	09/10/30	24,883,916.35	25,000,000.00	24,883,916.35	3569	9.778	24,881,250.00
114617	FHLB 1.30 (CALLABLE)	1.3000 %	09/30/30	39,950,000.00	39,950,000.00	39,950,000.00	3589	9.833	39,950,000.00

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114624	FHLMC 1.33 (CALLABLE)	1.3300 %	09/26/30	50,000,000.00	50,000,000.00	50,000,000.00	3585	9.822	50,000,000.00
114631	FNMA 1.20 (CALLABLE)	1.2000 %	09/27/30	50,000,000.00	50,000,000.00	50,000,000.00	3586	9.825	50,000,000.00
114632	FNMA 1.25 (CALLABLE)	1.2500 %	09/27/30	50,000,000.00	50,000,000.00	50,000,000.00	3586	9.825	50,000,000.00
114640	FHLMC 1.25 (CALLABLE)	1.2500 %	09/23/30	50,000,000.00	50,000,000.00	50,000,000.00	3582	9.814	50,000,000.00
114641	FHLMC 1.25 (CALLABLE)	1.2500 %	09/23/30	50,000,000.00	50,000,000.00	50,000,000.00	3582	9.814	50,000,000.00
114660	FHLMC 1.25 (CALLABLE)	1.2500 %	09/30/30	50,000,000.00	50,000,000.00	50,000,000.00	3589	9.833	50,000,000.00
114675	FHLMC 1.25 (CALLABLE)	1.2500 %	09/30/30	50,000,000.00	50,000,000.00	50,000,000.00	3589	9.833	50,000,000.00
114702	FHLMC 1.24 (CALLABLE)	1.2400 %	09/30/30	50,000,000.00	50,000,000.00	50,000,000.00	3589	9.833	50,000,000.00
SUBTOTAL (Mat Month) SEP 2030				871,926,353.37	872,140,000.00	871,926,353.37	3576		871,921,250.00
114722	FHLB 1.25 (CALLABLE)	1.2500 %	10/08/30	50,000,000.00	50,000,000.00	50,000,000.00	3597	9.855	50,000,000.00
114733	FHLB 1.21 (CALLABLE)	1.2100 %	10/07/30	50,000,000.00	50,000,000.00	50,000,000.00	3596	9.852	50,000,000.00
114743	FHLB 1.21 (CALLABLE)	1.2100 %	10/07/30	38,200,000.00	38,200,000.00	38,200,000.00	3596	9.852	38,200,000.00
114744	FHLMC 1.24 (CALLABLE)	1.2400 %	10/08/30	50,000,000.00	50,000,000.00	50,000,000.00	3597	9.855	50,000,000.00
114771	FHLB 1.08 (CALLABLE)	1.0800 %	10/02/30	50,000,000.00	50,000,000.00	50,000,000.00	3591	9.838	50,000,000.00
114792	FHLMC 1.25 (CALLABLE)	1.2500 %	10/15/30	50,000,000.00	50,000,000.00	50,000,000.00	3604	9.874	50,000,000.00
114793	FHLMC 1.25 (CALLABLE)	1.2500 %	10/22/30	50,000,000.00	50,000,000.00	50,000,000.00	3611	9.893	50,000,000.00
114819	FHLMC 1.26 (CALLABLE)	1.2600 %	10/15/30	50,000,000.00	50,000,000.00	50,000,000.00	3604	9.874	50,000,000.00
114829	FHLMC 1.26 (CALLABLE)	1.2600 %	10/22/30	49,985,164.29	50,000,000.00	49,985,164.29	3611	9.893	49,985,000.00
114830	FHLMC 1.26 (CALLABLE)	1.2600 %	10/22/30	24,992,582.15	25,000,000.00	24,992,582.15	3611	9.893	24,992,500.00
114831	FHLMC 1.27 (CALLABLE)	1.2700 %	10/22/30	50,000,000.00	50,000,000.00	50,000,000.00	3611	9.893	50,000,000.00
114841	FHLMC 1.27 (CALLABLE)	1.2700 %	10/21/30	50,000,000.00	50,000,000.00	50,000,000.00	3610	9.890	50,000,000.00
114842	FHLMC 1.29 (CALLABLE)	1.2900 %	10/21/30	50,000,000.00	50,000,000.00	50,000,000.00	3610	9.890	50,000,000.00
114843	FHLMC 1.30 (CALLABLE)	1.3000 %	10/28/30	50,000,000.00	50,000,000.00	50,000,000.00	3617	9.910	50,000,000.00
114844	FHLMC 1.30 (CALLABLE)	1.3000 %	10/28/30	50,000,000.00	50,000,000.00	50,000,000.00	3617	9.910	50,000,000.00
114854	FHLMC 1.30 (CALLABLE)	1.3000 %	10/28/30	50,000,000.00	50,000,000.00	50,000,000.00	3617	9.910	50,000,000.00
114875	FHLMC 1.30 (CALLABLE)	1.3000 %	10/28/30	50,000,000.00	50,000,000.00	50,000,000.00	3617	9.910	50,000,000.00
114876	FHLMC 1.31 (CALLABLE)	1.3100 %	10/28/30	50,000,000.00	50,000,000.00	50,000,000.00	3617	9.910	50,000,000.00
114884	FHLMC 1.31 (CALLABLE)	1.3100 %	10/28/30	50,000,000.00	50,000,000.00	50,000,000.00	3617	9.910	50,000,000.00
114892	FHLMC 1.30 (CALLABLE)	1.3000 %	10/28/30	50,000,000.00	50,000,000.00	50,000,000.00	3617	9.910	50,000,000.00
114914	FFCB NOTE 0.99	.9900 %	10/21/30	49,911,010.40	50,000,000.00	49,911,010.40	3610	9.890	49,910,000.00
114940	FNMA 1.20 (CALLABLE)	1.2000 %	10/28/30	50,000,000.00	50,000,000.00	50,000,000.00	3617	9.910	50,000,000.00
114986	FNMA 1.26 (CALLABLE)	1.2600 %	10/28/30	50,000,000.00	50,000,000.00	50,000,000.00	3617	9.910	50,000,000.00
SUBTOTAL (Mat Month) OCT 2030				1,113,088,756.84	1,113,200,000.00	1,113,088,756.84	3609		1,113,087,500.00
114972	FHLMC 1.31 (CALLABLE)	1.3100 %	11/12/30	50,000,000.00	50,000,000.00	50,000,000.00	3632	9.951	50,000,000.00
114973	FHLMC 1.31 (CALLABLE)	1.3100 %	11/12/30	25,000,000.00	25,000,000.00	25,000,000.00	3632	9.951	25,000,000.00
114999	FFCB 1.30 (CALLABLE)	1.3000 %	11/04/30	50,000,000.00	50,000,000.00	50,000,000.00	3624	9.929	50,000,000.00
115022	FFCB 1.30 (CALLABLE)	1.3000 %	11/04/30	50,000,000.00	50,000,000.00	50,000,000.00	3624	9.929	50,000,000.00
115066	FNMA 1.27 (CALLABLE)	1.2700 %	11/18/30	50,000,000.00	50,000,000.00	50,000,000.00	3638	9.967	50,000,000.00

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115092	FFCB 1.37 (CALLABLE)	1.3700 %	11/04/30	50,000,000.00	50,000,000.00	50,000,000.00	3624	9.929	50,000,000.00
115093	FFCB 1.37 (CALLABLE)	1.3700 %	11/04/30	6,000,000.00	6,000,000.00	6,000,000.00	3624	9.929	6,000,000.00
115094	FHLMC 1.36 (CALLABLE)	1.3600 %	11/26/30	50,000,000.00	50,000,000.00	50,000,000.00	3646	9.989	50,000,000.00
115100	FFCB NOTE 1.03	1.0300 %	11/12/30	24,987,565.03	25,000,000.00	24,987,565.03	3632	9.951	24,987,500.00
115101	FFCB NOTE 1.03	1.0300 %	11/12/30	24,961,451.60	25,000,000.00	24,961,451.60	3632	9.951	24,961,250.00
115109	FNMA 1.24 (CALLABLE)	1.2400 %	11/25/30	50,000,000.00	50,000,000.00	50,000,000.00	3645	9.986	50,000,000.00
115127	FNMA 1.32 (CALLABLE)	1.3200 %	11/18/30	50,000,000.00	50,000,000.00	50,000,000.00	3638	9.967	50,000,000.00
115172	FFCB 1.34 (CALLABLE)	1.3400 %	11/19/30	50,000,000.00	50,000,000.00	50,000,000.00	3639	9.970	50,000,000.00
115173	FFCB 1.34 (CALLABLE)	1.3400 %	11/19/30	25,000,000.00	25,000,000.00	25,000,000.00	3639	9.970	25,000,000.00
115174	FFCB 1.34 (CALLABLE)	1.3400 %	11/19/30	25,000,000.00	25,000,000.00	25,000,000.00	3639	9.970	25,000,000.00
115202	FFCB 1.34 (CALLABLE)	1.3400 %	11/19/30	50,000,000.00	50,000,000.00	50,000,000.00	3639	9.970	50,000,000.00
115203	FFCB 1.34 (CALLABLE)	1.3400 %	11/19/30	6,525,000.00	6,525,000.00	6,525,000.00	3639	9.970	6,525,000.00
115222	FFCB NOTE 1.03	1.0300 %	11/12/30	19,868,417.31	20,000,000.00	19,868,417.31	3632	9.951	19,868,200.00
SUBTOTAL (Mat Month) NOV 2030				657,342,433.94	657,525,000.00	657,342,433.94	3634		657,341,950.00
114984	FNMA 1.365 (CALLABLE	1.3650 %	10/28/31	50,000,000.00	50,000,000.00	50,000,000.00	3982	10.910	50,000,000.00
SUBTOTAL (Mat Month) OCT 2031				50,000,000.00	50,000,000.00	50,000,000.00	3982		50,000,000.00
115000	FHLMC 1.41 (CALLABLE	1.4100 %	11/17/31	50,000,000.00	50,000,000.00	50,000,000.00	4002	10.964	50,000,000.00
115223	FHLMC 1.32 (CALLABLE	1.3200 %	11/25/31	50,000,000.00	50,000,000.00	50,000,000.00	4010	10.986	50,000,000.00
115242	FHLMC 1.32 (CALLABLE	1.3200 %	11/25/31	50,000,000.00	50,000,000.00	50,000,000.00	4010	10.986	50,000,000.00
SUBTOTAL (Mat Month) NOV 2031				150,000,000.00	150,000,000.00	150,000,000.00	4007		150,000,000.00
115284	FHLMC 1.40 (CALLABLE	1.4000 %	12/02/31	50,000,000.00	50,000,000.00	50,000,000.00	4017	11.005	50,000,000.00
SUBTOTAL (Mat Month) DEC 2031				50,000,000.00	50,000,000.00	50,000,000.00	4017		50,000,000.00
115058	FNMA 1.22 (CALLABLE)	1.2200 %	08/27/32	49,379,630.70	50,000,000.00	49,379,630.70	4286	11.742	49,375,000.00
115059	FNMA 1.22 (CALLABLE)	1.2200 %	08/27/32	48,638,511.50	49,250,000.00	48,638,511.50	4286	11.742	48,634,375.00
115065	FHLMC 1.50 (CALLABLE	1.5000 %	08/09/32	50,000,000.00	50,000,000.00	50,000,000.00	4268	11.693	50,000,000.00
SUBTOTAL (Mat Month) AUG 2032				148,018,142.20	149,250,000.00	148,018,142.20	4279		148,009,375.00
114983	FNMA 1.45 (CALLABLE)	1.4500 %	10/28/32	50,000,000.00	50,000,000.00	50,000,000.00	4348	11.912	50,000,000.00
SUBTOTAL (Mat Month) OCT 2032				50,000,000.00	50,000,000.00	50,000,000.00	4348		50,000,000.00

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114970	FHLMC 1.50 (CALLABLE)	1.5000 %	11/04/32	50,000,000.00	50,000,000.00	50,000,000.00	4355	11.932	50,000,000.00
114971	FHLMC 1.50 (CALLABLE)	1.5000 %	11/05/32	50,000,000.00	50,000,000.00	50,000,000.00	4356	11.934	50,000,000.00
114985	FNMA 1.45 (CALLABLE)	1.4500 %	11/18/32	50,000,000.00	50,000,000.00	50,000,000.00	4369	11.970	50,000,000.00
115001	FNMA 1.46 (CALLABLE)	1.4600 %	11/17/32	50,000,000.00	50,000,000.00	50,000,000.00	4368	11.967	50,000,000.00
115019	FFCB 1.24	1.2400 %	11/03/32	18,330,000.00	18,330,000.00	18,330,000.00	4354	11.929	18,330,000.00
115020	FFCB 1.24	1.2400 %	11/03/32	18,330,000.00	18,330,000.00	18,330,000.00	4354	11.929	18,330,000.00
115021	FFCB 1.24	1.2400 %	11/03/32	18,340,000.00	18,340,000.00	18,340,000.00	4354	11.929	18,340,000.00
115087	FHLMC 1.50 (CALLABLE)	1.5000 %	11/23/32	50,000,000.00	50,000,000.00	50,000,000.00	4374	11.984	50,000,000.00
115126	FNMA 1.50 (CALLABLE)	1.5000 %	11/16/32	50,000,000.00	50,000,000.00	50,000,000.00	4367	11.964	50,000,000.00
115128	FNMA 1.50 (CALLABLE)	1.5000 %	11/23/32	50,000,000.00	50,000,000.00	50,000,000.00	4374	11.984	50,000,000.00
115224	FHLMC 1.42 (CALLABLE)	1.4200 %	11/23/32	50,000,000.00	50,000,000.00	50,000,000.00	4374	11.984	50,000,000.00
115243	FHLMC 1.42 (CALLABLE)	1.4200 %	11/23/32	50,000,000.00	50,000,000.00	50,000,000.00	4374	11.984	50,000,000.00
115244	FHLMC 1.49 (CALLABLE)	1.4900 %	11/26/32	50,000,000.00	50,000,000.00	50,000,000.00	4377	11.992	50,000,000.00
SUBTOTAL (Mat Month) NOV 2032				555,000,000.00	555,000,000.00	555,000,000.00	4367		555,000,000.00
SUBTOTAL (ICC Grp) 10 Agencies				19,912,836,965.65	19,917,610,000.00	19,912,836,965.65	1465		19,906,586,853.06
114601	SHEFFIELD RECEIVABLE	.1700 %	12/04/20	43,999,376.67	44,000,000.00	43,999,376.67	2	.005	43,981,092.22
114633	MONT BLANC CAPITAL C	.1800 %	12/14/20	49,996,750.00	50,000,000.00	49,996,750.00	12	.033	49,976,500.00
114661	CANCARA ASSET SEC LL	.1800 %	12/16/20	49,996,250.00	50,000,000.00	49,996,250.00	14	.038	49,977,250.00
114662	CANCARA ASSET SEC LL	.1800 %	12/16/20	8,749,343.75	8,750,000.00	8,749,343.75	14	.038	8,746,018.75
114676	CANCARA ASSET SEC LL	.1700 %	12/18/20	44,996,387.50	45,000,000.00	44,996,387.50	16	.044	44,980,450.00
114679	CANCARA ASSET SEC LL	.1800 %	12/17/20	39,996,800.00	40,000,000.00	39,996,800.00	15	.041	39,981,800.00
114691	CANCARA ASSET SEC LL	.1700 %	12/18/20	49,995,986.11	50,000,000.00	49,995,986.11	16	.044	49,978,513.89
114692	CANCARA ASSET SEC LL	.1700 %	12/18/20	49,995,986.11	50,000,000.00	49,995,986.11	16	.044	49,978,513.89
114693	CANCARA ASSET SEC LL	.1700 %	12/18/20	1,999,839.45	2,000,000.00	1,999,839.45	16	.044	1,999,140.56
114697	CANADIAN IMP BK OF C	.1400 %	12/18/20	49,996,694.45	50,000,000.00	49,996,694.45	16	.044	49,982,305.56
114700	CANCARA ASSET SEC LL	.1700 %	12/21/20	49,995,277.78	50,000,000.00	49,995,277.78	19	.052	49,978,513.89
114701	CANCARA ASSET SEC LL	.1700 %	12/21/20	22,497,875.00	22,500,000.00	22,497,875.00	19	.052	22,490,331.25
114705	TOYOTA MOTOR CREDIT	.1400 %	12/18/20	49,996,694.44	50,000,000.00	49,996,694.44	16	.044	49,982,888.89
114706	TOYOTA MOTOR CREDIT	.1400 %	12/18/20	49,996,694.44	50,000,000.00	49,996,694.44	16	.044	49,982,888.89
114726	CANADIAN IMP BK OF C	.1400 %	12/21/20	49,996,111.11	50,000,000.00	49,996,111.11	19	.052	49,982,500.00
114728	TOYOTA MOTOR CREDIT	.1500 %	12/21/20	49,995,833.33	50,000,000.00	49,995,833.33	19	.052	49,981,458.33
114729	TOYOTA MOTOR CREDIT	.1500 %	12/21/20	49,995,833.33	50,000,000.00	49,995,833.33	19	.052	49,981,458.33
114731	THUNDER BAY FUNDING	.1400 %	12/16/20	49,997,083.33	50,000,000.00	49,997,083.33	14	.038	49,983,861.11
114751	TOYOTA MOTOR CREDIT	.1500 %	12/16/20	49,996,875.00	50,000,000.00	49,996,875.00	14	.038	49,982,708.33
114788	ATLANTIC ASSET SEC L	.1500 %	12/07/20	49,998,750.00	50,000,000.00	49,998,750.00	5	.014	49,985,625.00
114791	LA FAYETTE ASSET SEC	.1600 %	12/07/20	49,998,666.67	50,000,000.00	49,998,666.67	5	.014	49,984,888.89
114794	LA FAYETTE ASSET SEC	.1600 %	12/04/20	49,999,333.33	50,000,000.00	49,999,333.33	2	.005	49,985,555.56
114820	AUTOBAHN FUNDING CO	.1200 %	12/04/20	34,999,650.00	35,000,000.00	34,999,650.00	2	.005	34,993,000.00

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INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT BOOK VALUE	CURRENT PAR VALUE	MARKET VALUE	DAYS TO MATURITY	YRS TO MAT	PRINCIPAL COST
114821	SHEFFIELD RECEIVABLE	.1600 %	12/04/20	49,999,333.33	50,000,000.00	49,999,333.33	2	.005	49,986,666.67
114823	CHARIOT FUNDING LLC	.1300 %	12/07/20	24,999,458.33	25,000,000.00	24,999,458.33	5	.014	24,994,312.50
114824	SHEFFIELD RECEIVABLE	.1500 %	12/07/20	49,998,750.00	50,000,000.00	49,998,750.00	5	.014	49,986,875.00
114825	TORONTO DOMINION BAN	.1400 %	12/03/20	49,999,611.11	50,000,000.00	49,999,611.11	1	.003	49,988,527.78
114832	OLD LINE FUNDING LLC	.1200 %	12/07/20	49,999,000.00	50,000,000.00	49,999,000.00	5	.014	49,989,666.67
114834	JUPITER SEC COMPANY	.1350 %	12/07/20	49,998,875.00	50,000,000.00	49,998,875.00	5	.014	49,988,375.00
114835	JUPITER SEC COMPANY	.1350 %	12/07/20	19,799,554.50	19,800,000.00	19,799,554.50	5	.014	19,795,396.50
114837	SHEFFIELD RECEIVABLE	.1300 %	12/08/20	40,377,979.31	40,379,000.00	40,377,979.31	6	.016	40,369,813.78
114845	OLD LINE FUNDING LLC	.1100 %	12/09/20	46,998,851.11	47,000,000.00	46,998,851.11	7	.019	46,990,952.50
114846	CHARIOT FUNDING LLC	.1400 %	12/08/20	49,998,638.89	50,000,000.00	49,998,638.89	6	.016	49,987,944.44
114847	TORONTO DOMINION BAN	.1400 %	12/10/20	49,998,250.00	50,000,000.00	49,998,250.00	8	.022	49,987,555.56
114862	CHARIOT FUNDING LLC	.1300 %	12/09/20	49,998,555.56	50,000,000.00	49,998,555.56	7	.019	49,988,805.56
114864	JUPITER SEC COMPANY	.1400 %	12/08/20	39,998,911.11	40,000,000.00	39,998,911.11	6	.016	39,990,511.11
114865	OLD LINE FUNDING LLC	.1200 %	12/17/20	24,998,666.67	25,000,000.00	24,998,666.67	15	.041	24,994,166.67
114878	JUPITER SEC COMPANY	.1300 %	12/09/20	49,998,555.56	50,000,000.00	49,998,555.56	7	.019	49,988,986.11
114879	SHEFFIELD RECEIVABLE	.1400 %	12/10/20	49,998,250.00	50,000,000.00	49,998,250.00	8	.022	49,987,944.44
114882	OLD LINE FUNDING LLC	.1200 %	12/15/20	49,997,666.67	50,000,000.00	49,997,666.67	13	.036	49,989,500.00
114886	CHARIOT FUNDING LLC	.1400 %	12/11/20	49,998,955.56	50,000,000.00	49,998,955.56	9	.025	49,988,527.78
114887	CHARIOT FUNDING LLC	.1400 %	12/11/20	19,999,222.22	20,000,000.00	19,999,222.22	9	.025	19,995,411.11
114889	OLD LINE FUNDING LLC	.1200 %	12/14/20	36,998,396.66	37,000,000.00	36,998,396.66	12	.033	36,992,353.33
114891	THUNDER BAY FUNDING	.1200 %	12/15/20	49,997,666.66	50,000,000.00	49,997,666.66	13	.036	49,989,833.33
114894	AUTOBAHN FUNDING CO	.1300 %	12/14/20	24,998,826.39	25,000,000.00	24,998,826.39	12	.033	24,994,493.06
114897	TORONTO DOMINION BAN	.1250 %	12/11/20	49,998,263.89	50,000,000.00	49,998,263.89	9	.025	49,989,930.56
114902	THUNDER BAY FUNDING	.1300 %	12/15/20	29,998,483.34	30,000,000.00	29,998,483.34	13	.036	29,993,391.67
114903	AUTOBAHN FUNDING CO	.1400 %	12/14/20	49,997,472.22	50,000,000.00	49,997,472.22	12	.033	49,988,333.33
114904	AUTOBAHN FUNDING CO	.1400 %	12/14/20	4,999,747.22	5,000,000.00	4,999,747.22	12	.033	4,998,833.33
114905	CHARIOT FUNDING LLC	.1400 %	12/15/20	49,997,277.78	50,000,000.00	49,997,277.78	13	.036	49,988,138.89
114912	AUTOBAHN FUNDING CO	.1500 %	12/15/20	34,997,958.34	35,000,000.00	34,997,958.34	13	.036	34,991,104.17
114917	JUPITER SEC COMPANY	.1300 %	12/15/20	49,997,472.22	50,000,000.00	49,997,472.22	13	.036	49,989,166.67
114936	CANADIAN IMP BK OF C	.1200 %	12/16/20	49,997,500.00	50,000,000.00	49,997,500.00	14	.038	49,990,333.33
114937	SHEFFIELD RECEIVABLE	.1400 %	12/11/20	39,298,471.67	39,300,000.00	39,298,471.67	9	.025	39,291,899.83
114955	CHARIOT FUNDING LLC	.1300 %	12/17/20	49,997,111.11	50,000,000.00	49,997,111.11	15	.041	49,989,708.33
114956	CANADIAN IMP BK OF C	.1100 %	12/03/20	49,999,694.44	50,000,000.00	49,999,694.44	1	.003	49,993,430.56
114965	CREDIT AGRICOLE CIB	.1100 %	12/31/20	49,995,416.67	50,000,000.00	49,995,416.67	29	.079	49,989,305.56
114976	CREDIT AGRICOLE CIB	.1200 %	12/24/20	49,996,166.67	50,000,000.00	49,996,166.67	22	.060	49,989,666.67
114977	CHARIOT FUNDING LLC	.1300 %	12/17/20	24,498,584.45	24,500,000.00	24,498,584.45	15	.041	24,495,134.03
114978	NATIXIS NY BRANCH CP	.1400 %	12/31/20	49,994,166.67	50,000,000.00	49,994,166.67	29	.079	49,986,583.33
114979	CREDIT AGRICOLE CIB	.1300 %	12/15/20	49,997,472.22	50,000,000.00	49,997,472.22	13	.036	49,990,430.56
114982	OLD LINE FUNDING LLC	.1300 %	12/28/20	49,995,125.00	50,000,000.00	49,995,125.00	26	.071	49,988,625.00
114991	LA FAYETTE ASSET SEC	.1400 %	12/03/20	30,851,760.04	30,852,000.00	30,851,760.04	1	.003	30,847,440.76
114995	CREDIT AGRICOLE CIB	.1150 %	12/16/20	49,997,604.17	50,000,000.00	49,997,604.17	14	.038	49,991,854.17
114998	ATLANTIC ASSET SEC L	.1300 %	12/04/20	49,999,458.33	50,000,000.00	49,999,458.33	2	.005	49,993,138.89
115010	LA FAYETTE ASSET SEC	.1300 %	12/04/20	29,999,675.00	30,000,000.00	29,999,675.00	2	.005	29,995,883.33
115012	CREDIT AGRICOLE CIB	.1200 %	12/28/20	49,995,500.00	50,000,000.00	49,995,500.00	26	.071	49,989,666.67

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115036	LA FAYETTE ASSET SEC	.1500 %	12/14/20	21,368,842.46	21,370,000.00	21,368,842.46	12	.033	21,365,815.04
115046	LA FAYETTE ASSET SEC	.1400 %	12/15/20	41,968,714.91	41,971,000.00	41,968,714.91	13	.036	41,963,328.63
115054	JUPITER SEC COMPANY	.1200 %	12/03/20	49,999,666.67	50,000,000.00	49,999,666.67	1	.003	49,994,166.67
115055	ATLANTIC ASSET SEC L	.1300 %	12/04/20	49,999,458.33	50,000,000.00	49,999,458.33	2	.005	49,993,500.00
115060	THUNDER BAY FUNDING	.1100 %	12/03/20	49,999,694.44	50,000,000.00	49,999,694.44	1	.003	49,995,263.89
115061	SHEFFIELD RECEIVABLE	.1500 %	12/18/20	49,996,458.34	50,000,000.00	49,996,458.34	16	.044	49,989,791.67
115062	CREDIT AGRICOLE CIB	.1200 %	12/18/20	49,997,166.66	50,000,000.00	49,997,166.66	16	.044	49,991,833.33
115072	AUTOBAHN FUNDING CO	.1200 %	12/11/20	39,998,666.67	40,000,000.00	39,998,666.67	9	.025	39,994,800.00
115075	PFIZER INC CP	.1200 %	12/03/20	33,358,777.61	33,359,000.00	33,358,777.61	1	.003	33,355,552.90
115081	AUTOBAHN FUNDING CO	.1300 %	12/04/20	32,999,642.50	33,000,000.00	32,999,642.50	2	.005	32,996,305.83
115084	CANADIAN IMP BK OF C	.1100 %	12/04/20	36,810,662.57	36,811,000.00	36,810,662.57	2	.005	36,807,513.18
115089	AUTOBAHN FUNDING CO	.1300 %	12/14/20	49,997,652.78	50,000,000.00	49,997,652.78	12	.033	49,992,777.78
115096	LA FAYETTE ASSET SEC	.1300 %	12/18/20	49,996,930.56	50,000,000.00	49,996,930.56	16	.044	49,992,236.11
115103	LA FAYETTE ASSET SEC	.1200 %	12/16/20	25,999,699.95	26,001,000.00	25,999,699.95	14	.038	25,997,233.20
115104	AUTOBAHN FUNDING CO	.1300 %	12/18/20	49,996,930.56	50,000,000.00	49,996,930.56	16	.044	49,992,416.67
115105	AUTOBAHN FUNDING CO	.1300 %	12/18/20	4,999,693.06	5,000,000.00	4,999,693.06	16	.044	4,999,241.67
115108	LA FAYETTE ASSET SEC	.1200 %	12/16/20	23,998,800.00	24,000,000.00	23,998,800.00	14	.038	23,997,040.00
115112	AUTOBAHN FUNDING CO	.1200 %	12/18/20	49,997,166.67	50,000,000.00	49,997,166.67	16	.044	49,993,500.00
115113	AUTOBAHN FUNDING CO	.1200 %	12/18/20	4,999,716.67	5,000,000.00	4,999,716.67	16	.044	4,999,350.00
115114	SHEFFIELD RECEIVABLE	.1400 %	12/31/20	49,994,166.67	50,000,000.00	49,994,166.67	29	.079	49,989,888.89
115141	AUTOBAHN FUNDING CO	.1300 %	12/14/20	49,997,652.78	50,000,000.00	49,997,652.78	12	.033	49,993,861.11
115154	AUTOBAHN FUNDING CO	.1300 %	12/23/20	49,996,027.78	50,000,000.00	49,996,027.78	21	.058	49,992,597.22
115155	AUTOBAHN FUNDING CO	.1300 %	12/23/20	19,998,411.11	20,000,000.00	19,998,411.11	21	.058	19,997,038.89
115177	SHEFFIELD RECEIVABLE	.1500 %	12/31/20	49,993,750.00	50,000,000.00	49,993,750.00	29	.079	49,990,625.00
115178	REGENCY MARKETS NO.	.1500 %	12/16/20	49,996,875.00	50,000,000.00	49,996,875.00	14	.038	49,993,750.00
115181	CHARIOT FUNDING LLC	.1700 %	12/18/20	49,995,986.11	50,000,000.00	49,995,986.11	16	.044	49,992,444.44
115194	CHARIOT FUNDING LLC	.1600 %	12/18/20	49,996,222.22	50,000,000.00	49,996,222.22	16	.044	49,993,111.11
115212	REGENCY MARKETS NO.	.1600 %	12/21/20	49,995,555.56	50,000,000.00	49,995,555.56	19	.052	49,992,888.89
115215	CANADIAN IMP BK OF C	.1300 %	12/24/20	49,995,847.23	50,000,000.00	49,995,847.23	22	.060	49,993,680.56
115231	CANADIAN IMP BK OF C	.1300 %	12/30/20	49,994,763.89	50,000,000.00	49,994,763.89	28	.077	49,992,777.78
115240	CHARIOT FUNDING LLC	.1600 %	12/21/20	49,995,555.56	50,000,000.00	49,995,555.56	19	.052	49,993,777.78
115241	CHARIOT FUNDING LLC	.1600 %	12/21/20	49,995,555.56	50,000,000.00	49,995,555.56	19	.052	49,993,777.78
115247	THUNDER BAY FUNDING	.1300 %	12/17/20	30,005,266.26	30,007,000.00	30,005,266.26	15	.041	30,004,399.39
115269	ATLANTIC ASSET SEC L	.1300 %	12/23/20	49,996,027.78	50,000,000.00	49,996,027.78	21	.058	49,994,763.89
115295	ATLANTIC ASSET SEC L	.1200 %	12/16/20	49,997,500.00	50,000,000.00	49,997,500.00	14	.038	49,996,500.00
115296	CREDIT AGRICOLE CIB	.0800 %	12/31/20	49,996,666.67	50,000,000.00	49,996,666.67	29	.079	49,996,000.00
115310	CANADIAN IMP BK OF C	.1000 %	12/17/20	49,997,777.78	50,000,000.00	49,997,777.78	15	.041	49,997,638.89
115311	CANADIAN IMP BK OF C	.1000 %	12/18/20	49,997,638.89	50,000,000.00	49,997,638.89	16	.044	49,997,500.00
115327	ATLANTIC ASSET SEC L	.1100 %	12/30/20	31,630,196.96	31,633,000.00	31,630,196.96	28	.077	31,630,196.96
115350	ATLANTIC ASSET SEC L	.1200 %	12/30/20	21,053,034.87	21,055,000.00	21,053,034.87	28	.077	21,053,034.87
115351	LA FAYETTE ASSET SEC	.1300 %	12/30/20	22,840,690.32	22,843,000.00	22,840,690.32	28	.077	22,840,690.32
SUBTOTAL (Mat Month) DEC 2020				4,562,885,058.30	4,563,131,000.00	4,562,885,058.30	13		4,562,138,792.22

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114704	CANCARA ASSET SEC LL	.1900 %	01/11/21	42,990,695.28	43,000,000.00	42,990,695.28	40	.110	42,974,582.22
114739	MONT BLANC CAPITAL C	.2000 %	01/13/21	34,147,840.51	34,156,000.00	34,147,840.51	42	.115	34,134,937.13
114766	OLD LINE FUNDING LLC	.1600 %	01/26/21	39,990,044.44	40,000,000.00	39,990,044.44	55	.151	39,978,133.33
114785	CANCARA ASSET SEC LL	.1800 %	01/29/21	25,492,477.50	25,500,000.00	25,492,477.50	58	.159	25,484,445.00
114786	MONT BLANC CAPITAL C	.1800 %	01/20/21	40,837,788.00	40,848,000.00	40,837,788.00	49	.134	40,824,920.88
114803	CANCARA ASSET SEC LL	.1800 %	01/13/21	38,991,615.00	39,000,000.00	38,991,615.00	42	.115	38,979,720.00
114804	MONT BLANC CAPITAL C	.1700 %	01/08/21	19,897,428.88	19,901,000.00	19,897,428.88	37	.101	19,891,696.28
114810	CRC FUNDING LLC CP	.1500 %	01/08/21	49,992,083.33	50,000,000.00	49,992,083.33	37	.101	49,979,583.33
114812	CRC FUNDING LLC CP	.1600 %	01/12/21	49,990,666.67	50,000,000.00	49,990,666.67	41	.112	49,977,333.33
114813	CAFCO LLC CP	.1500 %	01/08/21	49,992,083.33	50,000,000.00	49,992,083.33	37	.101	49,979,583.33
114827	CRC FUNDING LLC CP	.1600 %	01/12/21	49,990,666.67	50,000,000.00	49,990,666.67	41	.112	49,978,222.22
114828	LA FAYETTE ASSET SEC	.1600 %	01/05/21	49,992,222.22	50,000,000.00	49,992,222.22	34	.093	49,979,777.78
114833	TOYOTA MOTOR CREDIT	.1600 %	01/04/21	49,992,444.45	50,000,000.00	49,992,444.45	33	.090	49,980,000.00
114836	CAFCO LLC CP	.1500 %	01/14/21	49,990,833.34	50,000,000.00	49,990,833.34	43	.118	49,979,166.67
114853	OLD LINE FUNDING LLC	.1500 %	01/07/21	49,992,291.67	50,000,000.00	49,992,291.67	36	.099	49,981,041.67
114861	CAFCO LLC CP	.1400 %	01/05/21	49,993,194.44	50,000,000.00	49,993,194.44	34	.093	49,982,694.44
114863	CAFCO LLC CP	.1200 %	01/05/21	49,994,166.67	50,000,000.00	49,994,166.67	34	.093	49,985,166.67
114874	CAFCO LLC CP	.1600 %	01/04/21	49,992,444.45	50,000,000.00	49,992,444.45	33	.090	49,980,666.67
114883	CIESCO LLC CP	.1400 %	01/04/21	49,993,388.89	50,000,000.00	49,993,388.89	33	.090	49,983,861.11
114885	CRC FUNDING LLC CP	.1650 %	01/20/21	49,988,541.67	50,000,000.00	49,988,541.67	49	.134	49,977,312.50
114895	CAFCO LLC CP	.1600 %	01/12/21	49,990,666.67	50,000,000.00	49,990,666.67	41	.112	49,980,000.00
114900	CRC FUNDING LLC CP	.1600 %	01/21/21	49,988,666.67	50,000,000.00	49,988,666.67	50	.137	49,978,222.22
114930	CAFCO LLC CP	.1500 %	01/21/21	49,989,375.00	50,000,000.00	49,989,375.00	50	.137	49,980,416.67
114934	CRC FUNDING LLC CP	.1600 %	01/20/21	49,988,888.89	50,000,000.00	49,988,888.89	49	.134	49,979,333.33
114938	CAFCO LLC CP	.1600 %	01/21/21	19,356,611.51	19,361,000.00	19,356,611.51	50	.137	19,352,911.40
114957	CAFCO LLC CP	.1500 %	01/21/21	13,329,166.95	13,332,000.00	13,329,166.95	50	.137	13,326,889.40
114962	CRC FUNDING LLC CP	.1700 %	01/22/21	49,987,722.22	50,000,000.00	49,987,722.22	51	.140	49,978,277.78
114963	CIESCO LLC CP	.1500 %	01/21/21	49,989,375.00	50,000,000.00	49,989,375.00	50	.137	49,981,041.67
114964	CIESCO LLC CP	.1500 %	01/21/21	4,998,937.50	5,000,000.00	4,998,937.50	50	.137	4,998,104.17
114966	CAFCO LLC CP	.1600 %	01/26/21	35,342,201.53	35,351,000.00	35,342,201.53	55	.151	35,335,916.91
114980	CAFCO LLC CP	.1500 %	01/25/21	35,991,750.00	36,000,000.00	35,991,750.00	54	.148	35,985,900.00
114989	CRC FUNDING LLC CP	.1600 %	01/26/21	49,987,555.56	50,000,000.00	49,987,555.56	55	.151	49,979,555.56
114994	OLD LINE FUNDING LLC	.1500 %	01/14/21	49,990,833.33	50,000,000.00	49,990,833.33	43	.118	49,983,333.33
115009	OLD LINE FUNDING LLC	.1500 %	01/13/21	49,991,041.67	50,000,000.00	49,991,041.67	42	.115	49,983,750.00
115032	TOYOTA MOTOR CREDIT	.1300 %	01/20/21	49,990,972.22	50,000,000.00	49,990,972.22	49	.134	49,984,833.33
115033	TOYOTA MOTOR CREDIT	.1300 %	01/20/21	49,990,972.22	50,000,000.00	49,990,972.22	49	.134	49,984,833.33
115034	NATIXIS NY BRANCH CP	.1400 %	01/04/21	49,993,388.89	50,000,000.00	49,993,388.89	33	.090	49,986,777.78
115035	NATIXIS NY BRANCH CP	.1400 %	01/04/21	49,993,388.89	50,000,000.00	49,993,388.89	33	.090	49,986,777.78
115063	OLD LINE FUNDING LLC	.1400 %	01/14/21	49,991,444.44	50,000,000.00	49,991,444.44	43	.118	49,985,222.22
115071	OLD LINE FUNDING LLC	.1500 %	01/20/21	24,994,791.66	25,000,000.00	24,994,791.66	49	.134	24,991,770.83
115095	MONT BLANC CAPITAL C	.1800 %	01/07/21	49,990,750.00	50,000,000.00	49,990,750.00	36	.099	49,984,250.00
115097	NATIXIS NY BRANCH CP	.1400 %	01/06/21	49,993,000.00	50,000,000.00	49,993,000.00	35	.096	49,987,944.44
115098	NATIXIS NY BRANCH CP	.1400 %	01/06/21	49,993,000.00	50,000,000.00	49,993,000.00	35	.096	49,987,944.44
115102	OLD LINE FUNDING LLC	.1400 %	01/19/21	49,990,472.22	50,000,000.00	49,990,472.22	48	.132	49,985,611.11

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115110	JUPITER SEC COMPANY	.1500 %	01/08/21	49,992,083.33	50,000,000.00	49,992,083.33	37	.101	49,987,500.00
115111	THUNDER BAY FUNDING	.1300 %	01/05/21	40,006,942.93	40,012,000.00	40,006,942.93	34	.093	40,003,764.20
115120	CHARIOT FUNDING LLC	.1600 %	01/08/21	49,991,555.56	50,000,000.00	49,991,555.56	37	.101	49,986,888.89
115121	CHARIOT FUNDING LLC	.1600 %	01/08/21	49,991,555.56	50,000,000.00	49,991,555.56	37	.101	49,986,888.89
115140	JUPITER SEC COMPANY	.1600 %	01/11/21	49,990,888.89	50,000,000.00	49,990,888.89	40	.110	49,986,222.22
115156	NATIXIS NY BRANCH CP	.1400 %	01/13/21	49,991,638.89	50,000,000.00	49,991,638.89	42	.115	49,987,944.44
115157	OLD LINE FUNDING LLC	.1400 %	01/20/21	48,790,511.11	48,800,000.00	48,790,511.11	49	.134	48,786,905.33
115159	THUNDER BAY FUNDING	.1300 %	01/11/21	49,992,597.22	50,000,000.00	49,992,597.22	40	.110	49,989,347.22
115160	THUNDER BAY FUNDING	.1300 %	01/11/21	11,998,223.33	12,000,000.00	11,998,223.33	40	.110	11,997,443.33
115161	JUPITER SEC COMPANY	.1900 %	01/06/21	49,990,500.00	50,000,000.00	49,990,500.00	35	.096	49,985,750.00
115162	CHARIOT FUNDING LLC	.1800 %	01/12/21	49,989,500.00	50,000,000.00	49,989,500.00	41	.112	49,985,000.00
115164	THUNDER BAY FUNDING	.1300 %	01/13/21	49,992,236.11	50,000,000.00	49,992,236.11	42	.115	49,988,986.11
115165	AUTOBAHN FUNDING CO	.1400 %	01/13/21	24,995,819.44	25,000,000.00	24,995,819.44	42	.115	24,994,069.44
115166	NATIXIS NY BRANCH CP	.1200 %	01/07/21	49,993,833.33	50,000,000.00	49,993,833.33	36	.099	49,990,833.33
115167	NATIXIS NY BRANCH CP	.1200 %	01/07/21	49,993,833.33	50,000,000.00	49,993,833.33	36	.099	49,990,833.33
115179	CHARIOT FUNDING LLC	.1800 %	01/13/21	47,039,884.25	47,050,000.00	47,039,884.25	42	.115	47,036,355.50
115180	ATLANTIC ASSET SEC L	.1600 %	01/11/21	24,995,444.45	25,000,000.00	24,995,444.45	40	.110	24,993,777.78
115186	MONT BLANC CAPITAL C	.2000 %	01/13/21	41,429,100.68	41,439,000.00	41,429,100.68	42	.115	41,425,877.65
115189	TOYOTA MOTOR CREDIT	.1200 %	01/22/21	49,991,333.33	50,000,000.00	49,991,333.33	51	.140	49,989,000.00
115190	NATIXIS NY BRANCH CP	.1400 %	01/20/21	49,990,277.78	50,000,000.00	49,990,277.78	49	.134	49,987,555.56
115191	TORONTO DOMINION BAN	.1300 %	01/04/21	49,993,861.11	50,000,000.00	49,993,861.11	33	.090	49,991,333.33
115192	ATLANTIC ASSET SEC L	.1300 %	01/04/21	24,996,930.56	25,000,000.00	24,996,930.56	33	.090	24,995,666.67
115193	SHEFFIELD RECEIVABLE	.1400 %	01/04/21	49,993,388.89	50,000,000.00	49,993,388.89	33	.090	49,990,666.67
115204	OLD LINE FUNDING LLC	.1600 %	01/20/21	49,988,888.89	50,000,000.00	49,988,888.89	49	.134	49,986,222.22
115205	OLD LINE FUNDING LLC	.1600 %	01/20/21	49,988,888.89	50,000,000.00	49,988,888.89	49	.134	49,986,222.22
115206	OLD LINE FUNDING LLC	.1600 %	01/20/21	24,994,444.44	25,000,000.00	24,994,444.44	49	.134	24,993,000.00
115207	SHEFFIELD RECEIVABLE	.1500 %	01/05/21	49,992,708.33	50,000,000.00	49,992,708.33	34	.093	49,990,000.00
115208	SHEFFIELD RECEIVABLE	.1600 %	01/19/21	49,989,111.11	50,000,000.00	49,989,111.11	48	.132	49,986,222.22
115209	TORONTO DOMINION BAN	.1600 %	01/19/21	31,562,124.98	31,569,000.00	31,562,124.98	48	.132	31,560,300.99
115211	CHARIOT FUNDING LLC	.1800 %	01/20/21	49,987,500.00	50,000,000.00	49,987,500.00	49	.134	49,984,500.00
115213	SHEFFIELD RECEIVABLE	.1600 %	01/07/21	49,991,777.78	50,000,000.00	49,991,777.78	36	.099	49,989,111.11
115214	AUTOBAHN FUNDING CO	.1500 %	01/20/21	29,993,750.00	30,000,000.00	29,993,750.00	49	.134	29,992,250.00
115216	ATLANTIC ASSET SEC L	.1500 %	01/20/21	49,989,583.33	50,000,000.00	49,989,583.33	49	.134	49,987,083.33
115217	ATLANTIC ASSET SEC L	.1500 %	01/21/21	49,989,375.00	50,000,000.00	49,989,375.00	50	.137	49,986,875.00
115219	SHEFFIELD RECEIVABLE	.1400 %	01/15/21	49,991,250.00	50,000,000.00	49,991,250.00	44	.121	49,988,916.67
115225	MONT BLANC CAPITAL C	.1800 %	01/11/21	49,989,750.00	50,000,000.00	49,989,750.00	40	.110	49,987,000.00
115227	JUPITER SEC COMPANY	.2000 %	01/19/21	49,986,388.89	50,000,000.00	49,986,388.89	48	.132	49,983,333.33
115228	JUPITER SEC COMPANY	.2000 %	01/19/21	49,986,388.89	50,000,000.00	49,986,388.89	48	.132	49,983,333.33
115229	SHEFFIELD RECEIVABLE	.1500 %	01/15/21	49,990,625.00	50,000,000.00	49,990,625.00	44	.121	49,988,333.33
115232	TORONTO DOMINION BAN	.1700 %	01/20/21	49,988,194.44	50,000,000.00	49,988,194.44	49	.134	49,985,597.22
115233	TORONTO DOMINION BAN	.1700 %	01/20/21	49,988,194.44	50,000,000.00	49,988,194.44	49	.134	49,985,597.22
115248	AUTOBAHN FUNDING CO	.1500 %	01/20/21	49,989,583.34	50,000,000.00	49,989,583.34	49	.134	49,987,916.67
115249	MONT BLANC CAPITAL C	.1800 %	01/11/21	20,506,795.25	20,511,000.00	20,506,795.25	40	.110	20,505,974.81
115250	CHARIOT FUNDING LLC	.2000 %	01/28/21	49,983,888.88	50,000,000.00	49,983,888.88	57	.156	49,981,944.44

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115251	CHARIOT FUNDING LLC	.2000 %	01/28/21	49,983,888.88	50,000,000.00	49,983,888.88	57	.156	49,981,944.44
115252	JUPITER SEC COMPANY	.1900 %	01/22/21	49,986,277.78	50,000,000.00	49,986,277.78	51	.140	49,984,430.56
115253	JUPITER SEC COMPANY	.1900 %	01/22/21	49,986,277.78	50,000,000.00	49,986,277.78	51	.140	49,984,430.56
115265	AUTOBAHN FUNDING CO	.1500 %	01/25/21	49,988,541.66	50,000,000.00	49,988,541.66	54	.148	49,987,083.33
115266	CHARIOT FUNDING LLC	.2000 %	01/26/21	49,984,444.44	50,000,000.00	49,984,444.44	55	.151	49,982,500.00
115267	CHARIOT FUNDING LLC	.2000 %	01/26/21	14,995,333.33	15,000,000.00	14,995,333.33	55	.151	14,994,750.00
115268	CHARIOT FUNDING LLC	.2000 %	01/22/21	21,493,788.89	21,500,000.00	21,493,788.89	51	.140	21,492,952.78
115270	ATLANTIC ASSET SEC L	.1300 %	01/04/21	49,993,861.11	50,000,000.00	49,993,861.11	33	.090	49,992,597.22
115271	ATLANTIC ASSET SEC L	.1300 %	01/04/21	27,754,591.93	27,758,000.00	27,754,591.93	33	.090	27,753,890.27
115273	ATLANTIC ASSET SEC L	.1500 %	01/21/21	49,989,375.00	50,000,000.00	49,989,375.00	50	.137	49,987,916.67
115274	TORONTO DOMINION BAN	.1700 %	01/28/21	49,986,305.56	50,000,000.00	49,986,305.56	57	.156	49,984,652.78
115280	CHARIOT FUNDING LLC	.2000 %	01/27/21	49,984,166.67	50,000,000.00	49,984,166.67	56	.153	49,982,500.00
115281	CHARIOT FUNDING LLC	.2000 %	01/27/21	49,984,166.67	50,000,000.00	49,984,166.67	56	.153	49,982,500.00
115291	JUPITER SEC COMPANY	.2000 %	01/29/21	49,983,611.11	50,000,000.00	49,983,611.11	58	.159	49,981,944.44
115292	JUPITER SEC COMPANY	.2000 %	01/29/21	49,983,611.11	50,000,000.00	49,983,611.11	58	.159	49,981,944.44
115293	AUTOBAHN FUNDING CO	.1500 %	01/19/21	49,989,791.67	50,000,000.00	49,989,791.67	48	.132	49,988,541.67
115294	AUTOBAHN FUNDING CO	.1500 %	01/15/21	49,990,625.00	50,000,000.00	49,990,625.00	44	.121	49,989,375.00
115306	OLD LINE FUNDING LLC	.1600 %	01/26/21	41,003,792.07	41,014,000.00	41,003,792.07	55	.151	41,003,609.79
115307	THUNDER BAY FUNDING	.1600 %	01/20/21	39,991,111.11	40,000,000.00	39,991,111.11	49	.134	39,990,933.33
115308	JUPITER SEC COMPANY	.1700 %	01/19/21	49,988,430.55	50,000,000.00	49,988,430.55	48	.132	49,988,194.44
115312	LA FAYETTE ASSET SEC	.1500 %	01/04/21	29,995,750.00	30,000,000.00	29,995,750.00	33	.090	29,995,625.00
115313	LA FAYETTE ASSET SEC	.1500 %	01/04/21	20,997,025.00	21,000,000.00	20,997,025.00	33	.090	20,996,937.50
115321	JUPITER SEC COMPANY	.1700 %	01/21/21	39,990,366.67	40,000,000.00	39,990,366.67	50	.137	39,990,366.67
115322	JUPITER SEC COMPANY	.1700 %	01/15/21	49,989,375.00	50,000,000.00	49,989,375.00	44	.121	49,989,375.00
115323	AUTOBAHN FUNDING CO	.1300 %	01/05/21	29,996,208.33	30,000,000.00	29,996,208.33	34	.093	29,996,208.33
115324	OLD LINE FUNDING LLC	.1700 %	01/29/21	24,993,034.72	25,000,000.00	24,993,034.72	58	.159	24,993,034.72
115325	OLD LINE FUNDING LLC	.1600 %	01/28/21	49,987,111.11	50,000,000.00	49,987,111.11	57	.156	49,987,111.11
115326	TORONTO DOMINION BAN	.1100 %	01/15/21	49,993,125.00	50,000,000.00	49,993,125.00	44	.121	49,993,125.00
115347	SHEFFIELD RECEIVABLE	.1600 %	01/15/21	49,990,222.22	50,000,000.00	49,990,222.22	44	.121	49,990,222.22
115348	REGENCY MARKETS NO.	.1700 %	01/08/21	49,991,263.89	50,000,000.00	49,991,263.89	37	.101	49,991,263.89
115352	REGENCY MARKETS NO.	.1750 %	01/08/21	49,991,006.94	50,000,000.00	49,991,006.94	37	.101	49,991,006.94
SUBTOTAL (Mat Month) JAN 2021				5,238,045,523.61	5,239,102,000.00	5,238,045,523.61	44		5,237,511,774.36
114822	MONT BLANC CAPITAL C	.2000 %	02/01/21	49,982,777.77	50,000,000.00	49,982,777.77	61	.167	49,966,944.44
114840	MONT BLANC CAPITAL C	.2000 %	02/05/21	43,168,165.87	43,184,000.00	43,168,165.87	65	.178	43,154,970.76
114877	MONT BLANC CAPITAL C	.1900 %	02/10/21	24,990,631.94	25,000,000.00	24,990,631.94	70	.192	24,983,638.89
114888	MONT BLANC CAPITAL C	.1900 %	02/10/21	40,949,649.50	40,965,000.00	40,949,649.50	70	.192	40,939,055.50
114896	LA FAYETTE ASSET SEC	.1800 %	02/12/21	24,990,875.00	25,000,000.00	24,990,875.00	72	.197	24,984,875.00
114996	LA FAYETTE ASSET SEC	.2100 %	02/22/21	32,198,403.06	32,214,000.00	32,198,403.06	82	.225	32,191,638.12
115073	CRC FUNDING LLC CP	.1600 %	02/05/21	49,985,333.33	50,000,000.00	49,985,333.33	65	.178	49,978,888.89
115074	CRC FUNDING LLC CP	.1700 %	02/08/21	49,983,708.33	50,000,000.00	49,983,708.33	68	.186	49,976,861.11
115088	CIESCO LLC CP	.1600 %	02/05/21	29,991,200.00	30,000,000.00	29,991,200.00	65	.178	29,987,600.00

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INVSMT NUMBER	DESCRIPTION	INTEREST RATE	MATURITY DATE	CURRENT BOOK VALUE	CURRENT PAR VALUE	MARKET VALUE	DAYS TO MATURITY	YRS TO MAT	PRINCIPAL COST
115118	TOYOTA MOTOR CREDIT	.1200 %	02/05/21	49,989,000.00	50,000,000.00	49,989,000.00	65	.178	49,985,500.00
115119	TOYOTA MOTOR CREDIT	.1200 %	02/05/21	49,989,000.00	50,000,000.00	49,989,000.00	65	.178	49,985,500.00
115137	CAFCO LLC CP	.1700 %	02/11/21	49,983,000.00	50,000,000.00	49,983,000.00	71	.195	49,978,041.67
115138	CIESCO LLC CP	.1700 %	02/12/21	49,982,763.89	50,000,000.00	49,982,763.89	72	.197	49,977,805.56
115139	CIESCO LLC CP	.1700 %	02/12/21	29,989,658.33	30,000,000.00	29,989,658.33	72	.197	29,986,683.33
115142	CAFCO LLC CP	.1700 %	02/10/21	49,983,236.11	50,000,000.00	49,983,236.11	70	.192	49,978,277.78
115143	CAFCO LLC CP	.1700 %	02/10/21	2,391,198.02	2,392,000.00	2,391,198.02	70	.192	2,390,960.81
115163	MONT BLANC CAPITAL C	.2000 %	02/17/21	41,062,198.67	41,080,000.00	41,062,198.67	77	.211	41,058,090.67
115168	CIESCO LLC CP	.1700 %	02/11/21	19,867,242.84	19,874,000.00	19,867,242.84	71	.195	19,865,553.55
115182	CIESCO LLC CP	.1600 %	02/11/21	49,984,000.00	50,000,000.00	49,984,000.00	71	.195	49,980,666.67
115183	OLD LINE FUNDING LLC	.1700 %	02/03/21	47,985,493.33	48,000,000.00	47,985,493.33	63	.173	47,982,093.33
115188	MONT BLANC CAPITAL C	.2000 %	02/10/21	41,574,594.66	41,591,000.00	41,574,594.66	70	.192	41,571,359.81
115218	CIESCO LLC CP	.1500 %	02/11/21	29,617,112.20	29,626,000.00	29,617,112.20	71	.195	29,615,630.90
115226	MONT BLANC CAPITAL C	.1900 %	02/04/21	39,986,277.78	40,000,000.00	39,986,277.78	64	.175	39,983,955.56
115230	OLD LINE FUNDING LLC	.1700 %	02/11/21	39,986,400.00	40,000,000.00	39,986,400.00	71	.195	39,984,322.22
115245	THUNDER BAY FUNDING	.1600 %	02/01/21	49,986,222.22	50,000,000.00	49,986,222.22	61	.167	49,984,444.44
115255	SHEFFIELD RECEIVABLE	.2100 %	02/03/21	41,884,357.33	41,900,000.00	41,884,357.33	63	.173	41,882,402.00
115309	OLD LINE FUNDING LLC	.1700 %	02/10/21	29,989,941.67	30,000,000.00	29,989,941.67	70	.192	29,989,800.00
115349	TOYOTA MOTOR CREDIT	.1200 %	02/01/21	49,989,833.33	50,000,000.00	49,989,833.33	61	.167	49,989,833.33
SUBTOTAL (Mat Month) FEB 2021				1,110,462,275.18	1,110,826,000.00	1,110,462,275.18	67		1,110,335,394.34
114748	CAFCO LLC CP	.1900 %	03/11/21	49,973,611.12	50,000,000.00	49,973,611.12	99	.271	49,955,666.67
114753	CIESCO LLC CP	.1900 %	03/11/21	42,977,305.55	43,000,000.00	42,977,305.55	99	.271	42,961,873.33
115090	MONT BLANC CAPITAL C	.2000 %	03/01/21	28,177,904.00	28,192,000.00	28,177,904.00	89	.244	28,173,675.20
115220	MONT BLANC CAPITAL C	.2200 %	03/10/21	23,770,610.07	23,785,000.00	23,770,610.07	98	.268	23,768,865.84
115272	MONT BLANC CAPITAL C	.2200 %	03/10/21	34,708,988.35	34,730,000.00	34,708,988.35	98	.268	34,707,502.68
115314	MONT BLANC CAPITAL C	.2100 %	03/19/21	20,795,890.33	20,809,000.00	20,795,890.33	107	.293	20,795,768.94
115353	NATIXIS NY BRANCH CP	.1900 %	03/03/21	27,434,817.34	27,448,000.00	27,434,817.34	91	.249	27,434,817.34
SUBTOTAL (Mat Month) MAR 2021				227,839,126.76	227,964,000.00	227,839,126.76	97		227,798,170.00
SUBTOTAL (ICC Grp) 50 Commecial Paper				11,139,231,983.85	11,141,023,000.00	11,139,231,983.85	35		11,137,784,130.92
109674	TOYOTA MOTOR CREDIT	3.0500 %	01/08/21	9,999,688.10	10,000,000.00	9,999,688.10	37	.101	9,994,000.00
SUBTOTAL (Mat Month) JAN 2021				9,999,688.10	10,000,000.00	9,999,688.10	37		9,994,000.00
110109	JOHNSON & JOHNSON CO	2.2500 %	03/03/22	22,385,061.38	22,500,000.00	22,385,061.38	456	1.249	22,224,600.00

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SUBTOTAL (Mat Month) MAR 2022				22,385,061.38	22,500,000.00	22,385,061.38	456		22,224,600.00
112997	JPM CHASE BK CO NOTE	1.5000 %	02/28/23	50,000,000.00	50,000,000.00	50,000,000.00	818	2.241	50,000,000.00
SUBTOTAL (Mat Month) FEB 2023				50,000,000.00	50,000,000.00	50,000,000.00	818		50,000,000.00
SUBTOTAL (ICC Grp) 60 Corporate & Deposit Note				82,384,749.48	82,500,000.00	82,384,749.48	625		82,218,600.00
115195	UST BILL	.0825 %	12/24/20	49,997,364.59	50,000,000.00	49,997,364.59	22	.060	49,995,760.42
115196	UST BILL	.0825 %	12/24/20	49,997,364.59	50,000,000.00	49,997,364.59	22	.060	49,995,760.42
115197	UST BILL	.0800 %	12/31/20	49,996,666.67	50,000,000.00	49,996,666.67	29	.079	49,995,111.11
115198	UST BILL	.0800 %	12/31/20	49,996,666.67	50,000,000.00	49,996,666.67	29	.079	49,995,111.11
SUBTOTAL (Mat Month) DEC 2020				199,988,062.52	200,000,000.00	199,988,062.52	25		199,981,743.06
115258	UST BILL	.0650 %	02/18/21	49,992,868.05	50,000,000.00	49,992,868.05	78	.214	49,992,145.83
115259	UST BILL	.0650 %	02/18/21	49,992,868.05	50,000,000.00	49,992,868.05	78	.214	49,992,145.83
SUBTOTAL (Mat Month) FEB 2021				99,985,736.10	100,000,000.00	99,985,736.10	78		99,984,291.66
113297	UST BILL	.1125 %	03/25/21	49,982,187.50	50,000,000.00	49,982,187.50	113	.310	49,943,750.00
113298	UST BILL	.1125 %	03/25/21	49,982,187.50	50,000,000.00	49,982,187.50	113	.310	49,943,750.00
113299	UST BILL	.1125 %	03/25/21	49,982,187.50	50,000,000.00	49,982,187.50	113	.310	49,943,750.00
113300	UST BILL	.1125 %	03/25/21	49,982,187.50	50,000,000.00	49,982,187.50	113	.310	49,943,750.00
114588	UST BILL	.1100 %	03/04/21	49,985,791.66	50,000,000.00	49,985,791.66	92	.252	49,972,194.44
114589	UST BILL	.1100 %	03/04/21	49,985,791.66	50,000,000.00	49,985,791.66	92	.252	49,972,194.44
114590	UST BILL	.1100 %	03/04/21	49,985,791.66	50,000,000.00	49,985,791.66	92	.252	49,972,194.44
114591	UST BILL	.1100 %	03/04/21	49,985,791.66	50,000,000.00	49,985,791.66	92	.252	49,972,194.44
114592	UST BILL	.1100 %	03/04/21	49,985,791.66	50,000,000.00	49,985,791.66	92	.252	49,972,194.44
115275	UST BILL	.0850 %	03/09/21	49,988,430.56	50,000,000.00	49,988,430.56	97	.266	49,987,604.17
115276	UST BILL	.0850 %	03/09/21	49,988,430.56	50,000,000.00	49,988,430.56	97	.266	49,987,604.17
SUBTOTAL (Mat Month) MAR 2021				549,834,569.42	550,000,000.00	549,834,569.42	100		549,611,180.54
102351	USTN 1.125	1.1250 %	07/31/21	49,991,116.46	50,000,000.00	49,991,116.46	241	.660	49,933,593.75
SUBTOTAL (Mat Month) JUL 2021				49,991,116.46	50,000,000.00	49,991,116.46	241		49,933,593.75

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114583	UST BILL	.1150 %	08/12/21	49,959,430.56	50,000,000.00	49,959,430.56	253	.693	49,945,215.28
114584	UST BILL	.1150 %	08/12/21	49,959,430.56	50,000,000.00	49,959,430.56	253	.693	49,945,215.28
114585	UST BILL	.1150 %	08/12/21	49,959,430.56	50,000,000.00	49,959,430.56	253	.693	49,945,215.28
114586	UST BILL	.1150 %	08/12/21	49,959,430.56	50,000,000.00	49,959,430.56	253	.693	49,945,215.28
114587	UST BILL	.1150 %	08/12/21	49,959,430.56	50,000,000.00	49,959,430.56	253	.693	49,945,215.28
SUBTOTAL (Mat Month) AUG 2021				249,797,152.80	250,000,000.00	249,797,152.80	253		249,726,076.40
114866	UST BILL	.1200 %	10/07/21	49,948,333.33	50,000,000.00	49,948,333.33	309	.847	49,939,333.33
114867	UST BILL	.1200 %	10/07/21	49,948,333.33	50,000,000.00	49,948,333.33	309	.847	49,939,333.33
114868	UST BILL	.1200 %	10/07/21	49,948,333.33	50,000,000.00	49,948,333.33	309	.847	49,939,333.33
114869	UST BILL	.1200 %	10/07/21	49,948,333.33	50,000,000.00	49,948,333.33	309	.847	49,939,333.33
114870	UST BILL	.1200 %	10/07/21	49,948,333.33	50,000,000.00	49,948,333.33	309	.847	49,939,333.33
114945	UST BILL	.1150 %	10/07/21	49,950,486.11	50,000,000.00	49,950,486.11	309	.847	49,943,937.50
114946	UST BILL	.1150 %	10/07/21	49,950,486.11	50,000,000.00	49,950,486.11	309	.847	49,943,937.50
114947	UST BILL	.1150 %	10/07/21	49,950,486.11	50,000,000.00	49,950,486.11	309	.847	49,943,937.50
114948	UST BILL	.1150 %	10/07/21	49,950,486.11	50,000,000.00	49,950,486.11	309	.847	49,943,937.50
115038	UST BILL	.1150 %	10/07/21	49,950,486.12	50,000,000.00	49,950,486.12	309	.847	49,945,055.56
115039	UST BILL	.1150 %	10/07/21	49,950,486.12	50,000,000.00	49,950,486.12	309	.847	49,945,055.56
115040	UST BILL	.1150 %	10/07/21	49,950,486.12	50,000,000.00	49,950,486.12	309	.847	49,945,055.56
115041	UST BILL	.1150 %	10/07/21	49,950,486.12	50,000,000.00	49,950,486.12	309	.847	49,945,055.56
115042	UST BILL	.1150 %	10/07/21	49,950,486.12	50,000,000.00	49,950,486.12	309	.847	49,945,055.56
115043	UST BILL	.1150 %	10/07/21	49,950,486.12	50,000,000.00	49,950,486.12	309	.847	49,945,055.56
SUBTOTAL (Mat Month) OCT 2021				749,246,527.81	750,000,000.00	749,246,527.81	309		749,142,750.01
115144	UST BILL	.1175 %	11/04/21	49,944,840.27	50,000,000.00	49,944,840.27	337	.923	49,941,413.19
115145	UST BILL	.1175 %	11/04/21	49,944,840.27	50,000,000.00	49,944,840.27	337	.923	49,941,413.19
115146	UST BILL	.1175 %	11/04/21	49,944,840.27	50,000,000.00	49,944,840.27	337	.923	49,941,413.19
115147	UST BILL	.1175 %	11/04/21	49,944,840.27	50,000,000.00	49,944,840.27	337	.923	49,941,413.19
115148	UST BILL	.1175 %	11/04/21	49,944,840.27	50,000,000.00	49,944,840.27	337	.923	49,941,413.19
115149	UST BILL	.1175 %	11/04/21	49,944,840.27	50,000,000.00	49,944,840.27	337	.923	49,941,413.19
SUBTOTAL (Mat Month) NOV 2021				299,669,041.62	300,000,000.00	299,669,041.62	337		299,648,479.14
112380	USTN 1.625	1.6250 %	11/15/22	49,966,164.92	50,000,000.00	49,966,164.92	713	1.953	49,949,200.00
SUBTOTAL (Mat Month) NOV 2022				49,966,164.92	50,000,000.00	49,966,164.92	713		49,949,200.00
115286	USTN 0.875	.8750 %	11/15/30	50,000,000.00	50,000,000.00	50,000,000.00	3635	9.959	50,000,000.00

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115287	USTN 0.875	.8750 %	11/15/30	50,000,000.00	50,000,000.00	50,000,000.00	3635	9.959	50,000,000.00
SUBTOTAL (Mat Month) NOV 2030				100,000,000.00	100,000,000.00	100,000,000.00	3635		100,000,000.00
SUBTOTAL (ICC Grp) 80 Governments				2,348,478,371.65	2,350,000,000.00	2,348,478,371.65	372		2,347,977,314.56
113999	LACCAL BANS	.6590 %	06/30/22	5,000,000.00	5,000,000.00	5,000,000.00	575	1.575	5,000,000.00
SUBTOTAL (Mat Month) JUN 2022				5,000,000.00	5,000,000.00	5,000,000.00	575		5,000,000.00
113129	SAN JOSE CA REDEV AG	2.9580 %	08/01/24	24,558,485.73	23,000,000.00	24,558,485.73	1338	3.666	24,865,760.00
SUBTOTAL (Mat Month) AUG 2024				24,558,485.73	23,000,000.00	24,558,485.73	1338		24,865,760.00
SUBTOTAL (ICC Grp) 100 Municipals				29,558,485.73	28,000,000.00	29,558,485.73	1210		29,865,760.00
114622	BANK OF MONTREAL CHI	.1700 %	12/07/20	50,000,000.00	50,000,000.00	50,000,000.00	5	.014	50,000,000.00
114657	NORDEA BANK ABP NY C	.1500 %	12/15/20	50,000,000.00	50,000,000.00	50,000,000.00	13	.036	50,000,000.00
114668	BANK OF MONTREAL CHI	.1700 %	12/18/20	50,000,000.00	50,000,000.00	50,000,000.00	16	.044	50,000,000.00
114669	BANK OF MONTREAL CHI	.1700 %	12/18/20	50,000,000.00	50,000,000.00	50,000,000.00	16	.044	50,000,000.00
114698	BANK OF MONTREAL CHI	.1700 %	12/21/20	50,000,000.00	50,000,000.00	50,000,000.00	19	.052	50,000,000.00
114711	SVENSKA HANDELSBANKE	.1400 %	12/18/20	50,000,000.00	50,000,000.00	50,000,000.00	16	.044	50,000,000.00
114730	CANADIAN IMP. BK OF	.1500 %	12/18/20	50,000,000.00	50,000,000.00	50,000,000.00	16	.044	50,000,000.00
114850	CANADIAN IMP. BK OF	.1200 %	12/04/20	50,000,000.00	50,000,000.00	50,000,000.00	2	.005	50,000,000.00
114871	DNB BANK ASA NY CD	.1000 %	12/08/20	50,000,000.00	50,000,000.00	50,000,000.00	6	.016	50,000,000.00
114908	CREDIT AGRICOLE CIB	.1000 %	12/15/20	50,000,000.00	50,000,000.00	50,000,000.00	13	.036	50,000,000.00
114923	CREDIT AGRICOLE CIB	.0900 %	12/18/20	50,000,000.00	50,000,000.00	50,000,000.00	16	.044	50,000,000.00
114939	DNB BANK ASA NY CD	.0900 %	12/18/20	50,000,000.00	50,000,000.00	50,000,000.00	16	.044	50,000,000.00
114958	DNB BANK ASA NY CD	.0900 %	12/21/20	50,000,000.00	50,000,000.00	50,000,000.00	19	.052	50,000,000.00
114959	CANADIAN IMP. BK OF	.1200 %	12/07/20	50,000,000.00	50,000,000.00	50,000,000.00	5	.014	50,000,000.00
114967	MUFG UNION BANK NA C	.1100 %	12/18/20	50,000,000.00	50,000,000.00	50,000,000.00	16	.044	50,000,000.00
114968	MUFG UNION BANK NA C	.1100 %	12/18/20	50,000,000.00	50,000,000.00	50,000,000.00	16	.044	50,000,000.00
114974	CANADIAN IMP. BK OF	.1200 %	12/15/20	50,000,000.00	50,000,000.00	50,000,000.00	13	.036	50,000,000.00
114990	CANADIAN IMP. BK OF	.1200 %	12/03/20	50,000,000.00	50,000,000.00	50,000,000.00	1	.003	50,000,000.00
115013	TORONTO DOMINION BAN	.1100 %	12/07/20	50,000,000.00	50,000,000.00	50,000,000.00	5	.014	50,000,000.00
115184	TORONTO DOMINION BAN	.1300 %	12/31/20	50,000,000.00	50,000,000.00	50,000,000.00	29	.079	50,000,000.00
115221	CANADIAN IMP. BK OF	.1400 %	12/28/20	50,000,000.00	50,000,000.00	50,000,000.00	26	.071	50,000,000.00

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115234	CREDIT AGRICOLE CIB	.0900 %	12/28/20	50,000,000.00	50,000,000.00	50,000,000.00	26	.071	50,000,000.00
115330	DNB BANK ASA NY CD	.0800 %	12/30/20	50,000,000.00	50,000,000.00	50,000,000.00	28	.077	50,000,000.00
SUBTOTAL (Mat Month) DEC 2020				1,150,000,000.00	1,150,000,000.00	1,150,000,000.00	14		1,150,000,000.00
114851	BANK OF MONTREAL CHI	.1800 %	01/12/21	50,000,000.00	50,000,000.00	50,000,000.00	41	.112	50,000,000.00
114880	SVENSKA HANDELSBANKE	.1500 %	01/04/21	50,000,000.00	50,000,000.00	50,000,000.00	33	.090	50,000,000.00
115044	SVENSKA HANDELSBANKE	.1500 %	01/29/21	50,000,000.00	50,000,000.00	50,000,000.00	58	.159	50,000,000.00
115106	MUFG UNION BANK NA C	.1200 %	01/04/21	50,000,000.00	50,000,000.00	50,000,000.00	33	.090	50,000,000.00
115171	TORONTO DOMINION BAN	.1500 %	01/04/21	50,000,000.00	50,000,000.00	50,000,000.00	33	.090	50,000,000.00
115199	MUFG UNION BANK NA C	.1200 %	01/04/21	50,000,000.00	50,000,000.00	50,000,000.00	33	.090	50,000,000.00
115200	CANADIAN IMP. BK OF	.1100 %	01/04/21	50,000,000.00	50,000,000.00	50,000,000.00	33	.090	50,000,000.00
115210	TORONTO DOMINION BAN	.1700 %	01/19/21	50,000,000.00	50,000,000.00	50,000,000.00	48	.132	50,000,000.00
115299	TORONTO DOMINION BAN	.1800 %	01/28/21	50,000,000.00	50,000,000.00	50,000,000.00	57	.156	50,000,000.00
SUBTOTAL (Mat Month) JAN 2021				450,000,000.00	450,000,000.00	450,000,000.00	41		450,000,000.00
112946	UBS AG STAMFORD CT C	1.6200 %	02/12/21	50,000,000.00	50,000,000.00	50,000,000.00	72	.197	50,000,000.00
115076	NORDEA BANK ABP NY C	.1500 %	02/01/21	50,000,000.00	50,000,000.00	50,000,000.00	61	.167	50,000,000.00
115235	NORDEA BANK ABP NY C	.1500 %	02/19/21	50,000,000.00	50,000,000.00	50,000,000.00	79	.216	50,000,000.00
115329	TORONTO DOMINION BAN	.1700 %	02/04/21	50,000,000.00	50,000,000.00	50,000,000.00	64	.175	50,000,000.00
SUBTOTAL (Mat Month) FEB 2021				200,000,000.00	200,000,000.00	200,000,000.00	69		200,000,000.00
115077	AU & NZ BANKING GRP	.1500 %	03/19/21	50,000,000.00	50,000,000.00	50,000,000.00	107	.293	50,000,000.00
115078	AU & NZ BANKING GRP	.1500 %	03/19/21	50,000,000.00	50,000,000.00	50,000,000.00	107	.293	50,000,000.00
115124	AU & NZ BANKING GRP	.1500 %	03/15/21	50,000,000.00	50,000,000.00	50,000,000.00	103	.282	50,000,000.00
115125	AU & NZ BANKING GRP	.1500 %	03/15/21	50,000,000.00	50,000,000.00	50,000,000.00	103	.282	50,000,000.00
115187	BARCLAYS BANK PLC NY	.1500 %	03/15/21	50,000,000.00	50,000,000.00	50,000,000.00	103	.282	50,000,000.00
115236	SVENSKA HANDELSBANKE	.1500 %	03/05/21	50,000,000.00	50,000,000.00	50,000,000.00	93	.255	50,000,000.00
115238	BARCLAYS BANK PLC NY	.1500 %	03/15/21	50,000,000.00	50,000,000.00	50,000,000.00	103	.282	50,000,000.00
115239	BARCLAYS BANK PLC NY	.1500 %	03/15/21	50,000,000.00	50,000,000.00	50,000,000.00	103	.282	50,000,000.00
115297	AU & NZ BANKING GRP	.1500 %	03/05/21	50,000,000.00	50,000,000.00	50,000,000.00	93	.255	50,000,000.00
115298	AU & NZ BANKING GRP	.1500 %	03/05/21	50,000,000.00	50,000,000.00	50,000,000.00	93	.255	50,000,000.00
115315	NORDEA BANK ABP NY C	.1500 %	03/01/21	50,000,000.00	50,000,000.00	50,000,000.00	89	.244	50,000,000.00
115328	NORDEA BANK ABP NY C	.1500 %	03/03/21	50,000,000.00	50,000,000.00	50,000,000.00	91	.249	50,000,000.00
115354	CREDIT AGRICOLE CIB	.1800 %	03/08/21	50,000,000.00	50,000,000.00	50,000,000.00	96	.263	50,000,000.00
SUBTOTAL (Mat Month) MAR 2021				650,000,000.00	650,000,000.00	650,000,000.00	98		650,000,000.00

(WRRPT)

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115246	BANK OF NOVA SCOTIA	.2300 %	06/21/21	50,000,000.00	50,000,000.00	50,000,000.00	201	.551	50,000,000.00
SUBTOTAL (Mat Month) JUN 2021				50,000,000.00	50,000,000.00	50,000,000.00	201		50,000,000.00
115152	CREDIT SUISSE NY CD	.2700 %	08/09/21	50,000,000.00	50,000,000.00	50,000,000.00	250	.685	50,000,000.00
115153	CREDIT SUISSE NY CD	.2700 %	08/09/21	50,000,000.00	50,000,000.00	50,000,000.00	250	.685	50,000,000.00
SUBTOTAL (Mat Month) AUG 2021				100,000,000.00	100,000,000.00	100,000,000.00	250		100,000,000.00
SUBTOTAL (ICC Grp) 110 Negotiable CDs				2,600,000,000.00	2,600,000,000.00	2,600,000,000.00	57		2,600,000,000.00
SUBTOTAL (Fund Grp) 1000 PSI-POOLED SURPLUS INVSTMNTS				36,112,490,556.36	36,119,133,000.00	36,112,490,556.36	849		36,104,432,658.54
115256	UST BILL	.0900 %	05/27/21	301,866.37	302,000.00	301,866.37	176	.482	301,863.35
SUBTOTAL (Mat Month) MAY 2021				301,866.37	302,000.00	301,866.37	176		301,863.35
SUBTOTAL (ICC Grp) 80 Governments				301,866.37	302,000.00	301,866.37	176		301,863.35
SUBTOTAL (Fund Grp) 2000 SAFE-SPECIAL SAFEKEEPING				301,866.37	302,000.00	301,866.37	176		301,863.35
113193	FFCB 2.50 (CALLABLE)	2.5000 %	03/23/35	22,500,000.00	22,500,000.00	22,500,000.00	5224	14.312	22,500,000.00
SUBTOTAL (Mat Month) MAR 2035				22,500,000.00	22,500,000.00	22,500,000.00	5224		22,500,000.00
106615	FFCB 3.25	3.2500 %	12/27/39	9,000,000.00	9,000,000.00	9,000,000.00	6964	19.079	9,000,000.00
SUBTOTAL (Mat Month) DEC 2039				9,000,000.00	9,000,000.00	9,000,000.00	6964		9,000,000.00
114162	FHLB 2.03 (CALLABLE)	2.0300 %	07/27/40	25,230,000.00	25,230,000.00	25,230,000.00	7177	19.663	25,230,000.00
SUBTOTAL (Mat Month) JUL 2040				25,230,000.00	25,230,000.00	25,230,000.00	7177		25,230,000.00

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106613	FFCB 3.27	3.2700 %	12/26/41	7,000,000.00	7,000,000.00	7,000,000.00	7694	21.079	7,000,000.00
SUBTOTAL (Mat Month) DEC 2041				7,000,000.00	7,000,000.00	7,000,000.00	7694		7,000,000.00
114424	FHLMC 2.00 (CALLABLE	2.0000 %	08/27/43	9,500,000.00	9,500,000.00	9,500,000.00	8303	22.748	9,500,000.00
SUBTOTAL (Mat Month) AUG 2043				9,500,000.00	9,500,000.00	9,500,000.00	8303		9,500,000.00
112863	FHLB 2.90 (CALLABLE)	2.9000 %	02/10/45	174,576.67	175,000.00	174,576.67	8836	24.208	174,562.50
SUBTOTAL (Mat Month) FEB 2045				174,576.67	175,000.00	174,576.67	8836		174,562.50
SUBTOTAL (ICC Grp) 10 Agencies				73,404,576.67	73,405,000.00	73,404,576.67	6751		73,404,562.50
35272	RPV TAX ALLOCATION B	5.0000 %	12/02/27	3,200,000.00	3,200,000.00	3,200,000.00	2556	7.003	3,200,000.00
SUBTOTAL (Mat Month) DEC 2027				3,200,000.00	3,200,000.00	3,200,000.00	2556		3,200,000.00
SUBTOTAL (ICC Grp) 100 Municipals				3,200,000.00	3,200,000.00	3,200,000.00	2556		3,200,000.00
106824	S OF C LAIF	.0000 %	12/31/20	39,874,334.31	39,874,334.31	39,874,334.31	29	.079	39,874,334.31
106825	S OF C LAIF	.0000 %	12/31/20	3,415,978.99	3,415,978.99	3,415,978.99	29	.079	3,415,978.99
106826	S OF C LAIF	.0000 %	12/31/20	41,266.63	41,266.63	41,266.63	29	.079	41,266.63
SUBTOTAL (Mat Month) DEC 2020				43,331,579.93	43,331,579.93	43,331,579.93	29		43,331,579.93
SUBTOTAL (ICC Grp) 130 Other				43,331,579.93	43,331,579.93	43,331,579.93	29		43,331,579.93
SUBTOTAL (Fund Grp) 4000 SPI-SPECIFIC PURPOSE INVSTMNT				119,936,156.60	119,936,579.93	119,936,156.60	4210		119,936,142.43
115303	BOW MONEY MARKET PLU	.2000 %	01/04/21	100,000,000.00	100,000,000.00	100,000,000.00	33	.090	100,000,000.00

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115304	JP MORGAN CHASE BANK	.1000 %	01/04/21	100,000,000.00	100,000,000.00	100,000,000.00	33	.090	100,000,000.00
SUBTOTAL (Mat Month) JAN 2021				200,000,000.00	200,000,000.00	200,000,000.00	33		200,000,000.00
SUBTOTAL (ICC Grp) 130 Other				200,000,000.00	200,000,000.00	200,000,000.00	33		200,000,000.00
SUBTOTAL (Fund Grp) 6000 SPRG-SPECIAL PROGRAMS				200,000,000.00	200,000,000.00	200,000,000.00	33		200,000,000.00
GRAND TOTALS				36,432,728,579.33	36,439,371,579.93	36,432,728,579.33	856		36,424,670,664.32

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Investments Outstanding As Of Date: 12/2/2020

Current Par (000's)	1 to 30 Days	31 to 60 Days	61 to 180 Days	181 Days to 1 Year	1 to 3 Years	3 to 5 Years	5 to 10 Years	> 10 Years	Totals (000's)
Agencies	1,850,000.00	3,109,000.00	3,272,942.00	370,000.00	758,700.00	2,547,070.00	7,005,648.00	1,004,250.00	19,917,610.00
Commercial Paper	4,563,131.00	5,239,102.00	1,338,790.00	0.00	0.00	0.00	0.00	0.00	11,141,023.00
Corporate & Deposit Note	0.00	10,000.00	0.00	0.00	72,500.00	0.00	0.00	0.00	82,500.00
Governments	200,000.00	0.00	650,000.00	1,350,000.00	50,000.00	0.00	100,000.00	0.00	2,350,000.00
Municipals	0.00	0.00	0.00	0.00	5,000.00	23,000.00	0.00	0.00	28,000.00
Negotiable CDs	1,150,000.00	450,000.00	850,000.00	150,000.00	0.00	0.00	0.00	0.00	2,600,000.00
Totals (000's):	7,763,131.00	8,808,102.00	6,111,732.00	1,870,000.00	886,200.00	2,570,070.00	7,105,648.00	1,004,250.00	36,119,133.00

MATURITY
DISTRIBUTION

(WRRPT)

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INVSMT NUMBER	DESCRIPTION	CUSIP NUMBER	FUND NUMBER	ICC CODE	PURCHASE SET DATE	MATURITY DATE	INTEREST RATE	CURRENT PAR VALUE	CURRENT BOOK VALUE	AMORTIZATION POSTED
101612	FNMA 1.51 (CALLABLE)	3136G3PG4	1100	2030	06/08/16	06/08/20	1.5100 %	25,000,000.00	25,000,000.00	.00
101641	FHLMC 1.70 (CALLABLE)	3134G9PS0	1100	1500	06/02/16	12/02/20	1.7000 %	25,000,000.00	25,000,000.00	.00
102432	FHLMC 1.62 (CALLABLE)	3134GAJD7	1100	1500	09/16/16	09/16/21	1.6200 %	25,000,000.00	25,000,000.00	.00
102458	FHLMC 1.625 (CALLABL	3134GAKK9	1100	1500	09/23/16	09/23/21	1.6250 %	25,000,000.00	25,000,000.00	.00
102474	FHLMC 1.625 (CALLABL	3134GALA0	1100	1500	09/23/16	09/23/21	1.6250 %	25,000,000.00	25,000,000.00	.00
103045	FHLMC 1.82 (CALLABLE)	3134GAZC1	1100	1500	12/02/16	12/01/21	1.8200 %	25,000,000.00	24,998,017.11	.00
103048	FHLMC 3.20 (CALLABLE)	3134GAZM9	1100	3060	12/02/16	12/02/21	1.2500 %	25,000,000.00	25,000,000.00	.00
103056	FHLB 3.00 (CALLABLE)	3130AA4B1	1100	3070	12/02/16	12/02/21	1.2500 %	25,000,000.00	25,000,000.00	.00
103060	FHLMC 3.50 (CALLABLE	3134GAZX5	1100	3060	12/02/16	12/02/21	1.3000 %	25,000,000.00	24,996,241.78	212.21
103222	FFCB 2.01	3133EGT47	1100	1040	12/08/16	12/08/21	2.0100 %	50,000,000.00	50,000,000.00	.00
103223	FHLB 1.875	3130AABG2	1100	1250	12/05/16	11/29/21	1.8750 %	50,000,000.00	49,932,650.00	3,823.90
103224	FHLB 1.875	3130AABG2	1100	1250	12/05/16	11/29/21	1.8750 %	50,000,000.00	49,932,650.00	3,823.90
103225	FHLB 1.875	3130AABG2	1100	1250	12/05/16	11/29/21	1.8750 %	25,000,000.00	24,966,324.99	1,911.95
103226	FHLB 1.875	3130AABG2	1100	1250	12/05/16	11/29/21	1.8750 %	50,000,000.00	49,955,000.00	2,554.94
103227	FHLB 1.875	3130AABG2	1100	1250	12/05/16	11/29/21	1.8750 %	50,000,000.00	49,955,000.00	2,554.94
103242	FNMA 1.50	3135G0F73	1100	2030	12/05/16	11/30/20	1.5000 %	50,000,000.00	49,952,500.00	8,090.66
103247	FNMA 1.50	3135G0D75	1100	2030	12/05/16	06/22/20	1.5000 %	50,000,000.00	49,997,421.62	3,806.17
103248	FNMA 1.50	3135G0D75	1100	2030	12/05/16	06/22/20	1.5000 %	50,000,000.00	49,997,421.62	3,806.17
103249	FNMA 1.50	3135G0D75	1100	2030	12/05/16	06/22/20	1.5000 %	25,000,000.00	24,998,710.81	1,903.08
103255	FNMA 1.375	3135G0J20	1100	2030	12/05/16	02/26/21	1.3750 %	50,000,000.00	49,854,507.76	16,704.67
107431	FFCB 2.625	3133EJJM2	1100	1040	04/04/18	04/04/22	2.6250 %	34,000,000.00	34,000,000.00	.00
109833	FHLB 2.94 (CALLABLE)	3130AFSJ7	1100	1250	01/29/19	01/29/24	2.9400 %	10,000,000.00	10,000,000.00	.00
109859	FHLB 2.94 (CALLABLE)	3130AFSJ7	1100	1250	01/29/19	01/29/24	2.9400 %	15,000,000.00	14,991,762.72	190.99
110153	FFCB 2.55	3133EKCS3	1100	1040	03/11/19	03/11/21	2.5500 %	25,000,000.00	24,991,289.31	954.18
110175	FHLB 2.375	3130A0XD7	1100	1250	03/12/19	03/12/21	2.3750 %	25,000,000.00	24,970,861.83	3,180.57
110594	FHLMC 2.60 (CALLABLE	3134GTKG7	1100	1500	05/03/19	05/03/24	2.6000 %	50,000,000.00	50,000,000.00	.00
110672	FHLMC 2.65 (CALLABLE	3134GTMG4	1100	1500	05/13/19	05/13/24	2.6500 %	25,000,000.00	25,000,000.00	.00
110690	FHLB 2.375	3130A0XD7	1100	1250	05/02/19	03/12/21	2.3750 %	50,000,000.00	50,031,741.17	-3,464.70
110713	FHLMC 2.65 (CALLABLE	3134GTMV6	1100	1500	05/23/19	05/23/24	2.6500 %	25,000,000.00	25,000,000.00	.00
110731	FFCB 2.31	3133EKL80	1100	1040	05/13/19	05/13/24	2.3100 %	50,000,000.00	50,000,000.00	.00
110757	FFCB 2.25	3133EKL85	1100	1040	05/16/19	05/16/22	2.2500 %	50,000,000.00	49,951,140.51	2,121.35
110758	FHLMC 2.75 (CALLABLE	3134GTPB3	1100	3070	05/28/19	05/28/24	2.5000 %	50,000,000.00	50,000,000.00	.00
110785	FHLMC 3.00 (CALLABLE	3134GTPC1	1100	3070	05/28/19	05/28/24	2.3750 %	25,000,000.00	25,000,000.00	.00
110795	FFCB 2.30	3133EKLA2	1100	1040	05/17/19	05/15/23	2.3000 %	50,000,000.00	50,084,193.36	-2,421.15
110796	FHLMC 2.44 (CALLABLE	3134GTPG2	1100	1500	05/28/19	05/28/24	2.4400 %	50,000,000.00	50,000,000.00	.00
110811	FHLMC 2.45 (CALLABLE	3134GTPP2	1100	1500	05/31/19	05/24/24	2.4500 %	50,000,000.00	50,000,000.00	.00
110827	FFCB 2.20	3133EKMV5	1100	1040	05/23/19	11/23/22	2.2000 %	24,700,000.00	24,697,031.16	101.70
110837	FHLMC 2.45 (CALLABLE	3134GTQM8	1100	1500	05/29/19	05/28/24	2.4500 %	25,000,000.00	25,000,000.00	.00
110849	FHLB 2.25	3130A1W95	1100	1250	05/23/19	06/11/21	2.2500 %	45,000,000.00	44,993,250.00	558.00
110862	FFCB 2.43 (CALLABLE)	3133EKMN3	1100	1040	06/03/19	06/03/22	2.4300 %	50,000,000.00	49,986,642.33	565.69
110881	FFCB 2.32	3133EKNH5	1100	1040	05/29/19	08/28/24	2.3200 %	50,000,000.00	50,231,380.88	-4,630.60
110882	FFCB 2.32	3133EKNH5	1100	1040	05/29/19	08/28/24	2.3200 %	18,000,000.00	18,083,297.11	-1,667.02
110914	FHLMC 2.40 (CALLABLE	3134GTSF1	1100	1500	06/10/19	06/10/22	2.4000 %	50,000,000.00	50,000,000.00	.00
110915	FHLMC 2.40 (CALLABLE	3134GTSF1	1100	1500	06/10/19	06/10/22	2.4000 %	50,000,000.00	50,000,000.00	.00

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110943	FHLMC 3.125 (CALLABL	3134GTTA1	1100	3070	06/25/19	06/25/24	2.5000 %	50,000,000.00	50,000,000.00	.00
110975	FHLMC 2.40 (CALLABLE	3134GTUM3	1100	1500	06/17/19	06/17/24	2.4000 %	25,000,000.00	25,000,000.00	.00
110983	FFCB 2.40 (CALLABLE	3133EKRJ7	1100	1040	06/19/19	06/19/23	2.4000 %	25,000,000.00	25,000,000.00	.00
110997	FFCB 2.22 (CALLABLE)	3133EKRP3	1100	1040	06/21/19	06/21/24	2.2200 %	23,500,000.00	23,500,000.00	.00
110998	FFCB 2.22 (CALLABLE)	3133EKRP3	1100	1040	06/24/19	06/21/24	2.2200 %	25,000,000.00	25,000,000.00	.00
111012	FFCB 2.22 (CALLABLE)	3133EKRP3	1100	1040	06/24/19	06/21/24	2.2200 %	13,000,000.00	13,000,000.00	.00
111013	FFCB 2.22 (CALLABLE)	3133EKRP3	1100	1040	06/25/19	06/21/24	2.2200 %	25,000,000.00	25,000,000.00	.00
111032	FHLMC 2.20 (CALLABLE	3134GTWK5	1100	1500	06/25/19	06/25/24	2.2000 %	25,000,000.00	25,000,000.00	.00
111043	FHLMC 2.25 (CALLABLE	3134GTWP4	1100	1500	07/01/19	07/01/24	2.2500 %	25,000,000.00	25,000,000.00	.00
111044	FHLMC 2.25 (CALLABLE	3134GTWS8	1100	1500	07/10/19	07/10/24	2.2500 %	25,000,000.00	25,000,000.00	.00
111058	FHLB 2.42 (CALLABLE)	3130AGNJ0	1100	1250	06/26/19	12/26/24	2.4200 %	21,000,000.00	21,000,000.00	.00
111071	FHLB 2.20 (CALLABLE)	3130AGNA9	1100	1250	06/26/19	06/26/24	2.2000 %	25,000,000.00	25,000,000.00	.00
111072	FHLB 2.20 (CALLABLE)	3130AGNA9	1100	1250	06/26/19	06/26/24	2.2000 %	29,000,000.00	29,000,000.00	.00
111074	FHLB 2.18 (CALLABLE)	3130AGNK7	1100	1250	06/28/19	06/26/23	2.1800 %	30,825,000.00	30,825,000.00	.00
111086	FHLMC 2.22 (CALLABLE	3134GTXS7	1100	1500	06/27/19	06/26/24	2.2200 %	50,000,000.00	50,000,000.00	.00
111089	FHLMC 2.22 (CALLABLE	3134GTXY4	1100	1500	06/27/19	06/26/24	2.2200 %	50,000,000.00	50,000,000.00	.00
111091	FHLMC 2.25 (CALLABLE	3134GTYD9	1100	1500	06/27/19	06/26/24	2.2500 %	50,000,000.00	50,000,000.00	.00
111092	FHLMC 2.22 (CALLABLE	3134GTXP3	1100	1500	06/28/19	06/26/24	2.2200 %	50,000,000.00	50,000,000.00	.00
111093	FHLMC 2.20 (CALLABLE	3134GTXX4	1100	1500	07/08/19	07/08/24	2.2000 %	25,000,000.00	25,000,000.00	.00
111168	FHLMC 2.30 (CALLABLE	3134GTA52	1100	1500	07/15/19	07/15/24	2.3000 %	25,000,000.00	25,000,000.00	.00
111169	FHLMC 2.30 (CALLABLE	3134GTA52	1100	1500	07/15/19	07/15/24	2.3000 %	25,000,000.00	25,000,000.00	.00
111213	FHLMC 2.26 (CALLABLE	3134GTF99	1100	1500	07/29/19	07/29/24	2.2600 %	25,000,000.00	25,000,000.00	.00
111215	FHLMC 2.31 (CALLABLE	3134GTG64	1100	1500	07/29/19	07/29/24	2.3100 %	25,000,000.00	25,000,000.00	.00
111239	FFCB 2.20 (CALLABLE)	3133EKWZ5	1100	1040	07/24/19	07/24/23	2.2000 %	25,000,000.00	25,000,000.00	.00
111240	FFCB 2.20 (CALLABLE)	3133EKWZ5	1100	1040	07/25/19	07/24/23	2.2000 %	25,000,000.00	25,000,000.00	.00
111255	FFCB 2.45 (CALLABLE)	3133EKWF9	1100	1040	07/25/19	07/23/25	2.4500 %	29,664,000.00	29,664,000.00	.00
111256	FHLMC 2.20 (CALLABLE	3134GTL68	1100	1500	07/29/19	07/29/25	2.2000 %	50,000,000.00	50,000,000.00	.00
111269	FHLMC 2.27 (CALLABLE	3134GTN25	1100	1500	07/29/19	07/29/24	2.2700 %	25,000,000.00	25,000,000.00	.00
111270	FFCB 2.24 (CALLABLE)	3133EKXN1	1100	1040	07/30/19	07/30/24	2.2400 %	25,000,000.00	25,000,000.00	.00
111271	FFCB 2.24 (CALLABLE)	3133EKXN1	1100	1040	07/30/19	07/30/24	2.2400 %	25,000,000.00	25,000,000.00	.00
111272	FFCB 2.24 (CALLABLE)	3133EKXN1	1100	1040	07/30/19	07/30/24	2.2400 %	25,000,000.00	25,000,000.00	.00
111273	FFCB 2.24 (CALLABLE)	3133EKXN1	1100	1040	07/30/19	07/30/24	2.2400 %	25,000,000.00	25,000,000.00	.00
111283	FHLMC 2.25 (CALLABLE	3134GTQ30	1100	1500	08/05/19	08/05/24	2.2500 %	25,000,000.00	25,000,000.00	.00
111284	FHLMC 2.25 (CALLABLE	3134GTQ55	1100	1500	08/14/19	08/14/24	2.2500 %	25,000,000.00	25,000,000.00	.00
111307	FHLMC 2.30 (CALLABLE	3134GTS38	1100	1500	08/14/19	08/14/24	2.3000 %	25,000,000.00	25,000,000.00	.00
111353	FFCB 2.26 (CALLABLE)	3133EKYW0	1100	1040	08/12/19	08/12/25	2.2600 %	20,200,000.00	20,200,000.00	.00
111362	FFCB 2.12 (CALLABLE)	3133EKYV2	1100	1040	08/13/19	08/12/24	2.1200 %	25,000,000.00	25,000,000.00	.00
111374	FFCB 2.12 (CALLABLE)	3133EKYV2	1100	1040	08/13/19	08/12/24	2.1200 %	9,500,000.00	9,500,000.00	.00
111409	FFCB 2.17 (CALLABLE)	3133EKB70	1100	1040	08/19/19	08/19/25	2.1700 %	25,000,000.00	25,000,000.00	.00
111410	FFCB 2.17 (CALLABLE)	3133EKB70	1100	1040	08/19/19	08/19/25	2.1700 %	25,000,000.00	25,000,000.00	.00
111434	FHLMC 3.00 (CALLABLE	3134GT2Y8	1100	3060	08/28/19	08/28/24	2.0000 %	25,000,000.00	25,000,000.00	.00
111435	FHLMC 3.00 (CALLABLE	3134GT3B7	1100	3060	08/28/19	08/28/24	2.0000 %	25,000,000.00	25,000,000.00	.00
111466	FFCB 2.06 (CALLABLE)	3133EKN9	1100	1040	08/26/19	08/13/24	2.0600 %	25,000,000.00	25,000,000.00	.00
111467	FHLMC 2.01 (CALLABLE	3134GT3X9	1100	1500	08/28/19	08/28/24	2.0100 %	50,000,000.00	50,000,000.00	.00

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INVSMT NUMBER	DESCRIPTION	CUSIP NUMBER	FUND NUMBER	ICC CODE	PURCHASE SET DATE	MATURITY DATE	INTEREST RATE	CURRENT PAR VALUE	CURRENT BOOK VALUE	AMORTIZATION POSTED
111475	FFCB 2.06 (CALLABLE)	3133EKZN9	1100	1040	08/26/19	08/13/24	2.0600 %	32,000,000.00	32,000,000.00	.00
111525	FFCB 2.00 (CALLABLE)	3133EKH41	1100	1040	09/05/19	09/03/24	2.0000 %	25,000,000.00	25,000,000.00	.00
111526	FFCB 2.00 (CALLABLE)	3133EKH41	1100	1040	09/05/19	09/03/24	2.0000 %	25,000,000.00	25,000,000.00	.00
111534	FFCB 2.06 (CALLABLE)	3133EKZN9	1100	1040	09/04/19	08/13/24	2.0600 %	18,960,000.00	18,959,194.33	16.28
111545	FHLMC 2.625 (CALLABL	3134GT5L3	1100	3060	09/05/19	09/04/24	2.2500 %	50,000,000.00	50,000,000.00	.00
111573	FFCB 2.00 (CALLABLE)	3133EKH41	1100	1040	09/09/19	09/03/24	2.0000 %	25,000,000.00	25,000,000.00	.00
111584	FHLMC 2.80 (CALLABLE)	3134GT6V0	1100	3060	09/12/19	09/10/24	2.2500 %	25,000,000.00	25,000,000.00	.00
111599	FHLMC 3.125 (CALLABL	3134GT7J6	1100	3060	09/13/19	09/11/24	2.2500 %	25,000,000.00	25,000,000.00	.00
111600	FHLMC 3.125 (CALLABL	3134GUAC4	1100	3060	09/23/19	09/23/24	2.2500 %	25,000,000.00	25,000,000.00	.00
111601	FHLMC 3.00 (CALLABLE)	3134GUA88	1100	3060	09/23/19	09/23/24	2.2500 %	25,000,000.00	25,000,000.00	.00
111609	FHLMC 3.25 (CALLABLE)	3134GUAS9	1100	3060	09/25/19	09/25/24	2.3750 %	25,000,000.00	25,000,000.00	.00
111610	FHLMC 3.25 (CALLABLE)	3134GUA22	1100	3060	09/25/19	09/25/24	2.3750 %	25,000,000.00	25,000,000.00	.00
111627	FHLMC 2.13 (CALLABLE)	3134GUCB4	1100	1500	09/26/19	09/25/24	2.1300 %	25,000,000.00	25,000,000.00	.00
111628	FHLMC 2.13 (CALLABLE)	3134GUCC2	1100	1500	09/26/19	09/25/24	2.1300 %	25,000,000.00	25,000,000.00	.00
111635	FHLMC 3.50 (CALLABLE)	3134GUCA6	1100	3060	09/26/19	09/25/24	2.4750 %	25,000,000.00	25,000,000.00	.00
111643	FHLMC 2.12 (CALLABLE)	3134GUCW8	1100	1500	09/26/19	09/24/24	2.1200 %	50,000,000.00	50,000,000.00	.00
111644	FHLMC 2.12 (CALLABLE)	3134GUCX6	1100	1500	09/26/19	09/25/24	2.1200 %	50,000,000.00	50,000,000.00	.00
111670	FHLMC 2.08 (CALLABLE)	3134GUDQ0	1100	1500	09/26/19	09/25/24	2.0800 %	50,000,000.00	50,000,000.00	.00
111736	FHLMC 2.15 (CALLABLE)	3134GUCK4	1100	1500	09/26/19	09/25/24	2.1500 %	25,000,000.00	25,000,000.00	.00
111744	FHLMC 2.05 (CALLABLE)	3134GUF60	1100	1500	10/02/19	10/02/24	2.0500 %	25,000,000.00	25,000,000.00	.00
111745	FHLMC 2.05 (CALLABLE)	3134GUF00	1100	1500	10/15/19	10/15/24	2.0500 %	25,000,000.00	25,000,000.00	.00
111773	FHLMC 3.00 (CALLABLE)	3134GUGD6	1100	3060	10/09/19	10/09/24	2.1250 %	50,000,000.00	50,000,000.00	.00
111799	FHLMC 3.05 (CALLABLE)	3134GUGQ7	1100	3060	10/09/19	10/09/24	2.1000 %	50,000,000.00	50,000,000.00	.00
111801	FFCB 2.23 (CALLABLE)	3133EK2H8	1100	1040	10/15/19	10/15/26	2.2300 %	50,000,000.00	50,000,000.00	.00
111820	FHLMC 2.00 (CALLABLE)	3134GUHN3	1100	1500	10/29/19	04/29/26	2.0000 %	50,000,000.00	50,000,000.00	.00
111845	FHLB 2.00 (CALLABLE)	3130AHD34	1100	1250	10/29/19	10/29/24	2.0000 %	50,000,000.00	50,000,000.00	.00
111846	FHLB 2.00 (CALLABLE)	3130AHD34	1100	1250	10/29/19	10/29/24	2.0000 %	25,000,000.00	25,000,000.00	.00
111849	FHLMC 2.07 (CALLABLE)	3134GUJQ4	1100	1510	10/29/19	04/29/25	2.0700 %	50,000,000.00	50,000,000.00	.00
111860	FHLMC 3.375 (CALLABL	3134GUKD1	1100	3060	10/29/19	10/29/24	2.2500 %	50,000,000.00	50,000,000.00	.00
111881	FFCB 2.20 (CALLABLE)	3133EK369	1100	1040	10/22/19	10/22/25	2.2000 %	18,460,000.00	18,451,708.98	130.53
111882	FFCB 2.20 (CALLABLE)	3133EK369	1100	1040	10/24/19	10/22/25	2.2000 %	50,000,000.00	49,977,522.83	353.88
111883	FHLMC 2.01 (CALLABLE)	3134GULH1	1100	1500	10/28/19	10/28/24	2.0100 %	50,000,000.00	50,000,000.00	.00
111892	FHLB 2.00 (CALLABLE)	3130AHE66	1100	1250	10/21/19	10/21/24	2.0000 %	50,000,000.00	50,000,000.00	.00
111895	FHLMC 3.75 (CALLABLE)	3134GULP3	1100	3060	10/28/19	04/28/25	2.3750 %	50,000,000.00	50,000,000.00	.00
111904	FNMA 2.00 (CALLABLE)	3136G4TY9	1100	2030	10/28/19	10/28/24	2.0000 %	50,000,000.00	50,000,000.00	.00
111958	FHLB 2.00 (CALLABLE)	3130AHG64	1100	1250	10/28/19	10/28/24	2.0000 %	50,000,000.00	50,000,000.00	.00
111959	FHLB 2.00 (CALLABLE)	3130AHG64	1100	1250	10/28/19	10/28/24	2.0000 %	50,000,000.00	50,000,000.00	.00
111971	FHLMC 2.02 (CALLABLE)	3134GUNK2	1100	1500	11/15/19	11/13/24	2.0200 %	50,000,000.00	50,000,000.00	.00
111987	FHLMC 2.05 (CALLABLE)	3134GUNS5	1100	1500	11/15/19	11/18/24	2.0500 %	50,000,000.00	50,000,000.00	.00
112003	FFCB 1.96 (CALLABLE)	3133EKN93	1100	1040	10/31/19	09/16/24	1.9600 %	15,640,000.00	15,640,000.00	.00
112004	FNMA 2.00 (CALLABLE)	3136G4TY9	1100	2030	10/31/19	10/28/24	2.0000 %	50,000,000.00	50,044,133.77	-849.78
112053	FHLMC 2.00 (CALLABLE)	3134GUQR4	1100	1500	11/19/19	11/19/24	2.0000 %	50,000,000.00	50,000,000.00	.00
112074	FHLMC 2.00 (CALLABLE)	3134GURM4	1100	1500	11/25/19	11/25/24	2.0000 %	50,000,000.00	50,000,000.00	.00
112075	FHLMC 2.01 (CALLABLE)	3134GURQ5	1100	1500	11/25/19	11/25/24	2.0100 %	50,000,000.00	50,000,000.00	.00

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112076	FHLMC 3.70 (CALLABLE)	3134GURT9	1100	3060	11/25/19	05/23/25	2.3750 %	50,000,000.00	50,000,000.00	.00
112113	FFCB 2.00 (CALLABLE)	3133EKH41	1100	1040	11/18/19	09/03/24	2.0000 %	26,670,000.00	26,664,078.82	118.04
112128	FHLB 2.08 (CALLABLE)	3130AHL76	1100	1250	11/25/19	11/25/26	2.0800 %	50,000,000.00	50,000,000.00	.00
112139	FFCB 2.05 (CALLABLE)	3133ELAG9	1100	1040	11/25/19	11/25/25	2.0500 %	25,000,000.00	25,000,000.00	.00
112140	FFCB 2.05 (CALLABLE)	3133ELAG9	1100	1040	11/25/19	11/25/25	2.0500 %	25,000,000.00	25,000,000.00	.00
112141	FFCB 2.05 (CALLABLE)	3133ELAG9	1100	1040	11/25/19	11/25/25	2.0500 %	25,000,000.00	25,000,000.00	.00
112142	FFCB 2.05 (CALLABLE)	3133ELAG9	1100	1040	11/25/19	11/25/25	2.0500 %	25,000,000.00	25,000,000.00	.00
112143	FFCB 2.05 (CALLABLE)	3133ELAG9	1100	1040	11/25/19	11/25/25	2.0500 %	25,000,000.00	25,000,000.00	.00
112144	FFCB 2.05 (CALLABLE)	3133ELAG9	1100	1040	11/25/19	11/25/25	2.0500 %	23,800,000.00	23,800,000.00	.00
112145	FHLB 2.08 (CALLABLE)	3130AHL76	1100	1250	11/25/19	11/25/26	2.0800 %	40,950,000.00	40,950,000.00	.00
112173	FFCB 2.05 (CALLABLE)	3133ELAG9	1100	1040	11/25/19	11/25/25	2.0500 %	50,000,000.00	50,000,000.00	.00
112174	FFCB 2.05 (CALLABLE)	3133ELAG9	1100	1040	11/25/19	11/25/25	2.0500 %	25,000,000.00	25,000,000.00	.00
112186	FFCB 2.05 (CALLABLE)	3133ELAG9	1100	1040	11/25/19	11/25/25	2.0500 %	50,000,000.00	50,000,000.00	.00
112187	FFCB 2.05 (CALLABLE)	3133ELAG9	1100	1040	11/25/19	11/25/25	2.0500 %	50,000,000.00	50,000,000.00	.00
112222	FFCB 2.14 (CALLABLE)	3133ELBL7	1100	1040	11/27/19	11/27/26	2.1400 %	25,000,000.00	25,000,000.00	.00
112223	FFCB 2.14 (CALLABLE)	3133ELBL7	1100	1040	11/27/19	11/27/26	2.1400 %	27,160,000.00	27,160,000.00	.00
112224	FHLMC 2.00 (CALLABLE)	3134GUVF7	1100	1500	12/04/19	12/04/24	2.0000 %	50,000,000.00	50,000,000.00	.00
112225	FHLB 2.08 (CALLABLE)	3130AHMF7	1100	1250	12/09/19	12/09/25	2.0800 %	50,000,000.00	50,000,000.00	.00
112226	FHLB 2.08 (CALLABLE)	3130AHMF7	1100	1250	12/09/19	12/09/25	2.0800 %	25,000,000.00	25,000,000.00	.00
112239	FHLMC 2.02 (CALLABLE)	3134GUWE6	1100	1500	12/04/19	12/04/24	2.0200 %	50,000,000.00	50,000,000.00	.00
112240	FHLMC 2.05 (CALLABLE)	3134GUWL0	1100	1510	12/04/19	12/02/25	2.0500 %	50,000,000.00	50,000,000.00	.00
112241	FHLMC 2.01 (CALLABLE)	3134GUVV9	1100	1500	12/04/19	12/04/24	2.0100 %	50,000,000.00	50,000,000.00	.00
112242	FHLMC 2.01 (CALLABLE)	3134GUVV9	1100	1500	12/04/19	12/04/24	2.0100 %	50,000,000.00	50,000,000.00	.00
112249	FFCB 1.625	3133ELCP7	1100	1040	12/03/19	12/03/24	1.6250 %	50,000,000.00	49,945,944.16	1,018.06
112250	FHLMC 2.03 (CALLABLE)	3134GUWK2	1100	1500	12/04/19	12/04/24	2.0300 %	50,000,000.00	50,000,000.00	.00
112251	FHLMC 3.50 (CALLABLE)	3134GUWM8	1100	3070	12/04/19	12/04/24	2.2500 %	50,000,000.00	50,000,000.00	.00
112264	FHLB 2.02 (CALLABLE)	3130AHN25	1100	1250	12/04/19	12/04/24	2.0200 %	50,000,000.00	50,000,000.00	.00
112265	FHLMC 2.04 (CALLABLE)	3134GUXF2	1100	1500	12/16/19	12/16/24	2.0400 %	50,000,000.00	50,000,000.00	.00
112270	FFCB 1.95 (CALLABLE)	3133ELBW3	1100	1040	12/02/19	12/02/25	1.9500 %	25,000,000.00	25,000,000.00	.00
112296	FHLB 2.30 (CALLABLE)	3130AHN90	1100	1250	12/09/19	12/09/26	2.3000 %	50,000,000.00	50,000,000.00	.00
112297	FHLB 2.30 (CALLABLE)	3130AHN90	1100	1250	12/09/19	12/09/26	2.3000 %	47,000,000.00	47,000,000.00	.00
112330	FHLB 2.07 (CALLABLE)	3130AHNN9	1100	1250	12/11/19	12/11/25	2.0700 %	50,000,000.00	50,000,000.00	.00
112331	FHLB 2.07 (CALLABLE)	3130AHNN9	1100	1250	12/11/19	12/11/25	2.0700 %	25,000,000.00	25,000,000.00	.00
112332	FHLB 2.02 (CALLABLE)	3130AHNR0	1100	1250	12/16/19	12/16/26	2.0200 %	50,000,000.00	50,000,000.00	.00
112333	FHLB 2.14 (CALLABLE)	3130AHND1	1100	1250	12/17/19	12/17/26	2.1400 %	50,000,000.00	50,000,000.00	.00
112334	FHLB 2.14 (CALLABLE)	3130AHND1	1100	1250	12/17/19	12/17/26	2.1400 %	26,265,000.00	26,265,000.00	.00
112335	FHLB 2.00 (CALLABLE)	3130AHNT6	1100	1250	12/19/19	12/19/24	2.0000 %	50,000,000.00	50,000,000.00	.00
112365	FHLMC 2.08 (CALLABLE)	3134GUYF9	1100	1500	12/27/19	12/30/26	2.0800 %	50,000,000.00	50,000,000.00	.00
112377	FFCB 2.13 (CALLABLE)	3133ELCV4	1100	1040	12/09/19	12/09/26	2.1300 %	50,000,000.00	49,930,132.98	909.27
112378	FFCB 2.13 (CALLABLE)	3133ELCV4	1100	1040	12/09/19	12/09/26	2.1300 %	23,300,000.00	23,267,441.96	423.72
112381	FHLMC 2.00 (CALLABLE)	3134GUYX2	1100	1500	12/19/19	06/19/24	2.0000 %	50,000,000.00	50,000,000.00	.00
112382	FHLB 2.09 (CALLABLE)	3130AHPF4	1100	1250	12/27/19	12/26/25	2.0900 %	50,000,000.00	50,000,000.00	.00
112383	FHLB 2.09 (CALLABLE)	3130AHPF4	1100	1250	12/27/19	12/26/25	2.0900 %	50,000,000.00	50,000,000.00	.00
112384	FHLMC 2.75 (CALLABLE)	3134GT6J7	1100	3060	09/09/19	09/09/24	2.2500 %	50,000,000.00	50,000,000.00	.00

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INVSMT NUMBER	DESCRIPTION	CUSIP NUMBER	FUND NUMBER	ICC CODE	PURCHASE SET DATE	MATURITY DATE	INTEREST RATE	CURRENT PAR VALUE	CURRENT BOOK VALUE	AMORTIZATION POSTED
112398	FHLMC 2.05 (CALLABLE)	3134GUZC7	1100	1500	12/12/19	12/12/24	2.0500 %	50,000,000.00	50,000,000.00	.00
112399	FHLB 2.05 (CALLABLE)	3130AHPM9	1100	1250	12/16/19	12/16/24	2.0500 %	41,215,000.00	41,215,000.00	.00
112400	FHLB 2.20 (CALLABLE)	3130AHQ89	1100	1250	12/18/19	12/18/26	2.2000 %	25,000,000.00	25,000,000.00	.00
112401	FHLMC 2.05 (CALLABLE)	3134GUZD5	1100	1500	12/27/19	12/26/24	2.0500 %	50,000,000.00	50,000,000.00	.00
112416	FHLB 2.00 (CALLABLE)	3130AHP31	1100	1250	12/11/19	12/11/24	2.0000 %	50,000,000.00	50,000,000.00	.00
112418	FFCB 1.97 (CALLABLE)	3133ELDZ4	1100	1040	12/17/19	12/17/25	1.9700 %	50,000,000.00	50,000,000.00	.00
112419	FFCB 1.97 (CALLABLE)	3133ELDZ4	1100	1040	12/17/19	12/17/25	1.9700 %	50,000,000.00	50,000,000.00	.00
112420	FHLMC 2.00 (CALLABLE)	3134GUA26	1100	1500	12/27/19	12/23/25	2.0000 %	50,000,000.00	50,000,000.00	.00
112421	FHLMC 2.00 (CALLABLE)	3134GUA26	1100	1500	12/27/19	12/23/25	2.0000 %	50,000,000.00	50,000,000.00	.00
112422	FHLMC 2.01 (CALLABLE)	3134GUB25	1100	1500	12/27/19	12/23/26	2.0100 %	50,000,000.00	50,000,000.00	.00
112423	FHLMC 2.01 (CALLABLE)	3134GUB25	1100	1500	12/27/19	12/23/26	2.0100 %	50,000,000.00	50,000,000.00	.00
112424	FHLMC 2.75 (CALLABLE)	3134GT6U2	1100	3060	09/12/19	09/11/24	2.2500 %	25,000,000.00	25,000,000.00	.00
112439	FHLMC 2.01 (CALLABLE)	3134GUB58	1100	1500	12/27/19	12/23/26	2.0100 %	50,000,000.00	50,000,000.00	.00
112453	FHLMC 2.00 (CALLABLE)	3134GUD49	1100	1500	12/24/19	06/24/24	2.0000 %	50,000,000.00	50,000,000.00	.00
112471	FHLB 2.00 (CALLABLE)	3130AHP31	1100	1250	12/17/19	12/11/24	2.0000 %	17,155,000.00	17,147,209.12	146.02
112486	FHLB 2.09 (CALLABLE)	3130AHSJ3	1100	1250	12/23/19	12/23/26	2.0900 %	40,000,000.00	40,000,000.00	.00
112500	FHLMC 2.15 (CALLABLE)	3134GUF88	1100	1500	12/27/19	12/23/26	2.1500 %	50,000,000.00	50,000,000.00	.00
112501	FHLMC 2.16 (CALLABLE)	3134GUG95	1100	1500	12/27/19	12/23/26	2.1600 %	50,000,000.00	50,000,000.00	.00
112510	FHLB 2.20 (CALLABLE)	3130AHS53	1100	1250	12/24/19	12/23/26	2.2000 %	50,000,000.00	50,000,000.00	.00
112511	FHLMC 2.08 (CALLABLE)	3134GUJ43	1100	1500	12/24/19	12/24/24	2.0800 %	50,000,000.00	50,000,000.00	.00
112512	FHLMC 2.08 (CALLABLE)	3134GUJ43	1100	1500	12/24/19	12/24/24	2.0800 %	50,000,000.00	50,000,000.00	.00
112522	FHLMC 2.01 (CALLABLE)	3134GUK41	1100	1500	12/24/19	12/24/24	2.0100 %	50,000,000.00	50,000,000.00	.00
112525	FHLMC 2.025 (CALLABL	3134GUK33	1100	1500	12/27/19	06/26/24	2.0250 %	50,000,000.00	50,000,000.00	.00
112526	FHLMC 2.07 (CALLABLE)	3134GUK74	1100	1500	12/27/19	12/24/24	2.0700 %	50,000,000.00	50,000,000.00	.00
112538	FFCB 1.66	3133ELFS8	1100	1040	12/27/19	12/27/22	1.6600 %	50,000,000.00	49,987,148.72	424.27
112539	FFCB 1.625	3133ELFR0	1100	1040	12/27/19	12/27/21	1.6250 %	50,000,000.00	49,980,369.35	1,060.19
112545	FHLMC 2.00 (CALLABLE)	3134GUK66	1100	1500	12/30/19	09/30/24	2.0000 %	50,000,000.00	50,000,000.00	.00
112558	FFCB 1.82	3133ELED2	1100	1040	12/27/19	12/18/25	1.8200 %	36,274,000.00	36,257,167.41	257.56
112577	FFCB 2.10 (CALLABLE)	3133ELFA7	1100	1040	12/31/19	12/30/25	2.1000 %	50,000,000.00	50,000,000.00	.00
112596	FFCB 2.10 (CALLABLE)	3133ELFA7	1100	1040	01/06/20	12/30/25	2.1000 %	50,000,000.00	50,000,000.00	.00
112597	FFCB 2.10 (CALLABLE)	3133ELFA7	1100	1040	01/06/20	12/30/25	2.1000 %	6,000,000.00	6,000,000.00	.00
112604	FFCB 2.10 (CALLABLE)	3133ELFA7	1100	1040	01/06/20	12/30/25	2.1000 %	40,000,000.00	40,000,000.00	.00
112606	FFCB 2.07 (CALLABLE)	3133ELGE8	1100	1040	01/15/20	01/13/26	2.0700 %	50,000,000.00	50,000,000.00	.00
112607	FFCB 2.07 (CALLABLE)	3133ELGE8	1100	1040	01/15/20	01/13/26	2.0700 %	50,000,000.00	50,000,000.00	.00
112608	FFCB 2.07 (CALLABLE)	3133ELGE8	1100	1040	01/15/20	01/13/26	2.0700 %	50,000,000.00	50,000,000.00	.00
112609	FFCB 2.07 (CALLABLE)	3133ELGE8	1100	1040	01/15/20	01/13/26	2.0700 %	50,000,000.00	50,000,000.00	.00
112637	FHLB 1.875	313381BR5	1100	1250	01/09/20	12/09/22	1.8750 %	50,000,000.00	50,278,332.26	-9,368.40
112648	FHLMC 2.00 (CALLABLE)	3134GU2K5	1100	1500	01/21/20	01/21/25	2.0000 %	50,000,000.00	50,000,000.00	.00
112649	FHLMC 2.00 (CALLABLE)	3134GU2K5	1100	1500	01/21/20	01/21/25	2.0000 %	50,000,000.00	50,000,000.00	.00
112650	FHLMC 2.00 (CALLABLE)	3134GU2K5	1100	1500	01/21/20	01/21/25	2.0000 %	50,000,000.00	50,000,000.00	.00
112692	FFCB 2.03 (CALLABLE)	3133ELJ60	1100	1040	01/21/20	10/21/25	2.0300 %	31,685,000.00	31,685,000.00	.00
112703	FHLMC 2.00 (CALLABLE)	3134GU4M9	1100	1500	01/21/20	01/21/25	2.0000 %	50,000,000.00	50,000,000.00	.00
112704	FHLMC 2.00 (CALLABLE)	3134GU4M9	1100	1500	01/21/20	01/21/25	2.0000 %	50,000,000.00	50,000,000.00	.00
112705	FHLMC 2.00 (CALLABLE)	3134GU4M9	1100	1500	01/21/20	01/21/25	2.0000 %	50,000,000.00	50,000,000.00	.00

(WRRPT)

COUNTY OF LOS ANGELES
OFFICE OF THE TREASURER
Amortization
REPORT WRITER
AS OF DATE: 05/31/20
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INVSMT NUMBER	DESCRIPTION	CUSIP NUMBER	FUND NUMBER	ICC CODE	PURCHASE SET DATE	MATURITY DATE	INTEREST RATE	CURRENT PAR VALUE	CURRENT BOOK VALUE	AMORTIZATION POSTED
112706	FHLMC 2.03 (CALLABLE)	3134GU4P2	1100	1500	01/21/20	07/21/25	2.0300 %	50,000,000.00	50,000,000.00	.00
112712	FHLB 1.92 (CALLABLE)	3130AHXD0	1100	1250	01/22/20	01/22/25	1.9200 %	47,000,000.00	47,000,000.00	.00
112734	FFCB 1.98 (CALLABLE)	3133ELJU9	1100	1040	01/29/20	01/27/26	1.9800 %	50,000,000.00	50,000,000.00	.00
112735	FHLB 1.94 (CALLABLE)	3130AHXL2	1100	1250	01/28/20	01/28/25	1.9400 %	50,000,000.00	50,000,000.00	.00
112748	FFCB 2.02 (CALLABLE)	3133ELJZ8	1100	1040	01/29/20	01/28/26	2.0200 %	50,000,000.00	50,000,000.00	.00
112749	FFCB 2.02 (CALLABLE)	3133ELJZ8	1100	1040	01/29/20	01/28/26	2.0200 %	50,000,000.00	50,000,000.00	.00
112750	FFCB 2.02 (CALLABLE)	3133ELJZ8	1100	1040	01/29/20	01/28/26	2.0200 %	50,000,000.00	50,000,000.00	.00
112751	FHLB 1.76 (CALLABLE)	3130AHXS7	1100	1250	01/29/20	01/29/24	1.7600 %	50,000,000.00	50,000,000.00	.00
112752	FHLB 1.76 (CALLABLE)	3130AHXS7	1100	1250	01/29/20	01/29/24	1.7600 %	5,000,000.00	5,000,000.00	.00
112753	FHLB 2.10 (CALLABLE)	3130AHY23	1100	1250	01/29/20	01/29/27	2.1000 %	50,000,000.00	50,000,000.00	.00
112754	FHLB 2.10 (CALLABLE)	3130AHY23	1100	1250	01/29/20	01/29/27	2.1000 %	15,000,000.00	15,000,000.00	.00
112780	FFCB 1.98 (CALLABLE)	3133ELJU9	1100	1040	01/29/20	01/27/26	1.9800 %	30,000,000.00	29,995,754.79	63.70
112781	FFCB 1.98 (CALLABLE)	3133ELJU9	1100	1040	01/29/20	01/27/26	1.9800 %	30,000,000.00	29,995,754.79	63.70
112797	FFCB 2.04 (CALLABLE)	3133ELLG7	1100	1040	02/03/20	02/03/27	2.0400 %	25,000,000.00	25,000,000.00	.00
112798	FFCB 2.00 (CALLABLE)	3133ELLM4	1100	1040	02/04/20	02/04/26	2.0000 %	25,000,000.00	25,000,000.00	.00
112799	FFCB 2.00 (CALLABLE)	3133ELLM4	1100	1040	02/06/20	02/04/26	2.0000 %	25,000,000.00	25,000,000.00	.00
112813	FFCB 2.00 (CALLABLE)	3133ELLM4	1100	1040	02/04/20	02/04/26	2.0000 %	25,000,000.00	25,000,000.00	.00
112901	FHLMC 1.50	3137EAEF0	1100	1500	02/14/20	02/12/25	1.5000 %	25,000,000.00	24,981,889.19	326.99
112964	FFCB 2.07 (CALLABLE)	3133ELPR9	1100	1040	03/02/20	03/02/27	2.0700 %	25,000,000.00	25,000,000.00	.00
112965	FFCB 2.07 (CALLABLE)	3133ELPR9	1100	1040	03/02/20	03/02/27	2.0700 %	25,000,000.00	25,000,000.00	.00
112990	FHLMC 1.625 (CALLABL	3134GVEG9	1100	1500	02/28/20	02/28/24	1.6250 %	25,000,000.00	25,000,000.00	.00
113010	FFCB 1.82 (CALLABLE)	3133ELRF3	1100	1040	03/04/20	09/04/26	1.8200 %	50,000,000.00	50,000,000.00	.00
113023	FFCB 1.67 (CALLABLE)	3133ELQU1	1100	1040	03/03/20	06/03/24	1.6700 %	31,000,000.00	31,000,000.00	.00
113024	FFCB 1.50 (CALLABLE)	3133ELQT4	1100	1040	03/09/20	09/09/22	1.5000 %	50,000,000.00	50,000,000.00	.00
113032	FFCB 1.50 (CALLABLE)	3133ELRN6	1100	1040	03/05/20	03/05/25	1.5000 %	50,000,000.00	50,000,000.00	.00
113033	FFCB 1.50 (CALLABLE)	3133ELRN6	1100	1040	03/05/20	03/05/25	1.5000 %	28,900,000.00	28,900,000.00	.00
113034	FFCB 1.50 (CALLABLE)	3133ELRN6	1100	1040	03/05/20	03/05/25	1.5000 %	25,000,000.00	25,000,000.00	.00
113042	FFCB 1.24 (CALLABLE)	3133ELRZ9	1100	1040	03/10/20	03/10/23	1.2400 %	50,000,000.00	50,000,000.00	.00
113056	FFCB 1.48 (CALLABLE)	3133ELSC9	1100	1040	03/10/20	03/10/26	1.4800 %	25,000,000.00	25,000,000.00	.00
113057	FFCB 1.48 (CALLABLE)	3133ELSC9	1100	1040	03/10/20	03/10/26	1.4800 %	25,000,000.00	25,000,000.00	.00
113058	FFCB 1.48 (CALLABLE)	3133ELSC9	1100	1040	03/10/20	03/10/26	1.4800 %	25,000,000.00	25,000,000.00	.00
113087	FFCB 1.125 (CALLABLE)	3133ELTC8	1100	1040	03/17/20	03/17/25	1.1250 %	50,000,000.00	50,047,918.95	-848.85
113088	FFCB 1.125 (CALLABLE)	3133ELTC8	1100	1040	03/17/20	03/17/25	1.1250 %	50,000,000.00	50,047,918.95	-848.85
113089	FFCB 1.125 (CALLABLE)	3133ELTC8	1100	1040	03/17/20	03/17/25	1.1250 %	18,145,000.00	18,145,000.00	.00
113109	FHLMC 0.95 (CALLABLE)	3134GVGN2	1100	1500	03/12/20	03/12/25	.9500 %	50,000,000.00	50,000,000.00	.00
113110	FHLMC 2.00 (CALLABLE)	3134GVGP7	1100	3060	03/12/20	03/12/25	2.0000 %	50,000,000.00	50,000,000.00	.00
113114	FFCB 1.64 (CALLABLE)	3133ELQE7	1100	1040	03/13/20	03/03/25	1.6400 %	50,000,000.00	50,295,196.47	-5,271.37
113115	FFCB 1.64 (CALLABLE)	3133ELQE7	1100	1040	03/13/20	03/03/25	1.6400 %	2,240,000.00	2,253,224.80	-236.16
113116	FHLMC 1.02 (CALLABLE)	3134GVGL6	1100	1500	03/13/20	03/11/25	1.0200 %	50,000,000.00	50,000,000.00	.00
113117	FHLMC 1.00 (CALLABLE)	3134GVGM4	1100	1500	03/13/20	03/17/26	1.0000 %	50,000,000.00	50,000,000.00	.00
113125	FFCB 1.05 (CALLABLE)	3133ELSL9	1100	1040	03/12/20	03/12/24	1.0500 %	20,800,000.00	20,809,823.41	-220.67
113137	FFCB 1.00 (CALLABLE)	3133ELTS3	1100	1040	03/17/20	03/17/27	1.0000 %	50,000,000.00	50,000,000.00	.00
113155	FHLMC 1.07 (CALLABLE)	3134GVGS1	1100	1500	03/17/20	03/17/25	1.0700 %	25,000,000.00	25,000,000.00	.00
113156	FFCB 0.92 NOTE	3133ELTU8	1100	1040	03/18/20	03/18/24	.9200 %	50,000,000.00	50,277,484.60	-6,206.37

(WRRPT)

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INVSMT NUMBER	DESCRIPTION	CUSIP NUMBER	FUND NUMBER	ICC CODE	PURCHASE SET DATE	MATURITY DATE	INTEREST RATE	CURRENT PAR VALUE	CURRENT BOOK VALUE	AMORTIZATION POSTED
113157	FHLMC 1.00 (CALLABLE)	31346VGX0	1100	1500	03/18/20	03/18/25	1.0000 %	50,000,000.00	50,000,000.00	.00
113171	FHLMC 1.05 (CALLABLE)	31346VGZ5	1100	1510	03/18/20	03/18/25	1.0500 %	25,000,000.00	25,000,000.00	.00
113224	FHLB D-N	313384N47	1100	1270	03/24/20	11/05/20	.3400 %	50,000,000.00	49,925,861.12	14,638.89
113225	FHLB D-N	313384N47	1100	1270	03/24/20	11/05/20	.3400 %	50,000,000.00	49,925,861.12	14,638.89
113226	FHLB D-N	313384U23	1100	1270	03/24/20	12/21/20	.3500 %	50,000,000.00	49,901,319.44	15,069.44
113227	FHLB D-N	313384U23	1100	1270	03/24/20	12/21/20	.3500 %	50,000,000.00	49,901,319.44	15,069.44
113228	FHLB D-N	313384T74	1100	1270	03/24/20	12/18/20	.3500 %	50,000,000.00	49,902,777.77	15,069.44
113229	FHLB D-N	313384T74	1100	1270	03/24/20	12/18/20	.3500 %	50,000,000.00	49,902,777.77	15,069.44
113230	FHLB D-N	313385BY1	1100	1270	03/24/20	02/16/21	.3800 %	50,000,000.00	49,862,777.77	16,361.11
113231	FHLB D-N	313385BY1	1100	1270	03/24/20	02/16/21	.3800 %	50,000,000.00	49,862,777.77	16,361.11
113232	FHLB D-N	313384U98	1100	1270	03/24/20	12/28/20	.3500 %	50,000,000.00	49,897,916.66	15,069.44
113233	FHLB D-N	313384U98	1100	1270	03/24/20	12/28/20	.3500 %	50,000,000.00	49,897,916.66	15,069.44
113234	FHLB D-N	313385CB0	1100	1270	03/24/20	02/19/21	.3900 %	50,000,000.00	49,857,541.67	16,791.67
113235	FHLB D-N	313385CB0	1100	1270	03/24/20	02/19/21	.3900 %	37,073,000.00	36,967,372.85	12,450.35
113240	FFCB 0.55 (CALLABLE)	3133ELUG7	1100	1040	03/26/20	03/26/21	.5500 %	50,000,000.00	50,000,000.00	.00
113241	FFCB 0.55 (CALLABLE)	3133ELUG7	1100	1040	03/26/20	03/26/21	.5500 %	49,650,000.00	49,650,000.00	.00
113242	FFCB 1.30 (CALLABLE)	3133ELUT9	1100	1040	03/26/20	03/26/25	1.3000 %	50,000,000.00	50,000,000.00	.00
113243	FHLB D-N	313385BA3	1100	1270	03/25/20	01/25/21	.3700 %	50,000,000.00	49,877,694.45	15,930.56
113244	FHLB D-N	313385BA3	1100	1270	03/25/20	01/25/21	.3700 %	50,000,000.00	49,877,694.45	15,930.56
113245	FHLB D-N	313384Q69	1100	1270	03/25/20	11/23/20	.3200 %	50,000,000.00	49,922,222.22	13,777.78
113246	FHLB D-N	313384Q69	1100	1270	03/25/20	11/23/20	.3200 %	50,000,000.00	49,922,222.22	13,777.78
113247	FHLB D-N	313385CB0	1100	1270	03/25/20	02/19/21	.3900 %	50,000,000.00	49,857,541.67	16,791.67
113248	FHLB D-N	313385CB0	1100	1270	03/25/20	02/19/21	.3900 %	35,890,000.00	35,787,743.41	12,053.06
113250	FFCB 1.05 (CALLABLE)	3133ELSZ8	1100	1040	03/26/20	03/16/23	1.0500 %	50,000,000.00	50,000,000.00	.00
113251	FFCB D-N	313313AQ1	1100	1000	03/26/20	01/15/21	.3400 %	50,000,000.00	49,892,333.33	14,638.89
113252	FFCB D-N	313313AQ1	1100	1000	03/26/20	01/15/21	.3400 %	50,000,000.00	49,892,333.33	14,638.89
113253	FFCB D-N	313313AQ1	1100	1000	03/26/20	01/15/21	.3400 %	16,000,000.00	15,965,546.66	4,684.44
113254	FHLB D-N	313385CB0	1100	1270	03/26/20	02/19/21	.3900 %	50,000,000.00	49,857,541.67	16,791.67
113255	FHLB D-N	313385CB0	1100	1270	03/26/20	02/19/21	.3900 %	50,000,000.00	49,857,541.67	16,791.67
113256	FHLB D-N	313385AV8	1100	1270	03/26/20	01/20/21	.3700 %	50,000,000.00	49,880,263.89	15,930.56
113257	FHLB D-N	313385AV8	1100	1270	03/26/20	01/20/21	.3700 %	50,000,000.00	49,880,263.89	15,930.56
113258	FHLB D-N	313384V30	1100	1270	03/26/20	12/30/20	.3400 %	50,000,000.00	49,899,888.89	14,638.89
113259	FHLB D-N	313384V30	1100	1270	03/26/20	12/30/20	.3400 %	50,000,000.00	49,899,888.89	14,638.89
113260	FHLB D-N	313385CH7	1100	1270	03/26/20	02/25/21	.3900 %	50,000,000.00	49,854,291.67	16,791.67
113261	FHLB D-N	313385CH7	1100	1270	03/26/20	02/25/21	.3900 %	50,000,000.00	49,854,291.67	16,791.67
113264	FFCB 0.80	3133ELVM3	1100	1040	03/30/20	03/30/23	.8000 %	50,000,000.00	50,000,000.00	.00
113265	FFCB 0.80	3133ELVM3	1100	1040	03/30/20	03/30/23	.8000 %	50,000,000.00	50,000,000.00	.00
113266	FFCB 0.87 (CALLABLE)	3133ELTY0	1100	1040	03/30/20	09/23/22	.8700 %	50,000,000.00	49,897,175.31	3,776.74
113267	FFCB 0.87 (CALLABLE)	3133ELTY0	1100	1040	03/30/20	09/23/22	.8700 %	50,000,000.00	49,897,175.31	3,776.74
113270	FNMA D-N	313589BU6	1100	2050	03/26/20	02/12/21	.2000 %	50,000,000.00	49,928,888.89	8,611.11
113271	FNMA D-N	313589BU6	1100	2050	03/26/20	02/12/21	.2000 %	50,000,000.00	49,928,888.89	8,611.11
113277	FFCB 1.05 (CALLABLE)	3133ELSZ8	1100	1040	03/30/20	03/16/23	1.0500 %	50,000,000.00	50,000,000.00	.00
113278	FFCB 0.87 (CALLABLE)	3133ELTY0	1100	1040	03/30/20	09/23/22	.8700 %	42,330,000.00	42,262,482.54	2,479.91
113281	FNMA D-N	313589CM3	1100	2050	03/27/20	03/01/21	.1000 %	50,000,000.00	49,962,083.34	4,305.56

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113282	FNMA D-N	313589CM3	1100	2050	03/27/20	03/01/21	.1000 %	50,000,000.00	49,962,083.34	4,305.56
113283	FNMA D-N	313589CM3	1100	2050	03/27/20	03/01/21	.1000 %	50,000,000.00	49,962,083.34	4,305.56
113284	FNMA D-N	313589CM3	1100	2050	03/27/20	03/01/21	.1000 %	50,000,000.00	49,962,083.34	4,305.56
113289	FHLMC 1.15 (CALLABLE)	3134GVHZ4	1100	1500	03/30/20	03/30/22	1.1500 %	50,000,000.00	50,000,000.00	.00
113290	FHLMC 1.15 (CALLABLE)	3134GVHZ4	1100	1500	03/30/20	03/30/22	1.1500 %	50,000,000.00	50,000,000.00	.00
113291	FHLMC 1.25 (CALLABLE)	3134GVJA7	1100	1500	03/30/20	03/30/23	1.2500 %	39,100,000.00	39,100,000.00	.00
113292	FFCB 1.53 (CALLABLE)	3133ELMC5	1100	1040	03/30/20	02/10/22	1.5300 %	50,000,000.00	50,322,660.56	-16,159.09
113293	FFCB 1.53 (CALLABLE)	3133ELMC5	1100	1040	03/30/20	02/10/22	1.5300 %	50,000,000.00	50,322,660.56	-16,159.09
113311	FHLB D-N	313385AD8	1100	1270	03/30/20	01/04/21	.1100 %	50,000,000.00	49,966,847.22	4,736.11
113312	FHLB D-N	313385AD8	1100	1270	03/30/20	01/04/21	.1100 %	50,000,000.00	49,966,847.22	4,736.11
113313	FHLB D-N	313385AD8	1100	1270	03/30/20	01/04/21	.1100 %	50,000,000.00	49,966,847.22	4,736.11
113314	FHLB D-N	313385AD8	1100	1270	03/30/20	01/04/21	.1100 %	50,000,000.00	49,966,847.22	4,736.11
113315	FHLB D-N	313385AH9	1100	1270	03/30/20	01/08/21	.1100 %	50,000,000.00	49,966,236.11	4,736.11
113316	FHLB D-N	313385AH9	1100	1270	03/30/20	01/08/21	.1100 %	50,000,000.00	49,966,236.11	4,736.11
113317	FHLB D-N	313385AH9	1100	1270	03/30/20	01/08/21	.1100 %	50,000,000.00	49,966,236.11	4,736.11
113318	FHLB D-N	313385AH9	1100	1270	03/30/20	01/08/21	.1100 %	50,000,000.00	49,966,236.11	4,736.11
113328	FFCB 1.46 (CALLABLE)	3133ELQX5	1100	1040	04/03/20	03/03/23	1.4600 %	50,000,000.00	50,338,148.50	-10,430.45
113329	FFCB 1.46 (CALLABLE)	3133ELQX5	1100	1040	04/03/20	03/03/23	1.4600 %	50,000,000.00	50,338,148.50	-10,430.45
113330	FHLB D-N	313385BJ4	1100	1270	03/31/20	02/02/21	.2200 %	50,000,000.00	49,924,833.34	9,472.22
113331	FHLB D-N	313385BJ4	1100	1270	03/31/20	02/02/21	.2200 %	50,000,000.00	49,924,833.34	9,472.22
113332	FHLB D-N	313385CN4	1100	1270	03/31/20	03/02/21	.2400 %	49,979,000.00	49,887,705.02	10,328.99
113335	FHLB D-N	313385BH8	1100	1270	04/01/20	02/01/21	.2200 %	50,000,000.00	49,925,138.89	9,472.22
113336	FHLB D-N	313385BH8	1100	1270	04/01/20	02/01/21	.2200 %	50,000,000.00	49,925,138.89	9,472.22
113338	FFCB 1.00 (CALLABLE)	3133ELUX0	1100	1040	04/03/20	03/30/22	1.0000 %	50,000,000.00	50,000,000.00	.00
113339	FHLB D-N	313385CM6	1100	1270	04/03/20	03/01/21	.2400 %	50,000,000.00	49,908,999.99	10,333.33
113340	FHLB D-N	313385CM6	1100	1270	04/03/20	03/01/21	.2400 %	50,000,000.00	49,908,999.99	10,333.33
113341	FHLB D-N	313384H93	1100	1270	04/01/20	10/01/20	.1800 %	50,000,000.00	49,969,500.00	7,750.00
113342	FHLB D-N	313384H93	1100	1270	04/01/20	10/01/20	.1800 %	20,527,000.00	20,514,478.53	3,181.68
113346	FNMA D-N	313589BU6	1100	2050	04/02/20	02/12/21	.2000 %	50,000,000.00	49,928,888.89	8,611.11
113347	FNMA D-N	313589BU6	1100	2050	04/02/20	02/12/21	.2000 %	50,000,000.00	49,928,888.89	8,611.11
113350	FFCB 0.875 (CALLABLE)	3133ELVX9	1100	1040	04/08/20	04/08/24	.8750 %	50,000,000.00	50,000,000.00	.00
113351	FHLB D-N	313384E39	1100	1270	04/02/20	09/01/20	.1400 %	50,000,000.00	49,982,111.11	6,027.78
113352	FHLB D-N	313384E39	1100	1270	04/02/20	09/01/20	.1400 %	50,000,000.00	49,982,111.11	6,027.78
113353	FHLB D-N	313384E47	1100	1270	04/02/20	09/02/20	.1400 %	50,000,000.00	49,981,916.67	6,027.78
113354	FHLB D-N	313384E47	1100	1270	04/02/20	09/02/20	.1400 %	7,974,000.00	7,971,116.07	961.31
113357	FHLB D-N	313384F20	1100	1270	04/03/20	09/08/20	.1400 %	50,000,000.00	49,980,750.00	6,027.78
113358	FHLB D-N	313384F20	1100	1270	04/03/20	09/08/20	.1400 %	50,000,000.00	49,980,750.00	6,027.78
113359	FHLB D-N	313384E54	1100	1270	04/03/20	09/03/20	.1400 %	50,000,000.00	49,981,722.22	6,027.78
113360	FHLB D-N	313384E54	1100	1270	04/03/20	09/03/20	.1400 %	50,000,000.00	49,981,722.22	6,027.78
113361	FHLB D-N	313384E54	1100	1270	04/03/20	09/03/20	.1400 %	50,000,000.00	49,981,722.22	6,027.78
113362	FHLB D-N	313384E54	1100	1270	04/03/20	09/03/20	.1400 %	50,000,000.00	49,981,722.22	6,027.78
113378	FHLB D-N	313384H77	1100	1270	04/06/20	09/29/20	.1700 %	50,000,000.00	49,971,666.66	7,319.44
113379	FHLB D-N	313384H77	1100	1270	04/06/20	09/29/20	.1700 %	50,000,000.00	49,971,666.66	7,319.44
113386	FHLB D-N	313384N96	1100	1270	04/07/20	11/10/20	.1900 %	50,000,000.00	49,957,250.00	8,180.56

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113387	FHLB D-N	313384N96	1100	1270	04/07/20	11/10/20	.1900 %	50,000,000.00	49,957,250.00	8,180.56
113388	FHLB D-N	313384P37	1100	1270	04/07/20	11/12/20	.1900 %	50,000,000.00	49,956,722.22	8,180.56
113389	FHLB D-N	313384P37	1100	1270	04/07/20	11/12/20	.1900 %	50,000,000.00	49,956,722.22	8,180.56
113390	FHLB D-N	313384H77	1100	1270	04/08/20	09/29/20	.1700 %	50,000,000.00	49,971,666.67	7,319.44
113391	FHLB D-N	313384H77	1100	1270	04/08/20	09/29/20	.1700 %	50,000,000.00	49,971,666.67	7,319.44
113392	FHLB D-N	313384N96	1100	1270	04/08/20	11/10/20	.1900 %	50,000,000.00	49,957,250.00	8,180.56
113393	FHLB D-N	313384N96	1100	1270	04/08/20	11/10/20	.1900 %	50,000,000.00	49,957,250.00	8,180.56
113395	FHLB D-N	313384K57	1100	1270	04/07/20	10/13/20	.1700 %	50,000,000.00	49,968,361.11	7,319.44
113396	FHLB D-N	313384K57	1100	1270	04/07/20	10/13/20	.1700 %	50,000,000.00	49,968,361.11	7,319.44
113397	FHLB D-N	313384K73	1100	1270	04/07/20	10/15/20	.1700 %	50,000,000.00	49,967,888.89	7,319.44
113398	FHLB D-N	313384K73	1100	1270	04/07/20	10/15/20	.1700 %	50,000,000.00	49,967,888.89	7,319.44
113399	FHLB D-N	313384L56	1100	1270	04/07/20	10/21/20	.1800 %	50,000,000.00	49,964,500.00	7,750.00
113400	FHLB D-N	313384L56	1100	1270	04/07/20	10/21/20	.1800 %	50,000,000.00	49,964,500.00	7,750.00
113401	FHLB D-N	313384L56	1100	1270	04/07/20	10/21/20	.1800 %	50,000,000.00	49,964,500.00	7,750.00
113402	FHLB D-N	313384L56	1100	1270	04/07/20	10/21/20	.1800 %	50,000,000.00	49,964,500.00	7,750.00
113413	FHLB D-N	313384L31	1100	1270	04/08/20	10/19/20	.1800 %	50,000,000.00	49,965,000.00	7,750.00
113414	FHLB D-N	313384L31	1100	1270	04/08/20	10/19/20	.1800 %	50,000,000.00	49,965,000.00	7,750.00
113420	FHLB D-N	313384Z05	1100	1270	04/08/20	07/20/20	.2000 %	50,000,000.00	49,986,388.89	8,611.11
113421	FHLB D-N	313384Z05	1100	1270	04/08/20	07/20/20	.2000 %	50,000,000.00	49,986,388.89	8,611.11
113422	FHLB D-N	313384ZR3	1100	1270	04/08/20	07/21/20	.2000 %	50,000,000.00	49,986,111.11	8,611.11
113423	FHLB D-N	313384ZR3	1100	1270	04/08/20	07/21/20	.2000 %	50,000,000.00	49,986,111.11	8,611.11
113428	FHLB D-N	313384B99	1100	1270	04/09/20	08/14/20	.1750 %	50,000,000.00	49,982,013.88	7,534.72
113429	FHLB D-N	313384B99	1100	1270	04/09/20	08/14/20	.1750 %	50,000,000.00	49,982,013.88	7,534.72
113430	FHLB D-N	313384F95	1100	1270	04/09/20	09/15/20	.1900 %	50,000,000.00	49,972,027.78	8,180.55
113431	FHLB D-N	313384F95	1100	1270	04/09/20	09/15/20	.1900 %	50,000,000.00	49,972,027.78	8,180.55
113434	FHLB D-N	313384ZJ1	1100	1270	04/09/20	07/14/20	.2200 %	50,000,000.00	49,986,861.11	9,472.22
113435	FHLB D-N	313384ZJ1	1100	1270	04/09/20	07/14/20	.2200 %	50,000,000.00	49,986,861.11	9,472.22
113436	FHLB D-N	313384F53	1100	1270	04/09/20	09/11/20	.2500 %	50,000,000.00	49,964,583.34	10,763.89
113437	FHLB D-N	313384F53	1100	1270	04/09/20	09/11/20	.2500 %	50,000,000.00	49,964,583.34	10,763.89
113441	FHLB D-N	313384M22	1100	1270	04/13/20	10/26/20	.2300 %	50,000,000.00	49,953,041.67	9,902.78
113442	FHLB D-N	313384M22	1100	1270	04/13/20	10/26/20	.2300 %	50,000,000.00	49,953,041.67	9,902.78
113443	FHLB D-N	313384H28	1100	1270	04/13/20	09/24/20	.2600 %	50,000,000.00	49,958,472.22	11,194.44
113444	FHLB D-N	313384H28	1100	1270	04/13/20	09/24/20	.2600 %	50,000,000.00	49,958,472.22	11,194.44
113448	FHLB D-N	313384ZH5	1100	1270	04/13/20	07/13/20	.3000 %	50,000,000.00	49,982,500.00	12,916.67
113449	FHLB D-N	313384ZH5	1100	1270	04/13/20	07/13/20	.3000 %	50,000,000.00	49,982,500.00	12,916.67
113450	FHLB D-N	313384ZH5	1100	1270	04/13/20	07/13/20	.3000 %	50,000,000.00	49,982,500.00	12,916.67
113451	FHLB D-N	313384ZH5	1100	1270	04/13/20	07/13/20	.3000 %	50,000,000.00	49,982,500.00	12,916.67
113452	FHLB D-N	313384K73	1100	1270	04/13/20	10/15/20	.2600 %	50,000,000.00	49,950,888.89	11,194.45
113453	FHLB D-N	313384K73	1100	1270	04/13/20	10/15/20	.2600 %	50,000,000.00	49,950,888.89	11,194.45
113454	FHLB D-N	313384K73	1100	1270	04/13/20	10/15/20	.2600 %	50,000,000.00	49,950,888.89	11,194.45
113455	FHLB D-N	313384K73	1100	1270	04/13/20	10/15/20	.2600 %	50,000,000.00	49,950,888.89	11,194.45
113457	FHLB D-N	313384G78	1100	1270	04/14/20	09/21/20	.2400 %	50,000,000.00	49,962,666.67	10,333.33
113458	FHLB D-N	313384G78	1100	1270	04/14/20	09/21/20	.2400 %	50,000,000.00	49,962,666.67	10,333.33
113459	FHLB D-N	313384K81	1100	1270	04/14/20	10/16/20	.2500 %	50,000,000.00	49,952,430.56	10,763.89

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113460	FHLB D-N	313384K81	1100	1270	04/14/20	10/16/20	.2500 %	50,000,000.00	49,952,430.56	10,763.89
113461	FHLB D-N	313384K81	1100	1270	04/14/20	10/16/20	.2500 %	50,000,000.00	49,952,430.56	10,763.89
113462	FHLB D-N	313384K81	1100	1270	04/14/20	10/16/20	.2500 %	50,000,000.00	49,952,430.56	10,763.89
113467	FFCB D-N	313312M49	1100	1000	04/15/20	10/28/20	.2800 %	50,000,000.00	49,942,055.56	12,055.56
113468	FFCB D-N	313312M49	1100	1000	04/15/20	10/28/20	.2800 %	50,000,000.00	49,942,055.56	12,055.56
113469	FHLB D-N	313384F95	1100	1270	04/15/20	09/15/20	.2400 %	50,000,000.00	49,964,666.66	10,333.33
113470	FHLB D-N	313384F95	1100	1270	04/15/20	09/15/20	.2400 %	50,000,000.00	49,964,666.66	10,333.33
113471	FHLB D-N	313384A33	1100	1270	04/15/20	07/31/20	.2800 %	50,000,000.00	49,976,666.67	12,055.56
113472	FHLB D-N	313384A33	1100	1270	04/15/20	07/31/20	.2800 %	50,000,000.00	49,976,666.67	12,055.56
113487	FFCB 1.33 (CALLABLE)	3133ELWW0	1100	1040	04/21/20	04/21/27	1.3300 %	25,000,000.00	25,000,000.00	.00
113488	FFCB 1.33 (CALLABLE)	3133ELWW0	1100	1040	04/21/20	04/21/27	1.3300 %	25,000,000.00	25,000,000.00	.00
113493	FHLB D-N	313384M63	1100	1270	04/17/20	10/30/20	.1700 %	50,000,000.00	49,964,347.22	7,319.44
113494	FHLB D-N	313384M63	1100	1270	04/17/20	10/30/20	.1700 %	50,000,000.00	49,964,347.22	7,319.44
113495	FHLB D-N	313385AV8	1100	1270	04/17/20	01/20/21	.1900 %	50,000,000.00	49,938,513.89	8,180.56
113496	FHLB D-N	313385AV8	1100	1270	04/17/20	01/20/21	.1900 %	50,000,000.00	49,938,513.89	8,180.56
113497	FHLB D-N	313385AL0	1100	1270	04/17/20	01/11/21	.1900 %	50,000,000.00	49,940,888.89	8,180.56
113498	FHLB D-N	313385AL0	1100	1270	04/17/20	01/11/21	.1900 %	50,000,000.00	49,940,888.89	8,180.56
113499	FHLB D-N	313384L49	1100	1270	04/17/20	10/20/20	.1600 %	50,000,000.00	49,968,666.67	6,888.89
113500	FHLB D-N	313384L49	1100	1270	04/17/20	10/20/20	.1600 %	50,000,000.00	49,968,666.67	6,888.89
113501	FHLB D-N	313384L49	1100	1270	04/17/20	10/20/20	.1600 %	10,510,000.00	10,503,413.73	1,448.04
113506	FHLB D-N	313384J75	1100	1270	04/20/20	10/07/20	.1700 %	50,000,000.00	49,969,777.78	7,319.45
113507	FHLB D-N	313384J75	1100	1270	04/20/20	10/07/20	.1700 %	50,000,000.00	49,969,777.78	7,319.45
113508	FHLB D-N	313384K57	1100	1270	04/20/20	10/13/20	.1700 %	50,000,000.00	49,968,361.11	7,319.45
113509	FHLB D-N	313384K57	1100	1270	04/20/20	10/13/20	.1700 %	50,000,000.00	49,968,361.11	7,319.45
113529	FHLMC 1.02 (CALLABLE)	3134GVMR6	1100	1500	04/28/20	04/28/25	1.0200 %	50,000,000.00	50,000,000.00	.00
113530	FHLMC 1.00 (CALLABLE)	3134GVMU7	1100	1500	04/28/20	04/28/26	1.0000 %	50,000,000.00	50,000,000.00	.00
113531	FHLMC 0.95 (CALLABLE)	3134GVMV7	1100	1500	04/28/20	04/28/25	.9500 %	50,000,000.00	50,000,000.00	.00
113541	FHLB 1.20 (CALLABLE)	3130AJJQ3	1100	1250	04/27/20	04/27/27	1.2000 %	50,000,000.00	50,000,000.00	.00
113544	FHLMC 1.00 (CALLABLE)	3134GVNK0	1100	1500	04/28/20	10/28/25	1.0000 %	50,000,000.00	50,000,000.00	.00
113557	FFCB 1.02	3133ELXZ2	1100	1040	04/27/20	04/27/27	1.0200 %	50,000,000.00	50,000,000.00	.00
113558	FFCB 1.02	3133ELXZ2	1100	1040	04/27/20	04/27/27	1.0200 %	25,000,000.00	25,000,000.00	.00
113575	FHLB D-N	313384L72	1100	1270	04/24/20	10/23/20	.1500 %	50,000,000.00	49,969,999.99	6,458.33
113576	FHLB D-N	313384L72	1100	1270	04/24/20	10/23/20	.1500 %	7,000,000.00	6,995,800.01	904.17
113577	FHLB D-N	313384H85	1100	1270	04/24/20	09/30/20	.1200 %	50,000,000.00	49,979,833.34	5,166.67
113578	FHLB D-N	313384H85	1100	1270	04/24/20	09/30/20	.1200 %	50,000,000.00	49,979,833.34	5,166.67
113579	FHLB D-N	313384E21	1100	1270	04/24/20	08/31/20	.1100 %	50,000,000.00	49,986,097.22	4,736.11
113580	FHLB D-N	313384E21	1100	1270	04/24/20	08/31/20	.1100 %	50,000,000.00	49,986,097.22	4,736.11
113581	FHLB D-N	313384M30	1100	1270	04/24/20	10/27/20	.1400 %	50,000,000.00	49,971,222.22	6,027.78
113582	FHLB D-N	313384M30	1100	1270	04/24/20	10/27/20	.1400 %	50,000,000.00	49,971,222.22	6,027.78
113583	FHLB D-N	313384D55	1100	1270	04/24/20	08/26/20	.1200 %	50,000,000.00	49,985,666.67	5,166.67
113584	FHLB D-N	313384D55	1100	1270	04/24/20	08/26/20	.1200 %	50,000,000.00	49,985,666.67	5,166.67
113585	FHLB D-N	313384D55	1100	1270	04/24/20	08/26/20	.1200 %	50,000,000.00	49,985,666.67	5,166.67
113586	FHLB D-N	313384D55	1100	1270	04/24/20	08/26/20	.1200 %	50,000,000.00	49,985,666.67	5,166.67
113587	FHLB D-N	313384A33	1100	1270	04/24/20	07/31/20	.1100 %	50,000,000.00	49,990,833.33	4,736.11

(WRRPT)

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Amortization
REPORT WRITER
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INVSMT NUMBER	DESCRIPTION	CUSIP NUMBER	FUND NUMBER	ICC CODE	PURCHASE SET DATE	MATURITY DATE	INTEREST RATE	CURRENT PAR VALUE	CURRENT BOOK VALUE	AMORTIZATION POSTED
113588	FHLB D-N	313384A33	1100	1270	04/24/20	07/31/20	.1100 %	22,413,000.00	22,408,890.95	2,123.01
113599	FFCB 1.02	3133ELX22	1100	1040	04/27/20	04/27/27	1.0200 %	35,000,000.00	35,000,000.00	.00
113600	FHLB 1.20 (CALLABLE)	3130AJK40	1100	1250	05/04/20	05/04/27	1.2000 %	50,000,000.00	50,000,000.00	.00
113603	FHLMC D-N	313396E25	1100	1540	04/27/20	08/31/20	.1250 %	50,000,000.00	49,984,201.39	5,381.95
113604	FHLMC D-N	313396E25	1100	1540	04/27/20	08/31/20	.1250 %	50,000,000.00	49,984,201.39	5,381.95
113605	FHLB D-N	313384M22	1100	1270	04/27/20	10/26/20	.1400 %	50,000,000.00	49,971,416.67	6,027.78
113606	FHLB D-N	313384M22	1100	1270	04/27/20	10/26/20	.1400 %	50,000,000.00	49,971,416.67	6,027.78
113607	FHLB D-N	313385EW2	1100	1270	04/27/20	04/27/21	.2000 %	50,000,000.00	49,908,333.33	8,611.11
113608	FHLB D-N	313385EW2	1100	1270	04/27/20	04/27/21	.2000 %	50,000,000.00	49,908,333.33	8,611.11
113609	FHLB D-N	313384H85	1100	1270	04/27/20	09/30/20	.1300 %	50,000,000.00	49,978,152.77	5,597.22
113610	FHLB D-N	313384H85	1100	1270	04/27/20	09/30/20	.1300 %	50,000,000.00	49,978,152.77	5,597.22
113611	FHLB D-N	313384M63	1100	1270	04/27/20	10/30/20	.1300 %	50,000,000.00	49,972,736.11	5,597.22
113612	FHLB D-N	313384M63	1100	1270	04/27/20	10/30/20	.1300 %	50,000,000.00	49,972,736.11	5,597.22
113613	FHLMC 0.75 (CALLABLE)	3134GVNP9	1100	1500	04/27/20	04/27/23	.7500 %	50,000,000.00	50,060,018.27	-1,755.25
113615	FHLB D-N	313384M48	1100	1270	04/27/20	10/28/20	.1400 %	50,000,000.00	49,971,027.78	6,027.78
113616	FHLB D-N	313384M48	1100	1270	04/27/20	10/28/20	.1400 %	50,000,000.00	49,971,027.78	6,027.78
113618	FHLMC 0.50 (CALLABLE)	3134GVMM5	1100	1500	04/27/20	04/27/22	.5000 %	31,740,000.00	31,740,000.00	.00
113621	FHLMC 0.60 (CALLABLE)	3134GVPC6	1100	1500	04/27/20	01/27/23	.6000 %	43,475,000.00	43,475,000.00	.00
113624	FHLB D-N	313384H69	1100	1270	04/28/20	09/28/20	.1300 %	50,000,000.00	49,978,513.89	5,597.22
113625	FHLB D-N	313384H69	1100	1270	04/28/20	09/28/20	.1300 %	50,000,000.00	49,978,513.89	5,597.22
113626	FHLB D-N	313384K73	1100	1270	04/27/20	10/15/20	.1350 %	50,000,000.00	49,974,500.00	5,812.50
113627	FHLB D-N	313384K73	1100	1270	04/27/20	10/15/20	.1350 %	50,000,000.00	49,974,500.00	5,812.50
113628	FHLB D-N	313384K73	1100	1270	04/27/20	10/15/20	.1350 %	50,000,000.00	49,974,500.00	5,812.50
113629	FHLB D-N	313384K73	1100	1270	04/27/20	10/15/20	.1350 %	50,000,000.00	49,974,500.00	5,812.50
113632	FHLB D-N	313384H77	1100	1270	04/28/20	09/29/20	.1200 %	50,000,000.00	49,980,000.00	5,166.67
113633	FHLB D-N	313384H77	1100	1270	04/28/20	09/29/20	.1200 %	50,000,000.00	49,980,000.00	5,166.67
113634	FHLB D-N	313384H85	1100	1270	04/28/20	09/30/20	.1200 %	50,000,000.00	49,979,833.34	5,166.67
113635	FHLB D-N	313384H85	1100	1270	04/28/20	09/30/20	.1200 %	50,000,000.00	49,979,833.34	5,166.67
113636	FHLB D-N	313384E21	1100	1270	04/28/20	08/31/20	.1100 %	50,000,000.00	49,986,097.22	4,736.11
113637	FHLB D-N	313384E21	1100	1270	04/28/20	08/31/20	.1100 %	50,000,000.00	49,986,097.22	4,736.11
113650	FHLB D-N	313384R50	1100	1270	04/29/20	11/30/20	.1550 %	50,000,000.00	49,960,819.45	6,673.61
113651	FHLB D-N	313384R50	1100	1270	04/29/20	11/30/20	.1550 %	50,000,000.00	49,960,819.45	6,673.61
113652	FFCB 1.25 (CALLABLE)	3133ELYB4	1100	1040	04/30/20	10/30/26	1.2500 %	50,000,000.00	50,000,000.00	.00
113653	FFCB 1.25 (CALLABLE)	3133ELYB4	1100	1040	04/30/20	10/30/26	1.2500 %	8,830,000.00	8,830,000.00	.00
113656	FFCB 0.68 (CALLABLE)	3133ELYK4	1100	1040	05/06/20	05/06/24	.6800 %	50,000,000.00	50,000,000.00	.00
113661	FHLB D-N	313384M48	1100	1270	04/30/20	10/28/20	.1400 %	50,000,000.00	49,971,027.78	6,027.78
113662	FHLB D-N	313384M48	1100	1270	04/30/20	10/28/20	.1400 %	50,000,000.00	49,971,027.78	6,027.78
113663	FHLB D-N	313384C80	1100	1270	04/30/20	08/21/20	.1200 %	50,000,000.00	49,986,500.00	5,166.66
113664	FHLB D-N	313384C80	1100	1270	04/30/20	08/21/20	.1200 %	50,000,000.00	49,986,500.00	5,166.66
113668	FHLMC 1.05 (CALLABLE)	3134GVQR2	1100	1500	05/04/20	05/04/27	1.0500 %	50,000,000.00	50,000,000.00	.00
113669	FHLB D-N	313385DF0	1100	1270	03/30/20	03/19/21	.4400 %	50,000,000.00	49,822,166.66	18,944.44
113670	FHLB D-N	313385DF0	1100	1270	03/30/20	03/19/21	.4400 %	50,000,000.00	49,822,166.66	18,944.44
113671	FHLB D-N	313384L49	1100	1270	04/30/20	10/20/20	.1100 %	50,000,000.00	49,978,458.33	4,736.11
113672	FHLB D-N	313384L49	1100	1270	04/30/20	10/20/20	.1100 %	50,000,000.00	49,978,458.33	4,736.11

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INVSMT NUMBER	DESCRIPTION	CUSIP NUMBER	FUND NUMBER	ICC CODE	PURCHASE SET DATE	MATURITY DATE	INTEREST RATE	CURRENT PAR VALUE	CURRENT BOOK VALUE	AMORTIZATION POSTED
113673	FHLB D-N	313384B99	1100	1270	04/30/20	08/14/20	.1000 %	50,000,000.00	49,989,722.22	4,305.55
113674	FHLB D-N	313384B99	1100	1270	04/30/20	08/14/20	.1000 %	50,000,000.00	49,989,722.22	4,305.55
113675	FHLB D-N	313384B99	1100	1270	04/30/20	08/14/20	.1000 %	50,000,000.00	49,989,722.22	4,305.55
113676	FHLB D-N	313384B99	1100	1270	04/30/20	08/14/20	.1000 %	50,000,000.00	49,989,722.22	4,305.55
113677	FHLB D-N	313384L56	1100	1270	04/30/20	10/21/20	.1100 %	50,000,000.00	49,978,305.56	4,736.11
113678	FHLB D-N	313384L56	1100	1270	04/30/20	10/21/20	.1100 %	50,000,000.00	49,978,305.56	4,736.11
113687	FFCB 1.02	3133ELX22	1100	1040	05/01/20	04/27/27	1.0200 %	20,925,000.00	20,994,660.65	-856.60
113691	FFCB 1.00 (CALLABLE)	3133ELYQ1	1100	1040	05/05/20	05/05/26	1.0000 %	45,725,000.00	45,725,000.00	.00
113714	FFCB 1.00 (CALLABLE)	3133ELYQ1	1100	1040	05/05/20	05/05/26	1.0000 %	25,000,000.00	25,000,000.00	.00
113715	FHLB D-N	313384A66	1100	1270	05/05/20	08/03/20	.1100 %	50,000,000.00	49,990,375.00	4,125.00
113716	FHLB D-N	313384A66	1100	1270	05/05/20	08/03/20	.1100 %	50,000,000.00	49,990,375.00	4,125.00
113727	FFCB 1.35 (CALLABLE)	3133ELYM0	1100	1040	05/08/20	11/04/27	1.3500 %	50,000,000.00	49,975,219.30	219.30
113728	FHLMC 0.75 (CALLABLE)	3134GVRV2	1100	1500	05/27/20	05/27/25	.7500 %	50,000,000.00	50,000,000.00	.00
113729	FHLMC 0.75 (CALLABLE)	3134GVRW0	1100	1500	05/27/20	05/27/25	.7500 %	50,000,000.00	50,000,000.00	.00
113738	FFCB 1.02	3133ELX22	1100	1040	05/14/20	04/27/27	1.0200 %	50,000,000.00	50,000,000.00	.00
113739	FFCB 1.02	3133ELX22	1100	1040	05/14/20	04/27/27	1.0200 %	5,000,000.00	5,000,000.00	.00
113740	FHLMC 0.77 (CALLABLE)	3134GVSG4	1100	1500	05/27/20	05/27/25	.7700 %	50,000,000.00	50,000,000.00	.00
113750	FHLMC 0.77 (CALLABLE)	3134GVSP4	1100	1500	05/27/20	05/27/25	.7700 %	50,000,000.00	50,000,000.00	.00
113751	FHLB D-N	313384ZR3	1100	1270	05/08/20	07/21/20	.1050 %	50,000,000.00	49,992,708.33	3,500.00
113752	FHLB D-N	313384ZR3	1100	1270	05/08/20	07/21/20	.1050 %	50,000,000.00	49,992,708.33	3,500.00
113761	FHLMC 0.84 (CALLABLE)	3134GVTB4	1100	1500	05/27/20	11/25/25	.8400 %	50,000,000.00	50,000,000.00	.00
113767	FHLMC 1.05 (CALLABLE)	3134GVTY4	1100	1500	05/27/20	05/27/27	1.0500 %	50,000,000.00	50,000,000.00	.00
113774	FHLMC 1.07 (CALLABLE)	3134GVUQ9	1100	1500	05/27/20	05/27/27	1.0700 %	50,000,000.00	50,000,000.00	.00
113793	FHLMC 0.73 (CALLABLE)	3134GVVJ4	1100	1500	05/27/20	05/27/25	.7300 %	50,000,000.00	50,000,000.00	.00
113794	FHLMC 0.82 (CALLABLE)	3134GVWE4	1100	1500	05/27/20	05/27/25	.8200 %	50,000,000.00	50,000,000.00	.00
113817	FFCB 0.93 (CALLABLE)	3133ELC36	1100	1040	05/26/20	11/26/25	.9300 %	50,000,000.00	50,000,000.00	.00
113818	FHLB D-N	313384ZC6	1100	1270	05/20/20	07/08/20	.0950 %	50,000,000.00	49,995,118.05	1,583.33
113819	FHLB D-N	313384ZC6	1100	1270	05/20/20	07/08/20	.0950 %	50,000,000.00	49,995,118.05	1,583.33
113831	FFCB 0.73 (CALLABLE)	3133ELC28	1100	1040	05/27/20	05/27/25	.7300 %	50,000,000.00	50,000,000.00	.00
113832	FNMA 0.75 (CALLABLE)	3136G4VU4	1100	2030	05/27/20	05/27/25	.7500 %	50,000,000.00	50,000,000.00	.00
113833	FHLB D-N	313384ZJ1	1100	1270	05/21/20	07/14/20	.0950 %	50,000,000.00	49,994,326.39	1,451.39
113834	FHLB D-N	313384ZJ1	1100	1270	05/21/20	07/14/20	.0950 %	50,000,000.00	49,994,326.39	1,451.39
113837	FHLB D-N	313384ZA0	1100	1270	05/26/20	07/06/20	.0950 %	50,000,000.00	49,995,381.95	791.67
113838	FHLB D-N	313384ZA0	1100	1270	05/26/20	07/06/20	.0950 %	50,000,000.00	49,995,381.95	791.67
113843	FFCB 0.82 (CALLABLE)	3133ELC85	1100	1040	05/27/20	05/27/26	.8200 %	25,000,000.00	25,000,000.00	.00
113844	FFCB 0.82 (CALLABLE)	3133ELC85	1100	1040	05/27/20	05/27/26	.8200 %	25,000,000.00	25,000,000.00	.00
113867	FHLB D-N	313384E39	1100	1270	05/27/20	09/01/20	.1100 %	50,000,000.00	49,985,944.45	763.89
113868	FHLB D-N	313384E39	1100	1270	05/27/20	09/01/20	.1100 %	50,000,000.00	49,985,944.45	763.89
113869	FHLMC D-N	313396A37	1100	1540	05/27/20	07/31/20	.1100 %	50,000,000.00	49,990,833.33	763.89
113870	FHLMC D-N	313396A37	1100	1540	05/27/20	07/31/20	.1100 %	50,000,000.00	49,990,833.33	763.89
113886	FHLB D-N	313384ZU6	1100	1270	05/29/20	07/24/20	.1330 %	50,000,000.00	49,990,209.73	554.17
113887	FHLB D-N	313384ZU6	1100	1270	05/29/20	07/24/20	.1330 %	50,000,000.00	49,990,209.73	554.17
SUBTOTAL (ICC Grp) 10 Agencies								22,493,149,000.00	22,486,131,639.59	1,603,654.13

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INVSMT NUMBER	DESCRIPTION	CUSIP NUMBER	FUND NUMBER	ICC CODE	PURCHASE SET DATE	MATURITY DATE	INTEREST RATE	CURRENT PAR VALUE	CURRENT BOOK VALUE	AMORTIZATION POSTED
112922	MONT BLANC CAPITAL C	6117P4FB1	1100	4200	02/18/20	06/11/20	1.6200 %	42,744,000.00	42,724,765.20	59,627.88
112972	CRC FUNDING LLC CP	12619TF41	1100	4200	02/24/20	06/04/20	1.5700 %	46,356,000.00	46,349,935.09	62,670.73
113045	CANCARA ASSET SEC LL	13738JF47	1100	4200	03/04/20	06/04/20	1.1000 %	50,000,000.00	49,995,416.67	47,361.12
113048	LA FAYETTE ASSET SEC	50286LF16	1100	4200	03/04/20	06/01/20	1.0500 %	48,000,000.00	48,000,000.00	43,400.00
113078	EMERSON ELECTRIC COM	29101AF82	1100	4200	03/09/20	06/08/20	.9400 %	9,146,000.00	9,144,328.32	7,403.18
113084	PFIZER INC CP	71708EF42	1100	4200	03/11/20	06/04/20	.9400 %	24,300,000.00	24,298,096.50	19,669.50
113186	PROCTER & GAMBLE CO	74271TFS7	1100	4200	03/17/20	06/26/20	1.6000 %	50,000,000.00	49,944,444.45	68,888.89
113285	CANCARA ASSET SEC LL	13738JF13	1100	4200	03/27/20	06/01/20	1.2500 %	25,000,000.00	25,000,000.00	26,909.72
113286	CIESCO LLC CP	17177LF33	1100	4200	03/27/20	06/03/20	1.0000 %	37,839,000.00	37,836,897.83	32,583.58
113320	LA FAYETTE ASSET SEC	50286LF24	1100	4200	03/30/20	06/02/20	1.5000 %	50,000,000.00	49,997,916.67	64,583.33
113364	CRC FUNDING LLC CP	12619TF6	1100	4200	04/03/20	06/15/20	1.2400 %	50,000,000.00	49,975,888.89	53,388.89
113365	LA FAYETTE ASSET SEC	50286LF16	1100	4200	04/03/20	06/01/20	1.3400 %	39,576,000.00	39,576,000.00	45,666.30
113406	NATIXIS NY BRANCH CP	63873JF88	1100	4200	04/07/20	06/08/20	1.1000 %	50,000,000.00	49,989,305.56	47,361.11
113407	NATIXIS NY BRANCH CP	63873JF96	1100	4200	04/07/20	06/09/20	1.1000 %	25,761,000.00	25,754,702.87	24,401.39
113425	LA FAYETTE ASSET SEC	50286LF99	1100	4200	04/08/20	06/09/20	1.1900 %	50,000,000.00	49,986,777.78	51,236.11
113426	LA FAYETTE ASSET SEC	50286LFA6	1100	4200	04/08/20	06/10/20	1.2000 %	50,000,000.00	49,985,000.00	51,666.67
113427	LA FAYETTE ASSET SEC	50286LFA6	1100	4200	04/08/20	06/10/20	1.2000 %	6,773,000.00	6,770,968.10	6,998.77
113464	NATIXIS NY BRANCH CP	63873JFF2	1100	4200	04/14/20	06/15/20	.7900 %	50,000,000.00	49,984,638.89	34,013.89
113477	TOYOTA MOTOR CREDIT	89233GG65	1100	4200	04/15/20	07/16/20	1.3800 %	50,000,000.00	49,913,750.00	59,416.66
113478	JUPITER SEC COMPANY	4820P2FF7	1100	4200	04/15/20	06/15/20	1.0000 %	50,000,000.00	49,980,555.56	43,055.56
113479	CAFCO LLC CP	1247P2F58	1100	4200	04/15/20	06/05/20	.9400 %	25,000,000.00	24,997,388.89	20,236.11
113480	ING U.S. FUNDING LLC	4497W0G10	1100	4200	04/15/20	07/01/20	.9900 %	50,000,000.00	49,958,750.00	42,625.00
113481	ING U.S. FUNDING LLC	4497W0G10	1100	4200	04/15/20	07/01/20	.9900 %	2,825,000.00	2,822,669.37	2,408.31
113483	CHARIOT FUNDING LLC	15963TF12	1100	4200	04/15/20	06/01/20	.8900 %	50,000,000.00	50,000,000.00	38,319.44
113484	NATIXIS NY BRANCH CP	63873JFF2	1100	4200	04/15/20	06/15/20	.7500 %	46,170,000.00	46,156,533.75	29,818.12
113489	CHARIOT FUNDING LLC	15963TF69	1100	4200	04/16/20	06/16/20	.9800 %	50,000,000.00	49,979,583.33	42,194.44
113491	CHARIOT FUNDING LLC	15963TF20	1100	4200	04/16/20	06/02/20	.8000 %	50,000,000.00	49,998,888.89	34,444.44
113492	NATIXIS NY BRANCH CP	63873JFH8	1100	4200	04/16/20	06/17/20	.7500 %	39,293,000.00	39,279,902.33	25,376.73
113504	TOYOTA MOTOR CREDIT	89233GG75	1100	4200	04/17/20	07/07/20	1.3300 %	50,000,000.00	49,933,500.00	57,263.89
113505	CHARIOT FUNDING LLC	15963TF20	1100	4200	04/20/20	06/02/20	.6500 %	40,000,000.00	39,999,277.78	22,388.89
113513	TOYOTA MOTOR CREDIT	89233GFK7	1100	4200	04/20/20	06/19/20	1.2100 %	50,000,000.00	49,969,750.00	52,097.22
113515	CHARIOT FUNDING LLC	15963TFN4	1100	4200	04/20/20	06/22/20	.8500 %	35,325,000.00	35,307,484.69	25,855.94
113520	CAFCO LLC CP	1247P2FJ8	1100	4200	04/21/20	06/18/20	.6000 %	50,000,000.00	49,985,833.33	25,833.33
113521	CAFCO LLC CP	1247P2FJ8	1100	4200	04/21/20	06/18/20	.6000 %	13,500,000.00	13,496,175.00	6,975.00
113524	CHARIOT FUNDING LLC	15963TF12	1100	4200	04/21/20	06/01/20	.5500 %	25,000,000.00	25,000,000.00	11,840.28
113525	ING U.S. FUNDING LLC	45685QHM4	1100	4200	04/21/20	08/21/20	.8400 %	19,381,000.00	19,344,369.91	14,018.93
113534	TOYOTA MOTOR CREDIT	89233GGX8	1100	4200	04/22/20	07/31/20	1.4300 %	50,000,000.00	49,880,833.33	61,569.44
113536	ING U.S. FUNDING LLC	45685QH77	1100	4200	04/22/20	08/07/20	.7500 %	50,000,000.00	49,930,208.34	32,291.67
113537	HSBC USA INC CP	40434PH33	1100	4200	04/22/20	08/03/20	.8200 %	25,000,000.00	24,964,125.00	17,652.78
113538	NATIXIS NY BRANCH CP	63873JFN5	1100	4200	04/22/20	06/22/20	.5500 %	50,000,000.00	49,983,958.33	23,680.55
113542	OLD LINE FUNDING LLC	67983TF19	1100	4200	04/27/20	06/01/20	.3700 %	50,000,000.00	50,000,000.00	15,930.55
113543	OLD LINE FUNDING LLC	67983TF19	1100	4200	04/27/20	06/01/20	.3700 %	10,000,000.00	10,000,000.00	3,186.11
113546	TOYOTA MOTOR CREDIT	89233GFF8	1100	4200	04/23/20	06/15/20	1.0500 %	50,000,000.00	49,979,583.33	45,208.33
113547	TOYOTA MOTOR CREDIT	89233GFF8	1100	4200	04/23/20	06/15/20	1.0500 %	50,000,000.00	49,979,583.33	45,208.33

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113549	TOYOTA MOTOR CREDIT	89233GFK7	1100	4200	04/23/20	06/19/20	1.1200 %	50,000,000.00	49,972,000.00	48,222.23
113550	ATLANTIC ASSET SEC L	04821THL2	1100	4200	04/23/20	08/20/20	.6500 %	45,679,000.00	45,613,019.22	25,567.55
113566	TOYOTA MOTOR CREDIT	89233GFH4	1100	4200	04/24/20	06/17/20	1.0900 %	50,000,000.00	49,975,777.78	46,930.56
113571	JUPITER SEC COMPANY	4820P2F18	1100	4200	04/24/20	06/01/20	.2500 %	50,000,000.00	50,000,000.00	10,763.89
113572	JUPITER SEC COMPANY	4820P2F18	1100	4200	04/24/20	06/01/20	.2500 %	50,000,000.00	50,000,000.00	10,763.89
113573	ING U.S. FUNDING LLC	45685QH77	1100	4200	04/24/20	08/07/20	.5000 %	45,000,000.00	44,958,125.00	19,375.00
113601	MONT BLANC CAPITAL C	6117P4F21	1100	4200	04/27/20	06/02/20	.3000 %	50,000,000.00	49,999,583.33	12,916.66
113617	JUPITER SEC COMPANY	4820P2F34	1100	4200	04/27/20	06/03/20	.2400 %	50,000,000.00	49,999,333.33	10,333.33
113622	ING U.S. FUNDING LLC	45685QHR3	1100	4200	04/27/20	08/25/20	.5400 %	50,000,000.00	49,936,250.00	23,250.00
113630	ING U.S. FUNDING LLC	45685QHK8	1100	4200	04/27/20	08/19/20	.4900 %	25,000,000.00	24,973,118.05	10,548.61
113642	CAFCO LLC CP	1247P2FW9	1100	4200	04/28/20	06/30/20	.3000 %	50,000,000.00	49,987,916.67	12,916.67
113657	ATLANTIC ASSET SEC L	04821TF18	1100	4200	04/29/20	06/01/20	.1800 %	50,000,000.00	50,000,000.00	7,750.00
113659	CHARIOT FUNDING LLC	15963TF12	1100	4200	04/29/20	06/01/20	.2400 %	50,000,000.00	50,000,000.00	10,333.33
113665	TOYOTA MOTOR CREDIT	89233GF92	1100	4200	04/30/20	06/09/20	.9000 %	50,000,000.00	49,990,000.00	38,750.00
113679	JUPITER SEC COMPANY	4820P2F18	1100	4200	04/30/20	06/01/20	.2500 %	50,000,000.00	50,000,000.00	10,763.89
113680	JUPITER SEC COMPANY	4820P2F18	1100	4200	04/30/20	06/01/20	.2500 %	50,000,000.00	50,000,000.00	10,763.89
113681	CIESCO LLC CP	17177LFV1	1100	4200	04/30/20	06/29/20	.2500 %	50,000,000.00	49,990,277.78	10,763.89
113682	ATLANTIC ASSET SEC L	04821TF26	1100	4200	04/30/20	06/02/20	.1800 %	50,000,000.00	49,999,750.00	7,750.00
113683	LA FAYETTE ASSET SEC	50286LF32	1100	4200	04/30/20	06/03/20	.2000 %	34,388,000.00	34,387,617.91	5,922.38
113684	ATLANTIC ASSET SEC L	04821TF34	1100	4200	04/30/20	06/03/20	.1800 %	25,000,000.00	24,999,750.00	3,875.00
113685	ING U.S. FUNDING LLC	4497W0HX9	1100	4200	04/30/20	08/31/20	.3500 %	50,000,000.00	49,955,763.89	15,069.45
113688	CANCARA ASSET SEC LL	13738JFW5	1100	4200	05/01/20	06/30/20	.2800 %	50,000,000.00	49,988,722.22	12,055.55
113692	SHEFFIELD RECEIVABLE	82124LF15	1100	4200	05/01/20	06/01/20	.1500 %	50,000,000.00	50,000,000.00	6,458.33
113693	SHEFFIELD RECEIVABLE	82124LF15	1100	4200	05/01/20	06/01/20	.1500 %	25,000,000.00	25,000,000.00	3,229.17
113694	SHEFFIELD RECEIVABLE	82124LF15	1100	4200	05/01/20	06/01/20	.1500 %	25,000,000.00	25,000,000.00	3,229.17
113696	CIESCO LLC CP	17177LG81	1100	4200	05/01/20	07/08/20	.2000 %	50,000,000.00	49,989,722.22	8,611.11
113697	MERCK & CO INC CP	58934AH66	1100	4200	05/01/20	08/06/20	.2400 %	50,000,000.00	49,978,000.00	10,333.33
113698	AUTOBAHN FUNDING CO	0527M0F10	1100	4200	05/01/20	06/01/20	.1700 %	25,000,000.00	25,000,000.00	3,659.72
113699	MERCK & CO INC CP	58934AH74	1100	4200	05/01/20	08/07/20	.2400 %	25,000,000.00	24,988,833.34	5,166.67
113700	THUNDER BAY FUNDING	88602TGF4	1100	4200	05/01/20	07/15/20	.2500 %	26,500,000.00	26,491,902.78	5,704.86
113701	THUNDER BAY FUNDING	88602TGF4	1100	4200	05/01/20	07/15/20	.2500 %	25,000,000.00	24,992,361.11	5,381.94
113707	AUTOBAHN FUNDING CO	0527M0F36	1100	4200	05/04/20	06/03/20	.1400 %	30,000,000.00	29,999,766.67	3,266.67
113708	SHEFFIELD RECEIVABLE	82124LF49	1100	4200	05/04/20	06/04/20	.1500 %	50,000,000.00	49,999,375.00	5,833.33
113709	JUPITER SEC COMPANY	4820P2F59	1100	4200	05/04/20	06/05/20	.2000 %	25,000,000.00	24,999,444.45	3,888.89
113710	SHEFFIELD RECEIVABLE	82124LF56	1100	4200	05/04/20	06/05/20	.1500 %	50,000,000.00	49,999,166.67	5,833.34
113711	NATIXIS NY BRANCH CP	63873JGM6	1100	4200	05/04/20	07/21/20	.2400 %	40,300,000.00	40,286,566.67	7,522.67
113717	REGENCY MARKETS NO.	7588R0F44	1100	4200	05/06/20	06/04/20	.2200 %	50,000,000.00	49,999,083.33	7,944.44
113718	REGENCY MARKETS NO.	7588R0F44	1100	4200	05/06/20	06/04/20	.2200 %	50,000,000.00	49,999,083.33	7,944.44
113720	CRC FUNDING LLC CP	12619TH56	1100	4200	05/05/20	08/05/20	.2500 %	50,000,000.00	49,977,430.56	9,375.00
113721	THUNDER BAY FUNDING	88602TG98	1100	4200	05/05/20	07/09/20	.2300 %	33,825,000.00	33,816,788.04	5,834.81
113722	AUTOBAHN FUNDING CO	0527M0F44	1100	4200	05/05/20	06/04/20	.1400 %	25,000,000.00	24,999,708.33	2,625.00
113723	MERCK & CO INC CP	58934AHL3	1100	4200	05/05/20	08/20/20	.1900 %	50,000,000.00	49,978,888.89	7,125.00
113724	MONT BLANC CAPITAL C	6117P4G12	1100	4200	05/05/20	07/01/20	.2500 %	29,601,000.00	29,594,833.13	5,550.19
113725	SHEFFIELD RECEIVABLE	82124LG63	1100	4200	05/05/20	07/06/20	.2000 %	50,000,000.00	49,990,277.78	7,500.00

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113731	CANCARA ASSET SEC LL	13738JF96	1100	4200	05/06/20	06/09/20	.2000 %	22,550,000.00	22,548,997.78	3,257.22
113732	LA FAYETTE ASSET SEC	50286LF57	1100	4200	05/06/20	06/05/20	.1400 %	25,000,000.00	24,999,611.11	2,527.78
113733	AUTOBAHN FUNDING CO	0527M0F85	1100	4200	05/06/20	06/08/20	.1400 %	50,000,000.00	49,998,638.89	5,055.56
113736	AUTOBAHN FUNDING CO	0527M0F51	1100	4200	05/07/20	06/05/20	.1400 %	50,000,000.00	49,999,222.22	4,861.11
113737	CANCARA ASSET SEC LL	13738JF54	1100	4200	05/07/20	06/05/20	.1700 %	50,000,000.00	49,999,055.56	5,902.78
113741	LA FAYETTE ASSET SEC	50286LF81	1100	4200	05/07/20	06/08/20	.1400 %	50,000,000.00	49,998,638.89	4,861.11
113743	SHEFFIELD RECEIVABLE	82124LF98	1100	4200	05/07/20	06/09/20	.1500 %	30,000,000.00	29,999,000.00	3,125.00
113744	TOYOTA MOTOR CREDIT	89233GGA8	1100	4200	05/07/20	07/10/20	.9200 %	50,000,000.00	49,950,166.67	31,944.45
113745	TOYOTA MOTOR CREDIT	89233GGH3	1100	4200	05/07/20	07/17/20	.9700 %	50,000,000.00	49,938,027.78	33,680.56
113746	NATIXIS NY BRANCH CP	63873JF13	1100	4200	05/07/20	06/01/20	.0900 %	50,000,000.00	50,000,000.00	3,125.00
113748	THUNDER BAY FUNDING	88602TF5	1100	4200	05/08/20	06/15/20	.1600 %	50,000,000.00	49,996,888.89	5,333.33
113753	LA FAYETTE ASSET SEC	50286LF40	1100	4200	05/08/20	06/04/20	.1200 %	50,000,000.00	49,999,500.00	4,000.00
113754	SHEFFIELD RECEIVABLE	82124LFB3	1100	4200	05/08/20	06/11/20	.1500 %	50,000,000.00	49,997,916.67	5,000.00
113755	CRC FUNDING LLC CP	12619TGA6	1100	4200	05/08/20	07/10/20	.1900 %	50,000,000.00	49,989,708.33	6,333.33
113756	SHEFFIELD RECEIVABLE	82124LF56	1100	4200	05/08/20	06/05/20	.1400 %	50,000,000.00	49,999,222.22	4,666.66
113757	JUPITER SEC COMPANY	4820P2F83	1100	4200	05/08/20	06/08/20	.1400 %	45,000,000.00	44,998,775.00	4,200.00
113758	NATIXIS NY BRANCH CP	63873JF13	1100	4200	05/08/20	06/01/20	.0900 %	50,000,000.00	50,000,000.00	3,000.00
113759	NATIXIS NY BRANCH CP	63873JF13	1100	4200	05/08/20	06/01/20	.0900 %	50,000,000.00	50,000,000.00	3,000.00
113760	CIESCO LLC CP	17177LH56	1100	4200	05/08/20	08/05/20	.2200 %	41,965,000.00	41,948,330.57	6,154.87
113762	SHEFFIELD RECEIVABLE	82124LFA5	1100	4200	05/11/20	06/10/20	.1500 %	50,000,000.00	49,998,125.00	4,375.00
113764	ATLANTIC ASSET SEC L	04821TFF7	1100	4200	05/12/20	06/15/20	.1200 %	50,000,000.00	49,997,666.67	3,333.34
113765	ATLANTIC ASSET SEC L	04821TFF7	1100	4200	05/12/20	06/15/20	.1200 %	3,000,000.00	2,999,860.00	200.00
113766	REGENCY MARKETS NO.	7588R0F93	1100	4200	05/13/20	06/09/20	.1800 %	50,000,000.00	49,998,000.00	4,750.00
113768	AUTOBAHN FUNDING CO	0527M0FC6	1100	4200	05/12/20	06/12/20	.1100 %	40,000,000.00	39,998,655.56	2,444.45
113769	SHEFFIELD RECEIVABLE	82124LFC1	1100	4200	05/12/20	06/12/20	.1400 %	50,000,000.00	49,997,861.11	3,888.89
113770	NATIXIS NY BRANCH CP	63873JF21	1100	4200	05/12/20	06/02/20	.0900 %	50,000,000.00	49,999,875.00	2,500.00
113773	THUNDER BAY FUNDING	88602TFQ1	1100	4200	05/14/20	06/24/20	.1800 %	50,000,000.00	49,994,250.00	4,500.00
113775	REGENCY MARKETS NO.	7588R0F93	1100	4200	05/13/20	06/09/20	.1700 %	50,000,000.00	49,998,111.11	4,486.11
113776	REGENCY MARKETS NO.	7588R0F93	1100	4200	05/13/20	06/09/20	.1700 %	25,000,000.00	24,999,055.56	2,243.06
113777	CHARIOT FUNDING LLC	15963TFC8	1100	4200	05/13/20	06/12/20	.1500 %	27,000,000.00	26,998,762.50	2,137.50
113778	SHEFFIELD RECEIVABLE	82124LFA5	1100	4200	05/13/20	06/10/20	.1600 %	26,570,000.00	26,568,937.20	2,243.69
113779	REGENCY MARKETS NO.	7588R0F93	1100	4200	05/13/20	06/09/20	.1700 %	25,025,000.00	25,024,054.61	2,245.30
113780	AUTOBAHN FUNDING CO	0527M0F51	1100	4200	05/13/20	06/05/20	.1000 %	40,000,000.00	39,999,555.55	2,111.11
113781	NATIXIS NY BRANCH CP	63873JF39	1100	4200	05/13/20	06/03/20	.0900 %	41,302,000.00	41,301,793.49	1,961.84
113783	LA FAYETTE ASSET SEC	50286LFF5	1100	4200	05/15/20	06/15/20	.1400 %	50,000,000.00	49,997,277.78	3,305.56
113784	LA FAYETTE ASSET SEC	50286LG62	1100	4200	05/14/20	07/16/20	.2000 %	25,000,000.00	24,993,750.00	2,500.00
113785	SHEFFIELD RECEIVABLE	82124LFF4	1100	4200	05/14/20	06/15/20	.1500 %	50,000,000.00	49,997,083.33	3,750.00
113786	CIESCO LLC CP	17177LHB3	1100	4200	05/14/20	08/11/20	.2200 %	50,000,000.00	49,978,305.56	5,500.00
113787	CIESCO LLC CP	17177LHB3	1100	4200	05/14/20	08/11/20	.2200 %	10,000,000.00	9,995,661.11	1,100.00
113788	NATIXIS NY BRANCH CP	63873JF39	1100	4200	05/14/20	06/03/20	.0700 %	50,000,000.00	49,999,805.56	1,750.00
113790	REGENCY MARKETS NO.	7588R0F67	1100	4200	05/15/20	06/16/20	.1700 %	50,000,000.00	49,996,458.33	4,013.89
113791	HSBC USA INC CP	40434PGF7	1100	4200	05/15/20	07/15/20	.4800 %	40,000,000.00	39,976,533.34	9,066.67
113792	OLD LINE FUNDING LLC	67983TF66	1100	4200	05/18/20	06/16/20	.1500 %	50,000,000.00	49,996,875.00	2,916.67
113795	NATIXIS NY BRANCH CP	63873JF54	1100	4200	05/15/20	06/05/20	.0900 %	50,000,000.00	49,999,500.00	2,125.00

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113798	CHARIOT FUNDING LLC	15963TFH7	1100	4200	05/18/20	06/17/20	.1500 %	50,000,000.00	49,996,666.67	2,916.67
113799	CHARIOT FUNDING LLC	15963TFH7	1100	4200	05/18/20	06/17/20	.1500 %	25,000,000.00	24,998,333.33	1,458.33
113800	JUPITER SEC COMPANY	4820P2FJ9	1100	4200	05/18/20	06/18/20	.1500 %	50,000,000.00	49,996,458.34	2,916.67
113801	AUTOBAHN FUNDING CO	0527M0FF9	1100	4200	05/18/20	06/15/20	.1100 %	25,000,000.00	24,998,930.56	1,069.45
113802	MONT BLANC CAPITAL C	6117P4GH7	1100	4200	05/18/20	07/17/20	.2100 %	30,882,000.00	30,873,713.33	2,522.03
113804	ATLANTIC ASSET SEC L	04821TFH3	1100	4200	05/20/20	06/17/20	.1200 %	50,000,000.00	49,997,333.33	2,000.00
113805	ATLANTIC ASSET SEC L	04821TFH3	1100	4200	05/20/20	06/17/20	.1200 %	50,000,000.00	49,997,333.33	2,000.00
113806	REGENCY MARKETS NO.	7588R0FK8	1100	4200	05/19/20	06/19/20	.1700 %	50,000,000.00	49,995,750.00	3,069.44
113807	REGENCY MARKETS NO.	7588R0FK8	1100	4200	05/19/20	06/19/20	.1700 %	50,000,000.00	49,995,750.00	3,069.44
113808	REGENCY MARKETS NO.	7588R0FK8	1100	4200	05/19/20	06/19/20	.1700 %	5,027,000.00	5,026,572.70	308.60
113809	AUTOBAHN FUNDING CO	0527M0FJ1	1100	4200	05/19/20	06/18/20	.1100 %	25,000,000.00	24,998,701.39	993.06
113810	NATIXIS NY BRANCH CP	63873JFJ4	1100	4200	05/19/20	06/18/20	.1000 %	50,000,000.00	49,997,638.89	1,805.56
113811	MONT BLANC CAPITAL C	6117P4F54	1100	4200	05/19/20	06/05/20	.1700 %	50,000,000.00	49,999,055.56	3,069.45
113812	LA FAYETTE ASSET SEC	50286LFJ7	1100	4200	05/19/20	06/18/20	.1500 %	20,000,000.00	19,998,583.33	1,083.33
113813	SHEFFIELD RECEIVABLE	82124LFN7	1100	4200	05/19/20	06/22/20	.1300 %	50,000,000.00	49,996,208.33	2,347.22
113814	REGENCY MARKETS NO.	7588R0F93	1100	4200	05/19/20	06/09/20	.1400 %	29,000,000.00	28,999,097.78	1,466.11
113816	TOYOTA MOTOR CREDIT	89233GG83	1100	4200	05/21/20	07/08/20	.7300 %	50,000,000.00	49,962,486.11	11,152.78
113820	LA FAYETTE ASSET SEC	50286LFK4	1100	4200	05/20/20	06/19/20	.1500 %	40,000,000.00	39,997,000.00	2,000.00
113821	ATLANTIC ASSET SEC L	04821TFN0	1100	4200	05/20/20	06/22/20	.1200 %	50,000,000.00	49,996,500.00	2,000.00
113822	ATLANTIC ASSET SEC L	04821TFN0	1100	4200	05/20/20	06/22/20	.1200 %	10,000,000.00	9,999,300.00	400.00
113823	AUTOBAHN FUNDING CO	0527M0FR3	1100	4200	05/20/20	06/25/20	.1100 %	40,000,000.00	39,997,066.67	1,466.67
113824	NATIXIS NY BRANCH CP	63873JFA3	1100	4200	05/20/20	06/10/20	.0900 %	50,000,000.00	49,998,875.00	1,500.00
113825	NATIXIS NY BRANCH CP	63873JFA3	1100	4200	05/20/20	06/10/20	.0900 %	50,000,000.00	49,998,875.00	1,500.00
113826	CANCARA ASSET SEC LL	13738JGH7	1100	4200	05/20/20	07/17/20	.2100 %	10,000,000.00	9,997,316.67	700.00
113827	CIESCO LLC CP	17177LHH0	1100	4200	05/20/20	08/17/20	.2100 %	50,000,000.00	49,977,541.67	3,500.00
113829	CHARIOT FUNDING LLC	15963TFS3	1100	4200	05/21/20	06/26/20	.1300 %	50,000,000.00	49,995,486.11	1,986.11
113830	MONT BLANC CAPITAL C	6117P4H52	1100	4200	05/21/20	08/05/20	.2200 %	43,791,000.00	43,773,605.24	2,943.73
113835	CHARIOT FUNDING LLC	15963TFQ7	1100	4200	05/21/20	06/24/20	.1300 %	50,000,000.00	49,995,847.22	1,986.11
113839	CANCARA ASSET SEC LL	13738JGM6	1100	4200	05/26/20	07/21/20	.2100 %	50,000,000.00	49,985,416.67	1,750.00
113840	CANCARA ASSET SEC LL	13738JGM6	1100	4200	05/26/20	07/21/20	.2100 %	22,500,000.00	22,493,437.50	787.50
113841	SHEFFIELD RECEIVABLE	82124LG14	1100	4200	05/26/20	07/01/20	.1200 %	50,000,000.00	49,995,000.00	1,000.00
113842	THUNDER BAY FUNDING	88602TFR9	1100	4200	05/26/20	06/25/20	.1200 %	30,000,000.00	29,997,600.00	600.00
113845	AUTOBAHN FUNDING CO	0527M0FS1	1100	4200	05/22/20	06/26/20	.0800 %	50,000,000.00	49,997,222.22	1,111.11
113846	AUTOBAHN FUNDING CO	0527M0FS1	1100	4200	05/22/20	06/26/20	.0800 %	15,000,000.00	14,999,166.66	333.33
113847	CHARIOT FUNDING LLC	15963TFR5	1100	4200	05/22/20	06/25/20	.1200 %	50,000,000.00	49,996,000.00	1,666.67
113848	CREDIT AGRICOLE CIB	22533TF35	1100	4200	05/22/20	06/03/20	.0600 %	50,000,000.00	49,999,833.33	833.33
113849	CREDIT AGRICOLE CIB	22533TF35	1100	4200	05/22/20	06/03/20	.0600 %	50,000,000.00	49,999,833.33	833.33
113850	CHARIOT FUNDING LLC	15963TFS3	1100	4200	05/22/20	06/26/20	.1150 %	50,000,000.00	49,996,006.94	1,597.22
113851	CREDIT AGRICOLE CIB	22533TF50	1100	4200	05/22/20	06/05/20	.0700 %	47,946,000.00	47,945,627.09	932.29
113853	ATLANTIC ASSET SEC L	04821TFR1	1100	4200	05/26/20	06/25/20	.1100 %	50,000,000.00	49,996,333.34	916.67
113854	ATLANTIC ASSET SEC L	04821TFR1	1100	4200	05/26/20	06/25/20	.1100 %	50,000,000.00	49,996,333.34	916.67
113857	LA FAYETTE ASSET SEC	50286LG15	1100	4200	05/26/20	07/01/20	.1500 %	50,000,000.00	49,993,750.00	1,250.00
113858	CHARIOT FUNDING LLC	15963TG11	1100	4200	05/26/20	07/01/20	.1300 %	50,000,000.00	49,994,583.33	1,083.33
113859	CHARIOT FUNDING LLC	15963TG29	1100	4200	05/26/20	07/02/20	.1300 %	50,000,000.00	49,994,402.77	1,083.33

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113860	AUTOBAHN FUNDING CO	0527M0G27	1100	4200	05/26/20	07/02/20	.1000 %	25,000,000.00	24,997,847.23	416.67
113862	SHEFFIELD RECEIVABLE	82124LG89	1100	4200	05/27/20	07/08/20	.1200 %	50,000,000.00	49,993,833.33	833.33
113863	CHARIOT FUNDING LLC	15963TG29	1100	4200	05/27/20	07/02/20	.1300 %	50,000,000.00	49,994,402.78	902.78
113864	CHARIOT FUNDING LLC	15963TG29	1100	4200	05/27/20	07/02/20	.1300 %	50,000,000.00	49,994,402.78	902.78
113865	LA FAYETTE ASSET SEC	50286LG15	1100	4200	05/27/20	07/01/20	.1400 %	50,000,000.00	49,994,166.66	972.22
113871	CHARIOT FUNDING LLC	15963TFQ7	1100	4200	05/27/20	06/24/20	.1300 %	50,000,000.00	49,995,847.22	902.78
113872	SHEFFIELD RECEIVABLE	82124LG97	1100	4200	05/27/20	07/09/20	.1200 %	50,000,000.00	49,993,666.66	833.33
113873	MONT BLANC CAPITAL C	6117P4H37	1100	4200	05/27/20	08/03/20	.2100 %	50,000,000.00	49,981,625.00	1,458.33
113874	SHEFFIELD RECEIVABLE	82124LGT3	1100	4200	05/27/20	07/27/20	.1900 %	50,000,000.00	49,985,222.22	1,319.44
113875	TOYOTA MOTOR CREDIT	89233GH41	1100	4200	05/27/20	08/04/20	.2700 %	50,000,000.00	49,976,000.00	1,875.00
113877	CHARIOT FUNDING LLC	15963TG78	1100	4200	05/28/20	07/07/20	.1300 %	50,000,000.00	49,993,500.00	722.22
113878	ATLANTIC ASSET SEC L	04821TG74	1100	4200	05/28/20	07/07/20	.1300 %	50,000,000.00	49,993,500.00	722.22
113879	ATLANTIC ASSET SEC L	04821TG74	1100	4200	05/28/20	07/07/20	.1300 %	10,000,000.00	9,998,700.00	144.44
113880	SHEFFIELD RECEIVABLE	82124LGX4	1100	4200	05/28/20	07/31/20	.1900 %	50,000,000.00	49,984,166.67	1,055.56
113881	AUTOBAHN FUNDING CO	0527M0G27	1100	4200	05/28/20	07/02/20	.1000 %	50,000,000.00	49,995,694.45	555.56
113882	CAFCO LLC CP	1247P2GW8	1100	4200	05/28/20	07/30/20	.1700 %	50,000,000.00	49,986,069.44	944.44
113883	LA FAYETTE ASSET SEC	50286LG23	1100	4200	05/28/20	07/02/20	.1500 %	50,000,000.00	49,993,541.66	833.33
113884	LA FAYETTE ASSET SEC	50286LG23	1100	4200	05/28/20	07/02/20	.1500 %	2,000,000.00	1,999,741.66	33.33
113888	AUTOBAHN FUNDING CO	0527M0G68	1100	4200	05/29/20	07/06/20	.1000 %	50,000,000.00	49,995,138.89	416.67
113889	AUTOBAHN FUNDING CO	0527M0G68	1100	4200	05/29/20	07/06/20	.1000 %	50,000,000.00	49,995,138.89	416.67
113890	LA FAYETTE ASSET SEC	50286LHV0	1100	4200	05/29/20	06/29/20	.1500 %	50,000,000.00	49,994,166.67	625.00
113891	ATLANTIC ASSET SEC L	04821TFV2	1100	4200	05/29/20	06/29/20	.1200 %	50,000,000.00	49,995,333.33	500.00
113892	ATLANTIC ASSET SEC L	04821TFV2	1100	4200	05/29/20	06/29/20	.1200 %	32,000,000.00	31,997,013.33	320.00
113893	CRC FUNDING LLC CP	12619TGL2	1100	4200	05/29/20	07/20/20	.1600 %	50,000,000.00	49,989,111.11	666.67
113894	CAFCO LLC CP	1247P2GH1	1100	4200	05/29/20	07/17/20	.1700 %	50,000,000.00	49,989,138.89	708.33
SUBTOTAL (ICC Grp) 50 Commercial Paper								8,402,840,000.00	8,400,877,080.69	2,362,614.44
108158	AU & NZ BANKING GRP	05253JAT8	1100	5030	06/04/18	11/09/20	2.2500 %	19,660,000.00	19,587,081.52	14,040.21
109674	TOYOTA MOTOR CREDIT	89236TFQ3	1100	5090	01/08/19	01/08/21	3.0500 %	10,000,000.00	9,998,186.05	254.44
110109	JOHNSON & JOHNSON CO	478160CD4	1100	5090	03/04/19	03/03/22	2.2500 %	22,500,000.00	22,339,035.62	7,796.71
112997	JPM CHASE BK CO NOTE	46632FRJ6	1100	5160	02/28/20	02/28/23	1.5000 %	50,000,000.00	50,000,000.00	.00
SUBTOTAL (ICC Grp) 60 Corporate & Deposit Note								102,160,000.00	101,924,303.19	22,091.36
112287	UST BILL	912796TP4	1100	5850	12/02/19	11/05/20	1.5550 %	50,000,000.00	49,660,923.62	66,951.39
112288	UST BILL	912796TP4	1100	5850	12/02/19	11/05/20	1.5550 %	50,000,000.00	49,660,923.62	66,951.39
112289	UST BILL	912796TP4	1100	5850	12/02/19	11/05/20	1.5550 %	50,000,000.00	49,660,923.62	66,951.39
112290	UST BILL	912796TP4	1100	5850	12/02/19	11/05/20	1.5550 %	50,000,000.00	49,660,923.62	66,951.39
112380	USTN 1.625	912828TY6	1100	5820	12/09/19	11/15/22	1.6250 %	50,000,000.00	49,957,492.91	1,469.03
112564	UST BILL	912796UA5	1100	5850	12/27/19	06/25/20	1.5375 %	50,000,000.00	49,948,750.00	66,197.92
112565	UST BILL	912796UA5	1100	5850	12/27/19	06/25/20	1.5375 %	50,000,000.00	49,948,750.00	66,197.92

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112769	UST BILL	912796WX3	1100	5850	01/27/20	07/23/20	1.5175 %	50,000,000.00	49,890,402.78	65,336.80
112770	UST BILL	912796WX3	1100	5850	01/27/20	07/23/20	1.5175 %	50,000,000.00	49,890,402.78	65,336.80
113297	UST BILL	9127962F5	1100	5850	03/30/20	03/25/21	.1125 %	50,000,000.00	49,953,593.75	4,843.75
113298	UST BILL	9127962F5	1100	5850	03/30/20	03/25/21	.1125 %	50,000,000.00	49,953,593.75	4,843.75
113299	UST BILL	9127962F5	1100	5850	03/30/20	03/25/21	.1125 %	50,000,000.00	49,953,593.75	4,843.75
113300	UST BILL	9127962F5	1100	5850	03/30/20	03/25/21	.1125 %	50,000,000.00	49,953,593.75	4,843.75
113348	UST BILL	9127962J7	1100	5850	04/03/20	10/01/20	.1400 %	50,000,000.00	49,976,277.78	6,027.78
113349	UST BILL	9127962J7	1100	5850	04/03/20	10/01/20	.1400 %	50,000,000.00	49,976,277.78	6,027.78
113370	UST BILL	9127962J7	1100	5850	04/03/20	10/01/20	.1300 %	50,000,000.00	49,977,972.22	5,597.22
113371	UST BILL	9127962J7	1100	5850	04/03/20	10/01/20	.1300 %	50,000,000.00	49,977,972.22	5,597.22
113408	UST BILL	912796TN9	1100	5850	04/07/20	10/08/20	.1550 %	50,000,000.00	49,972,229.17	6,673.61
113409	UST BILL	912796TN9	1100	5850	04/07/20	10/08/20	.1550 %	50,000,000.00	49,972,229.17	6,673.61
113410	UST BILL	912796TN9	1100	5850	04/07/20	10/08/20	.1550 %	50,000,000.00	49,972,229.17	6,673.61
113411	UST BILL	912796TN9	1100	5850	04/07/20	10/08/20	.1550 %	50,000,000.00	49,972,229.17	6,673.61
113416	UST BILL	912796TN9	1100	5850	04/08/20	10/08/20	.1600 %	50,000,000.00	49,971,333.33	6,888.89
113417	UST BILL	912796TN9	1100	5850	04/08/20	10/08/20	.1600 %	50,000,000.00	49,971,333.33	6,888.89
113473	UST BILL	9127962R9	1100	5850	04/16/20	10/15/20	.2170 %	50,000,000.00	49,959,011.11	9,343.06
113474	UST BILL	9127962R9	1100	5850	04/16/20	10/15/20	.2170 %	50,000,000.00	49,959,011.11	9,343.06
113552	UST BILL	9127962S7	1100	5850	04/27/20	10/22/20	.1300 %	50,000,000.00	49,974,180.55	5,597.22
113553	UST BILL	9127962S7	1100	5850	04/27/20	10/22/20	.1300 %	50,000,000.00	49,974,180.55	5,597.22
113554	UST BILL	9127962S7	1100	5850	04/27/20	10/22/20	.1300 %	50,000,000.00	49,974,180.55	5,597.22
113555	UST BILL	9127962S7	1100	5850	04/27/20	10/22/20	.1300 %	50,000,000.00	49,974,180.55	5,597.22
113556	UST BILL	9127962S7	1100	5850	04/27/20	10/22/20	.1300 %	50,000,000.00	49,974,180.55	5,597.22
113589	UST BILL	912796WX3	1100	5850	04/24/20	07/23/20	.1000 %	50,000,000.00	49,992,777.78	4,305.56
113590	UST BILL	912796WX3	1100	5850	04/24/20	07/23/20	.1000 %	50,000,000.00	49,992,777.78	4,305.56
113591	UST BILL	912796WX3	1100	5850	04/24/20	07/23/20	.1000 %	50,000,000.00	49,992,777.78	4,305.56
113592	UST BILL	912796WX3	1100	5850	04/24/20	07/23/20	.1000 %	50,000,000.00	49,992,777.78	4,305.56
113593	UST BILL	912796WX3	1100	5850	04/24/20	07/23/20	.1000 %	50,000,000.00	49,992,777.78	4,305.56
113594	UST BILL	912796WX3	1100	5850	04/24/20	07/23/20	.1000 %	50,000,000.00	49,992,777.78	4,305.56
113595	UST BILL	9127962S7	1100	5850	04/24/20	10/22/20	.1200 %	50,000,000.00	49,976,166.67	5,166.67
113596	UST BILL	9127962S7	1100	5850	04/24/20	10/22/20	.1200 %	50,000,000.00	49,976,166.67	5,166.67
113597	UST BILL	9127962S7	1100	5850	04/24/20	10/22/20	.1200 %	50,000,000.00	49,976,166.67	5,166.67
113598	UST BILL	9127962S7	1100	5850	04/24/20	10/22/20	.1200 %	50,000,000.00	49,976,166.67	5,166.67
113645	UST BILL	912796TP4	1100	5850	04/28/20	11/05/20	.1250 %	50,000,000.00	49,972,743.05	5,381.94
113646	UST BILL	912796TP4	1100	5850	04/28/20	11/05/20	.1250 %	50,000,000.00	49,972,743.05	5,381.94
SUBTOTAL (ICC Grp) 80 Governments								2,100,000,000.00	2,097,429,695.72	719,377.39
105895	LACCAL BANS		1100	6000	10/16/17	06/30/20	4.7500 %	10,000,000.00	10,000,000.00	.00
107432	LACCAL BANS		1100	6000	03/28/18	06/30/20	4.7500 %	10,000,000.00	10,000,000.00	.00
109917	LACCAL BANS		1100	6000	02/01/19	06/30/21	2.0680 %	10,000,000.00	10,000,000.00	.00
110786	LACCAL BANS		1100	6000	05/13/19	06/30/21	2.0680 %	20,000,000.00	20,000,000.00	.00
112660	LACCAL BANS		1100	6000	01/10/20	06/30/22	2.0440 %	5,000,000.00	5,000,000.00	.00

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113129	SAN JOSE CA REDEV AG	798170AG1	1100	6090	03/12/20	08/01/24	2.9580 %	23,000,000.00	24,771,482.67	-36,081.45
SUBTOTAL (ICC Grp) 100 Municipals								78,000,000.00	79,771,482.67	-36,081.45
112036	WESTPAC BANKING CORP	96130AEA2	1100	6430	11/05/19	11/02/20	1.8400 %	50,000,000.00	50,002,100.14	-422.75
112037	WESTPAC BANKING CORP	96130AEA2	1100	6430	11/05/19	11/02/20	1.8400 %	50,000,000.00	50,002,100.14	-422.75
112307	WESTPAC BANKING CORP	96130AEG9	1100	6430	12/03/19	06/01/20	1.8600 %	50,000,000.00	50,000,000.00	.00
112452	ROYAL BANK OF CANADA	78012USG1	1100	6430	12/16/19	06/15/20	1.8200 %	50,000,000.00	50,000,000.00	.00
112710	SOCIETE GENERALE NY	83369XD60	1100	6430	01/21/20	07/15/20	1.7600 %	50,000,000.00	50,000,000.00	.00
112946	UBS AG STAMFORD CT C	90275DKB5	1100	6430	02/20/20	02/12/21	1.6200 %	50,000,000.00	50,000,000.00	.00
112960	UBS AG STAMFORD CT C	90275DKC3	1100	6430	02/21/20	08/20/20	1.6000 %	50,000,000.00	50,000,000.00	.00
113113	BARCLAYS BANK PLC NY	06742TRK4	1100	6430	03/12/20	06/01/20	.9800 %	50,000,000.00	50,000,000.00	.00
113170	UBS AG STAMFORD CT C	90275DKK5	1100	6430	03/16/20	06/15/20	1.1500 %	50,000,000.00	50,000,000.00	.00
113262	UBS AG STAMFORD CT C	90275DKM1	1100	6430	03/26/20	06/26/20	1.8000 %	50,000,000.00	50,000,000.00	.00
113263	UBS AG STAMFORD CT C	90275DKM1	1100	6430	03/26/20	06/26/20	1.8000 %	50,000,000.00	50,000,000.00	.00
113274	BANK OF NOVA SCOTIA	06417MHT5	1100	6430	03/26/20	06/15/20	1.1000 %	50,000,000.00	50,000,000.00	.00
113276	NORDEA BANK ABP NY C	65558TVN2	1100	6430	03/27/20	06/30/20	1.3600 %	50,000,000.00	50,000,000.00	.00
113279	ROYAL BANK OF CANADA	78012UTR6	1100	6430	03/30/20	06/19/20	2.0700 %	50,000,000.00	50,000,000.00	.00
113280	ROYAL BANK OF CANADA	78012UTR6	1100	6430	03/30/20	06/19/20	2.0700 %	50,000,000.00	50,000,000.00	.00
113287	SVENSKA HANDELSBANKE	86959RFS4	1100	6430	03/27/20	06/15/20	1.4400 %	50,000,000.00	50,000,000.00	.00
113288	SVENSKA HANDELSBANKE	86959RFS4	1100	6430	03/27/20	06/15/20	1.4400 %	50,000,000.00	50,000,000.00	.00
113301	MUFG UNION BANK NA C	62478U4C7	1100	6380	03/30/20	06/30/20	1.0000 %	50,000,000.00	50,000,000.00	.00
113302	MUFG UNION BANK NA C	62478U4C7	1100	6380	03/30/20	06/30/20	1.0000 %	50,000,000.00	50,000,000.00	.00
113303	UBS AG STAMFORD CT C	90275DKT6	1100	6430	03/30/20	06/30/20	1.6500 %	50,000,000.00	50,000,000.00	.00
113304	UBS AG STAMFORD CT C	90275DKT6	1100	6430	03/30/20	06/30/20	1.6500 %	50,000,000.00	50,000,000.00	.00
113305	BARCLAYS BANK PLC NY	06742TRP3	1100	6430	03/30/20	06/30/20	1.0000 %	50,000,000.00	50,000,000.00	.00
113306	BARCLAYS BANK PLC NY	06742TRP3	1100	6430	03/30/20	06/30/20	1.0000 %	50,000,000.00	50,000,000.00	.00
113307	ROYAL BANK OF CANADA	78012UUA1	1100	6430	03/30/20	06/30/20	1.9000 %	50,000,000.00	50,000,000.00	.00
113308	ROYAL BANK OF CANADA	78012UUA1	1100	6430	03/30/20	06/30/20	1.9000 %	50,000,000.00	50,000,000.00	.00
113309	BANK OF NOVA SCOTIA	06417MHU2	1100	6430	03/30/20	06/30/20	1.1500 %	50,000,000.00	50,000,000.00	.00
113310	BANK OF NOVA SCOTIA	06417MHU2	1100	6430	03/30/20	06/30/20	1.1500 %	50,000,000.00	50,000,000.00	.00
113325	SVENSKA HANDELSBANKE	86959RFT2	1100	6430	03/30/20	06/30/20	1.4200 %	50,000,000.00	50,000,000.00	.00
113343	BANK OF MONTREAL CHI	06367BKZ1	1100	6430	04/01/20	06/01/20	1.0500 %	50,000,000.00	50,000,000.00	.00
113355	NORDEA BANK ABP NY C	65558TVV4	1100	6430	04/02/20	06/30/20	1.1900 %	50,000,000.00	50,000,000.00	.00
113356	NORDEA BANK ABP NY C	65558TVV4	1100	6430	04/02/20	06/30/20	1.1900 %	50,000,000.00	50,000,000.00	.00
113372	ROYAL BANK OF CANADA	78012UUQ6	1100	6430	04/03/20	07/02/20	1.0900 %	50,000,000.00	50,000,000.00	.00
113373	SVENSKA HANDELSBANKE	86959RGA2	1100	6430	04/03/20	07/01/20	1.2800 %	50,000,000.00	50,000,000.00	.00
113374	CANADIAN IMP. BK OF	13606CAQ7	1100	6430	04/03/20	06/03/20	.8500 %	50,000,000.00	50,000,000.00	.00
113375	CREDIT AGRICOLE CIB	22535CMY4	1100	6430	04/03/20	06/03/20	.8500 %	50,000,000.00	50,000,000.00	.00
113376	NORDEA BANK ABP NY C	65558TVZ5	1100	6430	04/03/20	06/01/20	.9000 %	50,000,000.00	50,000,000.00	.00
113383	BANK OF MONTREAL CHI	06367BLZ0	1100	6430	04/06/20	06/08/20	.6000 %	50,000,000.00	50,000,000.00	.00
113384	BANK OF NOVA SCOTIA	06417MHZ1	1100	6430	04/06/20	07/06/20	1.1500 %	50,000,000.00	50,000,000.00	.00
113412	CREDIT AGRICOLE CIB	22535CNB3	1100	6430	04/07/20	06/08/20	.7200 %	50,000,000.00	50,000,000.00	.00

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INVSMT NUMBER	DESCRIPTION	CUSIP NUMBER	FUND NUMBER	ICC CODE	PURCHASE SET DATE	MATURITY DATE	INTEREST RATE	CURRENT PAR VALUE	CURRENT BOOK VALUE	AMORTIZATION POSTED
113440	BANK OF NOVA SCOTIA	06417MJH9	1100	6430	04/09/20	07/08/20	1.0500 %	50,000,000.00	50,000,000.00	.00
113465	CREDIT AGRICOLE CIB	22535CND9	1100	6430	04/14/20	07/10/20	.9300 %	50,000,000.00	50,000,000.00	.00
113485	MUFG UNION BANK NA C	62478U4F0	1100	6380	04/15/20	07/07/20	.7000 %	50,000,000.00	50,000,000.00	.00
113486	MUFG UNION BANK NA C	62478U4F0	1100	6380	04/15/20	07/07/20	.7000 %	50,000,000.00	50,000,000.00	.00
113518	CREDIT AGRICOLE CIB	22535CNG2	1100	6430	04/21/20	07/15/20	.6800 %	50,000,000.00	50,000,000.00	.00
113526	DNB BANK ASA NY CD	23341VH95	1100	6430	04/21/20	06/22/20	.3200 %	50,000,000.00	50,000,000.00	.00
113527	DNB BANK ASA NY CD	23341VJ36	1100	6430	04/21/20	07/20/20	.5100 %	50,000,000.00	50,000,000.00	.00
113528	NORDEA BANK ABP NY C	65558TX65	1100	6430	04/21/20	07/15/20	.5000 %	50,000,000.00	50,000,000.00	.00
113551	SVENSKA HANDELSBANKE	86959RGL8	1100	6430	04/24/20	07/27/20	.3800 %	50,000,000.00	50,000,000.00	.00
113559	MUFG UNION BANK NA C	62478U4L7	1100	6380	04/27/20	06/16/20	.2500 %	50,000,000.00	50,000,000.00	.00
113560	MUFG UNION BANK NA C	62478U4L7	1100	6380	04/27/20	06/16/20	.2500 %	50,000,000.00	50,000,000.00	.00
113574	DNB BANK ASA NY CD	23341VK42	1100	6430	04/24/20	06/30/20	.2200 %	50,000,000.00	50,000,000.00	.00
113623	DNB BANK ASA NY CD	23341VK83	1100	6430	04/28/20	07/27/20	.3000 %	50,000,000.00	50,000,000.00	.00
113689	BARCLAYS BANK PLC NY	06742TSM9	1100	6430	05/01/20	08/05/20	.5000 %	50,000,000.00	50,000,000.00	.00
113690	BARCLAYS BANK PLC NY	06742TSM9	1100	6430	05/01/20	08/05/20	.5000 %	50,000,000.00	50,000,000.00	.00
113702	DNB BANK ASA NY CD	23341VL82	1100	6430	05/01/20	06/01/20	.1000 %	50,000,000.00	50,000,000.00	.00
113703	CREDIT SUISSE NY CD	22549L7E9	1100	6430	05/01/20	07/30/20	.3500 %	50,000,000.00	50,000,000.00	.00
113712	MUFG UNION BANK NA C	62478U4Q6	1100	6380	05/04/20	06/05/20	.1200 %	50,000,000.00	50,000,000.00	.00
113796	NORDEA BANK ABP NY C	65558TYL3	1100	6430	05/15/20	06/11/20	.0800 %	50,000,000.00	50,000,000.00	.00
113852	CREDIT AGRICOLE CIB	22535CPQ8	1100	6430	05/22/20	06/24/20	.0900 %	50,000,000.00	50,000,000.00	.00
113855	MUFG UNION BANK NA C	62478U3E4	1100	6380	05/26/20	07/06/20	.1000 %	50,000,000.00	50,000,000.00	.00
113856	MUFG UNION BANK NA C	62478U3E4	1100	6380	05/26/20	07/06/20	.1000 %	50,000,000.00	50,000,000.00	.00
113895	SVENSKA HANDELSBANKE	86959RGW4	1100	6430	05/29/20	08/25/20	.1700 %	50,000,000.00	50,000,000.00	.00
SUBTOTAL (ICC Grp) 110 Negotiable CDs								3,100,000,000.00	3,100,004,200.28	-845.50
SUBTOTAL (Fund) 1100 NTRD-PSI NON-TRADING								36,276,149,000.00	36,266,138,402.14	4,670,810.37
102351	USTN 1.125	912828S76	1150	5820	08/17/16	07/31/21	1.1250 %	50,000,000.00	49,984,398.74	1,137.97
SUBTOTAL (ICC Grp) 80 Governments								50,000,000.00	49,984,398.74	1,137.97
SUBTOTAL (Fund) 1150 TRADE-PSI TRADING								50,000,000.00	49,984,398.74	1,137.97
SUBTOTAL (Fund Grp) 1000 PSI-POOLED SURPLUS INVSTMNTS								36,326,149,000.00	36,316,122,800.88	4,671,948.34

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INVSMT NUMBER	DESCRIPTION	CUSIP NUMBER	FUND NUMBER	ICC CODE	PURCHASE SET DATE	MATURITY DATE	INTEREST RATE	CURRENT PAR VALUE	CURRENT BOOK VALUE	AMORTIZATION POSTED
113866	UST BILL	9127963B3	2000	5850	05/28/20	11/27/20	.1650 %	302,000.00	301,752.24	5.54
SUBTOTAL (ICC Grp) 80 Governments								302,000.00	301,752.24	5.54
SUBTOTAL (Fund) 2000 SAFE-SPECIAL SAFEKEEPING								302,000.00	301,752.24	5.54
SUBTOTAL (Fund Grp) 2000 SAFE-SPECIAL SAFEKEEPING								302,000.00	301,752.24	5.54
106613	FFCB 3.27	3133EH5A7	4170	1040	12/26/17	12/26/41	3.2700 %	7,000,000.00	7,000,000.00	.00
106615	FFCB 3.25	3133EH4Z3	4170	1040	12/27/17	12/27/39	3.2500 %	9,000,000.00	9,000,000.00	.00
SUBTOTAL (ICC Grp) 10 Agencies								16,000,000.00	16,000,000.00	.00
SUBTOTAL (Fund) 4170 ESUSD-EL SEGUNDO UNIFIED DIST.								16,000,000.00	16,000,000.00	.00
35272	RPV TAX ALLOCATION B		4200	6030	12/02/97	12/02/27	5.0000 %	3,510,000.00	3,510,000.00	.00
SUBTOTAL (ICC Grp) 100 Municipals								3,510,000.00	3,510,000.00	.00
SUBTOTAL (Fund) 4200 GF-GENERAL FUND								3,510,000.00	3,510,000.00	.00
102496	FHLB 2.82 (CALLABLE)	3130A9EM9	4350	1250	09/13/16	09/13/41	2.8200 %	2,200,000.00	2,200,000.00	.00
111582	FFCB 3.08 (CALLABLE)	3133EKZC3	4350	1040	09/06/19	08/12/39	3.0800 %	5,000,000.00	5,014,445.77	-63.87
112832	FFCB 3.27 (CALLABLE)	3133EKXE1	4350	1040	02/07/20	07/29/39	3.2700 %	325,000.00	326,611.51	-7.14
112863	FHLB 2.90 (CALLABLE)	3130AJ4N6	4350	1250	02/10/20	02/10/45	2.9000 %	175,000.00	174,567.88	1.49
113193	FFCB 2.50 (CALLABLE)	3133ELUC6	4350	1040	03/23/20	03/23/35	2.5000 %	22,500,000.00	22,500,000.00	.00
SUBTOTAL (ICC Grp) 10 Agencies								30,200,000.00	30,215,625.16	-69.52
SUBTOTAL (Fund) 4350 PHHPA-PH HABITAT PRESERVATION AU								30,200,000.00	30,215,625.16	-69.52

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INVSMT NUMBER	DESCRIPTION	CUSIP NUMBER	FUND NUMBER	ICC CODE	PURCHASE SET DATE	MATURITY DATE	INTEREST RATE	CURRENT PAR VALUE	CURRENT BOOK VALUE	AMORTIZATION POSTED
111109	TORONTO DOMINION BAN	89114MV87	4460	6430	06/28/19	06/29/20	2.0700 %	5,000,000.00	5,000,000.00	.00
SUBTOTAL (ICC Grp) 110 Negotiable CDs								5,000,000.00	5,000,000.00	.00
SUBTOTAL (Fund) 4460 SCP61-SCAQMD-GENERAL FUND								5,000,000.00	5,000,000.00	.00
111111	TORONTO DOMINION BAN	89114MV87	4470	6430	06/28/19	06/29/20	2.0700 %	5,000,000.00	5,000,000.00	.00
SUBTOTAL (ICC Grp) 110 Negotiable CDs								5,000,000.00	5,000,000.00	.00
SUBTOTAL (Fund) 4470 SCP6F-SCAQMD-MOBILE SOURCE AIR								5,000,000.00	5,000,000.00	.00
111110	TORONTO DOMINION BAN	89114MV87	4471	6430	06/28/19	06/29/20	2.0700 %	10,000,000.00	10,000,000.00	.00
SUBTOTAL (ICC Grp) 110 Negotiable CDs								10,000,000.00	10,000,000.00	.00
SUBTOTAL (Fund) 4471 SCP6G-SCAQMD - INVESTMENT								10,000,000.00	10,000,000.00	.00
106824	S OF C LAIF		4500	7010	06/30/17	12/31/20	.0000 %	39,645,184.52	39,645,184.52	.00
SUBTOTAL (ICC Grp) 130 Other								39,645,184.52	39,645,184.52	.00
SUBTOTAL (Fund) 4500 SCAQM-SOUTH COAST AIR QUALITY MG								39,645,184.52	39,645,184.52	.00
106825	S OF C LAIF		4550	7010	06/30/17	12/31/20	.0000 %	3,396,348.04	3,396,348.04	.00
SUBTOTAL (ICC Grp) 130 Other								3,396,348.04	3,396,348.04	.00
SUBTOTAL (Fund) 4550 SLIM-SCHOOLS LINKED INSURANCE MG								3,396,348.04	3,396,348.04	.00

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INVSMT NUMBER	DESCRIPTION	CUSIP NUMBER	FUND NUMBER	ICC CODE	PURCHASE SET DATE	MATURITY DATE	INTEREST RATE	CURRENT PAR VALUE	CURRENT BOOK VALUE	AMORTIZATION POSTED
106826	S OF C LAIF		4600	7010	06/30/17	12/31/20	.0000 %	41,029.48	41,029.48	.00
SUBTOTAL (ICC Grp) 130 Other								41,029.48	41,029.48	.00
SUBTOTAL (Fund) 4600 WASIA-WHITTIER AREA SCHOOLS INS								41,029.48	41,029.48	.00
SUBTOTAL (Fund Grp) 4000 SPI-SPECIFIC PURPOSE INVSTMNT								112,792,562.04	112,808,187.20	-69.52
113705	BOW MONEY MARKET PLU		6050	6820	05/01/20	06/01/20	1.1300 %	75,000,000.00	75,000,000.00	.00
113771	BOW MONEY MARKET PLU		6050	6820	05/12/20	06/01/20	.5000 %	25,000,000.00	25,000,000.00	.00
113896	BOW MONEY MARKET PLU		6050	6820	05/29/20	06/05/20	.5000 %	51,863,000.00	51,863,000.00	.00
SUBTOTAL (ICC Grp) 130 Other								151,863,000.00	151,863,000.00	.00
SUBTOTAL (Fund) 6050 BOW-BK OF THE WEST MONEY MKT PLU								151,863,000.00	151,863,000.00	.00
113704	JP MORGAN CHASE BANK		6100	6820	05/01/20	06/01/20	.9000 %	100,000,000.00	100,000,000.00	.00
SUBTOTAL (ICC Grp) 130 Other								100,000,000.00	100,000,000.00	.00
SUBTOTAL (Fund) 6100 JPMC-JP MORGAN CHASE BK MMA								100,000,000.00	100,000,000.00	.00
SUBTOTAL (Fund Grp) 6000 SPRG-SPECIAL PROGRAMS								251,863,000.00	251,863,000.00	.00
GRAND TOTALS								36,691,106,562.04	36,681,095,740.32	4,671,884.36

From Date: 5/1/2020 To Date: 5/31/2020

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Reporting Currency: Local

LA County

Inv. No.	Description	Pool	CUSIP	Coupon Rate	Yield	AM CD	Ending Par Value	Prem / (Disc)	P D	Current Asset Carrying Value	Recalc Adj AC or (AM)	Unposted AC or (AM)	Posted AC or (AM)	Total AC or (AM)
Fund: 1100 NTRD-PSI NON-TRADING														
113251	FFCB D-N		313313AQ1	.34000	.341	1	50,000,000.00	-122,305.56	D	49,877,694.44	0.00	14,638.89	0.00	14,638.89
113252	FFCB D-N		313313AQ1	.34000	.341	1	50,000,000.00	-122,305.56	D	49,877,694.44	0.00	14,638.89	0.00	14,638.89
113253	FFCB D-N		313313AQ1	.34000	.341	1	16,000,000.00	-39,137.78	D	15,960,862.22	0.00	4,684.44	0.00	4,684.44
113467	FFCB D-N		313312M49	.28000	.280	1	50,000,000.00	-70,000.00	D	49,930,000.00	0.00	12,055.56	0.00	12,055.56
113468	FFCB D-N		313312M49	.28000	.280	1	50,000,000.00	-70,000.00	D	49,930,000.00	0.00	12,055.56	0.00	12,055.56
Inv Type: 1000 FFCB DISC-A/360							216,000,000.00	-423,748.90		215,576,251.10	0.00	58,073.34	0.00	58,073.34
103222	FFCB 2.01		3133EGT47	2.01000	2.010	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
107431	FFCB 2.625		3133EJIM2	2.62500	2.625	1	34,000,000.00	0.00		34,000,000.00	0.00	0.00	0.00	0.00
110153	FFCB 2.55		3133EKCS3	2.55000	2.596	1	25,000,000.00	-9,664.87	D	24,990,335.13	0.00	954.18	0.00	954.18
110731	FFCB 2.31		3133EKLBO	2.31000	2.310	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
110757	FFCB 2.25		3133EKLRS	2.25000	2.302	1	50,000,000.00	-50,980.84	D	49,949,019.16	0.00	2,121.35	0.00	2,121.35
110795	FFCB 2.30		3133EKLA2	2.30000	2.240	1	50,000,000.00	86,614.51	P	50,086,614.51	0.00	-2,421.15	0.00	-2,421.15
110827	FFCB 2.20		3133EKMVS	2.20000	2.205	1	24,700,000.00	-3,070.54	D	24,696,929.46	0.00	101.70	0.00	101.70
110842	FFCB 2.62 (CAL		3133EKNE2	2.62000	2.620	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
110861	FFCB 2.36 (CAL		3133EKNAO	2.36000	2.360	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
110862	FFCB 2.43 (CAL		3133EKMNS	2.43000	2.444	1	50,000,000.00	-13,923.36	D	49,986,076.64	0.00	565.69	0.00	565.69
110881	FFCB 2.32		3133EKNHS	2.32000	2.204	1	50,000,000.00	236,011.48	P	50,236,011.48	0.00	-4,630.60	0.00	-4,630.60
110882	FFCB 2.32		3133EKNHS	2.32000	2.204	1	18,000,000.00	84,964.13	P	18,084,964.13	0.00	-1,667.02	0.00	-1,667.02
110983	FFCB 2.40 (CAL		3133EKRJ7	2.40000	2.400	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
110997	FFCB 2.22 (CAL		3133EKRP3	2.22000	2.220	1	23,500,000.00	0.00		23,500,000.00	0.00	0.00	0.00	0.00
110998	FFCB 2.22 (CAL		3133EKRP3	2.22000	2.220	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111012	FFCB 2.22 (CAL		3133EKRP3	2.22000	2.220	1	13,000,000.00	0.00		13,000,000.00	0.00	0.00	0.00	0.00
111013	FFCB 2.22 (CAL		3133EKRP3	2.22000	2.220	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111239	FFCB 2.20 (CAL		3133EKWZ5	2.20000	2.200	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111240	FFCB 2.20 (CAL		3133EKWZ5	2.20000	2.200	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111255	FFCB 2.45 (CAL		3133EKWF9	2.45000	2.450	1	29,664,000.00	0.00		29,664,000.00	0.00	0.00	0.00	0.00
111270	FFCB 2.24 (CAL		3133EKXN1	2.24000	2.240	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111271	FFCB 2.24 (CAL		3133EKXN1	2.24000	2.240	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111272	FFCB 2.24 (CAL		3133EKXN1	2.24000	2.240	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111273	FFCB 2.24 (CAL		3133EKXN1	2.24000	2.240	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111353	FFCB 2.26 (CAL		3133EKYW0	2.26000	2.260	1	20,200,000.00	0.00		20,200,000.00	0.00	0.00	0.00	0.00
111362	FFCB 2.12 (CAL		3133EKYV2	2.12000	2.120	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111374	FFCB 2.12 (CAL		3133EKYV2	2.12000	2.120	1	9,500,000.00	0.00		9,500,000.00	0.00	0.00	0.00	0.00

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111409	FFCB 2.17 (CAL		3133EKB70	2.17000	2.170	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111410	FFCB 2.17 (CAL		3133EKB70	2.17000	2.170	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111466	FFCB 2.06 (CAL		3133EKZN9	2.06000	2.060	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111475	FFCB 2.06 (CAL		3133EKZN9	2.06000	2.060	1	32,000,000.00	0.00		32,000,000.00	0.00	0.00	0.00	0.00
111525	FFCB 2.00 (CAL		3133EKH41	2.00000	2.000	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111526	FFCB 2.00 (CAL		3133EKH41	2.00000	2.000	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111534	FFCB 2.06 (CAL		3133EKZN9	2.06000	2.061	1	18,960,000.00	-821.95	D	18,959,178.05	0.00	16.28	0.00	16.28
111573	FFCB 2.00 (CAL		3133EKH41	2.00000	2.000	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111801	FFCB 2.23 (CAL		3133EK2H8	2.23000	2.230	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
111881	FFCB 2.20 (CAL		3133EK3G9	2.20000	2.209	1	18,460,000.00	-8,421.55	D	18,451,578.45	0.00	130.53	0.00	130.53
111882	FFCB 2.20 (CAL		3133EK3G9	2.20000	2.209	1	50,000,000.00	-22,831.05	D	49,977,168.95	0.00	353.88	0.00	353.88
112003	FFCB 1.96 (CAL		3133EKN93	1.96000	1.960	1	15,640,000.00	0.00		15,640,000.00	0.00	0.00	0.00	0.00
112113	FFCB 2.00 (CAL		3133EKH41	2.00000	2.005	1	26,670,000.00	-6,039.22	D	26,663,960.78	0.00	118.04	0.00	118.04
112139	FFCB 2.05 (CAL		3133ELAG9	2.05000	2.050	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
112140	FFCB 2.05 (CAL		3133ELAG9	2.05000	2.050	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
112141	FFCB 2.05 (CAL		3133ELAG9	2.05000	2.050	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
112142	FFCB 2.05 (CAL		3133ELAG9	2.05000	2.050	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
112143	FFCB 2.05 (CAL		3133ELAG9	2.05000	2.050	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
112144	FFCB 2.05 (CAL		3133ELAG9	2.05000	2.050	1	23,800,000.00	0.00		23,800,000.00	0.00	0.00	0.00	0.00
112173	FFCB 2.05 (CAL		3133ELAG9	2.05000	2.050	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112174	FFCB 2.05 (CAL		3133ELAG9	2.05000	2.050	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
112186	FFCB 2.05 (CAL		3133ELAG9	2.05000	2.050	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112187	FFCB 2.05 (CAL		3133ELAG9	2.05000	2.050	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112222	FFCB 2.14 (CAL		3133ELBL7	2.14000	2.140	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
112223	FFCB 2.14 (CAL		3133ELBL7	2.14000	2.140	1	27,160,000.00	0.00		27,160,000.00	0.00	0.00	0.00	0.00
112249	FFCB 1.625		3133ELCP7	1.62500	1.650	1	50,000,000.00	-55,073.90	D	49,944,926.10	0.00	1,018.06	0.00	1,018.06
112270	FFCB 1.95 (CAL		3133ELBW3	1.95000	1.950	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
112377	FFCB 2.13 (CAL		3133ELCV4	2.13000	2.153	1	50,000,000.00	-70,776.29	D	49,929,223.71	0.00	909.27	0.00	909.27
112378	FFCB 2.13 (CAL		3133ELCV4	2.13000	2.153	1	23,300,000.00	-32,981.76	D	23,267,018.24	0.00	423.72	0.00	423.72
112418	FFCB 1.97 (CAL		3133ELDZ4	1.97000	1.970	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112419	FFCB 1.97 (CAL		3133ELDZ4	1.97000	1.970	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112538	FFCB 1.66		3133ELFS8	1.66000	1.670	1	50,000,000.00	-13,275.55	D	49,986,724.45	0.00	424.27	0.00	424.27
112539	FFCB 1.625		3133ELFR0	1.62500	1.651	1	50,000,000.00	-20,690.84	D	49,979,309.16	0.00	1,060.19	0.00	1,060.19
112558	FFCB 1.82		3133ELED2	1.82000	1.829	1	36,274,000.00	-17,090.15	D	36,256,909.85	0.00	257.56	0.00	257.56
112577	FFCB 2.10 (CAL		3133ELFA7	2.10000	2.100	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112596	FFCB 2.10 (CAL		3133ELFA7	2.10000	2.100	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00

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112597	FFCB 2.10 (CAL		3133ELFA7	2.10000	2.100	1	6,000,000.00	0.00		6,000,000.00	0.00	0.00	0.00	0.00
112604	FFCB 2.10 (CAL		3133ELFA7	2.10000	2.100	1	40,000,000.00	0.00		40,000,000.00	0.00	0.00	0.00	0.00
112606	FFCB 2.07 (CAL		3133ELGE8	2.07000	2.070	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112607	FFCB 2.07 (CAL		3133ELGE8	2.07000	2.070	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112608	FFCB 2.07 (CAL		3133ELGE8	2.07000	2.070	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112609	FFCB 2.07 (CAL		3133ELGE8	2.07000	2.070	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112692	FFCB 2.03 (CAL		3133ELJG0	2.03000	2.030	1	31,685,000.00	0.00		31,685,000.00	0.00	0.00	0.00	0.00
112734	FFCB 1.98 (CAL		3133ELJU9	1.98000	1.980	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112748	FFCB 2.02 (CAL		3133ELJZ8	2.02000	2.020	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112749	FFCB 2.02 (CAL		3133ELJZ8	2.02000	2.020	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112750	FFCB 2.02 (CAL		3133ELJZ8	2.02000	2.020	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112780	FFCB 1.98 (CAL		3133ELJU9	1.98000	1.983	1	30,000,000.00	-4,308.91	D	29,995,691.09	0.00	63.70	0.00	63.70
112781	FFCB 1.98 (CAL		3133ELJU9	1.98000	1.983	1	30,000,000.00	-4,308.91	D	29,995,691.09	0.00	63.70	0.00	63.70
112797	FFCB 2.04 (CAL		3133ELLG7	2.04000	2.040	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
112798	FFCB 2.00 (CAL		3133ELLM4	2.00000	2.000	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
112799	FFCB 2.00 (CAL		3133ELLM4	2.00000	2.000	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
112813	FFCB 2.00 (CAL		3133ELLM4	2.00000	2.000	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
112964	FFCB 2.07 (CAL		3133ELPR9	2.07000	2.070	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
112965	FFCB 2.07 (CAL		3133ELPR9	2.07000	2.070	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
112980	FFCB 1.56 (CAL		3133ELPJ7	1.56000	1.560	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113010	FFCB 1.82 (CAL		3133ELRF3	1.82000	1.820	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113023	FFCB 1.67 (CAL		3133ELQU1	1.67000	1.670	1	31,000,000.00	0.00		31,000,000.00	0.00	0.00	0.00	0.00
113024	FFCB 1.50 (CAL		3133ELQT4	1.50000	1.500	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113032	FFCB 1.50 (CAL		3133ELRN6	1.50000	1.500	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113033	FFCB 1.50 (CAL		3133ELRN6	1.50000	1.500	1	28,900,000.00	0.00		28,900,000.00	0.00	0.00	0.00	0.00
113034	FFCB 1.50 (CAL		3133ELRN6	1.50000	1.500	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
113042	FFCB 1.24 (CAL		3133ELRZ9	1.24000	1.240	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113056	FFCB 1.48 (CAL		3133ELSC9	1.48000	1.480	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
113057	FFCB 1.48 (CAL		3133ELSC9	1.48000	1.480	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
113058	FFCB 1.48 (CAL		3133ELSC9	1.48000	1.480	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
113087	FFCB 1.125 (CA		3133ELTC8	1.12500	1.104	1	50,000,000.00	48,767.80	P	50,048,767.80	0.00	-848.85	0.00	-848.85
113088	FFCB 1.125 (CA		3133ELTC8	1.12500	1.104	1	50,000,000.00	48,767.80	P	50,048,767.80	0.00	-848.85	0.00	-848.85
113089	FFCB 1.125 (CA		3133ELTC8	1.12500	1.125	1	18,145,000.00	0.00		18,145,000.00	0.00	0.00	0.00	0.00
113114	FFCB 1.64 (CAL		3133ELQE7	1.64000	1.511	1	50,000,000.00	300,467.84	P	50,300,467.84	0.00	-5,271.37	0.00	-5,271.37
113115	FFCB 1.64 (CAL		3133ELQE7	1.64000	1.511	1	2,240,000.00	13,460.96	P	2,253,460.96	0.00	-236.16	0.00	-236.16
113125	FFCB 1.05 (CAL		3133ELSL9	1.05000	1.037	1	20,800,000.00	10,044.08	P	20,810,044.08	0.00	-220.67	0.00	-220.67

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113137	FFCB 1.00 (CAL		3133ELTS3	1.00000	1.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113156	FFCB 0.92 NOTE		3133ELTU8	.92000	.771	1	50,000,000.00	283,690.97	P	50,283,690.97	0.00	-6,206.37	0.00	-6,206.37
113240	FFCB 0.55 (CAL		3133ELUG7	.55000	.550	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113241	FFCB 0.55 (CAL		3133ELUG7	.55000	.550	1	49,650,000.00	0.00		49,650,000.00	0.00	0.00	0.00	0.00
113242	FFCB 1.30 CALL		3133ELUT9	1.30000	1.300	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113250	FFCB 1.05 (CAL		3133ELSZ8	1.05000	1.050	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113264	FFCB 0.80		3133ELVM3	.80000	.800	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113265	FFCB 0.80		3133ELVM3	.80000	.800	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113266	FFCB 0.87 (CAL		3133ELTY0	.87000	.960	1	50,000,000.00	-106,601.43	D	49,893,398.57	0.00	3,776.74	0.00	3,776.74
113267	FFCB 0.87 (CAL		3133ELTY0	.87000	.960	1	50,000,000.00	-106,601.43	D	49,893,398.57	0.00	3,776.74	0.00	3,776.74
113277	FFCB 1.05 (CAL		3133ELSZ8	1.05000	1.050	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113278	FFCB 0.87 (CAL		3133ELTY0	.87000	.940	1	42,330,000.00	-69,997.37	D	42,260,002.63	0.00	2,479.91	0.00	2,479.91
113292	FFCB 1.53 (CAL		3133ELMC5	1.53000	1.143	1	50,000,000.00	338,819.65	P	50,338,819.65	0.00	-16,159.09	0.00	-16,159.09
113293	FFCB 1.53 (CAL		3133ELMC5	1.53000	1.143	1	50,000,000.00	338,819.65	P	50,338,819.65	0.00	-16,159.09	0.00	-16,159.09
113328	FFCB 1.46 (CAL		3133ELQX5	1.46000	1.209	1	50,000,000.00	348,578.95	P	50,348,578.95	0.00	-10,430.45	0.00	-10,430.45
113329	FFCB 1.46 (CAL		3133ELQX5	1.46000	1.209	1	50,000,000.00	348,578.95	P	50,348,578.95	0.00	-10,430.45	0.00	-10,430.45
113338	FFCB 1.00 (CAL		3133ELUX0	1.00000	1.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113350	FFCB 0.875 (CA		3133ELVX9	.87500	.875	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113487	FFCB 1.33 (CAL		3133ELWW0	1.33000	1.330	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
113488	FFCB 1.33 (CAL		3133ELWW0	1.33000	1.330	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
113557	FFCB 1.02		3133ELXZ2	1.02000	1.020	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113558	FFCB 1.02		3133ELXZ2	1.02000	1.020	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
113599	FFCB 1.02		3133ELXZ2	1.02000	1.020	1	35,000,000.00	0.00		35,000,000.00	0.00	0.00	0.00	0.00
113652	FFCB 1.25 (CAL		3133ELYB4	1.25000	1.250	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113653	FFCB 1.25 (CAL		3133ELYB4	1.25000	1.250	1	8,830,000.00	0.00		8,830,000.00	0.00	0.00	0.00	0.00
113656	FFCB 0.68 (CAL		3133ELYK4	.68000	.680	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113687	FFCB 1.02		3133ELXZ2	1.02000	.970	1	20,925,000.00	70,517.25	P	20,995,517.25	0.00	-856.60	0.00	-856.60
113691	FFCB 1.00 (CAL		3133ELYQ1	1.00000	1.000	1	45,725,000.00	0.00		45,725,000.00	0.00	0.00	0.00	0.00
113714	FFCB 1.00 (CAL		3133ELYQ1	1.00000	1.000	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
113727	FFCB 1.35 (CAL		3133ELYM0	1.35000	1.357	1	50,000,000.00	-25,000.00	D	49,975,000.00	0.00	219.30	0.00	219.30
113738	FFCB 1.02		3133ELXZ2	1.02000	1.020	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113739	FFCB 1.02		3133ELXZ2	1.02000	1.020	1	5,000,000.00	0.00		5,000,000.00	0.00	0.00	0.00	0.00
113817	FFCB 0.93 (CAL		3133ELC36	.93000	.930	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113831	FFCB 0.73 (CAL		3133ELC28	.73000	.730	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113843	FFCB 0.82 (CAL		3133ELC85	.82000	.820	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00

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Inv. No.	Description No	Pool	CUSIP	Coupon Rate	Yield	AM CD	Ending Par Value	Prem / (Disc)	P D	Current Asset Carrying Value	Recalc Adj AC or (AM)	Unposted AC or (AM)	Posted AC or (AM)	Total AC or (AM)
113844	FFCB 0.82 (CAL		3133ELC85	.82000	.820	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
Inv Type: 1040 FFCB Fxd-(S) 30/360							4,716,058,000.00	1,915,644.10		4,717,973,644.10	0.00	-57,551.91	0.00	-57,551.91
103007	FHLB 1.625 (CA		3130A9ZN4	1.62500	1.625	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
103223	FHLB 1.875		3130AABG2	1.87500	1.970	1	50,000,000.00	-71,173.90	D	49,928,826.10	0.00	3,823.90	0.00	3,823.90
103224	FHLB 1.875		3130AABG2	1.87500	1.970	1	50,000,000.00	-71,173.90	D	49,928,826.10	0.00	3,823.90	0.00	3,823.90
103225	FHLB 1.875		3130AABG2	1.87500	1.970	1	25,000,000.00	-35,586.96	D	24,964,413.04	0.00	1,911.95	0.00	1,911.95
103226	FHLB 1.875		3130AABG2	1.87500	1.938	1	50,000,000.00	-47,554.94	D	49,952,445.06	0.00	2,554.94	0.00	2,554.94
103227	FHLB 1.875		3130AABG2	1.87500	1.938	1	50,000,000.00	-47,554.94	D	49,952,445.06	0.00	2,554.94	0.00	2,554.94
109833	FHLB 2.94 (CAL		3130AFSJ7	2.94000	2.940	1	10,000,000.00	0.00		10,000,000.00	0.00	0.00	0.00	0.00
109859	FHLB 2.94 (CAL		3130AFSJ7	2.94000	2.956	1	15,000,000.00	-8,428.27	D	14,991,571.73	0.00	190.99	0.00	190.99
110175	FHLB 2.375		3130A0XD7	2.37500	2.530	1	25,000,000.00	-32,318.74	D	24,967,681.26	0.00	3,180.57	0.00	3,180.57
110690	FHLB 2.375		3130A0XD7	2.37500	2.290	1	50,000,000.00	35,205.87	P	50,035,205.87	0.00	-3,464.70	0.00	-3,464.70
110692	FHLB 2.55 (CAL		3130AGCU7	2.55000	2.550	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
110719	FHLB 2.55 (CAL		3130AGCU7	2.55000	2.550	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
110849	FHLB 2.25		3130A1W95	2.25000	2.265	1	45,000,000.00	-7,308.00	D	44,992,692.00	0.00	558.00	0.00	558.00
111058	FHLB 2.42 (CAL		3130AGNJ0	2.42000	2.420	1	21,000,000.00	0.00		21,000,000.00	0.00	0.00	0.00	0.00
111071	FHLB 2.20 (CAL		3130AGNA9	2.20000	2.200	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111072	FHLB 2.20 (CAL		3130AGNA9	2.20000	2.200	1	29,000,000.00	0.00		29,000,000.00	0.00	0.00	0.00	0.00
111074	FHLB 2.18 (CAL		3130AGNK7	2.18000	2.180	1	30,825,000.00	0.00		30,825,000.00	0.00	0.00	0.00	0.00
111845	FHLB 2.00 (CAL		3130AHD34	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
111846	FHLB 2.00 (CAL		3130AHD34	2.00000	2.000	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111892	FHLB 2.00 (CAL		3130AHE66	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
111905	FHLB 2.11 (CAL		3130AHEH2	2.11000	2.110	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
111958	FHLB 2.00 (CAL		3130AHG64	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
111959	FHLB 2.00 (CAL		3130AHG64	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
111986	FHLB 2.13 (CAL		3130AHGT4	2.13000	2.130	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
112128	FHLB 2.08 (CAL		3130AHL76	2.08000	2.080	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112145	FHLB 2.08 (CAL		3130AHL76	2.08000	2.080	1	40,950,000.00	0.00		40,950,000.00	0.00	0.00	0.00	0.00
112225	FHLB 2.08 (CAL		3130AHMF7	2.08000	2.080	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112226	FHLB 2.08 (CAL		3130AHMF7	2.08000	2.080	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
112264	FHLB 2.02 (CAL		3130AHN25	2.02000	2.020	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112296	FHLB 2.30 (CAL		3130AHN90	2.30000	2.300	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112297	FHLB 2.30 (CAL		3130AHN90	2.30000	2.300	1	47,000,000.00	0.00		47,000,000.00	0.00	0.00	0.00	0.00
112330	FHLB 2.07 (CAL		3130AHNN9	2.07000	2.070	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112331	FHLB 2.07 (CAL		3130AHNN9	2.07000	2.070	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00

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112332	FHLB 2.02 (CAL		3130AHNR0	2.02000	2.020	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112333	FHLB 2.14 (CAL		3130AHND1	2.14000	2.140	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112334	FHLB 2.14 (CAL		3130AHND1	2.14000	2.140	1	26,265,000.00	0.00		26,265,000.00	0.00	0.00	0.00	0.00
112335	FHLB 2.00 (CAL		3130AHNT6	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112382	FHLB 2.09 (CAL		3130AHPF4	2.09000	2.090	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112383	FHLB 2.09 (CAL		3130AHPF4	2.09000	2.090	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112399	FHLB 2.05 (CAL		3130AHPM9	2.05000	2.050	1	41,215,000.00	0.00		41,215,000.00	0.00	0.00	0.00	0.00
112400	FHLB 2.20 (CAL		3130AHQ89	2.20000	2.200	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
112416	FHLB 2.00 (CAL		3130AHP31	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112471	FHLB 2.00 (CAL		3130AHP31	2.00000	2.011	1	17,155,000.00	-7,936.90	D	17,147,063.10	0.00	146.02	0.00	146.02
112486	FHLB 2.09 (CAL		3130AHSJ3	2.09000	2.090	1	40,000,000.00	0.00		40,000,000.00	0.00	0.00	0.00	0.00
112510	FHLB 2.20 (CAL		3130AHS53	2.20000	2.200	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112637	FHLB 1.875		313381BR5	1.87500	1.648	1	50,000,000.00	287,700.66	P	50,287,700.66	0.00	-9,368.40	0.00	-9,368.40
112712	FHLB 1.92 (CAL		3130AHXD0	1.92000	1.920	1	47,000,000.00	0.00		47,000,000.00	0.00	0.00	0.00	0.00
112735	FHLB 1.94 (CAL		3130AHLX2	1.94000	1.940	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112751	FHLB 1.76 (CAL		3130AHXS7	1.76000	1.760	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112752	FHLB 1.76 (CAL		3130AHXS7	1.76000	1.760	1	5,000,000.00	0.00		5,000,000.00	0.00	0.00	0.00	0.00
112753	FHLB 2.10 (CAL		3130AHY23	2.10000	2.100	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112754	FHLB 2.10 (CAL		3130AHY23	2.10000	2.100	1	15,000,000.00	0.00		15,000,000.00	0.00	0.00	0.00	0.00
113541	FHLB 1.20 (CAL		3130AJJQ3	1.20000	1.200	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113600	FHLB 1.20 (CAL		3130AJK40	1.20000	1.200	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
Inv Type: 1250 FHLB Fxd-(S) 30/360							1,955,410,000.00	-6,130.02		1,955,403,869.98	0.00	5,912.11	0.00	5,912.11
113224	FHLB D-N		313384N47	.34000	.341	1	50,000,000.00	-88,777.77	D	49,911,222.23	0.00	14,638.89	0.00	14,638.89
113225	FHLB D-N		313384N47	.34000	.341	1	50,000,000.00	-88,777.77	D	49,911,222.23	0.00	14,638.89	0.00	14,638.89
113226	FHLB D-N		313384U23	.35000	.351	1	50,000,000.00	-113,750.00	D	49,886,250.00	0.00	15,069.44	0.00	15,069.44
113227	FHLB D-N		313384U23	.35000	.351	1	50,000,000.00	-113,750.00	D	49,886,250.00	0.00	15,069.44	0.00	15,069.44
113228	FHLB D-N		313384T74	.35000	.351	1	50,000,000.00	-112,291.67	D	49,887,708.33	0.00	15,069.44	0.00	15,069.44
113229	FHLB D-N		313384T74	.35000	.351	1	50,000,000.00	-112,291.67	D	49,887,708.33	0.00	15,069.44	0.00	15,069.44
113230	FHLB D-N		313385BY1	.38000	.381	1	50,000,000.00	-153,583.34	D	49,846,416.66	0.00	16,361.11	0.00	16,361.11
113231	FHLB D-N		313385BY1	.38000	.381	1	50,000,000.00	-153,583.34	D	49,846,416.66	0.00	16,361.11	0.00	16,361.11
113232	FHLB D-N		313384U98	.35000	.351	1	50,000,000.00	-117,152.78	D	49,882,847.22	0.00	15,069.44	0.00	15,069.44
113233	FHLB D-N		313384U98	.35000	.351	1	50,000,000.00	-117,152.78	D	49,882,847.22	0.00	15,069.44	0.00	15,069.44
113234	FHLB D-N		313385CB0	.39000	.391	1	50,000,000.00	-159,250.00	D	49,840,750.00	0.00	16,791.67	0.00	16,791.67
113235	FHLB D-N		313385CB0	.39000	.391	1	37,073,000.00	-118,077.50	D	36,954,922.50	0.00	12,450.35	0.00	12,450.35
113243	FHLB D-N		313385BA3	.37000	.371	1	50,000,000.00	-138,236.11	D	49,861,763.89	0.00	15,930.56	0.00	15,930.56

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113244	FHLB D-N		313385BA3	.37000	.371	1	50,000,000.00	-138,236.11	D	49,861,763.89	0.00	15,930.56	0.00	15,930.56
113245	FHLB D-N		313384Q69	.32000	.321	1	50,000,000.00	-91,555.56	D	49,908,444.44	0.00	13,777.78	0.00	13,777.78
113246	FHLB D-N		313384Q69	.32000	.321	1	50,000,000.00	-91,555.56	D	49,908,444.44	0.00	13,777.78	0.00	13,777.78
113247	FHLB D-N		313385CB0	.39000	.391	1	50,000,000.00	-159,250.00	D	49,840,750.00	0.00	16,791.67	0.00	16,791.67
113248	FHLB D-N		313385CB0	.39000	.391	1	35,890,000.00	-114,309.65	D	35,775,690.35	0.00	12,053.06	0.00	12,053.06
113254	FHLB D-N		313385CB0	.39000	.391	1	50,000,000.00	-159,250.00	D	49,840,750.00	0.00	16,791.67	0.00	16,791.67
113255	FHLB D-N		313385CB0	.39000	.391	1	50,000,000.00	-159,250.00	D	49,840,750.00	0.00	16,791.67	0.00	16,791.67
113256	FHLB D-N		313385AV8	.37000	.371	1	50,000,000.00	-135,666.67	D	49,864,333.33	0.00	15,930.56	0.00	15,930.56
113257	FHLB D-N		313385AV8	.37000	.371	1	50,000,000.00	-135,666.67	D	49,864,333.33	0.00	15,930.56	0.00	15,930.56
113258	FHLB D-N		313384V30	.34000	.341	1	50,000,000.00	-114,750.00	D	49,885,250.00	0.00	14,638.89	0.00	14,638.89
113259	FHLB D-N		313384V30	.34000	.341	1	50,000,000.00	-114,750.00	D	49,885,250.00	0.00	14,638.89	0.00	14,638.89
113260	FHLB D-N		313385CH7	.39000	.391	1	50,000,000.00	-162,500.00	D	49,837,500.00	0.00	16,791.67	0.00	16,791.67
113261	FHLB D-N		313385CH7	.39000	.391	1	50,000,000.00	-162,500.00	D	49,837,500.00	0.00	16,791.67	0.00	16,791.67
113311	FHLB D-N		313385AD8	.11000	.110	1	50,000,000.00	-37,888.89	D	49,962,111.11	0.00	4,736.11	0.00	4,736.11
113312	FHLB D-N		313385AD8	.11000	.110	1	50,000,000.00	-37,888.89	D	49,962,111.11	0.00	4,736.11	0.00	4,736.11
113313	FHLB D-N		313385AD8	.11000	.110	1	50,000,000.00	-37,888.89	D	49,962,111.11	0.00	4,736.11	0.00	4,736.11
113314	FHLB D-N		313385AD8	.11000	.110	1	50,000,000.00	-37,888.89	D	49,962,111.11	0.00	4,736.11	0.00	4,736.11
113315	FHLB D-N		313385AH9	.11000	.110	1	50,000,000.00	-38,500.00	D	49,961,500.00	0.00	4,736.11	0.00	4,736.11
113316	FHLB D-N		313385AH9	.11000	.110	1	50,000,000.00	-38,500.00	D	49,961,500.00	0.00	4,736.11	0.00	4,736.11
113317	FHLB D-N		313385AH9	.11000	.110	1	50,000,000.00	-38,500.00	D	49,961,500.00	0.00	4,736.11	0.00	4,736.11
113318	FHLB D-N		313385AH9	.11000	.110	1	50,000,000.00	-38,500.00	D	49,961,500.00	0.00	4,736.11	0.00	4,736.11
113330	FHLB D-N		313385BJ4	.22000	.220	1	50,000,000.00	-84,638.88	D	49,915,361.12	0.00	9,472.22	0.00	9,472.22
113331	FHLB D-N		313385BJ4	.22000	.220	1	50,000,000.00	-84,638.88	D	49,915,361.12	0.00	9,472.22	0.00	9,472.22
113332	FHLB D-N		313385CN4	.24000	.241	1	49,979,000.00	-101,623.97	D	49,877,376.03	0.00	10,328.99	0.00	10,328.99
113335	FHLB D-N		313385BH8	.22000	.220	1	50,000,000.00	-84,333.33	D	49,915,666.67	0.00	9,472.22	0.00	9,472.22
113336	FHLB D-N		313385BH8	.22000	.220	1	50,000,000.00	-84,333.33	D	49,915,666.67	0.00	9,472.22	0.00	9,472.22
113339	FHLB D-N		313385CM6	.24000	.241	1	50,000,000.00	-101,333.34	D	49,898,666.66	0.00	10,333.33	0.00	10,333.33
113340	FHLB D-N		313385CM6	.24000	.241	1	50,000,000.00	-101,333.34	D	49,898,666.66	0.00	10,333.33	0.00	10,333.33
113341	FHLB D-N		313384H93	.18000	.180	1	50,000,000.00	-38,250.00	D	49,961,750.00	0.00	7,750.00	0.00	7,750.00
113342	FHLB D-N		313384H93	.18000	.180	1	20,527,000.00	-15,703.15	D	20,511,296.85	0.00	3,181.68	0.00	3,181.68
113351	FHLB D-N		313384E39	.14000	.140	1	50,000,000.00	-23,916.67	D	49,976,083.33	0.00	6,027.78	0.00	6,027.78
113352	FHLB D-N		313384E39	.14000	.140	1	50,000,000.00	-23,916.67	D	49,976,083.33	0.00	6,027.78	0.00	6,027.78
113353	FHLB D-N		313384E47	.14000	.140	1	50,000,000.00	-24,111.11	D	49,975,888.89	0.00	6,027.78	0.00	6,027.78
113354	FHLB D-N		313384E47	.14000	.140	1	7,974,000.00	-3,845.24	D	7,970,154.76	0.00	961.31	0.00	961.31
113357	FHLB D-N		313384F20	.14000	.140	1	50,000,000.00	-25,277.78	D	49,974,722.22	0.00	6,027.78	0.00	6,027.78
113358	FHLB D-N		313384F20	.14000	.140	1	50,000,000.00	-25,277.78	D	49,974,722.22	0.00	6,027.78	0.00	6,027.78

From Date: 5/1/2020 To Date: 5/31/2020

Run: 05/29/2020 11:09:02 AM

Reporting Currency: Local

LA County

Inv. No.	Description No	Pool	CUSIP	Coupon Rate	Yield	AM CD	Ending Par Value	Prem / (Disc)	P D	Current Asset Carrying Value	Recalc Adj AC or (AM)	Unposted AC or (AM)	Posted AC or (AM)	Total AC or (AM)
113359	FHLB D-N		313384E54	.14000	.140	1	50,000,000.00	-24,305.56	D	49,975,694.44	0.00	6,027.78	0.00	6,027.78
113360	FHLB D-N		313384E54	.14000	.140	1	50,000,000.00	-24,305.56	D	49,975,694.44	0.00	6,027.78	0.00	6,027.78
113361	FHLB D-N		313384E54	.14000	.140	1	50,000,000.00	-24,305.56	D	49,975,694.44	0.00	6,027.78	0.00	6,027.78
113362	FHLB D-N		313384E54	.14000	.140	1	50,000,000.00	-24,305.56	D	49,975,694.44	0.00	6,027.78	0.00	6,027.78
113378	FHLB D-N		313384H77	.17000	.170	1	50,000,000.00	-35,652.78	D	49,964,347.22	0.00	7,319.44	0.00	7,319.44
113379	FHLB D-N		313384H77	.17000	.170	1	50,000,000.00	-35,652.78	D	49,964,347.22	0.00	7,319.44	0.00	7,319.44
113386	FHLB D-N		313384N96	.19000	.190	1	50,000,000.00	-50,930.56	D	49,949,069.44	0.00	8,180.56	0.00	8,180.56
113387	FHLB D-N		313384N96	.19000	.190	1	50,000,000.00	-50,930.56	D	49,949,069.44	0.00	8,180.56	0.00	8,180.56
113388	FHLB D-N		313384P37	.19000	.190	1	50,000,000.00	-51,458.34	D	49,948,541.66	0.00	8,180.56	0.00	8,180.56
113389	FHLB D-N		313384P37	.19000	.190	1	50,000,000.00	-51,458.34	D	49,948,541.66	0.00	8,180.56	0.00	8,180.56
113390	FHLB D-N		313384H77	.17000	.170	1	50,000,000.00	-35,652.77	D	49,964,347.23	0.00	7,319.44	0.00	7,319.44
113391	FHLB D-N		313384H77	.17000	.170	1	50,000,000.00	-35,652.77	D	49,964,347.23	0.00	7,319.44	0.00	7,319.44
113392	FHLB D-N		313384N96	.19000	.190	1	50,000,000.00	-50,930.56	D	49,949,069.44	0.00	8,180.56	0.00	8,180.56
113393	FHLB D-N		313384N96	.19000	.190	1	50,000,000.00	-50,930.56	D	49,949,069.44	0.00	8,180.56	0.00	8,180.56
113395	FHLB D-N		313384K57	.17000	.170	1	50,000,000.00	-38,958.33	D	49,961,041.67	0.00	7,319.44	0.00	7,319.44
113396	FHLB D-N		313384K57	.17000	.170	1	50,000,000.00	-38,958.33	D	49,961,041.67	0.00	7,319.44	0.00	7,319.44
113397	FHLB D-N		313384K73	.17000	.170	1	50,000,000.00	-39,430.55	D	49,960,569.45	0.00	7,319.44	0.00	7,319.44
113398	FHLB D-N		313384K73	.17000	.170	1	50,000,000.00	-39,430.55	D	49,960,569.45	0.00	7,319.44	0.00	7,319.44
113399	FHLB D-N		313384L56	.18000	.180	1	50,000,000.00	-43,250.00	D	49,956,750.00	0.00	7,750.00	0.00	7,750.00
113400	FHLB D-N		313384L56	.18000	.180	1	50,000,000.00	-43,250.00	D	49,956,750.00	0.00	7,750.00	0.00	7,750.00
113401	FHLB D-N		313384L56	.18000	.180	1	50,000,000.00	-43,250.00	D	49,956,750.00	0.00	7,750.00	0.00	7,750.00
113402	FHLB D-N		313384L56	.18000	.180	1	50,000,000.00	-43,250.00	D	49,956,750.00	0.00	7,750.00	0.00	7,750.00
113413	FHLB D-N		313384L31	.18000	.180	1	50,000,000.00	-42,750.00	D	49,957,250.00	0.00	7,750.00	0.00	7,750.00
113414	FHLB D-N		313384L31	.18000	.180	1	50,000,000.00	-42,750.00	D	49,957,250.00	0.00	7,750.00	0.00	7,750.00
113420	FHLB D-N		313384ZQ5	.20000	.200	1	50,000,000.00	-22,222.22	D	49,977,777.78	0.00	8,611.11	0.00	8,611.11
113421	FHLB D-N		313384ZQ5	.20000	.200	1	50,000,000.00	-22,222.22	D	49,977,777.78	0.00	8,611.11	0.00	8,611.11
113422	FHLB D-N		313384ZR3	.20000	.200	1	50,000,000.00	-22,500.00	D	49,977,500.00	0.00	8,611.11	0.00	8,611.11
113423	FHLB D-N		313384ZR3	.20000	.200	1	50,000,000.00	-22,500.00	D	49,977,500.00	0.00	8,611.11	0.00	8,611.11
113428	FHLB D-N		313384B99	.17500	.175	1	50,000,000.00	-25,520.84	D	49,974,479.16	0.00	7,534.72	0.00	7,534.72
113429	FHLB D-N		313384B99	.17500	.175	1	50,000,000.00	-25,520.84	D	49,974,479.16	0.00	7,534.72	0.00	7,534.72
113430	FHLB D-N		313384F95	.19000	.190	1	50,000,000.00	-36,152.77	D	49,963,847.23	0.00	8,180.55	0.00	8,180.55
113431	FHLB D-N		313384F95	.19000	.190	1	50,000,000.00	-36,152.77	D	49,963,847.23	0.00	8,180.55	0.00	8,180.55
113434	FHLB D-N		313384ZJ1	.22000	.220	1	50,000,000.00	-22,611.11	D	49,977,388.89	0.00	9,472.22	0.00	9,472.22
113435	FHLB D-N		313384ZJ1	.22000	.220	1	50,000,000.00	-22,611.11	D	49,977,388.89	0.00	9,472.22	0.00	9,472.22
113436	FHLB D-N		313384F53	.25000	.250	1	50,000,000.00	-46,180.55	D	49,953,819.45	0.00	10,763.89	0.00	10,763.89
113437	FHLB D-N		313384F53	.25000	.250	1	50,000,000.00	-46,180.55	D	49,953,819.45	0.00	10,763.89	0.00	10,763.89

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LA County

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113441	FHLB D-N		313384M22	.23000	.230	1	50,000,000.00	-56,861.11	D	49,943,138.89	0.00	9,902.78	0.00	9,902.78
113442	FHLB D-N		313384M22	.23000	.230	1	50,000,000.00	-56,861.11	D	49,943,138.89	0.00	9,902.78	0.00	9,902.78
113443	FHLB D-N		313384H28	.26000	.260	1	50,000,000.00	-52,722.22	D	49,947,277.78	0.00	11,194.44	0.00	11,194.44
113444	FHLB D-N		313384H28	.26000	.260	1	50,000,000.00	-52,722.22	D	49,947,277.78	0.00	11,194.44	0.00	11,194.44
113448	FHLB D-N		313384ZH5	.30000	.300	1	50,000,000.00	-30,416.67	D	49,969,583.33	0.00	12,916.67	0.00	12,916.67
113449	FHLB D-N		313384ZH5	.30000	.300	1	50,000,000.00	-30,416.67	D	49,969,583.33	0.00	12,916.67	0.00	12,916.67
113450	FHLB D-N		313384ZH5	.30000	.300	1	50,000,000.00	-30,416.67	D	49,969,583.33	0.00	12,916.67	0.00	12,916.67
113451	FHLB D-N		313384ZH5	.30000	.300	1	50,000,000.00	-30,416.67	D	49,969,583.33	0.00	12,916.67	0.00	12,916.67
113452	FHLB D-N		313384K73	.26000	.260	1	50,000,000.00	-60,305.56	D	49,939,694.44	0.00	11,194.45	0.00	11,194.45
113453	FHLB D-N		313384K73	.26000	.260	1	50,000,000.00	-60,305.56	D	49,939,694.44	0.00	11,194.45	0.00	11,194.45
113454	FHLB D-N		313384K73	.26000	.260	1	50,000,000.00	-60,305.56	D	49,939,694.44	0.00	11,194.45	0.00	11,194.45
113455	FHLB D-N		313384K73	.26000	.260	1	50,000,000.00	-60,305.56	D	49,939,694.44	0.00	11,194.45	0.00	11,194.45
113457	FHLB D-N		313384G78	.24000	.240	1	50,000,000.00	-47,666.66	D	49,952,333.34	0.00	10,333.33	0.00	10,333.33
113458	FHLB D-N		313384G78	.24000	.240	1	50,000,000.00	-47,666.66	D	49,952,333.34	0.00	10,333.33	0.00	10,333.33
113459	FHLB D-N		313384K81	.25000	.250	1	50,000,000.00	-58,333.33	D	49,941,666.67	0.00	10,763.89	0.00	10,763.89
113460	FHLB D-N		313384K81	.25000	.250	1	50,000,000.00	-58,333.33	D	49,941,666.67	0.00	10,763.89	0.00	10,763.89
113461	FHLB D-N		313384K81	.25000	.250	1	50,000,000.00	-58,333.33	D	49,941,666.67	0.00	10,763.89	0.00	10,763.89
113462	FHLB D-N		313384K81	.25000	.250	1	50,000,000.00	-58,333.33	D	49,941,666.67	0.00	10,763.89	0.00	10,763.89
113469	FHLB D-N		313384F95	.24000	.240	1	50,000,000.00	-45,666.67	D	49,954,333.33	0.00	10,333.33	0.00	10,333.33
113470	FHLB D-N		313384F95	.24000	.240	1	50,000,000.00	-45,666.67	D	49,954,333.33	0.00	10,333.33	0.00	10,333.33
113471	FHLB D-N		313384A33	.28000	.280	1	50,000,000.00	-35,388.89	D	49,964,611.11	0.00	12,055.56	0.00	12,055.56
113472	FHLB D-N		313384A33	.28000	.280	1	50,000,000.00	-35,388.89	D	49,964,611.11	0.00	12,055.56	0.00	12,055.56
113493	FHLB D-N		313384M63	.17000	.170	1	50,000,000.00	-42,972.22	D	49,957,027.78	0.00	7,319.44	0.00	7,319.44
113494	FHLB D-N		313384M63	.17000	.170	1	50,000,000.00	-42,972.22	D	49,957,027.78	0.00	7,319.44	0.00	7,319.44
113495	FHLB D-N		313385AV8	.19000	.190	1	50,000,000.00	-69,666.67	D	49,930,333.33	0.00	8,180.56	0.00	8,180.56
113496	FHLB D-N		313385AV8	.19000	.190	1	50,000,000.00	-69,666.67	D	49,930,333.33	0.00	8,180.56	0.00	8,180.56
113497	FHLB D-N		313385AL0	.19000	.190	1	50,000,000.00	-67,291.67	D	49,932,708.33	0.00	8,180.56	0.00	8,180.56
113498	FHLB D-N		313385AL0	.19000	.190	1	50,000,000.00	-67,291.67	D	49,932,708.33	0.00	8,180.56	0.00	8,180.56
113499	FHLB D-N		313384L49	.16000	.160	1	50,000,000.00	-38,222.22	D	49,961,777.78	0.00	6,888.89	0.00	6,888.89
113500	FHLB D-N		313384L49	.16000	.160	1	50,000,000.00	-38,222.22	D	49,961,777.78	0.00	6,888.89	0.00	6,888.89
113501	FHLB D-N		313384L49	.16000	.160	1	10,510,000.00	-8,034.31	D	10,501,965.69	0.00	1,448.04	0.00	1,448.04
113506	FHLB D-N		313384J75	.17000	.170	1	50,000,000.00	-37,541.67	D	49,962,458.33	0.00	7,319.45	0.00	7,319.45
113507	FHLB D-N		313384J75	.17000	.170	1	50,000,000.00	-37,541.67	D	49,962,458.33	0.00	7,319.45	0.00	7,319.45
113508	FHLB D-N		313384K57	.17000	.170	1	50,000,000.00	-38,958.34	D	49,961,041.66	0.00	7,319.45	0.00	7,319.45
113509	FHLB D-N		313384K57	.17000	.170	1	50,000,000.00	-38,958.34	D	49,961,041.66	0.00	7,319.45	0.00	7,319.45
113575	FHLB D-N		313384L72	.15000	.150	1	50,000,000.00	-36,458.34	D	49,963,541.66	0.00	6,458.33	0.00	6,458.33

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113576	FHLB D-N		313384L72	.15000	.150	1	7,000,000.00	-5,104.16	D	6,994,895.84	0.00	904.17	0.00	904.17
113577	FHLB D-N		313384H85	.12000	.120	1	50,000,000.00	-25,333.33	D	49,974,666.67	0.00	5,166.67	0.00	5,166.67
113578	FHLB D-N		313384H85	.12000	.120	1	50,000,000.00	-25,333.33	D	49,974,666.67	0.00	5,166.67	0.00	5,166.67
113579	FHLB D-N		313384E21	.11000	.110	1	50,000,000.00	-18,638.89	D	49,981,361.11	0.00	4,736.11	0.00	4,736.11
113580	FHLB D-N		313384E21	.11000	.110	1	50,000,000.00	-18,638.89	D	49,981,361.11	0.00	4,736.11	0.00	4,736.11
113581	FHLB D-N		313384M30	.14000	.140	1	50,000,000.00	-34,805.56	D	49,965,194.44	0.00	6,027.78	0.00	6,027.78
113582	FHLB D-N		313384M30	.14000	.140	1	50,000,000.00	-34,805.56	D	49,965,194.44	0.00	6,027.78	0.00	6,027.78
113583	FHLB D-N		313384D55	.12000	.120	1	50,000,000.00	-19,500.00	D	49,980,500.00	0.00	5,166.67	0.00	5,166.67
113584	FHLB D-N		313384D55	.12000	.120	1	50,000,000.00	-19,500.00	D	49,980,500.00	0.00	5,166.67	0.00	5,166.67
113585	FHLB D-N		313384D55	.12000	.120	1	50,000,000.00	-19,500.00	D	49,980,500.00	0.00	5,166.67	0.00	5,166.67
113586	FHLB D-N		313384D55	.12000	.120	1	50,000,000.00	-19,500.00	D	49,980,500.00	0.00	5,166.67	0.00	5,166.67
113587	FHLB D-N		313384A33	.11000	.110	1	50,000,000.00	-13,902.78	D	49,986,097.22	0.00	4,736.11	0.00	4,736.11
113588	FHLB D-N		313384A33	.11000	.110	1	22,413,000.00	-6,232.06	D	22,406,767.94	0.00	2,123.01	0.00	2,123.01
113605	FHLB D-N		313384M22	.14000	.140	1	50,000,000.00	-34,611.11	D	49,965,388.89	0.00	6,027.78	0.00	6,027.78
113606	FHLB D-N		313384M22	.14000	.140	1	50,000,000.00	-34,611.11	D	49,965,388.89	0.00	6,027.78	0.00	6,027.78
113607	FHLB D-N		313385EW2	.20000	.200	1	50,000,000.00	-100,277.78	D	49,899,722.22	0.00	8,611.11	0.00	8,611.11
113608	FHLB D-N		313385EW2	.20000	.200	1	50,000,000.00	-100,277.78	D	49,899,722.22	0.00	8,611.11	0.00	8,611.11
113609	FHLB D-N		313384H85	.13000	.130	1	50,000,000.00	-27,444.45	D	49,972,555.55	0.00	5,597.22	0.00	5,597.22
113610	FHLB D-N		313384H85	.13000	.130	1	50,000,000.00	-27,444.45	D	49,972,555.55	0.00	5,597.22	0.00	5,597.22
113611	FHLB D-N		313384M63	.13000	.130	1	50,000,000.00	-32,861.11	D	49,967,138.89	0.00	5,597.22	0.00	5,597.22
113612	FHLB D-N		313384M63	.13000	.130	1	50,000,000.00	-32,861.11	D	49,967,138.89	0.00	5,597.22	0.00	5,597.22
113615	FHLB D-N		313384M48	.14000	.140	1	50,000,000.00	-35,000.00	D	49,965,000.00	0.00	6,027.78	0.00	6,027.78
113616	FHLB D-N		313384M48	.14000	.140	1	50,000,000.00	-35,000.00	D	49,965,000.00	0.00	6,027.78	0.00	6,027.78
113624	FHLB D-N		313384H69	.13000	.130	1	50,000,000.00	-27,083.33	D	49,972,916.67	0.00	5,597.22	0.00	5,597.22
113625	FHLB D-N		313384H69	.13000	.130	1	50,000,000.00	-27,083.33	D	49,972,916.67	0.00	5,597.22	0.00	5,597.22
113626	FHLB D-N		313384K73	.13500	.135	1	50,000,000.00	-31,312.50	D	49,968,687.50	0.00	5,812.50	0.00	5,812.50
113627	FHLB D-N		313384K73	.13500	.135	1	50,000,000.00	-31,312.50	D	49,968,687.50	0.00	5,812.50	0.00	5,812.50
113628	FHLB D-N		313384K73	.13500	.135	1	50,000,000.00	-31,312.50	D	49,968,687.50	0.00	5,812.50	0.00	5,812.50
113629	FHLB D-N		313384K73	.13500	.135	1	50,000,000.00	-31,312.50	D	49,968,687.50	0.00	5,812.50	0.00	5,812.50
113632	FHLB D-N		313384H77	.12000	.120	1	50,000,000.00	-25,166.67	D	49,974,833.33	0.00	5,166.67	0.00	5,166.67
113633	FHLB D-N		313384H77	.12000	.120	1	50,000,000.00	-25,166.67	D	49,974,833.33	0.00	5,166.67	0.00	5,166.67
113634	FHLB D-N		313384H85	.12000	.120	1	50,000,000.00	-25,333.33	D	49,974,666.67	0.00	5,166.67	0.00	5,166.67
113635	FHLB D-N		313384H85	.12000	.120	1	50,000,000.00	-25,333.33	D	49,974,666.67	0.00	5,166.67	0.00	5,166.67
113636	FHLB D-N		313384E21	.11000	.110	1	50,000,000.00	-18,638.89	D	49,981,361.11	0.00	4,736.11	0.00	4,736.11
113637	FHLB D-N		313384E21	.11000	.110	1	50,000,000.00	-18,638.89	D	49,981,361.11	0.00	4,736.11	0.00	4,736.11
113650	FHLB D-N		313384R50	.15500	.155	1	50,000,000.00	-45,854.16	D	49,954,145.84	0.00	6,673.61	0.00	6,673.61

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113651	FHLB D-N		313384R50	.15500	.155	1	50,000,000.00	-45,854.16	D	49,954,145.84	0.00	6,673.61	0.00	6,673.61
113661	FHLB D-N		313384M48	.14000	.140	1	50,000,000.00	-35,000.00	D	49,965,000.00	0.00	6,027.78	0.00	6,027.78
113662	FHLB D-N		313384M48	.14000	.140	1	50,000,000.00	-35,000.00	D	49,965,000.00	0.00	6,027.78	0.00	6,027.78
113663	FHLB D-N		313384C80	.12000	.120	1	50,000,000.00	-18,666.66	D	49,981,333.34	0.00	5,166.66	0.00	5,166.66
113664	FHLB D-N		313384C80	.12000	.120	1	50,000,000.00	-18,666.66	D	49,981,333.34	0.00	5,166.66	0.00	5,166.66
113669	FHLB D-N		313385DF0	.44000	.442	1	50,000,000.00	-196,777.78	D	49,803,222.22	0.00	18,944.44	0.00	18,944.44
113670	FHLB D-N		313385DF0	.44000	.442	1	50,000,000.00	-196,777.78	D	49,803,222.22	0.00	18,944.44	0.00	18,944.44
113671	FHLB D-N		313384L49	.11000	.110	1	50,000,000.00	-26,277.78	D	49,973,722.22	0.00	4,736.11	0.00	4,736.11
113672	FHLB D-N		313384L49	.11000	.110	1	50,000,000.00	-26,277.78	D	49,973,722.22	0.00	4,736.11	0.00	4,736.11
113673	FHLB D-N		313384B99	.10000	.100	1	50,000,000.00	-14,583.33	D	49,985,416.67	0.00	4,305.55	0.00	4,305.55
113674	FHLB D-N		313384B99	.10000	.100	1	50,000,000.00	-14,583.33	D	49,985,416.67	0.00	4,305.55	0.00	4,305.55
113675	FHLB D-N		313384B99	.10000	.100	1	50,000,000.00	-14,583.33	D	49,985,416.67	0.00	4,305.55	0.00	4,305.55
113676	FHLB D-N		313384B99	.10000	.100	1	50,000,000.00	-14,583.33	D	49,985,416.67	0.00	4,305.55	0.00	4,305.55
113677	FHLB D-N		313384L56	.11000	.110	1	50,000,000.00	-26,430.55	D	49,973,569.45	0.00	4,736.11	0.00	4,736.11
113678	FHLB D-N		313384L56	.11000	.110	1	50,000,000.00	-26,430.55	D	49,973,569.45	0.00	4,736.11	0.00	4,736.11
113715	FHLB D-N		313384A66	.11000	.110	1	50,000,000.00	-13,750.00	D	49,986,250.00	0.00	4,125.00	0.00	4,125.00
113716	FHLB D-N		313384A66	.11000	.110	1	50,000,000.00	-13,750.00	D	49,986,250.00	0.00	4,125.00	0.00	4,125.00
113751	FHLB D-N		313384ZR3	.10500	.105	1	50,000,000.00	-10,791.67	D	49,989,208.33	0.00	3,500.00	0.00	3,500.00
113752	FHLB D-N		313384ZR3	.10500	.105	1	50,000,000.00	-10,791.67	D	49,989,208.33	0.00	3,500.00	0.00	3,500.00
113818	FHLB D-N		313384ZC6	.09500	.095	1	50,000,000.00	-6,465.28	D	49,993,534.72	0.00	1,583.33	0.00	1,583.33
113819	FHLB D-N		313384ZC6	.09500	.095	1	50,000,000.00	-6,465.28	D	49,993,534.72	0.00	1,583.33	0.00	1,583.33
113833	FHLB D-N		313384ZJ1	.09500	.095	1	50,000,000.00	-7,125.00	D	49,992,875.00	0.00	1,451.39	0.00	1,451.39
113834	FHLB D-N		313384ZJ1	.09500	.095	1	50,000,000.00	-7,125.00	D	49,992,875.00	0.00	1,451.39	0.00	1,451.39
113837	FHLB D-N		313384ZA0	.09500	.095	1	50,000,000.00	-5,409.72	D	49,994,590.28	0.00	791.67	0.00	791.67
113838	FHLB D-N		313384ZA0	.09500	.095	1	50,000,000.00	-5,409.72	D	49,994,590.28	0.00	791.67	0.00	791.67
113867	FHLB D-N		313384E39	.11000	.110	1	50,000,000.00	-14,819.44	D	49,985,180.56	0.00	763.89	0.00	763.89
113868	FHLB D-N		313384E39	.11000	.110	1	50,000,000.00	-14,819.44	D	49,985,180.56	0.00	763.89	0.00	763.89
113886	FHLB D-N		313384ZU6	.13300	.133	1	50,000,000.00	-10,344.44	D	49,989,655.56	0.00	554.17	0.00	554.17
113887	FHLB D-N		313384ZU6	.13300	.133	1	50,000,000.00	-10,344.44	D	49,989,655.56	0.00	554.17	0.00	554.17
Inv Type: 1270 FHLB DISC-A/360							9,091,366,000.00	-9,405,396.73		9,081,960,603.27	0.00	1,501,017.31	0.00	1,501,017.31
101510	FHLMC 1.50 (CA		3134G9HN0	1.50000	1.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
101528	FHLMC 1.35 (CA		3134G9JH1	1.35000	1.350	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
101574	FHLMC 1.46 (CA		3134G9LM7	1.46000	1.467	1	0.00	-112.12	D	-112.12	0.00	0.00	112.12	112.12
101575	FHLMC 1.45 (CA		3134G9LN5	1.45000	1.450	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
101581	FHLMC 1.50 (CA		3134G9LT2	1.50000	1.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00

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101586	FHLMC 1.45 (CA		3134G9LW5	1.45000	1.450	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
101588	FHLMC 1.50 (CA		3134G9LT2	1.50000	1.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
101601	FHLMC 1.45 (CA		3134G9MJ3	1.45000	1.450	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
101641	FHLMC 1.70 (CA		3134G9PS0	1.70000	1.700	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
102291	FHLMC 1.45 (CA		3134G96D4	1.45000	1.450	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
102429	FHLMC 1.41 (CA		3134GAJA3	1.41000	1.410	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
102432	FHLMC 1.62 (CA		3134GAJD7	1.62000	1.620	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
102458	FHLMC 1.625 (C		3134GAKK9	1.62500	1.625	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
102474	FHLMC 1.625 (C		3134GALA0	1.62500	1.625	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
103009	FHLMC 1.625 (C		3134GAXY5	1.62500	1.625	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
103045	FHLMC 1.82 (CA		3134GAZC1	1.82000	1.825	1	25,000,000.00	-1,982.89	D	24,998,017.11	0.00	0.00	0.00	0.00
110594	FHLMC 2.60 (CA		3134GTKG7	2.60000	2.600	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
110670	FHLMC 2.44 (CA		3134GTMA8	2.44000	2.440	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
110671	FHLMC 2.44 (CA		3134GTMA8	2.44000	2.440	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
110672	FHLMC 2.65 (CA		3134GTMC4	2.65000	2.650	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
110712	FHLMC 2.675 (C		3134GTMZ3	2.67500	2.675	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
110713	FHLMC 2.65 (CA		3134GTMY6	2.65000	2.650	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
110796	FHLMC 2.44 (CA		3134GTPG2	2.44000	2.440	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
110811	FHLMC 2.45 (CA		3134GTPP2	2.45000	2.450	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
110837	FHLMC 2.45 (CA		3134GTQM8	2.45000	2.450	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
110914	FHLMC 2.40 (CA		3134GTSF1	2.40000	2.400	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
110915	FHLMC 2.40 (CA		3134GTSF1	2.40000	2.400	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
110975	FHLMC 2.40 (CA		3134GTUM3	2.40000	2.400	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111032	FHLMC 2.20 (CA		3134GTWK5	2.20000	2.200	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111043	FHLMC 2.25 (CA		3134GTWP4	2.25000	2.250	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111044	FHLMC 2.25 (CA		3134GTWS8	2.25000	2.250	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111086	FHLMC 2.22 (CA		3134GTXS7	2.22000	2.220	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
111089	FHLMC 2.22 (CA		3134GTXY4	2.22000	2.220	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
111091	FHLMC 2.25 (CA		3134GTYD9	2.25000	2.250	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
111092	FHLMC 2.22 (CA		3134GTXP3	2.22000	2.220	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
111093	FHLMC 2.20 (CA		3134GTXX4	2.20000	2.200	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111168	FHLMC 2.30 (CA		3134GTA52	2.30000	2.300	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111169	FHLMC 2.30 (CA		3134GTA52	2.30000	2.300	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111213	FHLMC 2.26 (CA		3134GTF99	2.26000	2.260	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111215	FHLMC 2.31 (CA		3134GTG64	2.31000	2.310	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111256	FHLMC 2.20 (CA		3134GTL68	2.20000	2.200	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00

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111269	FHLMC 2.27 (CA		3134GTN25	2.27000	2.270	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111283	FHLMC 2.25 (CA		3134GTQ30	2.25000	2.250	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111284	FHLMC 2.25 (CA		3134GTQ55	2.25000	2.250	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111307	FHLMC 2.30 (CA		3134GTS38	2.30000	2.300	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111467	FHLMC 2.01 (CA		3134GT3X9	2.01000	2.010	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
111627	FHLMC 2.13 (CA		3134GUCB4	2.13000	2.130	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111628	FHLMC 2.13 (CA		3134GUCC2	2.13000	2.130	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111643	FHLMC 2.12 (CA		3134GUCW8	2.12000	2.120	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
111644	FHLMC 2.12 (CA		3134GUCX6	2.12000	2.120	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
111670	FHLMC 2.08 (CA		3134GUDQ0	2.08000	2.080	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
111736	FHLMC 2.15 (CA		3134GUCK4	2.15000	2.150	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111744	FHLMC 2.05 (CA		3134GUGF0	2.05000	2.050	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111745	FHLMC 2.05 (CA		3134GUFF0	2.05000	2.050	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111820	FHLMC 2.00 (CA		3134GUHN3	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
111883	FHLMC 2.01 (CA		3134GULH1	2.01000	2.010	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
111971	FHLMC 2.02 (CA		3134GUNK2	2.02000	2.020	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
111987	FHLMC 2.05 (CA		3134GUNS5	2.05000	2.050	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
111988	FHLMC 2.13 (CA		3134GUNQ9	2.13000	2.130	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
112038	FHLMC 2.05 (CA		3134GUPL8	2.05000	2.050	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
112039	FHLMC 2.05 (CA		3134GUPL8	2.05000	2.050	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
112040	FHLMC 2.05 (CA		3134GUPL8	2.05000	2.061	1	0.00	-95.79	D	-95.79	0.00	0.00	95.79	95.79
112053	FHLMC 2.00 (CA		3134GUQR4	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112072	FHLMC 2.06 (CA		3134GURS1	2.06000	2.060	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
112073	FHLMC 2.06 (CA		3134GURS1	2.06000	2.060	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
112074	FHLMC 2.00 (CA		3134GURM4	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112075	FHLMC 2.01 (CA		3134GURQ5	2.01000	2.010	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112200	FHLMC 2.01 (CA		3134GUVB3	2.01000	2.010	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
112224	FHLMC 2.00 (CA		3134GUVF7	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112239	FHLMC 2.02 (CA		3134GUWE6	2.02000	2.020	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112241	FHLMC 2.01 (CA		3134GUVV9	2.01000	2.010	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112242	FHLMC 2.01 (CA		3134GUVV9	2.01000	2.010	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112250	FHLMC 2.03 (CA		3134GUWK2	2.03000	2.030	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112265	FHLMC 2.04 (CA		3134GUXF2	2.04000	2.040	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112365	FHLMC 2.08 (CA		3134GUYF9	2.08000	2.080	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112381	FHLMC 2.00 (CA		3134GUYX2	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00

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Inv. No.	Description No	Pool	CUSIP	Coupon Rate	Yield	AM CD	Ending Par Value	Prem / (Disc)	P D	Current Asset Carrying Value	Recalc Adj AC or (AM)	Unposted AC or (AM)	Posted AC or (AM)	Total AC or (AM)
112398	FHLMC 2.05 (CA		3134GUZC7	2.05000	2.050	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112401	FHLMC 2.05 (CA		3134GUZD5	2.05000	2.050	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112420	FHLMC 2.00 (CA		3134GUA26	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112421	FHLMC 2.00 (CA		3134GUA26	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112422	FHLMC 2.01 (CA		3134GUB25	2.01000	2.010	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112423	FHLMC 2.01 (CA		3134GUB25	2.01000	2.010	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112439	FHLMC 2.01 (CA		3134GUB58	2.01000	2.010	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112453	FHLMC 2.00 (CA		3134GUD49	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112500	FHLMC 2.15 (CA		3134GUF88	2.15000	2.150	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112501	FHLMC 2.16 (CA		3134GUG95	2.16000	2.160	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112511	FHLMC 2.08 (CA		3134GUJ43	2.08000	2.080	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112512	FHLMC 2.08 (CA		3134GUJ43	2.08000	2.080	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112522	FHLMC 2.01 (CA		3134GUK41	2.01000	2.010	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112525	FHLMC 2.025 (C		3134GUK33	2.02500	2.025	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112526	FHLMC 2.07 (CA		3134GUK74	2.07000	2.070	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112545	FHLMC 2.00 (CA		3134GUK66	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112648	FHLMC 2.00 (CA		3134GU2K5	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112649	FHLMC 2.00 (CA		3134GU2K5	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112650	FHLMC 2.00 (CA		3134GU2K5	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112703	FHLMC 2.00 (CA		3134GU4M9	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112704	FHLMC 2.00 (CA		3134GU4M9	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112705	FHLMC 2.00 (CA		3134GU4M9	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112706	FHLMC 2.03 (CA		3134GU4P2	2.03000	2.030	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112901	FHLMC 1.50		3137EAEP0	1.50000	1.516	1	25,000,000.00	-18,437.80	D	24,981,562.20	0.00	326.99	0.00	326.99
112981	FHLMC 1.55 (CA		3134GVDW5	1.55000	1.550	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
112990	FHLMC 1.625 (C		3134GVEG9	1.62500	1.625	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
113109	FHLMC 0.95 (CA		3134GVGN2	.95000	.950	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113116	FHLMC 1.02 (CA		3134GVGL6	1.02000	1.020	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113117	FHLMC 1.00 (CA		3134GVGM4	1.00000	1.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113155	FHLMC 1.07 (CA		3134GVGS1	1.07000	1.070	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
113157	FHLMC 1.00 (CA		3134GVGX0	1.00000	1.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113289	FHLMC 1.15 (CA		3134GVHZ4	1.15000	1.150	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113290	FHLMC 1.15 (CA		3134GVHZ4	1.15000	1.150	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113291	FHLMC 1.25 (CA		3134GVJA7	1.25000	1.250	1	39,100,000.00	0.00		39,100,000.00	0.00	0.00	0.00	0.00
113529	FHLMC 1.02 (CA		3134GVMR6	1.02000	1.020	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113530	FHLMC 1.00 (CA		3134GVMU9	1.00000	1.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00

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113531	FHLMC 0.95 (CA		3134GVMV7	.95000	.950	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113544	FHLMC 1.00 (CA		3134GVNK0	1.00000	1.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113613	FHLMC 0.75 (CA		3134GVNP9	.75000	.708	1	50,000,000.00	61,773.52	P	50,061,773.52	0.00	-1,755.25	0.00	-1,755.25
113618	FHLMC 0.50 (CA		3134GVMW5	.50000	.500	1	31,740,000.00	0.00		31,740,000.00	0.00	0.00	0.00	0.00
113621	FHLMC 0.60 (CA		3134GVPC6	.60000	.600	1	43,475,000.00	0.00		43,475,000.00	0.00	0.00	0.00	0.00
113668	FHLMC 1.05 (CA		3134GVQR2	1.05000	1.050	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113728	FHLMC 0.75 (CA		3134GVRV2	.75000	.750	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113729	FHLMC 0.75 (CA		3134GVRW0	.75000	.750	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113740	FHLMC 0.77 (CA		3134GVSG4	.77000	.770	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113750	FHLMC 0.77 (CA		3134GVSP4	.77000	.770	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113761	FHLMC 0.84 (CA		3134GVTB4	.84000	.840	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113767	FHLMC 1.05 (CA		3134GVTY4	1.05000	1.050	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113774	FHLMC 1.07 (CA		3134GVUQ9	1.07000	1.070	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113793	FHLMC 0.73 (CA		3134GVVJ4	.73000	.730	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113794	FHLMC 0.82 (CA		3134GVWE4	.82000	.820	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
Inv Type: 1500 FHLMC Fxd-(S) 30/360							4,489,315,000.00	41,144.92		4,489,356,144.92	0.00	-1,428.26	207.91	-1,220.35
111849	FHLMC 2.07 (CA		3134GUJQ4	2.07000	2.070	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112240	FHLMC 2.05 (CA		3134GUWL0	2.05000	2.050	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113171	FHLMC 1.05 (CA		3134GVGZ5	1.05000	1.050	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
Inv Type: 1510 FHLMC Fxd-(Q) 30/360							125,000,000.00	0.00		125,000,000.00	0.00	0.00	0.00	0.00
113603	FHLMC D-N		313396E25	.12500	.125	1	50,000,000.00	-21,180.56	D	49,978,819.44	0.00	5,381.95	0.00	5,381.95
113604	FHLMC D-N		313396E25	.12500	.125	1	50,000,000.00	-21,180.56	D	49,978,819.44	0.00	5,381.95	0.00	5,381.95
113869	FHLMC D-N		313396A37	.11000	.110	1	50,000,000.00	-9,930.56	D	49,990,069.44	0.00	763.89	0.00	763.89
113870	FHLMC D-N		313396A37	.11000	.110	1	50,000,000.00	-9,930.56	D	49,990,069.44	0.00	763.89	0.00	763.89
Inv Type: 1540 FHLMC DISC - A/360							200,000,000.00	-62,222.24		199,937,777.76	0.00	12,291.68	0.00	12,291.68
100654	FNMA 1.50 (CAL		3136G2Z34	1.50000	1.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
100670	FNMA 1.40 (CAL		3136G2ZD2	1.40000	1.400	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
101584	FNMA 1.50 (CAL		3136G3NS0	1.50000	1.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
101612	FNMA 1.51 (CAL		3136G3PG4	1.51000	1.510	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
102190	FNMA 1.40 (CAL		3136G3S30	1.40000	1.400	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
102282	FNMA 1.50 (CAL		3136G3Y41	1.50000	1.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
102292	FNMA 1.55 (CAL		3136G3W35	1.55000	1.555	1	0.00	-101.23	D	-101.23	0.00	0.00	101.23	101.23
102333	FNMA 1.60 (CAL		3136G33A1	1.60000	1.600	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00

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103242	FNMA 1.50		3135G0F73	1.50000	1.698	1	50,000,000.00	-55,590.66	D	49,944,409.34	0.00	8,090.66	0.00	8,090.66
103247	FNMA 1.50		3135G0D75	1.50000	1.592	1	50,000,000.00	-6,384.55	D	49,993,615.45	0.00	3,806.17	0.00	3,806.17
103248	FNMA 1.50		3135G0D75	1.50000	1.592	1	50,000,000.00	-6,384.55	D	49,993,615.45	0.00	3,806.17	0.00	3,806.17
103249	FNMA 1.50		3135G0D75	1.50000	1.592	1	25,000,000.00	-3,192.27	D	24,996,807.73	0.00	1,903.08	0.00	1,903.08
103255	FNMA 1.375		3135G0J20	1.37500	1.785	1	50,000,000.00	-162,196.91	D	49,837,803.09	0.00	16,704.67	0.00	16,704.67
111904	FNMA 2.00 (CAL		3136G4TY9	2.00000	2.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112004	FNMA 2.00 (CAL		3136G4TY9	2.00000	1.979	1	50,000,000.00	44,983.55	P	50,044,983.55	0.00	-849.78	0.00	-849.78
113832	FNMA 0.75 (CAL		3136G4VU4	.75000	.750	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
Inv Type: 2030 FNMA Fxd-(S) 30/360							400,000,000.00	-188,866.62		399,811,133.38	0.00	33,460.97	101.23	33,562.20
113270	FNMA D-N		313589BU6	.20000	.200	1	50,000,000.00	-79,722.22	D	49,920,277.78	0.00	8,611.11	0.00	8,611.11
113271	FNMA D-N		313589BU6	.20000	.200	1	50,000,000.00	-79,722.22	D	49,920,277.78	0.00	8,611.11	0.00	8,611.11
113281	FNMA D-N		313589CM3	.10000	.100	1	50,000,000.00	-42,222.22	D	49,957,777.78	0.00	4,305.56	0.00	4,305.56
113282	FNMA D-N		313589CM3	.10000	.100	1	50,000,000.00	-42,222.22	D	49,957,777.78	0.00	4,305.56	0.00	4,305.56
113283	FNMA D-N		313589CM3	.10000	.100	1	50,000,000.00	-42,222.22	D	49,957,777.78	0.00	4,305.56	0.00	4,305.56
113284	FNMA D-N		313589CM3	.10000	.100	1	50,000,000.00	-42,222.22	D	49,957,777.78	0.00	4,305.56	0.00	4,305.56
113346	FNMA D-N		313589BU6	.20000	.200	1	50,000,000.00	-79,722.22	D	49,920,277.78	0.00	8,611.11	0.00	8,611.11
113347	FNMA D-N		313589BU6	.20000	.200	1	50,000,000.00	-79,722.22	D	49,920,277.78	0.00	8,611.11	0.00	8,611.11
Inv Type: 2050 FNMA DISC-A/360							400,000,000.00	-487,777.76		399,512,222.24	0.00	51,666.68	0.00	51,666.68
98561	FHLB 6.00 (CAL		3130A5CB3	1.25000	1.250	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
98562	FHLB 6.00 (CAL		3130A5CB3	1.25000	1.250	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
103048	FHLMC 3.20 (CA		3134GAZM9	1.25000	1.250	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
103060	FHLMC 3.50 (CA		3134GAZX5	1.30000	1.310	1	25,000,000.00	-3,970.43	D	24,996,029.57	0.00	212.21	0.00	212.21
104739	FHLMC 4.25 (CA		3134GBNR9	1.50000	1.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
104788	FHLMC 4.65 (CA		3134GBQD7	1.50000	1.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
111434	FHLMC 3.00 (CA		3134GT2Y8	2.25000	2.000	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111435	FHLMC 3.00 (CA		3134GT3B7	2.25000	2.000	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111545	FHLMC 2.625 (C		3134GT5L3	2.25000	2.250	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
111584	FHLMC 2.80 (CA		3134GT6V0	2.25000	2.250	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111599	FHLMC 3.125 (C		3134GT7J6	2.25000	2.250	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111600	FHLMC 3.125 (C		3134GUAC4	2.25000	2.250	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111601	FHLMC 3.00 (CA		3134GUAA8	2.25000	2.250	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111609	FHLMC 3.25 (CA		3134GUAS9	2.37500	2.375	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111610	FHLMC 3.25 (CA		3134GUAV2	2.37500	2.375	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
111635	FHLMC 3.50 (CA		3134GUCA6	2.47500	2.475	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00

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111773	FHLMC 3.00 (CA		3134GUGD6	2.12500	2.125	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
111799	FHLMC 3.05 (CA		3134GUGQ7	2.10000	2.100	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
111860	FHLMC 3.375 (C		3134GUKD1	2.25000	2.250	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
111895	FHLMC 3.75 (CA		3134GULP3	2.37500	2.375	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112076	FHLMC 3.70 (CA		3134GURT9	2.75000	2.375	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112384	FHLMC 2.75 (CA		3134GT6J7	2.25000	2.250	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112424	FHLMC 2.75 (CA		3134GT6U2	2.25000	2.250	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
113110	FHLMC 2.00 (CA		3134GVGP7	2.00000	.803	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
Inv Type: 3060 MULTI CPN-FR-(Q) 30/360							700,000,000.00	-3,970.43		699,996,029.57	0.00	212.21	0.00	212.21
102917	FHLB 2.125 (CA		3130A9WQ0	1.25000	1.250	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
103056	FHLB 3.00 (CAL		3130AA4B1	1.25000	1.250	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
104658	FHLMC 4.25 (CA		3134GBML3	1.50000	1.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
110758	FHLMC 2.75 (CA		3134GTPB3	2.50000	2.500	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
110785	FHLMC 3.00 (CA		3134GTPC1	2.50000	2.375	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
110943	FHLMC 3.125 (C		3134GTTA1	2.50000	2.500	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112251	FHLMC 3.50 (CA		3134GUWM8	2.25000	2.250	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
Inv Type: 3070 MULTI CPN FR-(S) 30/360							200,000,000.00	0.00		200,000,000.00	0.00	0.00	0.00	0.00
111996	ING U.S. FUNDI		4497W0E53	1.80000	1.817	1	0.00	-7,153.00	D	-7,153.00	0.00	0.00	7,153.00	7,153.00
112015	OLD LINE FUNDI		67983TE69	1.84000	1.857	1	0.00	-12,777.78	D	-12,777.78	0.00	0.00	12,777.78	12,777.78
112666	MONT BLANC CAP		6117P4E63	1.77000	1.780	1	0.00	-4,226.37	D	-4,226.37	0.00	0.00	4,226.37	4,226.37
112809	CIESCO LLC CP		17177LE18	1.65000	1.657	1	0.00	0.00	D	0.00	0.00	0.00	0.00	0.00
112817	CIESCO LLC CP		17177LE18	1.66000	1.667	1	0.00	0.00	D	0.00	0.00	0.00	0.00	0.00
112821	CANCARA ASSET		13738JE14	1.69000	1.697	1	0.00	0.00	D	0.00	0.00	0.00	0.00	0.00
112837	PFIZER INC CP		71708EE50	1.62000	1.627	1	0.00	-1,680.48	D	-1,680.48	0.00	0.00	1,680.48	1,680.48
112856	CIESCO LLC CP		17177LE59	1.63000	1.637	1	0.00	-7,181.06	D	-7,181.06	0.00	0.00	7,181.06	7,181.06
112862	CIESCO LLC CP		17177LE67	1.66000	1.667	1	0.00	-2,925.29	D	-2,925.29	0.00	0.00	2,925.29	2,925.29
112873	CIESCO LLC CP		17177LE75	1.66000	1.667	1	0.00	-10,513.33	D	-10,513.33	0.00	0.00	10,513.33	10,513.33
112877	MONT BLANC CAP		6117P4EE6	1.65000	1.657	1	0.00	-27,417.27	D	-27,417.27	0.00	0.00	27,417.27	27,417.27
112879	THUNDER BAY FU		88602TEB5	1.64000	1.647	1	0.00	-13,666.66	D	-13,666.66	0.00	0.00	13,666.66	13,666.66
112883	CIESCO LLC CP		17177LE67	1.66000	1.667	1	0.00	-1,322.47	D	-1,322.47	0.00	0.00	1,322.47	1,322.47
112884	CIESCO LLC CP		17177LE67	1.66000	1.666	1	0.00	-2,357.66	D	-2,357.66	0.00	0.00	2,357.66	2,357.66
112885	MONT BLANC CAP		6117P4ED8	1.66000	1.667	1	0.00	-13,833.33	D	-13,833.33	0.00	0.00	13,833.33	13,833.33
112889	CIESCO LLC CP		17177LEF7	1.64000	1.647	1	0.00	-22,412.79	D	-22,412.79	0.00	0.00	22,412.79	22,412.79
112900	CIESCO LLC CP		17177LED2	1.65000	1.657	1	0.00	-7,051.55	D	-7,051.55	0.00	0.00	7,051.55	7,051.55

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112916	CANCARA ASSET		13738JEJ5	1.64000	1.647	1	0.00	-38,722.22	D	-38,722.22	0.00	0.00	38,722.22	38,722.22
112922	MONT BLANC CAP		6117P4FB1	1.62000	1.628	1	42,744,000.00	-78,862.68	D	42,665,137.32	0.00	59,627.88	0.00	59,627.88
112925	PFIZER INC CP		71708EEL5	1.60000	1.606	1	0.00	-42,222.22	D	-42,222.22	0.00	0.00	42,222.22	42,222.22
112931	PFIZER INC CP		71708EEL5	1.60000	1.606	1	0.00	-42,222.22	D	-42,222.22	0.00	0.00	42,222.22	42,222.22
112951	THUNDER BAY FU		88602TEF6	1.63000	1.636	1	0.00	-31,694.44	D	-31,694.44	0.00	0.00	31,694.44	31,694.44
112952	THUNDER BAY FU		88602TEF6	1.63000	1.636	1	0.00	-15,847.22	D	-15,847.22	0.00	0.00	15,847.22	15,847.22
112961	THUNDER BAY FU		88602TEN9	1.63000	1.637	1	0.00	-42,787.50	D	-42,787.50	0.00	0.00	42,787.50	42,787.50
112972	CRC FUNDING LL		12619TF41	1.57000	1.577	1	46,356,000.00	-68,735.64	D	46,287,264.36	0.00	62,670.73	0.00	62,670.73
113035	CANCARA ASSET		13738JE55	1.38000	1.383	1	0.00	-7,666.67	D	-7,666.67	0.00	0.00	7,666.67	7,666.67
113041	THUNDER BAY FU		88602TE74	1.27000	1.273	1	0.00	-5,291.67	D	-5,291.67	0.00	0.00	5,291.67	5,291.67
113045	CANCARA ASSET		13738JF47	1.10000	1.103	1	50,000,000.00	-51,944.45	D	49,948,055.55	0.00	47,361.12	0.00	47,361.12
113048	LA FAYETTE ASS		50286LF16	1.05000	1.053	1	48,000,000.00	-43,400.00	D	47,956,600.00	0.00	43,400.00	0.00	43,400.00
113062	EMERSON ELECTR		29101AEL4	1.02000	1.022	1	0.00	-26,916.67	D	-26,916.67	0.00	0.00	26,916.67	26,916.67
113072	THUNDER BAY FU		88602TE74	.85000	.851	1	0.00	-7,083.33	D	-7,083.33	0.00	0.00	7,083.33	7,083.33
113073	THUNDER BAY FU		88602TE74	.85000	.851	1	0.00	-3,541.67	D	-3,541.67	0.00	0.00	3,541.67	3,541.67
113078	EMERSON ELECTR		29101AF82	.94000	.942	1	9,146,000.00	-9,074.86	D	9,136,925.14	0.00	7,403.18	0.00	7,403.18
113081	OLD LINE FUNDI		67983TEC6	.83000	.831	1	0.00	-10,144.44	D	-10,144.44	0.00	0.00	10,144.44	10,144.44
113084	PFIZER INC CP		71708EF42	.94000	.942	1	24,300,000.00	-21,573.00	D	24,278,427.00	0.00	19,669.50	0.00	19,669.50
113091	CANCARA ASSET		13738JE89	.91000	.911	1	0.00	-8,847.22	D	-8,847.22	0.00	0.00	8,847.22	8,847.22
113092	CANCARA ASSET		13738JE89	.91000	.911	1	0.00	-5,308.33	D	-5,308.33	0.00	0.00	5,308.33	5,308.33
113094	CAFCO LLC CP		1247P2E18	.85000	.851	1	0.00	0.00	D	0.00	0.00	0.00	0.00	0.00
113095	CIESCO LLC CP		17177LE18	.85000	.851	1	0.00	0.00	D	0.00	0.00	0.00	0.00	0.00
113105	CANCARA ASSET		13738JE55	.91000	.911	1	0.00	-5,055.56	D	-5,055.56	0.00	0.00	5,055.56	5,055.56
113106	CANCARA ASSET		13738JE55	.91000	.911	1	0.00	-5,055.56	D	-5,055.56	0.00	0.00	5,055.56	5,055.56
113107	CANCARA ASSET		13738JE55	.91000	.911	1	0.00	-3,538.89	D	-3,538.89	0.00	0.00	3,538.89	3,538.89
113118	CAFCO LLC CP		1247P2E59	.99000	.991	1	0.00	-5,500.00	D	-5,500.00	0.00	0.00	5,500.00	5,500.00
113126	CRC FUNDING LL		12619TE18	.99000	.991	1	0.00	0.00	D	0.00	0.00	0.00	0.00	0.00
113127	CANCARA ASSET		13738JEE6	.92000	.921	1	0.00	-15,697.50	D	-15,697.50	0.00	0.00	15,697.50	15,697.50
113134	TOYOTA MOTOR C		89233GE51	1.00000	1.001	1	0.00	-5,555.56	D	-5,555.56	0.00	0.00	5,555.56	5,555.56
113135	TOYOTA MOTOR C		89233GE51	1.00000	1.001	1	0.00	-5,555.56	D	-5,555.56	0.00	0.00	5,555.56	5,555.56
113136	THUNDER BAY FU		88602TE58	.95000	.951	1	0.00	-5,277.78	D	-5,277.78	0.00	0.00	5,277.78	5,277.78
113138	OLD LINE FUNDI		67983TE51	1.08000	1.082	1	0.00	-6,000.00	D	-6,000.00	0.00	0.00	6,000.00	6,000.00
113139	TOYOTA MOTOR C		89233GE77	1.10000	1.102	1	0.00	-9,166.67	D	-9,166.67	0.00	0.00	9,166.67	9,166.67
113141	COCA COLA CO C		19121AED9	1.19000	1.192	1	0.00	-19,833.33	D	-19,833.33	0.00	0.00	19,833.33	19,833.33
113144	CRC FUNDING LL		12619TE42	1.05000	1.052	1	0.00	-4,375.00	D	-4,375.00	0.00	0.00	4,375.00	4,375.00
113146	CAFCO LLC CP		1247P2E18	1.20000	1.202	1	0.00	0.00	D	0.00	0.00	0.00	0.00	0.00

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113148	CIESCO LLC CP		17177LE42	1.20000	1.202	1	0.00	-5,000.00	D	-5,000.00	0.00	0.00	5,000.00	5,000.00
113158	OLD LINE FUNDI		67983TEL6	1.25000	1.253	1	0.00	-32,986.11	D	-32,986.11	0.00	0.00	32,986.11	32,986.11
113160	ATLANTIC ASSET		04821TE19	1.10000	1.102	1	0.00	0.00	D	0.00	0.00	0.00	0.00	0.00
113162	UNILEVER CAPIT		90477DEJ1	1.27000	1.273	1	0.00	-29,986.11	D	-29,986.11	0.00	0.00	29,986.11	29,986.11
113167	THUNDER BAY FU		88602TEL3	1.25000	1.253	1	0.00	-32,986.11	D	-32,986.11	0.00	0.00	32,986.11	32,986.11
113174	CIESCO LLC CP		17177LE4	1.55000	1.554	1	0.00	-40,902.78	D	-40,902.78	0.00	0.00	40,902.78	40,902.78
113175	PFIZER INC CP		71708EE50	1.50000	1.503	1	0.00	-8,333.33	D	-8,333.33	0.00	0.00	8,333.33	8,333.33
113176	OLD LINE FUNDI		67983TE10	1.60000	1.603	1	0.00	0.00	D	0.00	0.00	0.00	0.00	0.00
113180	ATLANTIC ASSET		04821TE43	1.50000	1.503	1	0.00	-6,250.00	D	-6,250.00	0.00	0.00	6,250.00	6,250.00
113182	THUNDER BAY FU		88602TE41	1.60000	1.603	1	0.00	-6,666.67	D	-6,666.67	0.00	0.00	6,666.67	6,666.67
113183	MERCK & CO INC		58934AEL6	1.87000	1.876	1	0.00	-49,347.22	D	-49,347.22	0.00	0.00	49,347.22	49,347.22
113184	MERCK & CO INC		58934AE69	1.86000	1.865	1	0.00	-12,916.67	D	-12,916.67	0.00	0.00	12,916.67	12,916.67
113185	PFIZER INC CP		71708EEE1	1.74000	1.745	1	0.00	-31,416.67	D	-31,416.67	0.00	0.00	31,416.67	31,416.67
113186	PROCTER & GAMB		74271TFS7	1.60000	1.607	1	50,000,000.00	-124,444.44	D	49,875,555.56	0.00	68,888.89	0.00	68,888.89
113187	LA FAYETTE ASS		50286LE17	1.80000	1.804	1	0.00	0.00	D	0.00	0.00	0.00	0.00	0.00
113188	ATLANTIC ASSET		04821TE43	1.75000	1.754	1	0.00	-7,291.67	D	-7,291.67	0.00	0.00	7,291.67	7,291.67
113189	CRC FUNDING LL		12619TEL4	1.75000	1.755	1	0.00	-46,180.56	D	-46,180.56	0.00	0.00	46,180.56	46,180.56
113191	OLD LINE FUNDI		67983TEJ1	2.00000	2.007	1	0.00	-47,222.22	D	-47,222.22	0.00	0.00	47,222.22	47,222.22
113192	OLD LINE FUNDI		67983TEJ1	2.00000	2.007	1	0.00	-47,222.22	D	-47,222.22	0.00	0.00	47,222.22	47,222.22
113194	EMERSON ELECTR		29101AE67	1.15000	1.152	1	0.00	-7,986.11	D	-7,986.11	0.00	0.00	7,986.11	7,986.11
113195	OLD LINE FUNDI		67983TEK8	1.84000	1.846	1	0.00	-46,000.00	D	-46,000.00	0.00	0.00	46,000.00	46,000.00
113196	CAFCO LLC CP		1247P2E75	1.95000	1.955	1	0.00	-16,250.00	D	-16,250.00	0.00	0.00	16,250.00	16,250.00
113197	CHARIOT FUNDIN		15963TEE5	1.99000	1.996	1	0.00	-17,162.59	D	-17,162.59	0.00	0.00	17,162.59	17,162.59
113198	MONT BLANC CAP		6117P4EB2	2.00000	2.006	1	0.00	-11,561.11	D	-11,561.11	0.00	0.00	11,561.11	11,561.11
113199	LA FAYETTE ASS		50286LE58	2.00000	2.005	1	0.00	-11,111.11	D	-11,111.11	0.00	0.00	11,111.11	11,111.11
113200	LA FAYETTE ASS		50286LE74	2.00000	2.005	1	0.00	-16,666.67	D	-16,666.67	0.00	0.00	16,666.67	16,666.67
113201	THUNDER BAY FU		88602TE82	2.00000	2.006	1	0.00	-19,444.44	D	-19,444.44	0.00	0.00	19,444.44	19,444.44
113202	TOYOTA MOTOR C		89233GE44	2.20000	2.206	1	0.00	-8,247.62	D	-8,247.62	0.00	0.00	8,247.62	8,247.62
113204	LA FAYETTE ASS		50286LE17	2.04000	2.045	1	0.00	0.00	D	0.00	0.00	0.00	0.00	0.00
113205	SHEFFIELD RECE		82124LE40	2.49000	2.498	1	0.00	-10,375.00	D	-10,375.00	0.00	0.00	10,375.00	10,375.00
113206	CHARIOT FUNDIN		15963TEE5	2.30000	2.308	1	0.00	-39,339.26	D	-39,339.26	0.00	0.00	39,339.26	39,339.26
113207	THUNDER BAY FU		88602TE17	2.30000	2.306	1	0.00	0.00	D	0.00	0.00	0.00	0.00	0.00
113208	OLD LINE FUNDI		67983TE44	2.40000	2.407	1	0.00	-10,000.00	D	-10,000.00	0.00	0.00	10,000.00	10,000.00
113209	ATLANTIC ASSET		04821TE50	2.04000	2.045	1	0.00	-11,333.33	D	-11,333.33	0.00	0.00	11,333.33	11,333.33
113210	OLD LINE FUNDI		67983TED4	2.50000	2.509	1	0.00	-41,666.67	D	-41,666.67	0.00	0.00	41,666.67	41,666.67
113211	ATLANTIC ASSET		04821TEC5	2.05000	2.056	1	0.00	-31,319.44	D	-31,319.44	0.00	0.00	31,319.44	31,319.44

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113212	LA FAYETTE ASS		50286LE41	2.05000	2.055	1	0.00	-8,541.67	D	-8,541.67	0.00	0.00	8,541.67	8,541.67
113213	CHARIOT FUNDIN		15963TEE5	2.30000	2.308	1	0.00	-26,205.69	D	-26,205.69	0.00	0.00	26,205.69	26,205.69
113214	THUNDER BAY FU		88602TE66	2.50000	2.508	1	0.00	-17,361.11	D	-17,361.11	0.00	0.00	17,361.11	17,361.11
113215	CHARIOT FUNDIN		15963TE54	2.20000	2.206	1	0.00	-12,222.22	D	-12,222.22	0.00	0.00	12,222.22	12,222.22
113216	THUNDER BAY FU		88602TEB5	2.49000	2.498	1	0.00	-34,583.33	D	-34,583.33	0.00	0.00	34,583.33	34,583.33
113217	THUNDER BAY FU		88602TEL3	2.78000	2.793	1	0.00	-73,361.11	D	-73,361.11	0.00	0.00	73,361.11	73,361.11
113218	JUPITER SEC CO		4820P2E84	2.20000	2.206	1	0.00	-21,388.89	D	-21,388.89	0.00	0.00	21,388.89	21,388.89
113219	JUPITER SEC CO		4820P2E84	2.20000	2.206	1	0.00	-12,535.17	D	-12,535.17	0.00	0.00	12,535.17	12,535.17
113220	THUNDER BAY FU		88602TEL3	2.78000	2.792	1	0.00	-73,361.11	D	-73,361.11	0.00	0.00	73,361.11	73,361.11
113221	EMERSON ELECTR		29101AEF7	2.15000	2.157	1	0.00	-41,805.56	D	-41,805.56	0.00	0.00	41,805.56	41,805.56
113272	LA FAYETTE ASS		50286LEC3	2.10000	2.106	1	0.00	-32,083.33	D	-32,083.33	0.00	0.00	32,083.33	32,083.33
113273	ATLANTIC ASSET		04821TED3	2.05000	2.056	1	0.00	-31,478.43	D	-31,478.43	0.00	0.00	31,478.43	31,478.43
113275	SHEFFIELD RECE		82124LE73	2.50000	2.507	1	0.00	-20,833.33	D	-20,833.33	0.00	0.00	20,833.33	20,833.33
113285	CANCARA ASSET		13738JF13	1.25000	1.253	1	25,000,000.00	-26,909.72	D	24,973,090.28	0.00	26,909.72	0.00	26,909.72
113286	CIESCO LLC CP		17177LF33	1.00000	1.002	1	37,839,000.00	-34,685.75	D	37,804,314.25	0.00	32,583.58	0.00	32,583.58
113294	SHEFFIELD RECE		82124LEF5	2.30000	2.307	1	0.00	-44,722.22	D	-44,722.22	0.00	0.00	44,722.22	44,722.22
113295	SHEFFIELD RECE		82124LEF5	2.30000	2.307	1	0.00	-44,722.22	D	-44,722.22	0.00	0.00	44,722.22	44,722.22
113296	LA FAYETTE ASS		50286LED1	2.04000	2.045	1	0.00	-34,000.00	D	-34,000.00	0.00	0.00	34,000.00	34,000.00
113319	CHARIOT FUNDIN		15963TE54	1.60000	1.603	1	0.00	-8,888.89	D	-8,888.89	0.00	0.00	8,888.89	8,888.89
113320	LA FAYETTE ASS		50286LF24	1.50000	1.504	1	50,000,000.00	-66,666.66	D	49,933,333.34	0.00	64,583.33	0.00	64,583.33
113321	ATLANTIC ASSET		04821TEF8	1.44000	1.443	1	0.00	-28,000.00	D	-28,000.00	0.00	0.00	28,000.00	28,000.00
113322	ATLANTIC ASSET		04821TEJ0	1.48000	1.483	1	0.00	-34,944.44	D	-34,944.44	0.00	0.00	34,944.44	34,944.44
113323	ATLANTIC ASSET		04821TEB7	1.45000	1.452	1	0.00	-20,138.89	D	-20,138.89	0.00	0.00	20,138.89	20,138.89
113324	LA FAYETTE ASS		50286LEM1	1.45000	1.453	1	0.00	-40,277.78	D	-40,277.78	0.00	0.00	40,277.78	40,277.78
113333	JUPITER SEC CO		4820P2E68	1.50000	1.502	1	0.00	-10,416.67	D	-10,416.67	0.00	0.00	10,416.67	10,416.67
113334	THUNDER BAY FU		88602TEK5	1.50000	1.503	1	0.00	-37,500.00	D	-37,500.00	0.00	0.00	37,500.00	37,500.00
113337	SHEFFIELD RECE		82124LEE8	2.00000	2.005	1	0.00	-36,111.11	D	-36,111.11	0.00	0.00	36,111.11	36,111.11
113363	SHEFFIELD RECE		82124LEJ7	1.40000	1.402	1	0.00	-33,055.56	D	-33,055.56	0.00	0.00	33,055.56	33,055.56
113364	CRC FUNDING LL		12619TFF6	1.24000	1.243	1	50,000,000.00	-77,500.00	D	49,922,500.00	0.00	53,388.89	0.00	53,388.89
113365	LA FAYETTE ASS		50286LF16	1.34000	1.343	1	39,576,000.00	-45,666.30	D	39,530,333.70	0.00	45,666.30	0.00	45,666.30
113366	CHARIOT FUNDIN		15963TEL9	1.00000	1.001	1	0.00	-26,388.89	D	-26,388.89	0.00	0.00	26,388.89	26,388.89
113367	CHARIOT FUNDIN		15963TEL9	1.00000	1.001	1	0.00	-26,388.89	D	-26,388.89	0.00	0.00	26,388.89	26,388.89
113368	AUTOBAHN FUNDI		0527M0E78	.95000	.951	1	0.00	-7,916.67	D	-7,916.67	0.00	0.00	7,916.67	7,916.67
113369	AUTOBAHN FUNDI		0527M0E78	.95000	.951	1	0.00	-3,958.33	D	-3,958.33	0.00	0.00	3,958.33	3,958.33
113380	SHEFFIELD RECE		82124LEL2	1.00000	1.001	1	0.00	-26,388.89	D	-26,388.89	0.00	0.00	26,388.89	26,388.89
113381	LA FAYETTE ASS		50286LEL3	1.05000	1.051	1	0.00	-27,708.33	D	-27,708.33	0.00	0.00	27,708.33	27,708.33

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113382	TOYOTA MOTOR C		89233GEC6	1.44000	1.442	1	0.00	-22,000.00	D	-22,000.00	0.00	0.00	22,000.00	22,000.00
113394	OLD LINE FUNDI		67983TEF9	1.10000	1.101	1	0.00	-21,388.89	D	-21,388.89	0.00	0.00	21,388.89	21,388.89
113403	MONT BLANC CAP		6117P4EK2	1.00000	1.001	1	0.00	-25,000.00	D	-25,000.00	0.00	0.00	25,000.00	25,000.00
113404	LA FAYETTE ASS		50286LEF6	1.00000	1.001	1	0.00	-19,444.45	D	-19,444.45	0.00	0.00	19,444.45	19,444.45
113405	SHEFFIELD RECE		82124LEK4	.99000	.991	1	0.00	-24,750.00	D	-24,750.00	0.00	0.00	24,750.00	24,750.00
113406	NATIXIS NY BRA		63873JF88	1.10000	1.102	1	50,000,000.00	-58,055.55	D	49,941,944.45	0.00	47,361.11	0.00	47,361.11
113407	NATIXIS NY BRA		63873JF96	1.10000	1.102	1	25,761,000.00	-30,698.52	D	25,730,301.48	0.00	24,401.39	0.00	24,401.39
113415	CAFCO LLC CP		1247P2EL4	1.00000	1.001	1	0.00	-26,388.89	D	-26,388.89	0.00	0.00	26,388.89	26,388.89
113424	CHARIOT FUNDIN		15963TEN5	1.00000	1.001	1	0.00	-29,166.67	D	-29,166.67	0.00	0.00	29,166.67	29,166.67
113425	LA FAYETTE ASS		50286LF99	1.19000	1.192	1	50,000,000.00	-64,458.33	D	49,935,541.67	0.00	51,236.11	0.00	51,236.11
113426	LA FAYETTE ASS		50286LFA6	1.20000	1.203	1	50,000,000.00	-66,666.67	D	49,933,333.33	0.00	51,666.67	0.00	51,666.67
113427	LA FAYETTE ASS		50286LFA6	1.20000	1.203	1	6,773,000.00	-9,030.67	D	6,763,969.33	0.00	6,998.77	0.00	6,998.77
113438	JUPITER SEC CO		4820P2EL5	1.00000	1.001	1	0.00	-26,388.89	D	-26,388.89	0.00	0.00	26,388.89	26,388.89
113439	SHEFFIELD RECE		82124LED0	.94000	.941	1	0.00	-13,033.41	D	-13,033.41	0.00	0.00	13,033.41	13,033.41
113463	CANCARA ASSET		13738JEK2	.60000	.600	1	0.00	-13,500.00	D	-13,500.00	0.00	0.00	13,500.00	13,500.00
113464	NATIXIS NY BRA		63873JFF2	.79000	.791	1	50,000,000.00	-49,375.00	D	49,950,625.00	0.00	34,013.89	0.00	34,013.89
113475	JUPITER SEC CO		4820P2EL5	.75000	.751	1	0.00	-19,791.66	D	-19,791.66	0.00	0.00	19,791.66	19,791.66
113476	SHEFFIELD RECE		82124LEM0	.85000	.851	1	0.00	-23,611.11	D	-23,611.11	0.00	0.00	23,611.11	23,611.11
113477	TOYOTA MOTOR C		89233GGG5	1.38000	1.385	1	50,000,000.00	-145,666.66	D	49,854,333.34	0.00	59,416.66	0.00	59,416.66
113478	JUPITER SEC CO		4820P2FF7	1.00000	1.002	1	50,000,000.00	-62,500.00	D	49,937,500.00	0.00	43,055.56	0.00	43,055.56
113479	CAFCO LLC CP		1247P2F58	.94000	.941	1	25,000,000.00	-22,847.22	D	24,977,152.78	0.00	20,236.11	0.00	20,236.11
113480	ING U.S. FUNDI		4497W0G10	.99000	.992	1	50,000,000.00	-83,875.00	D	49,916,125.00	0.00	42,625.00	0.00	42,625.00
113481	ING U.S. FUNDI		4497W0G10	.99000	.992	1	2,825,000.00	-4,738.94	D	2,820,261.06	0.00	2,408.31	0.00	2,408.31
113482	JUPITER SEC CO		4820P2EN1	.75000	.751	1	0.00	-21,875.00	D	-21,875.00	0.00	0.00	21,875.00	21,875.00
113483	CHARIOT FUNDIN		15963TF12	.89000	.891	1	50,000,000.00	-38,319.44	D	49,961,680.56	0.00	38,319.44	0.00	38,319.44
113484	NATIXIS NY BRA		63873JFF2	.75000	.751	1	46,170,000.00	-43,284.37	D	46,126,715.63	0.00	29,818.12	0.00	29,818.12
113489	CHARIOT FUNDIN		15963TFG9	.98000	.982	1	50,000,000.00	-62,611.11	D	49,937,388.89	0.00	42,194.44	0.00	42,194.44
113490	CHARIOT FUNDIN		15963TEM7	.75000	.751	1	0.00	-20,833.33	D	-20,833.33	0.00	0.00	20,833.33	20,833.33
113491	CHARIOT FUNDIN		15963TF20	.80000	.801	1	50,000,000.00	-35,555.55	D	49,964,444.45	0.00	34,444.44	0.00	34,444.44
113492	NATIXIS NY BRA		63873JFH8	.75000	.751	1	39,293,000.00	-38,474.40	D	39,254,525.60	0.00	25,376.73	0.00	25,376.73
113502	CHARIOT FUNDIN		15963TEL9	.70000	.700	1	0.00	-18,472.22	D	-18,472.22	0.00	0.00	18,472.22	18,472.22
113503	ATLANTIC ASSET		04821TEM3	.51000	.510	1	0.00	-14,166.66	D	-14,166.66	0.00	0.00	14,166.66	14,166.66
113504	TOYOTA MOTOR C		89233GG75	1.33000	1.334	1	50,000,000.00	-123,763.89	D	49,876,236.11	0.00	57,263.89	0.00	57,263.89
113505	CHARIOT FUNDIN		15963TF20	.65000	.651	1	40,000,000.00	-23,111.11	D	39,976,888.89	0.00	22,388.89	0.00	22,388.89
113510	AUTOBAHN FUNDI		0527M0EL7	.55000	.550	1	0.00	-14,513.89	D	-14,513.89	0.00	0.00	14,513.89	14,513.89
113511	ATLANTIC ASSET		04821TES0	.52000	.520	1	0.00	-18,055.56	D	-18,055.56	0.00	0.00	18,055.56	18,055.56

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113512	AUTOBAHN FUNDI		0527M0EL7	.55000	.550	1	0.00	-14,513.89	D	-14,513.89	0.00	0.00	14,513.89	14,513.89
113513	TOYOTA MOTOR C		89233GFK7	1.21000	1.212	1	50,000,000.00	-82,347.22	D	49,917,652.78	0.00	52,097.22	0.00	52,097.22
113514	AUTOBAHN FUNDI		0527M0EN3	.55000	.550	1	0.00	-16,041.66	D	-16,041.66	0.00	0.00	16,041.66	16,041.66
113515	CHARIOT FUNDIN		15963TFN4	.85000	.851	1	35,325,000.00	-43,371.25	D	35,281,628.75	0.00	25,855.94	0.00	25,855.94
113516	CANCARA ASSET		13738JEM8	.50000	.500	1	0.00	-13,888.89	D	-13,888.89	0.00	0.00	13,888.89	13,888.89
113517	CANCARA ASSET		13738JEM8	.50000	.500	1	0.00	-6,250.00	D	-6,250.00	0.00	0.00	6,250.00	6,250.00
113519	CHARIOT FUNDIN		15963TEN5	.50000	.500	1	0.00	-14,583.33	D	-14,583.33	0.00	0.00	14,583.33	14,583.33
113520	CAFCO LLC CP		1247P2FJ8	.60000	.601	1	50,000,000.00	-40,000.00	D	49,960,000.00	0.00	25,833.33	0.00	25,833.33
113521	CAFCO LLC CP		1247P2FJ8	.60000	.601	1	13,500,000.00	-10,800.00	D	13,489,200.00	0.00	6,975.00	0.00	6,975.00
113522	AUTOBAHN FUNDI		0527M0ES2	.44000	.440	1	0.00	-7,638.89	D	-7,638.89	0.00	0.00	7,638.89	7,638.89
113523	CHARIOT FUNDIN		15963TES4	.50000	.500	1	0.00	-17,361.11	D	-17,361.11	0.00	0.00	17,361.11	17,361.11
113524	CHARIOT FUNDIN		15963TF12	.55000	.550	1	25,000,000.00	-11,840.28	D	24,988,159.72	0.00	11,840.28	0.00	11,840.28
113525	ING U.S. FUNDI		45685QHM4	.84000	.842	1	19,381,000.00	-50,649.02	D	19,330,350.98	0.00	14,018.93	0.00	14,018.93
113532	JUPITER SEC CO		4820P2EL5	.45000	.450	1	0.00	-11,875.00	D	-11,875.00	0.00	0.00	11,875.00	11,875.00
113533	CHARIOT FUNDIN		15963TET2	.44000	.440	1	0.00	-15,888.89	D	-15,888.89	0.00	0.00	15,888.89	15,888.89
113534	TOYOTA MOTOR C		89233GGX8	1.43000	1.436	1	50,000,000.00	-180,736.11	D	49,819,263.89	0.00	61,569.44	0.00	61,569.44
113535	CHARIOT FUNDIN		15963TES4	.38000	.380	1	0.00	-13,194.44	D	-13,194.44	0.00	0.00	13,194.44	13,194.44
113536	ING U.S. FUNDI		45685QH77	.75000	.752	1	50,000,000.00	-102,083.33	D	49,897,916.67	0.00	32,291.67	0.00	32,291.67
113537	HSBC USA INC C		40434PH33	.82000	.822	1	25,000,000.00	-53,527.78	D	24,946,472.22	0.00	17,652.78	0.00	17,652.78
113538	NATIXIS NY BRA		63873JFN5	.55000	.551	1	50,000,000.00	-39,722.22	D	49,960,277.78	0.00	23,680.55	0.00	23,680.55
113540	JUPITER SEC CO		4820P2EL5	.45000	.450	1	0.00	-11,875.00	D	-11,875.00	0.00	0.00	11,875.00	11,875.00
113542	OLD LINE FUNDI		67983TF19	.37000	.370	1	50,000,000.00	-15,930.55	D	49,984,069.45	0.00	15,930.55	0.00	15,930.55
113543	OLD LINE FUNDI		67983TF19	.37000	.370	1	10,000,000.00	-3,186.11	D	9,996,813.89	0.00	3,186.11	0.00	3,186.11
113545	JUPITER SEC CO		4820P2ES0	.30000	.300	1	0.00	-10,416.67	D	-10,416.67	0.00	0.00	10,416.67	10,416.67
113546	TOYOTA MOTOR C		89233GFF8	1.05000	1.052	1	50,000,000.00	-65,625.00	D	49,934,375.00	0.00	45,208.33	0.00	45,208.33
113547	TOYOTA MOTOR C		89233GFF8	1.05000	1.052	1	50,000,000.00	-65,625.00	D	49,934,375.00	0.00	45,208.33	0.00	45,208.33
113548	CAFCO LLC CP		1247P2EL4	.30000	.300	1	0.00	-3,958.33	D	-3,958.33	0.00	0.00	3,958.33	3,958.33
113549	TOYOTA MOTOR C		89233GFK7	1.12000	1.122	1	50,000,000.00	-76,222.23	D	49,923,777.77	0.00	48,222.23	0.00	48,222.23
113550	ATLANTIC ASSET		04821THL2	.65000	.651	1	45,679,000.00	-91,548.33	D	45,587,451.67	0.00	25,567.55	0.00	25,567.55
113561	THUNDER BAY FU		88602TES8	.27000	.270	1	0.00	-7,500.00	D	-7,500.00	0.00	0.00	7,500.00	7,500.00
113565	JUPITER SEC CO		4820P2EV3	.25000	.250	1	0.00	-9,722.22	D	-9,722.22	0.00	0.00	9,722.22	9,722.22
113566	TOYOTA MOTOR C		89233GFH4	1.09000	1.092	1	50,000,000.00	-71,152.78	D	49,928,847.22	0.00	46,930.56	0.00	46,930.56
113567	CHARIOT FUNDIN		15963TEV7	.25000	.250	1	0.00	-9,722.22	D	-9,722.22	0.00	0.00	9,722.22	9,722.22
113568	JUPITER SEC CO		4820P2EV3	.25000	.250	1	0.00	-9,722.22	D	-9,722.22	0.00	0.00	9,722.22	9,722.22
113569	AUTOBAHN FUNDI		0527M0EV5	.24000	.240	1	0.00	-4,666.66	D	-4,666.66	0.00	0.00	4,666.66	4,666.66
113570	JUPITER SEC CO		4820P2EV3	.25000	.250	1	0.00	-9,722.22	D	-9,722.22	0.00	0.00	9,722.22	9,722.22

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113571	JUPITER SEC CO		4820P2F18	.25000	.250	1	50,000,000.00	-10,763.89	D	49,989,236.11	0.00	10,763.89	0.00	10,763.89
113572	JUPITER SEC CO		4820P2F18	.25000	.250	1	50,000,000.00	-10,763.89	D	49,989,236.11	0.00	10,763.89	0.00	10,763.89
113573	ING U.S. FUNDI		45685QH77	.50000	.501	1	45,000,000.00	-61,250.00	D	44,938,750.00	0.00	19,375.00	0.00	19,375.00
113601	MONT BLANC CAP		6117P4F21	.30000	.300	1	50,000,000.00	-13,333.33	D	49,986,666.67	0.00	12,916.66	0.00	12,916.66
113602	AUTOBAHN FUNDI		0527M0EV5	.20000	.200	1	0.00	-7,777.78	D	-7,777.78	0.00	0.00	7,777.78	7,777.78
113614	CHARIOT FUNDIN		15963TEV7	.24000	.240	1	0.00	-9,333.34	D	-9,333.34	0.00	0.00	9,333.34	9,333.34
113617	JUPITER SEC CO		4820P2F34	.24000	.240	1	50,000,000.00	-11,000.00	D	49,989,000.00	0.00	10,333.33	0.00	10,333.33
113619	ATLANTIC ASSET		04821TEV3	.20000	.200	1	0.00	-7,777.77	D	-7,777.77	0.00	0.00	7,777.77	7,777.77
113620	ATLANTIC ASSET		04821TEV3	.20000	.200	1	0.00	-3,888.89	D	-3,888.89	0.00	0.00	3,888.89	3,888.89
113622	ING U.S. FUNDI		45685QHR3	.54000	.541	1	50,000,000.00	-87,000.00	D	49,913,000.00	0.00	23,250.00	0.00	23,250.00
113630	ING U.S. FUNDI		45685QHK8	.49000	.491	1	25,000,000.00	-37,430.56	D	24,962,569.44	0.00	10,548.61	0.00	10,548.61
113638	JUPITER SEC CO		4820P2EN1	.20000	.200	1	0.00	-5,833.34	D	-5,833.34	0.00	0.00	5,833.34	5,833.34
113639	JUPITER SEC CO		4820P2EN1	.20000	.200	1	0.00	-5,833.34	D	-5,833.34	0.00	0.00	5,833.34	5,833.34
113640	CHARIOT FUNDIN		15963TEL9	.20000	.200	1	0.00	-5,277.78	D	-5,277.78	0.00	0.00	5,277.78	5,277.78
113641	CHARIOT FUNDIN		15963TEL9	.20000	.200	1	0.00	-5,277.78	D	-5,277.78	0.00	0.00	5,277.78	5,277.78
113642	CAFCO LLC CP		1247P2FW9	.30000	.300	1	50,000,000.00	-25,000.00	D	49,975,000.00	0.00	12,916.67	0.00	12,916.67
113643	JUPITER SEC CO		4820P2EV3	.24000	.240	1	0.00	-9,333.33	D	-9,333.33	0.00	0.00	9,333.33	9,333.33
113644	JUPITER SEC CO		4820P2EV3	.24000	.240	1	0.00	-9,333.33	D	-9,333.33	0.00	0.00	9,333.33	9,333.33
113657	ATLANTIC ASSET		04821TF18	.18000	.180	1	50,000,000.00	-7,750.00	D	49,992,250.00	0.00	7,750.00	0.00	7,750.00
113658	JUPITER SEC CO		4820P2EV3	.25000	.250	1	0.00	-9,722.23	D	-9,722.23	0.00	0.00	9,722.23	9,722.23
113659	CHARIOT FUNDIN		15963TF12	.24000	.240	1	50,000,000.00	-10,333.33	D	49,989,666.67	0.00	10,333.33	0.00	10,333.33
113665	TOYOTA MOTOR C		89233GF92	.90000	.901	1	50,000,000.00	-48,750.00	D	49,951,250.00	0.00	38,750.00	0.00	38,750.00
113679	JUPITER SEC CO		4820P2F18	.25000	.250	1	50,000,000.00	-10,763.89	D	49,989,236.11	0.00	10,763.89	0.00	10,763.89
113680	JUPITER SEC CO		4820P2F18	.25000	.250	1	50,000,000.00	-10,763.89	D	49,989,236.11	0.00	10,763.89	0.00	10,763.89
113681	CIESCO LLC CP		17177LFV1	.25000	.250	1	50,000,000.00	-20,486.11	D	49,979,513.89	0.00	10,763.89	0.00	10,763.89
113682	ATLANTIC ASSET		04821TF26	.18000	.180	1	50,000,000.00	-8,000.00	D	49,992,000.00	0.00	7,750.00	0.00	7,750.00
113683	LA FAYETTE ASS		50286LF32	.20000	.200	1	34,388,000.00	-6,304.47	D	34,381,695.53	0.00	5,922.38	0.00	5,922.38
113684	ATLANTIC ASSET		04821TF34	.18000	.180	1	25,000,000.00	-4,125.00	D	24,995,875.00	0.00	3,875.00	0.00	3,875.00
113685	ING U.S. FUNDI		4497W0HX9	.35000	.350	1	50,000,000.00	-59,305.56	D	49,940,694.44	0.00	15,069.45	0.00	15,069.45
113688	CANCARA ASSET		13738JFW5	.28000	.280	1	50,000,000.00	-23,333.33	D	49,976,666.67	0.00	12,055.55	0.00	12,055.55
113692	SHEFFIELD RECE		82124LF15	.15000	.150	1	50,000,000.00	-6,458.33	D	49,993,541.67	0.00	6,458.33	0.00	6,458.33
113693	SHEFFIELD RECE		82124LF15	.15000	.150	1	25,000,000.00	-3,229.17	D	24,996,770.83	0.00	3,229.17	0.00	3,229.17
113694	SHEFFIELD RECE		82124LF15	.15000	.150	1	25,000,000.00	-3,229.17	D	24,996,770.83	0.00	3,229.17	0.00	3,229.17
113695	LA FAYETTE ASS		50286LEV1	.15000	.150	1	0.00	-5,833.33	D	-5,833.33	0.00	0.00	5,833.33	5,833.33
113696	CIESCO LLC CP		17177LG81	.20000	.200	1	50,000,000.00	-18,888.89	D	49,981,111.11	0.00	8,611.11	0.00	8,611.11
113697	MERCK & CO INC		58934AH66	.24000	.240	1	50,000,000.00	-32,333.33	D	49,967,666.67	0.00	10,333.33	0.00	10,333.33

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113698	AUTOBAHN FUNDI		0527M0F10	.17000	.170	1	25,000,000.00	-3,659.72	D	24,996,340.28	0.00	3,659.72	0.00	3,659.72
113699	MERCK & CO INC		58934AH74	.24000	.240	1	25,000,000.00	-16,333.33	D	24,983,666.67	0.00	5,166.67	0.00	5,166.67
113700	THUNDER BAY FU		88602TGF4	.25000	.250	1	26,500,000.00	-13,802.08	D	26,486,197.92	0.00	5,704.86	0.00	5,704.86
113701	THUNDER BAY FU		88602TGF4	.25000	.250	1	25,000,000.00	-13,020.83	D	24,986,979.17	0.00	5,381.94	0.00	5,381.94
113707	AUTOBAHN FUNDI		0527M0F36	.14000	.140	1	30,000,000.00	-3,500.00	D	29,996,500.00	0.00	3,266.67	0.00	3,266.67
113708	SHEFFIELD RECE		82124LF49	.15000	.150	1	50,000,000.00	-6,458.33	D	49,993,541.67	0.00	5,833.33	0.00	5,833.33
113709	JUPITER SEC CO		4820P2F59	.20000	.200	1	25,000,000.00	-4,444.44	D	24,995,555.56	0.00	3,888.89	0.00	3,888.89
113710	SHEFFIELD RECE		82124LF56	.15000	.150	1	50,000,000.00	-6,666.67	D	49,993,333.33	0.00	5,833.34	0.00	5,833.34
113711	NATIXIS NY BRA		63873JGM6	.24000	.240	1	40,300,000.00	-20,956.00	D	40,279,044.00	0.00	7,522.67	0.00	7,522.67
113717	REGENCY MARKET		7588R0F44	.22000	.220	1	50,000,000.00	-8,861.11	D	49,991,138.89	0.00	7,944.44	0.00	7,944.44
113718	REGENCY MARKET		7588R0F44	.22000	.220	1	50,000,000.00	-8,861.11	D	49,991,138.89	0.00	7,944.44	0.00	7,944.44
113719	LA FAYETTE ASS		50286LEN9	.10000	.100	1	0.00	-2,361.11	D	-2,361.11	0.00	0.00	2,361.11	2,361.11
113720	CRC FUNDING LL		12619TH56	.25000	.250	1	50,000,000.00	-31,944.44	D	49,968,055.56	0.00	9,375.00	0.00	9,375.00
113721	THUNDER BAY FU		88602TG98	.23000	.230	1	33,825,000.00	-14,046.77	D	33,810,953.23	0.00	5,834.81	0.00	5,834.81
113722	AUTOBAHN FUNDI		0527M0F44	.14000	.140	1	25,000,000.00	-2,916.67	D	24,997,083.33	0.00	2,625.00	0.00	2,625.00
113723	MERCK & CO INC		58934AHL3	.19000	.190	1	50,000,000.00	-28,236.11	D	49,971,763.89	0.00	7,125.00	0.00	7,125.00
113724	MONT BLANC CAP		6117P4G12	.25000	.250	1	29,601,000.00	-11,717.06	D	29,589,282.94	0.00	5,550.19	0.00	5,550.19
113725	SHEFFIELD RECE		82124LG63	.20000	.200	1	50,000,000.00	-17,222.22	D	49,982,777.78	0.00	7,500.00	0.00	7,500.00
113726	NATIXIS NY BRA		63873JEL0	.07000	.070	1	0.00	-1,311.62	D	-1,311.62	0.00	0.00	1,311.62	1,311.62
113730	NATIXIS NY BRA		63873JEN6	.07000	.070	1	0.00	-1,555.56	D	-1,555.56	0.00	0.00	1,555.56	1,555.56
113731	CANCARA ASSET		13738JF96	.20000	.200	1	22,550,000.00	-4,259.44	D	22,545,740.56	0.00	3,257.22	0.00	3,257.22
113732	LA FAYETTE ASS		50286LF57	.14000	.140	1	25,000,000.00	-2,916.67	D	24,997,083.33	0.00	2,527.78	0.00	2,527.78
113733	AUTOBAHN FUNDI		0527M0F85	.14000	.140	1	50,000,000.00	-6,416.67	D	49,993,583.33	0.00	5,055.56	0.00	5,055.56
113734	NATIXIS NY BRA		63873JEL0	.07000	.070	1	0.00	-1,361.11	D	-1,361.11	0.00	0.00	1,361.11	1,361.11
113736	AUTOBAHN FUNDI		0527M0F51	.14000	.140	1	50,000,000.00	-5,638.89	D	49,994,361.11	0.00	4,861.11	0.00	4,861.11
113737	CANCARA ASSET		13738JF54	.17000	.170	1	50,000,000.00	-6,847.22	D	49,993,152.78	0.00	5,902.78	0.00	5,902.78
113741	LA FAYETTE ASS		50286LF81	.14000	.140	1	50,000,000.00	-6,222.22	D	49,993,777.78	0.00	4,861.11	0.00	4,861.11
113742	MONT BLANC CAP		6117P4EM8	.15000	.150	1	0.00	-1,762.77	D	-1,762.77	0.00	0.00	1,762.77	1,762.77
113743	SHEFFIELD RECE		82124LF98	.15000	.150	1	30,000,000.00	-4,125.00	D	29,995,875.00	0.00	3,125.00	0.00	3,125.00
113744	TOYOTA MOTOR C		89233GGA8	.92000	.922	1	50,000,000.00	-81,777.78	D	49,918,222.22	0.00	31,944.45	0.00	31,944.45
113745	TOYOTA MOTOR C		89233GGH3	.97000	.972	1	50,000,000.00	-95,652.78	D	49,904,347.22	0.00	33,680.56	0.00	33,680.56
113746	NATIXIS NY BRA		63873JF13	.09000	.090	1	50,000,000.00	-3,125.00	D	49,996,875.00	0.00	3,125.00	0.00	3,125.00
113748	THUNDER BAY FU		88602TFF5	.16000	.160	1	50,000,000.00	-8,444.44	D	49,991,555.56	0.00	5,333.33	0.00	5,333.33
113749	LA FAYETTE ASS		50286LEV1	.10000	.100	1	0.00	-2,916.67	D	-2,916.67	0.00	0.00	2,916.67	2,916.67
113753	LA FAYETTE ASS		50286LF40	.12000	.120	1	50,000,000.00	-4,500.00	D	49,995,500.00	0.00	4,000.00	0.00	4,000.00
113754	SHEFFIELD RECE		82124LFB3	.15000	.150	1	50,000,000.00	-7,083.33	D	49,992,916.67	0.00	5,000.00	0.00	5,000.00

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113755	CRC FUNDING LL		12619TGA6	.19000	.190	1	50,000,000.00	-16,625.00	D	49,983,375.00	0.00	6,333.33	0.00	6,333.33
113756	SHEFFIELD RECE		82124LF56	.14000	.140	1	50,000,000.00	-5,444.44	D	49,994,555.56	0.00	4,666.66	0.00	4,666.66
113757	JUPITER SEC CO		4820P2F83	.14000	.140	1	45,000,000.00	-5,425.00	D	44,994,575.00	0.00	4,200.00	0.00	4,200.00
113758	NATIXIS NY BRA		63873JF13	.09000	.090	1	50,000,000.00	-3,000.00	D	49,997,000.00	0.00	3,000.00	0.00	3,000.00
113759	NATIXIS NY BRA		63873JF13	.09000	.090	1	50,000,000.00	-3,000.00	D	49,997,000.00	0.00	3,000.00	0.00	3,000.00
113760	CIESCO LLC CP		17177LH56	.22000	.220	1	41,965,000.00	-22,824.30	D	41,942,175.70	0.00	6,154.87	0.00	6,154.87
113762	SHEFFIELD RECE		82124LFA5	.15000	.150	1	50,000,000.00	-6,250.00	D	49,993,750.00	0.00	4,375.00	0.00	4,375.00
113764	ATLANTIC ASSET		04821TFF7	.12000	.120	1	50,000,000.00	-5,666.67	D	49,994,333.33	0.00	3,333.34	0.00	3,333.34
113765	ATLANTIC ASSET		04821TFF7	.12000	.120	1	3,000,000.00	-340.00	D	2,999,660.00	0.00	200.00	0.00	200.00
113766	REGENCY MARKET		7588R0F93	.18000	.180	1	50,000,000.00	-6,750.00	D	49,993,250.00	0.00	4,750.00	0.00	4,750.00
113768	AUTOBAHN FUNDI		0527M0FC6	.11000	.110	1	40,000,000.00	-3,788.89	D	39,996,211.11	0.00	2,444.45	0.00	2,444.45
113769	SHEFFIELD RECE		82124LFC1	.14000	.140	1	50,000,000.00	-6,027.78	D	49,993,972.22	0.00	3,888.89	0.00	3,888.89
113770	NATIXIS NY BRA		63873JF21	.09000	.090	1	50,000,000.00	-2,625.00	D	49,997,375.00	0.00	2,500.00	0.00	2,500.00
113773	THUNDER BAY FU		88602TFQ1	.18000	.180	1	50,000,000.00	-10,250.00	D	49,989,750.00	0.00	4,500.00	0.00	4,500.00
113775	REGENCY MARKET		7588R0F93	.17000	.170	1	50,000,000.00	-6,375.00	D	49,993,625.00	0.00	4,486.11	0.00	4,486.11
113776	REGENCY MARKET		7588R0F93	.17000	.170	1	25,000,000.00	-3,187.50	D	24,996,812.50	0.00	2,243.06	0.00	2,243.06
113777	CHARIOT FUNDIN		15963TFC8	.15000	.150	1	27,000,000.00	-3,375.00	D	26,996,625.00	0.00	2,137.50	0.00	2,137.50
113778	SHEFFIELD RECE		82124LFA5	.16000	.160	1	26,570,000.00	-3,306.49	D	26,566,693.51	0.00	2,243.69	0.00	2,243.69
113779	REGENCY MARKET		7588R0F93	.17000	.170	1	25,025,000.00	-3,190.69	D	25,021,809.31	0.00	2,245.30	0.00	2,245.30
113780	AUTOBAHN FUNDI		0527M0F51	.10000	.100	1	40,000,000.00	-2,555.56	D	39,997,444.44	0.00	2,111.11	0.00	2,111.11
113781	NATIXIS NY BRA		63873JF39	.09000	.090	1	41,302,000.00	-2,168.35	D	41,299,831.65	0.00	1,961.84	0.00	1,961.84
113783	LA FAYETTE ASS		50286LFF5	.14000	.140	1	50,000,000.00	-6,027.78	D	49,993,972.22	0.00	3,305.56	0.00	3,305.56
113784	LA FAYETTE ASS		50286LGG2	.20000	.200	1	25,000,000.00	-8,750.00	D	24,991,250.00	0.00	2,500.00	0.00	2,500.00
113785	SHEFFIELD RECE		82124LFF4	.15000	.150	1	50,000,000.00	-6,666.67	D	49,993,333.33	0.00	3,750.00	0.00	3,750.00
113786	CIESCO LLC CP		17177LHB3	.22000	.220	1	50,000,000.00	-27,194.44	D	49,972,805.56	0.00	5,500.00	0.00	5,500.00
113787	CIESCO LLC CP		17177LHB3	.22000	.220	1	10,000,000.00	-5,438.89	D	9,994,561.11	0.00	1,100.00	0.00	1,100.00
113788	NATIXIS NY BRA		63873JF39	.07000	.070	1	50,000,000.00	-1,944.44	D	49,998,055.56	0.00	1,750.00	0.00	1,750.00
113790	REGENCY MARKET		7588R0FG7	.17000	.170	1	50,000,000.00	-7,555.56	D	49,992,444.44	0.00	4,013.89	0.00	4,013.89
113791	HSBC USA INC C		40434PGF7	.48000	.480	1	40,000,000.00	-32,533.33	D	39,967,466.67	0.00	9,066.67	0.00	9,066.67
113792	OLD LINE FUNDI		67983TFG6	.15000	.150	1	50,000,000.00	-6,041.67	D	49,993,958.33	0.00	2,916.67	0.00	2,916.67
113795	NATIXIS NY BRA		63873JF54	.09000	.090	1	50,000,000.00	-2,625.00	D	49,997,375.00	0.00	2,125.00	0.00	2,125.00
113798	CHARIOT FUNDIN		15963TFH7	.15000	.150	1	50,000,000.00	-6,250.00	D	49,993,750.00	0.00	2,916.67	0.00	2,916.67
113799	CHARIOT FUNDIN		15963TFH7	.15000	.150	1	25,000,000.00	-3,125.00	D	24,996,875.00	0.00	1,458.33	0.00	1,458.33
113800	JUPITER SEC CO		4820P2FJ9	.15000	.150	1	50,000,000.00	-6,458.33	D	49,993,541.67	0.00	2,916.67	0.00	2,916.67
113801	AUTOBAHN FUNDI		0527M0FF9	.11000	.110	1	25,000,000.00	-2,138.89	D	24,997,861.11	0.00	1,069.45	0.00	1,069.45
113802	MONT BLANC CAP		6117P4GH7	.21000	.210	1	30,882,000.00	-10,808.70	D	30,871,191.30	0.00	2,522.03	0.00	2,522.03

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113804	ATLANTIC ASSET		04821TFH3	.12000	.120	1	50,000,000.00	-4,666.67	D	49,995,333.33	0.00	2,000.00	0.00	2,000.00
113805	ATLANTIC ASSET		04821TFH3	.12000	.120	1	50,000,000.00	-4,666.67	D	49,995,333.33	0.00	2,000.00	0.00	2,000.00
113806	REGENCY MARKET		7588R0FK8	.17000	.170	1	50,000,000.00	-7,319.44	D	49,992,680.56	0.00	3,069.44	0.00	3,069.44
113807	REGENCY MARKET		7588R0FK8	.17000	.170	1	50,000,000.00	-7,319.44	D	49,992,680.56	0.00	3,069.44	0.00	3,069.44
113808	REGENCY MARKET		7588R0FK8	.17000	.170	1	5,027,000.00	-735.90	D	5,026,264.10	0.00	308.60	0.00	308.60
113809	AUTOBAHN FUNDI		0527M0FJ1	.11000	.110	1	25,000,000.00	-2,291.67	D	24,997,708.33	0.00	993.06	0.00	993.06
113810	NATIXIS NY BRA		63873JFJ4	.10000	.100	1	50,000,000.00	-4,166.67	D	49,995,833.33	0.00	1,805.56	0.00	1,805.56
113811	MONT BLANC CAP		6117P4F54	.17000	.170	1	50,000,000.00	-4,013.89	D	49,995,986.11	0.00	3,069.45	0.00	3,069.45
113812	LA FAYETTE ASS		50286LFJ7	.15000	.150	1	20,000,000.00	-2,500.00	D	19,997,500.00	0.00	1,083.33	0.00	1,083.33
113813	SHEFFIELD RECE		82124LFN7	.13000	.130	1	50,000,000.00	-6,138.89	D	49,993,861.11	0.00	2,347.22	0.00	2,347.22
113814	REGENCY MARKET		7588R0F93	.14000	.140	1	29,000,000.00	-2,368.33	D	28,997,631.67	0.00	1,466.11	0.00	1,466.11
113816	TOYOTA MOTOR C		89233GG83	.73000	.731	1	50,000,000.00	-48,666.67	D	49,951,333.33	0.00	11,152.78	0.00	11,152.78
113820	LA FAYETTE ASS		50286LFK4	.15000	.150	1	40,000,000.00	-5,000.00	D	39,995,000.00	0.00	2,000.00	0.00	2,000.00
113821	ATLANTIC ASSET		04821TFN0	.12000	.120	1	50,000,000.00	-5,500.00	D	49,994,500.00	0.00	2,000.00	0.00	2,000.00
113822	ATLANTIC ASSET		04821TFN0	.12000	.120	1	10,000,000.00	-1,100.00	D	9,998,900.00	0.00	400.00	0.00	400.00
113823	AUTOBAHN FUNDI		0527M0FR3	.11000	.110	1	40,000,000.00	-4,400.00	D	39,995,600.00	0.00	1,466.67	0.00	1,466.67
113824	NATIXIS NY BRA		63873JFA3	.09000	.090	1	50,000,000.00	-2,625.00	D	49,997,375.00	0.00	1,500.00	0.00	1,500.00
113825	NATIXIS NY BRA		63873JFA3	.09000	.090	1	50,000,000.00	-2,625.00	D	49,997,375.00	0.00	1,500.00	0.00	1,500.00
113826	CANCARA ASSET		13738JGH7	.21000	.210	1	10,000,000.00	-3,383.33	D	9,996,616.67	0.00	700.00	0.00	700.00
113827	CIESCO LLC CP		17177LHH0	.21000	.210	1	50,000,000.00	-25,958.33	D	49,974,041.67	0.00	3,500.00	0.00	3,500.00
113829	CHARIOT FUNDIN		15963TFS3	.13000	.130	1	50,000,000.00	-6,500.00	D	49,993,500.00	0.00	1,986.11	0.00	1,986.11
113830	MONT BLANC CAP		6117P4H52	.22000	.220	1	43,791,000.00	-20,338.49	D	43,770,661.51	0.00	2,943.73	0.00	2,943.73
113835	CHARIOT FUNDIN		15963TFQ7	.13000	.130	1	50,000,000.00	-6,138.89	D	49,993,861.11	0.00	1,986.11	0.00	1,986.11
113839	CANCARA ASSET		13738JGM6	.21000	.210	1	50,000,000.00	-16,333.33	D	49,983,666.67	0.00	1,750.00	0.00	1,750.00
113840	CANCARA ASSET		13738JGM6	.21000	.210	1	22,500,000.00	-7,350.00	D	22,492,650.00	0.00	787.50	0.00	787.50
113841	SHEFFIELD RECE		82124LG14	.12000	.120	1	50,000,000.00	-6,000.00	D	49,994,000.00	0.00	1,000.00	0.00	1,000.00
113842	THUNDER BAY FU		88602TFR9	.12000	.120	1	30,000,000.00	-3,000.00	D	29,997,000.00	0.00	600.00	0.00	600.00
113845	AUTOBAHN FUNDI		0527M0FS1	.08000	.080	1	50,000,000.00	-3,888.89	D	49,996,111.11	0.00	1,111.11	0.00	1,111.11
113846	AUTOBAHN FUNDI		0527M0FS1	.08000	.080	1	15,000,000.00	-1,166.67	D	14,998,833.33	0.00	333.33	0.00	333.33
113847	CHARIOT FUNDIN		15963TFR5	.12000	.120	1	50,000,000.00	-5,666.67	D	49,994,333.33	0.00	1,666.67	0.00	1,666.67
113848	CREDIT AGRICOL		22533TF35	.06000	.060	1	50,000,000.00	-1,000.00	D	49,999,000.00	0.00	833.33	0.00	833.33
113849	CREDIT AGRICOL		22533TF35	.06000	.060	1	50,000,000.00	-1,000.00	D	49,999,000.00	0.00	833.33	0.00	833.33
113850	CHARIOT FUNDIN		15963TFS3	.11500	.115	1	50,000,000.00	-5,590.28	D	49,994,409.72	0.00	1,597.22	0.00	1,597.22
113851	CREDIT AGRICOL		22533TF50	.07000	.070	1	47,946,000.00	-1,305.20	D	47,944,694.80	0.00	932.29	0.00	932.29
113853	ATLANTIC ASSET		04821TFR1	.11000	.110	1	50,000,000.00	-4,583.33	D	49,995,416.67	0.00	916.67	0.00	916.67
113854	ATLANTIC ASSET		04821TFR1	.11000	.110	1	50,000,000.00	-4,583.33	D	49,995,416.67	0.00	916.67	0.00	916.67

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Inv. No.	Description No	Pool	CUSIP	Coupon Rate	Yield	AM CD	Ending Par Value	Prem / (Disc)	P D	Current Asset Carrying Value	Recalc Adj AC or (AM)	Unposted AC or (AM)	Posted AC or (AM)	Total AC or (AM)
113857	LA FAYETTE ASS		50286LG15	.15000	.150	1	50,000,000.00	-7,500.00	D	49,992,500.00	0.00	1,250.00	0.00	1,250.00
113858	CHARIOT FUNDIN		15963TG11	.13000	.130	1	50,000,000.00	-6,500.00	D	49,993,500.00	0.00	1,083.33	0.00	1,083.33
113859	CHARIOT FUNDIN		15963TG29	.13000	.130	1	50,000,000.00	-6,680.56	D	49,993,319.44	0.00	1,083.33	0.00	1,083.33
113860	AUTOBAHN FUNDI		0527M0G27	.10000	.100	1	25,000,000.00	-2,569.44	D	24,997,430.56	0.00	416.67	0.00	416.67
113862	SHEFFIELD RECE		82124LG89	.12000	.120	1	50,000,000.00	-7,000.00	D	49,993,000.00	0.00	833.33	0.00	833.33
113863	CHARIOT FUNDIN		15963TG29	.13000	.130	1	50,000,000.00	-6,500.00	D	49,993,500.00	0.00	902.78	0.00	902.78
113864	CHARIOT FUNDIN		15963TG29	.13000	.130	1	50,000,000.00	-6,500.00	D	49,993,500.00	0.00	902.78	0.00	902.78
113865	LA FAYETTE ASS		50286LG15	.14000	.140	1	50,000,000.00	-6,805.56	D	49,993,194.44	0.00	972.22	0.00	972.22
113871	CHARIOT FUNDIN		15963TFQ7	.13000	.130	1	50,000,000.00	-5,055.56	D	49,994,944.44	0.00	902.78	0.00	902.78
113872	SHEFFIELD RECE		82124LG97	.12000	.120	1	50,000,000.00	-7,166.67	D	49,992,833.33	0.00	833.33	0.00	833.33
113873	MONT BLANC CAP		6117P4H37	.21000	.210	1	50,000,000.00	-19,833.33	D	49,980,166.67	0.00	1,458.33	0.00	1,458.33
113874	SHEFFIELD RECE		82124LGT3	.19000	.190	1	50,000,000.00	-16,097.22	D	49,983,902.78	0.00	1,319.44	0.00	1,319.44
113875	TOYOTA MOTOR C		89233GH41	.27000	.270	1	50,000,000.00	-25,875.00	D	49,974,125.00	0.00	1,875.00	0.00	1,875.00
113877	CHARIOT FUNDIN		15963TG78	.13000	.130	1	50,000,000.00	-7,222.22	D	49,992,777.78	0.00	722.22	0.00	722.22
113878	ATLANTIC ASSET		04821TG74	.13000	.130	1	50,000,000.00	-7,222.22	D	49,992,777.78	0.00	722.22	0.00	722.22
113879	ATLANTIC ASSET		04821TG74	.13000	.130	1	10,000,000.00	-1,444.44	D	9,998,555.56	0.00	144.44	0.00	144.44
113880	SHEFFIELD RECE		82124LGX4	.19000	.190	1	50,000,000.00	-16,888.89	D	49,983,111.11	0.00	1,055.56	0.00	1,055.56
113881	AUTOBAHN FUNDI		0527M0G27	.10000	.100	1	50,000,000.00	-4,861.11	D	49,995,138.89	0.00	555.56	0.00	555.56
113882	CAFCO LLC CP		1247P2GW8	.17000	.170	1	50,000,000.00	-14,875.00	D	49,985,125.00	0.00	944.44	0.00	944.44
113883	LA FAYETTE ASS		50286LG23	.15000	.150	1	50,000,000.00	-7,291.67	D	49,992,708.33	0.00	833.33	0.00	833.33
113884	LA FAYETTE ASS		50286LG23	.15000	.150	1	2,000,000.00	-291.67	D	1,999,708.33	0.00	33.33	0.00	33.33
113888	AUTOBAHN FUNDI		0527M0G68	.10000	.100	1	50,000,000.00	-5,277.78	D	49,994,722.22	0.00	416.67	0.00	416.67
113889	AUTOBAHN FUNDI		0527M0G68	.10000	.100	1	50,000,000.00	-5,277.78	D	49,994,722.22	0.00	416.67	0.00	416.67
113890	LA FAYETTE ASS		50286LFV0	.15000	.150	1	50,000,000.00	-6,458.33	D	49,993,541.67	0.00	625.00	0.00	625.00
113891	ATLANTIC ASSET		04821TFV2	.12000	.120	1	50,000,000.00	-5,166.67	D	49,994,833.33	0.00	500.00	0.00	500.00
113892	ATLANTIC ASSET		04821TFV2	.12000	.120	1	32,000,000.00	-3,306.67	D	31,996,693.33	0.00	320.00	0.00	320.00
113893	CRC FUNDING LL		12619TGL2	.16000	.160	1	50,000,000.00	-11,555.56	D	49,988,444.44	0.00	666.67	0.00	666.67
113894	CAFCO LLC CP		1247P2GH1	.17000	.170	1	50,000,000.00	-11,569.44	D	49,988,430.56	0.00	708.33	0.00	708.33
Inv Type: 4200 CP-DISC-A/360							8,402,840,000.00	-7,116,833.79		8,395,723,166.21	0.00	2,362,614.44	2,791,300.04	5,153,914.48
108158	AU & NZ BANKIN		05253JAT8	2.25000	3.131	1	19,660,000.00	-86,958.69	D	19,573,041.31	0.00	14,040.21	0.00	14,040.21
Inv Type: 5030 BANK NT-Fxd-(S) 30/360							19,660,000.00	-86,958.69		19,573,041.31	0.00	14,040.21	0.00	14,040.21
109674	TOYOTA MOTOR C		89236TFQ3	3.05000	3.081	1	10,000,000.00	-2,068.39	D	9,997,931.61	0.00	254.44	0.00	254.44
110109	JOHNSON & JOHN		478160CD4	2.25000	2.678	1	22,500,000.00	-168,761.09	D	22,331,238.91	0.00	7,796.71	0.00	7,796.71

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Inv Type: 5090 CORP NT-Fxd-(S) 30/360							32,500,000.00	-170,829.48		32,329,170.52	0.00	8,051.15	0.00	8,051.15
112997	JPM CHASE BK C		46632FRJ6	1.50000	1.588	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
Inv Type: 5160 CORP BK NT-STEP %-(S) 30/360							50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112380	USTN 1.625		912828TY6	1.62500	1.660	1	50,000,000.00	-43,976.12	D	49,956,023.88	0.00	1,469.03	0.00	1,469.03
Inv Type: 5820 US TREASURY NTS-(S) A/A							50,000,000.00	-43,976.12		49,956,023.88	0.00	1,469.03	0.00	1,469.03
112287	UST BILL		912796TP4	1.55500	1.578	1	50,000,000.00	-406,027.77	D	49,593,972.23	0.00	66,951.39	0.00	66,951.39
112288	UST BILL		912796TP4	1.55500	1.578	1	50,000,000.00	-406,027.77	D	49,593,972.23	0.00	66,951.39	0.00	66,951.39
112289	UST BILL		912796TP4	1.55500	1.578	1	50,000,000.00	-406,027.77	D	49,593,972.23	0.00	66,951.39	0.00	66,951.39
112290	UST BILL		912796TP4	1.55500	1.578	1	50,000,000.00	-406,027.77	D	49,593,972.23	0.00	66,951.39	0.00	66,951.39
112298	UST BILL		912796TW9	1.55200	1.564	1	0.00	-58,218.75	D	-58,218.75	0.00	0.00	58,218.75	58,218.75
112299	UST BILL		912796TW9	1.55200	1.564	1	0.00	-58,218.75	D	-58,218.75	0.00	0.00	58,218.75	58,218.75
112300	UST BILL		912796TW9	1.55200	1.564	1	0.00	-58,218.75	D	-58,218.75	0.00	0.00	58,218.75	58,218.75
112301	UST BILL		912796TW9	1.55200	1.564	1	0.00	-58,218.75	D	-58,218.75	0.00	0.00	58,218.75	58,218.75
112564	UST BILL		912796UA5	1.53800	1.549	1	50,000,000.00	-117,447.92	D	49,882,552.08	0.00	66,197.92	0.00	66,197.92
112565	UST BILL		912796UA5	1.53800	1.549	1	50,000,000.00	-117,447.92	D	49,882,552.08	0.00	66,197.92	0.00	66,197.92
112769	UST BILL		912796WX3	1.51800	1.529	1	50,000,000.00	-174,934.02	D	49,825,065.98	0.00	65,336.80	0.00	65,336.80
112770	UST BILL		912796WX3	1.51800	1.529	1	50,000,000.00	-174,934.02	D	49,825,065.98	0.00	65,336.80	0.00	65,336.80
113297	UST BILL		9127962F5	.11300	.113	1	50,000,000.00	-51,250.00	D	49,948,750.00	0.00	4,843.75	0.00	4,843.75
113298	UST BILL		9127962F5	.11300	.113	1	50,000,000.00	-51,250.00	D	49,948,750.00	0.00	4,843.75	0.00	4,843.75
113299	UST BILL		9127962F5	.11300	.113	1	50,000,000.00	-51,250.00	D	49,948,750.00	0.00	4,843.75	0.00	4,843.75
113300	UST BILL		9127962F5	.11300	.113	1	50,000,000.00	-51,250.00	D	49,948,750.00	0.00	4,843.75	0.00	4,843.75
113348	UST BILL		9127962J7	.14000	.140	1	50,000,000.00	-29,750.00	D	49,970,250.00	0.00	6,027.78	0.00	6,027.78
113349	UST BILL		9127962J7	.14000	.140	1	50,000,000.00	-29,750.00	D	49,970,250.00	0.00	6,027.78	0.00	6,027.78
113370	UST BILL		9127962J7	.13000	.130	1	50,000,000.00	-27,625.00	D	49,972,375.00	0.00	5,597.22	0.00	5,597.22
113371	UST BILL		9127962J7	.13000	.130	1	50,000,000.00	-27,625.00	D	49,972,375.00	0.00	5,597.22	0.00	5,597.22
113408	UST BILL		912796TN9	.15500	.155	1	50,000,000.00	-34,444.44	D	49,965,555.56	0.00	6,673.61	0.00	6,673.61
113409	UST BILL		912796TN9	.15500	.155	1	50,000,000.00	-34,444.44	D	49,965,555.56	0.00	6,673.61	0.00	6,673.61
113410	UST BILL		912796TN9	.15500	.155	1	50,000,000.00	-34,444.44	D	49,965,555.56	0.00	6,673.61	0.00	6,673.61
113411	UST BILL		912796TN9	.15500	.155	1	50,000,000.00	-34,444.44	D	49,965,555.56	0.00	6,673.61	0.00	6,673.61
113416	UST BILL		912796TN9	.16000	.160	1	50,000,000.00	-35,555.56	D	49,964,444.44	0.00	6,888.89	0.00	6,888.89
113417	UST BILL		912796TN9	.16000	.160	1	50,000,000.00	-35,555.56	D	49,964,444.44	0.00	6,888.89	0.00	6,888.89
113473	UST BILL		9127962R9	.21700	.217	1	50,000,000.00	-50,331.95	D	49,949,668.05	0.00	9,343.06	0.00	9,343.06
113474	UST BILL		9127962R9	.21700	.217	1	50,000,000.00	-50,331.95	D	49,949,668.05	0.00	9,343.06	0.00	9,343.06

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113552	UST BILL		9127962S7	.13000	.130	1	50,000,000.00	-31,416.67	D	49,968,583.33	0.00	5,597.22	0.00	5,597.22
113553	UST BILL		9127962S7	.13000	.130	1	50,000,000.00	-31,416.67	D	49,968,583.33	0.00	5,597.22	0.00	5,597.22
113554	UST BILL		9127962S7	.13000	.130	1	50,000,000.00	-31,416.67	D	49,968,583.33	0.00	5,597.22	0.00	5,597.22
113555	UST BILL		9127962S7	.13000	.130	1	50,000,000.00	-31,416.67	D	49,968,583.33	0.00	5,597.22	0.00	5,597.22
113556	UST BILL		9127962S7	.13000	.130	1	50,000,000.00	-31,416.67	D	49,968,583.33	0.00	5,597.22	0.00	5,597.22
113589	UST BILL		912796WX3	.10000	.100	1	50,000,000.00	-11,527.78	D	49,988,472.22	0.00	4,305.56	0.00	4,305.56
113590	UST BILL		912796WX3	.10000	.100	1	50,000,000.00	-11,527.78	D	49,988,472.22	0.00	4,305.56	0.00	4,305.56
113591	UST BILL		912796WX3	.10000	.100	1	50,000,000.00	-11,527.78	D	49,988,472.22	0.00	4,305.56	0.00	4,305.56
113592	UST BILL		912796WX3	.10000	.100	1	50,000,000.00	-11,527.78	D	49,988,472.22	0.00	4,305.56	0.00	4,305.56
113593	UST BILL		912796WX3	.10000	.100	1	50,000,000.00	-11,527.78	D	49,988,472.22	0.00	4,305.56	0.00	4,305.56
113594	UST BILL		912796WX3	.10000	.100	1	50,000,000.00	-11,527.78	D	49,988,472.22	0.00	4,305.56	0.00	4,305.56
113595	UST BILL		9127962S7	.12000	.120	1	50,000,000.00	-29,000.00	D	49,971,000.00	0.00	5,166.67	0.00	5,166.67
113596	UST BILL		9127962S7	.12000	.120	1	50,000,000.00	-29,000.00	D	49,971,000.00	0.00	5,166.67	0.00	5,166.67
113597	UST BILL		9127962S7	.12000	.120	1	50,000,000.00	-29,000.00	D	49,971,000.00	0.00	5,166.67	0.00	5,166.67
113598	UST BILL		9127962S7	.12000	.120	1	50,000,000.00	-29,000.00	D	49,971,000.00	0.00	5,166.67	0.00	5,166.67
113645	UST BILL		912796TP4	.12500	.125	1	50,000,000.00	-32,638.89	D	49,967,361.11	0.00	5,381.94	0.00	5,381.94
113646	UST BILL		912796TP4	.12500	.125	1	50,000,000.00	-32,638.89	D	49,967,361.11	0.00	5,381.94	0.00	5,381.94
Inv Type: 5850 US TBILLS-DISC - A/360							2,050,000,000.00	-3,478,580.55		2,046,521,419.45	0.00	717,908.36	232,875.00	950,783.36
105895	LACCAL BANS			4.75000	4.750	1	10,000,000.00	0.00		10,000,000.00	0.00	0.00	0.00	0.00
107432	LACCAL BANS			4.75000	4.750	1	10,000,000.00	0.00		10,000,000.00	0.00	0.00	0.00	0.00
109917	LACCAL BANS			2.06800	2.068	1	10,000,000.00	0.00		10,000,000.00	0.00	0.00	0.00	0.00
110786	LACCAL BANS			2.06800	2.068	1	20,000,000.00	0.00		20,000,000.00	0.00	0.00	0.00	0.00
112660	LACCAL BANS			2.04400	2.044	1	5,000,000.00	0.00		5,000,000.00	0.00	0.00	0.00	0.00
Inv Type: 6000 LACCAL BANS-FR-(S) 30/360							55,000,000.00	0.00		55,000,000.00	0.00	0.00	0.00	0.00
113129	SAN JOSE CA RE		798170AG1	2.95800	1.060	1	23,000,000.00	1,807,564.12	P	24,807,564.12	0.00	-36,081.45	0.00	-36,081.45
Inv Type: 6090 CA MUNI BDS-Fxd-(S) 30/360							23,000,000.00	1,807,564.12		24,807,564.12	0.00	-36,081.45	0.00	-36,081.45
113222	MUFG UNION BAN		62478U4B9	1.50000	1.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113223	MUFG UNION BAN		62478U4B9	1.50000	1.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113301	MUFG UNION BAN		62478U4C7	1.00000	1.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113302	MUFG UNION BAN		62478U4C7	1.00000	1.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113485	MUFG UNION BAN		62478U4F0	.70000	.700	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113486	MUFG UNION BAN		62478U4F0	.70000	.700	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113559	MUFG UNION BAN		62478U4L7	.25000	.250	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00

From Date: 5/1/2020 To Date: 5/31/2020

Run: 05/29/2020 11:09:02 AM

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LA County

Inv. No.	Description No	Pool	CUSIP	Coupon Rate	Yield	AM CD	Ending Par Value	Prem / (Disc)	P D	Current Asset Carrying Value	Recalc Adj AC or (AM)	Unposted AC or (AM)	Posted AC or (AM)	Total AC or (AM)
113560	MUFG UNION BAN		62478U4L7	.25000	.250	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113712	MUFG UNION BAN		62478U4Q6	.12000	.120	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113855	MUFG UNION BAN		62478U3E4	.10000	.100	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113856	MUFG UNION BAN		62478U3E4	.10000	.100	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
Inv Type: 6380 NEG CDS <=1YR-Fxd-(Mat) A/360							450,000,000.00	0.00		450,000,000.00	0.00	0.00	0.00	0.00
112036	WESTPAC BANKIN		96130AEA2	1.84000	1.830	1	50,000,000.00	2,522.89	P	50,002,522.89	0.00	-422.75	0.00	-422.75
112037	WESTPAC BANKIN		96130AEA2	1.84000	1.830	1	50,000,000.00	2,522.89	P	50,002,522.89	0.00	-422.75	0.00	-422.75
112126	BANK OF NOVA S		06417MER2	1.84000	1.830	1	0.00	192.66	P	192.66	0.00	0.00	-192.66	-192.66
112127	BANK OF NOVA S		06417MER2	1.84000	1.830	1	0.00	192.66	P	192.66	0.00	0.00	-192.66	-192.66
112307	WESTPAC BANKIN		96130AEG9	1.86000	1.860	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112375	ROYAL BANK OF		78012URW7	1.82000	1.820	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
112376	ROYAL BANK OF		78012URW7	1.82000	1.820	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
112452	ROYAL BANK OF		78012USG1	1.82000	1.820	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112710	SOCIETE GENERA		83369XDG0	1.76000	1.760	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112849	BANK OF MONTRE		06367BFX2	1.62000	1.620	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
112946	UBS AG STAMFOR		90275DKB5	1.62000	1.620	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
112960	UBS AG STAMFOR		90275DKC3	1.60000	1.600	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113054	BARCLAYS BANK		06742TRH1	1.02000	1.020	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113055	BARCLAYS BANK		06742TRH1	1.02000	1.020	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113113	BARCLAYS BANK		06742TRK4	.98000	.980	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113154	CREDIT SUISSE		22549LN50	1.05000	1.050	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113166	BANK OF MONTRE		06367BJQ3	1.20000	1.200	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113169	BANK OF MONTRE		06367BJN0	1.20000	1.200	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113170	UBS AG STAMFOR		90275DKK5	1.15000	1.150	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113236	BANK OF MONTRE		06367BKC2	1.27000	1.270	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113238	CREDIT SUISSE		22549LN92	1.50000	1.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113239	CREDIT SUISSE		22549LN92	1.50000	1.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113249	CANADIAN IMP.		13606CAB0	1.10000	1.100	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113262	UBS AG STAMFOR		90275DKM1	1.80000	1.800	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113263	UBS AG STAMFOR		90275DKM1	1.80000	1.800	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113274	BANK OF NOVA S		06417MHT5	1.10000	1.100	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113276	NORDEA BANK AB		65558TVN2	1.36000	1.360	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113279	ROYAL BANK OF		78012UTR6	2.07000	2.070	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113280	ROYAL BANK OF		78012UTR6	2.07000	2.070	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113287	SVENSKA HANDEL		86959RFS4	1.44000	1.440	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00

From Date: 5/1/2020 To Date: 5/31/2020

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LA County

Inv. No.	Description No	Pool	CUSIP	Coupon Rate	Yield	AM CD	Ending Par Value	Prem / (Disc)	P D	Current Asset Carrying Value	Recalc Adj AC or (AM)	Unposted AC or (AM)	Posted AC or (AM)	Total AC or (AM)
113288	SVENSKA HANDEL		86959RFS4	1.44000	1.440	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113303	UBS AG STAMFOR		90275DKT6	1.65000	1.650	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113304	UBS AG STAMFOR		90275DKT6	1.65000	1.650	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113305	BARCLAYS BANK		06742TRP3	1.00000	1.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113306	BARCLAYS BANK		06742TRP3	1.00000	1.000	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113307	ROYAL BANK OF		78012UUA1	1.90000	1.900	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113308	ROYAL BANK OF		78012UUA1	1.90000	1.900	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113309	BANK OF NOVA S		06417MHU2	1.15000	1.150	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113310	BANK OF NOVA S		06417MHU2	1.15000	1.150	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113325	SVENSKA HANDEL		86959RFT2	1.42000	1.420	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113343	BANK OF MONTRE		06367BKZ1	1.05000	1.050	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113355	NORDEA BANK AB		65558TVV4	1.19000	1.190	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113356	NORDEA BANK AB		65558TVV4	1.19000	1.190	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113372	ROYAL BANK OF		78012UUQ6	1.09000	1.090	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113373	SVENSKA HANDEL		86959RGA2	1.28000	1.280	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113374	CANADIAN IMP.		13606CAQ7	.85000	.850	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113375	CREDIT AGRICOL		22535CMY4	.85000	.850	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113376	NORDEA BANK AB		65558TVZ5	.90000	.900	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113383	BANK OF MONTRE		06367BLZ0	.60000	.600	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113384	BANK OF NOVA S		06417MHZ1	1.15000	1.150	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113412	CREDIT AGRICOL		22535CNB3	.72000	.720	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113440	BANK OF NOVA S		06417MJH9	1.05000	1.050	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113465	CREDIT AGRICOL		22535CND9	.93000	.930	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113518	CREDIT AGRICOL		22535CNG2	.68000	.680	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113526	DNB BANK ASA N		23341VH95	.32000	.320	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113527	DNB BANK ASA N		23341VJ36	.51000	.510	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113528	NORDEA BANK AB		65558TXG5	.50000	.500	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113551	SVENSKA HANDEL		86959RGL8	.38000	.380	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113574	DNB BANK ASA N		23341VK42	.22000	.220	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113623	DNB BANK ASA N		23341VK83	.30000	.300	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113647	SVENSKA HANDEL		86959RGM6	.15000	.150	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113648	SVENSKA HANDEL		86959RGM6	.15000	.150	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113654	DNB BANK ASA N		23341VL33	.10000	.100	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113655	DNB BANK ASA N		23341VL33	.10000	.100	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113666	NORDEA BANK AB		65558TXR1	.09000	.090	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113667	NORDEA BANK AB		65558TXR1	.09000	.090	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00

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113689	BARCLAYS BANK		06742TSM9	.50000	.500	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113690	BARCLAYS BANK		06742TSM9	.50000	.500	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113702	DNB BANK ASA N		23341VL82	.10000	.100	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113703	CREDIT SUISSE		22549L7E9	.35000	.350	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113796	NORDEA BANK AB		65558TYL3	.08000	.080	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113852	CREDIT AGRICOL		22535CPQ8	.09000	.090	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
113895	SVENSKA HANDEL		86959RGW4	.17000	.170	1	50,000,000.00	0.00		50,000,000.00	0.00	0.00	0.00	0.00
Inv Type: 6430 YANKEE CDS-Fxd-(Mat) A/360							2,650,000,000.00	5,431.10		2,650,005,431.10	0.00	-845.50	-385.32	-1,230.82
Subtotal							36,276,149,000.00	-17,705,507.09		36,258,443,492.91	0.00	4,670,810.37	3,024,098.86	7,694,909.23

Fund: 1150 TRADE-PSI TRADING

102351	USTN 1.125		912828S76	1.12500	1.153	1	50,000,000.00	-16,739.23	D	49,983,260.77	0.00	1,137.97	0.00	1,137.97
Inv Type: 5820 US TREASURY NTS-(S) A/A							50,000,000.00	-16,739.23		49,983,260.77	0.00	1,137.97	0.00	1,137.97
Subtotal							50,000,000.00	-16,739.23		49,983,260.77	0.00	1,137.97	0.00	1,137.97

Fund: 2000 SAFE-SPECIAL SAFEKEEPING

112208	UST BILL		912796TW9	1.52000	1.532	1	0.00	-346.56	D	-346.56	0.00	0.00	346.56	346.56
113866	UST BILL		9127963B3	.16500	.165	1	302,000.00	-253.30	D	301,746.70	0.00	5.54	0.00	5.54
Inv Type: 5850 US TBILLS-DISC - A/360							302,000.00	-599.86		301,400.14	0.00	5.54	346.56	352.10
Subtotal							302,000.00	-599.86		301,400.14	0.00	5.54	346.56	352.10

Fund: 4170 ESUSD-EL SEGUNDO UNIFIED DIST.

106613	FFCB 3.27		3133EH5A7	3.27000	3.270	1	7,000,000.00	0.00		7,000,000.00	0.00	0.00	0.00	0.00
106615	FFCB 3.25		3133EH4Z3	3.25000	3.250	1	9,000,000.00	0.00		9,000,000.00	0.00	0.00	0.00	0.00
Inv Type: 1040 FFCB Fxd-(S) 30/360							16,000,000.00	0.00		16,000,000.00	0.00	0.00	0.00	0.00
Subtotal							16,000,000.00	0.00		16,000,000.00	0.00	0.00	0.00	0.00

Fund: 4200 GF-GENERAL FUND

35272	RPV TAX ALLOCA			5.00000	5.000	1	3,510,000.00	0.00		3,510,000.00	0.00	0.00	0.00	0.00

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Inv Type: 6030 LONG TERM BDS-Fxd-(S) 30/360							3,510,000.00	0.00		3,510,000.00	0.00	0.00	0.00	0.00
Subtotal							3,510,000.00	0.00		3,510,000.00	0.00	0.00	0.00	0.00

Fund: 4350 PHHPA-PH HABITAT PRESERVATION AU

102153	FFCB 2.70 (CAL		3133EGNB7	2.70000	2.733	1	0.00	-11.29	D	-11.29	0.00	0.00	11.29	11.29
111582	FFCB 3.08 (CAL		3133EKZC3	3.08000	3.060	1	5,000,000.00	14,509.64	P	5,014,509.64	0.00	-63.87	0.00	-63.87
112832	FFCB 3.27 (CAL		3133EKXE1	3.27000	3.235	1	325,000.00	1,618.65	P	326,618.65	0.00	-7.14	0.00	-7.14
113193	FFCB 2.50 (CAL		3133ELUC6	2.50000	2.500	1	22,500,000.00	0.00		22,500,000.00	0.00	0.00	0.00	0.00
Inv Type: 1040 FFCB Fxd-(S) 30/360							27,825,000.00	16,117.00		27,841,117.00	0.00	-71.01	11.29	-59.72
102496	FHLB 2.82 (CAL		3130A9EM9	2.82000	2.820	1	2,200,000.00	0.00		2,200,000.00	0.00	0.00	0.00	0.00
112863	FHLB 2.90 (CAL		3130AJ4N6	2.90000	2.914	1	175,000.00	-433.61	D	174,566.39	0.00	1.49	0.00	1.49
Inv Type: 1250 FHLB Fxd-(S) 30/360							2,375,000.00	-433.61		2,374,566.39	0.00	1.49	0.00	1.49
Subtotal							30,200,000.00	15,683.39		30,215,683.39	0.00	-69.52	11.29	-58.23

Fund: 4460 SCP61-SCAQMD-GENERAL FUND

111109	TORONTO DOMINI		89114MV87	2.07000	2.070	1	5,000,000.00	0.00		5,000,000.00	0.00	0.00	0.00	0.00
Inv Type: 6430 YANKEE CDS-Fxd-(Mat) A/360							5,000,000.00	0.00		5,000,000.00	0.00	0.00	0.00	0.00
Subtotal							5,000,000.00	0.00		5,000,000.00	0.00	0.00	0.00	0.00

Fund: 4470 SCP6F-SCAQMD-MOBILE SOURCE AIR

111111	TORONTO DOMINI		89114MV87	2.07000	2.070	1	5,000,000.00	0.00		5,000,000.00	0.00	0.00	0.00	0.00
Inv Type: 6430 YANKEE CDS-Fxd-(Mat) A/360							5,000,000.00	0.00		5,000,000.00	0.00	0.00	0.00	0.00
Subtotal							5,000,000.00	0.00		5,000,000.00	0.00	0.00	0.00	0.00

Fund: 4471 SCP6G-SCAQMD - INVESTMENT

111110	TORONTO DOMINI		89114MV87	2.07000	2.070	1	10,000,000.00	0.00		10,000,000.00	0.00	0.00	0.00	0.00
Inv Type: 6430 YANKEE CDS-Fxd-(Mat) A/360							10,000,000.00	0.00		10,000,000.00	0.00	0.00	0.00	0.00

From Date: 5/1/2020 To Date: 5/31/2020

Run: 05/29/2020 11:09:02 AM

Reporting Currency: Local

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Inv. No.	Description No	Pool	CUSIP	Coupon Rate	Yield	AM CD	Ending Par Value	Prem / (Disc)	P D	Current Asset Carrying Value	Recalc Adj AC or (AM)	Unposted AC or (AM)	Posted AC or (AM)	Total AC or (AM)
Subtotal							10,000,000.00	0.00		10,000,000.00	0.00	0.00	0.00	0.00

Fund: 4500 SCAQM-SOUTH COAST AIR QUALITY MG

106824	S OF C LAIF			.00000	.000	1	39,645,184.52	0.00		39,645,184.52	0.00	0.00	0.00	0.00
Inv Type: 7010 COLLATERIZD TDS-Fxd-(Q) A/360							39,645,184.52	0.00		39,645,184.52	0.00	0.00	0.00	0.00
Subtotal							39,645,184.52	0.00		39,645,184.52	0.00	0.00	0.00	0.00

Fund: 4550 SLIM-SCHOOLS LINKED INSURANCE MG

106825	S OF C LAIF			.00000	.000	1	3,396,348.04	0.00		3,396,348.04	0.00	0.00	0.00	0.00
Inv Type: 7010 COLLATERIZD TDS-Fxd-(Q) A/360							3,396,348.04	0.00		3,396,348.04	0.00	0.00	0.00	0.00
Subtotal							3,396,348.04	0.00		3,396,348.04	0.00	0.00	0.00	0.00

Fund: 4600 WASIA-WHITTIER AREA SCHOOLS INS

106826	S OF C LAIF			.00000	.000	1	41,029.48	0.00		41,029.48	0.00	0.00	0.00	0.00
Inv Type: 7010 COLLATERIZD TDS-Fxd-(Q) A/360							41,029.48	0.00		41,029.48	0.00	0.00	0.00	0.00
Subtotal							41,029.48	0.00		41,029.48	0.00	0.00	0.00	0.00

Fund: 6050 BOW-BK OF THE WEST MONEY MKT PLU

113446	BOW MONEY MARK			1.13000	1.130	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113456	BOW MONEY MARK			1.13000	1.130	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113466	BOW MONEY MARK			1.13000	1.130	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113686	BOW MONEY MARK			1.13000	1.130	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113705	BOW MONEY MARK			1.13000	1.130	1	75,000,000.00	0.00		75,000,000.00	0.00	0.00	0.00	0.00
113706	BOW MONEY MARK			1.13000	1.130	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113713	BOW MONEY MARK			1.13000	1.130	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113735	BOW MONEY MARK			.50000	.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113747	BOW MONEY MARK			.50000	.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113763	BOW MONEY MARK			.50000	.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113771	BOW MONEY MARK			.50000	.500	1	25,000,000.00	0.00		25,000,000.00	0.00	0.00	0.00	0.00
113772	BOW MONEY MARK			.50000	.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00

From Date: 5/1/2020 To Date: 5/31/2020

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Reporting Currency: Local

LA County

Inv. No.	Description	Pool	CUSIP	Coupon Rate	Yield	AM CD	Ending Par Value	Prem / (Disc)	P D	Current Asset Carrying Value	Recalc Adj AC or (AM)	Unposted AC or (AM)	Posted AC or (AM)	Total AC or (AM)
113782	BOW MONEY MARK			.50000	.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113797	BOW MONEY MARK			.50000	.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113803	BOW MONEY MARK			.50000	.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113815	BOW MONEY MARK			.50000	.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113828	BOW MONEY MARK			.50000	.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113836	BOW MONEY MARK			.50000	.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113861	BOW MONEY MARK			.50000	.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113876	BOW MONEY MARK			.50000	.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113885	BOW MONEY MARK			.50000	.500	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113896	BOW MONEY MARK			.50000	.500	1	51,863,000.00	0.00		51,863,000.00	0.00	0.00	0.00	0.00
Inv Type: 6820 BANK DEPOSITS-FR-(M) A/365-6							151,863,000.00	0.00		151,863,000.00	0.00	0.00	0.00	0.00
Subtotal							151,863,000.00	0.00		151,863,000.00	0.00	0.00	0.00	0.00
Fund: 6100 JPMC-JP MORGAN CHASE BK MMA														
113445	JP MORGAN CHAS			.90000	.900	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113660	JP MORGAN CHAS			.90000	.900	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
113704	JP MORGAN CHAS			.90000	.900	1	100,000,000.00	0.00		100,000,000.00	0.00	0.00	0.00	0.00
113789	JP MORGAN CHAS			.10000	.100	1	0.00	0.00		0.00	0.00	0.00	0.00	0.00
Inv Type: 6820 BANK DEPOSITS-FR-(M) A/365-6							100,000,000.00	0.00		100,000,000.00	0.00	0.00	0.00	0.00
Subtotal							100,000,000.00	0.00		100,000,000.00	0.00	0.00	0.00	0.00
Grand Total				Count 1122			36,691,106,562.04	-17,707,162.79		36,673,399,399.25	0.00	4,671,884.36	3,024,456.71	7,696,341.07

Next Interest Rate Change

Investment	Description	Current Par	Amortized	Purchase	Maturity Date	Purchase	Next Interest
113929	FHLMC 1.75	50000000	50000000	06/09/2020	12/09/2025	0	12/09/2020
113982	FHLMC 3.50	50000000	50000000	12/04/2019	12/04/2024	0	12/04/2020

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Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Historical Cost	Period End Accrued	Interest Due
Fund: 1100 NTRD-PSI NON-TRADING														
114998	ATLANTIC ASSET SEC LLC C			04821TM44	10/27/2020	12/04/2020	.130000		.130018	2	50,000,000.00	49,993,138.89	0.00	0.00
115055	ATLANTIC ASSET SEC LLC C			04821TM44	10/29/2020	12/04/2020	.130000		.130017	2	50,000,000.00	49,993,500.00	0.00	0.00
114788	ATLANTIC ASSET SEC LLC C			04821TM77	09/29/2020	12/07/2020	.150000		.150043	5	50,000,000.00	49,985,625.00	0.00	0.00
115295	ATLANTIC ASSET SEC LLC C			04821TMG7	11/25/2020	12/16/2020	.120000		.120008	14	50,000,000.00	49,996,500.00	0.00	0.00
115269	ATLANTIC ASSET SEC LLC C			04821TMP7	11/24/2020	12/23/2020	.130000		.130014	21	50,000,000.00	49,994,763.89	0.00	0.00
115327	ATLANTIC ASSET SEC LLC C			04821TMW2	12/01/2020	12/30/2020	.110000		.110010	28	31,633,000.00	31,630,196.96	0.00	0.00
115350	ATLANTIC ASSET SEC LLC C			04821TMW2	12/02/2020	12/30/2020	.120000		.120011	28	21,055,000.00	21,053,034.87	0.00	0.00
115192	ATLANTIC ASSET SEC LLC C			04821TN43	11/17/2020	01/04/2021	.130000		.130022	33	25,000,000.00	24,995,666.67	0.00	0.00
115270	ATLANTIC ASSET SEC LLC C			04821TN43	11/24/2020	01/04/2021	.130000		.130019	33	50,000,000.00	49,992,597.22	0.00	0.00
115271	ATLANTIC ASSET SEC LLC C			04821TN43	11/24/2020	01/04/2021	.130000		.130019	33	27,758,000.00	27,753,890.27	0.00	0.00
115180	ATLANTIC ASSET SEC LLC C			04821TNB7	11/16/2020	01/11/2021	.160000		.160040	40	25,000,000.00	24,993,777.78	0.00	0.00
115216	ATLANTIC ASSET SEC LLC C			04821TNL5	11/19/2020	01/20/2021	.150000		.150039	49	50,000,000.00	49,987,083.33	0.00	0.00
115217	ATLANTIC ASSET SEC LLC C			04821TNM3	11/19/2020	01/21/2021	.150000		.150039	50	50,000,000.00	49,986,875.00	0.00	0.00
115273	ATLANTIC ASSET SEC LLC C			04821TNM3	11/24/2020	01/21/2021	.150000		.150036	50	50,000,000.00	49,987,916.67	0.00	0.00
Counter Party: 100 ATLANTIC ASSET SEC LLC								1.61%	.135893	27	580,446,000.00	580,344,566.55	0.00	0.00
115297	AU & NZ BANKING GRP NY C			05252WRY1	11/25/2020	03/05/2021	.150000		.150000	93	50,000,000.00	50,000,000.00	1,666.67	20,833.33
115298	AU & NZ BANKING GRP NY C			05252WRY1	11/25/2020	03/05/2021	.150000		.150000	93	50,000,000.00	50,000,000.00	1,666.67	20,833.33
115124	AU & NZ BANKING GRP NY C			05252WRW5	11/10/2020	03/15/2021	.150000		.150000	103	50,000,000.00	50,000,000.00	4,791.67	26,041.67
115125	AU & NZ BANKING GRP NY C			05252WRW5	11/10/2020	03/15/2021	.150000		.150000	103	50,000,000.00	50,000,000.00	4,791.67	26,041.67
115077	AU & NZ BANKING GRP NY C			05252WRV7	11/02/2020	03/19/2021	.150000		.150000	107	50,000,000.00	50,000,000.00	6,458.33	28,541.67
115078	AU & NZ BANKING GRP NY C			05252WRV7	11/02/2020	03/19/2021	.150000		.150000	107	50,000,000.00	50,000,000.00	6,458.33	28,541.67
Counter Party: 240 AUSTRALIA & NEW ZEALAND BKG GR								0.83%	.150000	101	300,000,000.00	300,000,000.00	25,833.34	150,833.34
114820	AUTOBAHN FUNDING CO LLC			0527M0M46	10/05/2020	12/04/2020	.120000		.120024	2	35,000,000.00	34,993,000.00	0.00	0.00
115081	AUTOBAHN FUNDING CO LLC			0527M0M46	11/03/2020	12/04/2020	.130000		.130015	2	33,000,000.00	32,996,305.83	0.00	0.00
115072	AUTOBAHN FUNDING CO LLC			0527M0MB0	11/02/2020	12/11/2020	.120000		.120016	9	40,000,000.00	39,994,800.00	0.00	0.00
114894	AUTOBAHN FUNDING CO LLC			0527M0ME4	10/14/2020	12/14/2020	.130000		.130029	12	25,000,000.00	24,994,493.06	0.00	0.00
114903	AUTOBAHN FUNDING CO LLC			0527M0ME4	10/15/2020	12/14/2020	.140000		.140033	12	50,000,000.00	49,988,333.33	0.00	0.00
114904	AUTOBAHN FUNDING CO LLC			0527M0ME4	10/15/2020	12/14/2020	.140000		.140033	12	5,000,000.00	4,998,833.33	0.00	0.00
115089	AUTOBAHN FUNDING CO LLC			0527M0ME4	11/04/2020	12/14/2020	.130000		.130019	12	50,000,000.00	49,992,777.78	0.00	0.00
115141	AUTOBAHN FUNDING CO LLC			0527M0ME4	11/10/2020	12/14/2020	.130000		.130016	12	50,000,000.00	49,993,861.11	0.00	0.00
114912	AUTOBAHN FUNDING CO LLC			0527M0MF1	10/15/2020	12/15/2020	.150000		.150038	13	35,000,000.00	34,991,104.17	0.00	0.00



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Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Historical Cost	Period End Accrued	Interest Due
115104	AUTOBAHN FUNDING CO LLC			0527M0MJ3	11/06/2020	12/18/2020	.130000		.130020	16	50,000,000.00	49,992,416.67	0.00	0.00
115105	AUTOBAHN FUNDING CO LLC			0527M0MJ3	11/06/2020	12/18/2020	.130000		.130019	16	5,000,000.00	4,999,241.67	0.00	0.00
115112	AUTOBAHN FUNDING CO LLC			0527M0MJ3	11/09/2020	12/18/2020	.120000		.120016	16	50,000,000.00	49,993,500.00	0.00	0.00
115113	AUTOBAHN FUNDING CO LLC			0527M0MJ3	11/09/2020	12/18/2020	.120000		.120016	16	5,000,000.00	4,999,350.00	0.00	0.00
115154	AUTOBAHN FUNDING CO LLC			0527M0MP9	11/12/2020	12/23/2020	.130000		.130019	21	50,000,000.00	49,992,597.22	0.00	0.00
115155	AUTOBAHN FUNDING CO LLC			0527M0MP9	11/12/2020	12/23/2020	.130000		.130019	21	20,000,000.00	19,997,038.89	0.00	0.00
115323	AUTOBAHN FUNDING CO LLC			0527M0N52	12/01/2020	01/05/2021	.130000		.130017	34	30,000,000.00	29,996,208.33	0.00	0.00
115165	AUTOBAHN FUNDING CO LLC			0527M0ND5	11/13/2020	01/13/2021	.140000		.140033	42	25,000,000.00	24,994,069.44	0.00	0.00
115294	AUTOBAHN FUNDING CO LLC			0527M0NF0	11/25/2020	01/15/2021	.150000		.150032	44	50,000,000.00	49,989,375.00	0.00	0.00
115293	AUTOBAHN FUNDING CO LLC			0527M0NK9	11/25/2020	01/19/2021	.150000		.150034	48	50,000,000.00	49,988,541.67	0.00	0.00
115214	AUTOBAHN FUNDING CO LLC			0527M0NL7	11/19/2020	01/20/2021	.150000		.150039	49	30,000,000.00	29,992,250.00	0.00	0.00
115248	AUTOBAHN FUNDING CO LLC			0527M0NL7	11/23/2020	01/20/2021	.150000		.150036	49	50,000,000.00	49,987,916.67	0.00	0.00
115265	AUTOBAHN FUNDING CO LLC			0527M0NR4	11/24/2020	01/25/2021	.150000		.150039	54	50,000,000.00	49,987,083.33	0.00	0.00
Counter Party: 300 AUTOBAHN FUNDING CO LLC								2.18%	.136117	25	788,000,000.00	787,853,097.50	0.00	0.00
115187	BARCLAYS BANK PLC NY CD			06742TVK9	11/17/2020	03/15/2021	.150000		.150000	103	50,000,000.00	50,000,000.00	3,333.33	24,583.33
115238	BARCLAYS BANK PLC NY CD			06742TVN3	11/23/2020	03/15/2021	.150000		.150000	103	50,000,000.00	50,000,000.00	2,083.33	23,333.33
115239	BARCLAYS BANK PLC NY CD			06742TVN3	11/23/2020	03/15/2021	.150000		.150000	103	50,000,000.00	50,000,000.00	2,083.33	23,333.33
Counter Party: 520 BARCLAYS BK PLC								0.42%	.150000	103	150,000,000.00	150,000,000.00	7,499.99	71,249.99
114622	BANK OF MONTREAL CHICAGO			06367BUD9	09/11/2020	12/07/2020	.170000		.170000	5	50,000,000.00	50,000,000.00	19,597.22	20,541.67
114668	BANK OF MONTREAL CHICAGO			06367BUY3	09/16/2020	12/18/2020	.170000		.170000	16	50,000,000.00	50,000,000.00	18,416.67	21,958.33
114669	BANK OF MONTREAL CHICAGO			06367BUY3	09/16/2020	12/18/2020	.170000		.170000	16	50,000,000.00	50,000,000.00	18,416.67	21,958.33
114698	BANK OF MONTREAL CHICAGO			06367BVG1	09/18/2020	12/21/2020	.170000		.170000	19	50,000,000.00	50,000,000.00	17,944.44	22,194.44
114851	BANK OF MONTREAL CHICAGO			06367BXT1	10/07/2020	01/12/2021	.180000		.180000	41	50,000,000.00	50,000,000.00	14,250.00	24,250.00
Counter Party: 620 BANK OF MONTREAL								0.69%	.172000	19	250,000,000.00	250,000,000.00	88,625.00	110,902.77
115246	BANK OF NOVA SCOTIA HOUS			06417MLW3	11/23/2020	06/21/2021	.230000		.230000	201	50,000,000.00	50,000,000.00	3,194.44	67,083.33
Counter Party: 680 BANK OF NOVA SCOTIA								0.14%	.230000	201	50,000,000.00	50,000,000.00	3,194.44	67,083.33
114908	CREDIT AGRICOLE CIB NY C			22535CSY8	10/15/2020	12/15/2020	.100000		.100000	13	50,000,000.00	50,000,000.00	6,805.56	8,472.22
114923	CREDIT AGRICOLE CIB NY C			22535CTA9	10/16/2020	12/18/2020	.090000		.090000	16	50,000,000.00	50,000,000.00	6,000.00	7,875.00
115234	CREDIT AGRICOLE CIB NY C			22535CTT8	11/20/2020	12/28/2020	.090000		.090000	26	50,000,000.00	50,000,000.00	1,625.00	4,750.00
115354	CREDIT AGRICOLE CIB NY C			22535CUB5	12/02/2020	03/08/2021	.180000		.180000	96	50,000,000.00	50,000,000.00	250.00	24,000.00
Counter Party: 1020 CREDIT AGRICOLE CO & INVST BK								0.55%	.115000	38	200,000,000.00	200,000,000.00	14,680.56	45,097.22



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114979	CREDIT AGRICOLE CIB NY B			22533TMF0	10/23/2020	12/15/2020	.130000		.130025	13	50,000,000.00	49,990,430.56	0.00	0.00
114995	CREDIT AGRICOLE CIB NY B			22533TMG8	10/26/2020	12/16/2020	.115000		.115019	14	50,000,000.00	49,991,854.17	0.00	0.00
115062	CREDIT AGRICOLE CIB NY B			22533TMJ2	10/30/2020	12/18/2020	.120000		.120020	16	50,000,000.00	49,991,833.33	0.00	0.00
114976	CREDIT AGRICOLE CIB NY B			22533TMQ6	10/23/2020	12/24/2020	.120000		.120025	22	50,000,000.00	49,989,666.67	0.00	0.00
115012	CREDIT AGRICOLE CIB NY B			22533TMU7	10/27/2020	12/28/2020	.120000		.120025	26	50,000,000.00	49,989,666.67	0.00	0.00
114965	CREDIT AGRICOLE CIB NY B			22533TMX1	10/22/2020	12/31/2020	.110000		.110023	29	50,000,000.00	49,989,305.56	0.00	0.00
115296	CREDIT AGRICOLE CIB NY B			22533TMX1	11/25/2020	12/31/2020	.080000		.080006	29	50,000,000.00	49,996,000.00	0.00	0.00
Counter Party: 1040 CREDIT AGRICOLE CIB NY BRANCH								0.97%	.113592	21	350,000,000.00	349,938,756.96	0.00	0.00
114874	CAFCO LLC CP			1247P2N42	10/09/2020	01/04/2021	.160000		.160062	33	50,000,000.00	49,980,666.67	0.00	0.00
114861	CAFCO LLC CP			1247P2N59	10/08/2020	01/05/2021	.140000		.140049	34	50,000,000.00	49,982,694.44	0.00	0.00
114863	CAFCO LLC CP			1247P2N59	10/08/2020	01/05/2021	.120000		.120036	34	50,000,000.00	49,985,166.67	0.00	0.00
114813	CAFCO LLC CP			1247P2N83	10/02/2020	01/08/2021	.150000		.150061	37	50,000,000.00	49,979,583.33	0.00	0.00
114895	CAFCO LLC CP			1247P2NC4	10/14/2020	01/12/2021	.160000		.160064	41	50,000,000.00	49,980,000.00	0.00	0.00
114836	CAFCO LLC CP			1247P2NE0	10/06/2020	01/14/2021	.150000		.150063	43	50,000,000.00	49,979,166.67	0.00	0.00
114930	CAFCO LLC CP			1247P2NM2	10/19/2020	01/21/2021	.150000		.150059	50	50,000,000.00	49,980,416.67	0.00	0.00
114938	CAFCO LLC CP			1247P2NM2	10/19/2020	01/21/2021	.160000		.160067	50	19,361,000.00	19,352,911.40	0.00	0.00
114957	CAFCO LLC CP			1247P2NM2	10/21/2020	01/21/2021	.150000		.150058	50	13,332,000.00	13,326,889.40	0.00	0.00
114980	CAFCO LLC CP			1247P2NR1	10/23/2020	01/25/2021	.150000		.150059	54	36,000,000.00	35,985,900.00	0.00	0.00
114966	CAFCO LLC CP			1247P2NS9	10/22/2020	01/26/2021	.160000		.160068	55	35,351,000.00	35,335,916.91	0.00	0.00
115142	CAFCO LLC CP			1247P2PA6	11/10/2020	02/10/2021	.170000		.170074	70	50,000,000.00	49,978,277.78	0.00	0.00
115143	CAFCO LLC CP			1247P2PA6	11/10/2020	02/10/2021	.170000		.170074	70	2,392,000.00	2,390,960.81	0.00	0.00
115137	CAFCO LLC CP			1247P2PB4	11/10/2020	02/11/2021	.170000		.170075	71	50,000,000.00	49,978,041.67	0.00	0.00
114748	CAFCO LLC CP			1247P2QB3	09/24/2020	03/11/2021	.190000		.190169	99	50,000,000.00	49,955,666.67	0.00	0.00
Counter Party: 1060 CAFCO LLC								1.68%	.155996	52	606,436,000.00	606,172,259.09	0.00	0.00
114661	CANCARA ASSET SEC LLC CP			13738JMG2	09/16/2020	12/16/2020	.180000		.180082	14	50,000,000.00	49,977,250.00	0.00	0.00
114662	CANCARA ASSET SEC LLC CP			13738JMG2	09/16/2020	12/16/2020	.180000		.180082	14	8,750,000.00	8,746,018.75	0.00	0.00
114679	CANCARA ASSET SEC LLC CP			13738JMH0	09/17/2020	12/17/2020	.180000		.180082	15	40,000,000.00	39,981,800.00	0.00	0.00
114676	CANCARA ASSET SEC LLC CP			13738JMJ6	09/17/2020	12/18/2020	.170000		.170074	16	45,000,000.00	44,980,450.00	0.00	0.00
114691	CANCARA ASSET SEC LLC CP			13738JMJ6	09/18/2020	12/18/2020	.170000		.170073	16	50,000,000.00	49,978,513.89	0.00	0.00
114692	CANCARA ASSET SEC LLC CP			13738JMJ6	09/18/2020	12/18/2020	.170000		.170073	16	50,000,000.00	49,978,513.89	0.00	0.00
114693	CANCARA ASSET SEC LLC CP			13738JMJ6	09/18/2020	12/18/2020	.170000		.170072	16	2,000,000.00	1,999,140.56	0.00	0.00
114700	CANCARA ASSET SEC LLC CP			13738JMM9	09/21/2020	12/21/2020	.170000		.170073	19	50,000,000.00	49,978,513.89	0.00	0.00
114701	CANCARA ASSET SEC LLC CP			13738JMM9	09/21/2020	12/21/2020	.170000		.170073	19	22,500,000.00	22,490,331.25	0.00	0.00
114704	CANCARA ASSET SEC LLC CP			13738JNB2	09/21/2020	01/11/2021	.190000		.190112	40	43,000,000.00	42,974,582.22	0.00	0.00



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114803	CANCARA ASSET SEC LLC CP			13738JND8	10/01/2020	01/13/2021	.180000		.180094	42	39,000,000.00	38,979,720.00	0.00	0.00
114785	CANCARA ASSET SEC LLC CP			13738JNV8	09/29/2020	01/29/2021	.180000		.180110	58	25,500,000.00	25,484,445.00	0.00	0.00
Counter Party: 1120 CANCARA ASSET SEC LLC								1.18%	.175937	23	425,750,000.00	425,549,279.45	0.00	0.00
114823	CHARIOT FUNDING LLC CP			15963TM71	10/05/2020	12/07/2020	.130000		.130030	5	25,000,000.00	24,994,312.50	0.00	0.00
114846	CHARIOT FUNDING LLC CP			15963TM89	10/07/2020	12/08/2020	.140000		.140034	6	50,000,000.00	49,987,944.44	0.00	0.00
114862	CHARIOT FUNDING LLC CP			15963TM97	10/08/2020	12/09/2020	.130000		.130029	7	50,000,000.00	49,988,805.56	0.00	0.00
114886	CHARIOT FUNDING LLC CP			15963TMB2	10/13/2020	12/11/2020	.140000		.140032	9	50,000,000.00	49,988,527.78	0.00	0.00
114887	CHARIOT FUNDING LLC CP			15963TMB2	10/13/2020	12/11/2020	.140000		.140032	9	20,000,000.00	19,995,411.11	0.00	0.00
114905	CHARIOT FUNDING LLC CP			15963TMF3	10/15/2020	12/15/2020	.140000		.140033	13	50,000,000.00	49,988,138.89	0.00	0.00
114955	CHARIOT FUNDING LLC CP			15963TMH9	10/21/2020	12/17/2020	.130000		.130027	15	50,000,000.00	49,989,708.33	0.00	0.00
114977	CHARIOT FUNDING LLC CP			15963TMH9	10/23/2020	12/17/2020	.130000		.130026	15	24,500,000.00	24,495,134.03	0.00	0.00
115181	CHARIOT FUNDING LLC CP			15963TMJ5	11/16/2020	12/18/2020	.170000		.170026	16	50,000,000.00	49,992,444.44	0.00	0.00
115194	CHARIOT FUNDING LLC CP			15963TMJ5	11/17/2020	12/18/2020	.160000		.160022	16	50,000,000.00	49,993,111.11	0.00	0.00
115240	CHARIOT FUNDING LLC CP			15963TMM8	11/23/2020	12/21/2020	.160000		.160020	19	50,000,000.00	49,993,777.78	0.00	0.00
115241	CHARIOT FUNDING LLC CP			15963TMM8	11/23/2020	12/21/2020	.160000		.160020	19	50,000,000.00	49,993,777.78	0.00	0.00
115120	CHARIOT FUNDING LLC CP			15963TN88	11/10/2020	01/08/2021	.160000		.160042	37	50,000,000.00	49,986,888.89	0.00	0.00
115121	CHARIOT FUNDING LLC CP			15963TN88	11/10/2020	01/08/2021	.160000		.160042	37	50,000,000.00	49,986,888.89	0.00	0.00
115162	CHARIOT FUNDING LLC CP			15963TNC9	11/13/2020	01/12/2021	.180000		.180054	41	50,000,000.00	49,985,000.00	0.00	0.00
115179	CHARIOT FUNDING LLC CP			15963TND7	11/16/2020	01/13/2021	.180000		.180052	42	47,050,000.00	47,036,355.50	0.00	0.00
115211	CHARIOT FUNDING LLC CP			15963TNL9	11/19/2020	01/20/2021	.180000		.180056	49	50,000,000.00	49,984,500.00	0.00	0.00
115268	CHARIOT FUNDING LLC CP			15963TNN5	11/24/2020	01/22/2021	.200000		.200066	51	21,500,000.00	21,492,952.78	0.00	0.00
115266	CHARIOT FUNDING LLC CP			15963TNS4	11/24/2020	01/26/2021	.200000		.200070	55	50,000,000.00	49,982,500.00	0.00	0.00
115267	CHARIOT FUNDING LLC CP			15963TNS4	11/24/2020	01/26/2021	.200000		.200070	55	15,000,000.00	14,994,750.00	0.00	0.00
115280	CHARIOT FUNDING LLC CP			15963TNT2	11/25/2020	01/27/2021	.200000		.200070	56	50,000,000.00	49,982,500.00	0.00	0.00
115281	CHARIOT FUNDING LLC CP			15963TNT2	11/25/2020	01/27/2021	.200000		.200070	56	50,000,000.00	49,982,500.00	0.00	0.00
115250	CHARIOT FUNDING LLC CP			15963TNU9	11/24/2020	01/28/2021	.200000		.200072	57	50,000,000.00	49,981,944.44	0.00	0.00
115251	CHARIOT FUNDING LLC CP			15963TNU9	11/24/2020	01/28/2021	.200000		.200072	57	50,000,000.00	49,981,944.44	0.00	0.00
Counter Party: 1220 CHARIOT FUNDING LLC								2.92%	.166704	31	1,053,050,000.00	1,052,779,818.69	0.00	0.00
114990	CANADIAN IMP. BK OF COM			13606CJA3	10/26/2020	12/03/2020	.120000		.120000	1	50,000,000.00	50,000,000.00	6,333.33	6,333.33
114850	CANADIAN IMP. BK OF COM			13606CHM9	10/07/2020	12/04/2020	.120000		.120000	2	50,000,000.00	50,000,000.00	9,500.00	9,666.67
114959	CANADIAN IMP. BK OF COM			13606CJ47	10/21/2020	12/07/2020	.120000		.120000	5	50,000,000.00	50,000,000.00	7,166.67	7,833.33
114974	CANADIAN IMP. BK OF COM			13606CJ62	10/22/2020	12/15/2020	.120000		.120000	13	50,000,000.00	50,000,000.00	7,000.00	9,000.00
114730	CANADIAN IMP. BK OF COM			13606CGR9	09/23/2020	12/18/2020	.150000		.150000	16	50,000,000.00	50,000,000.00	14,791.67	17,916.67
115221	CANADIAN IMP. BK OF COM			13606CK29	11/19/2020	12/28/2020	.140000		.140000	26	50,000,000.00	50,000,000.00	2,722.22	7,583.33



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115200	CANADIAN IMP. BK OF COM			13606CJX3	11/17/2020	01/04/2021	.110000		.110000	33	50,000,000.00	50,000,000.00	2,444.44	7,333.33
Counter Party: 1280 CANADIAN IMP. BK OF COMMERCE								0.97%	.125714	14	350,000,000.00	350,000,000.00	49,958.33	65,666.66
114956	CANADIAN IMP BK OF COMME			13608AM37	10/21/2020	12/03/2020	.110000		.110014	1	50,000,000.00	49,993,430.56	0.00	0.00
115084	CANADIAN IMP BK OF COMME			13608AM45	11/03/2020	12/04/2020	.110000		.110010	2	36,811,000.00	36,807,513.18	0.00	0.00
114936	CANADIAN IMP BK OF COMME			13608AMG8	10/19/2020	12/16/2020	.120000		.120023	14	50,000,000.00	49,990,333.33	0.00	0.00
115310	CANADIAN IMP BK OF COMME			13608AMH6	11/30/2020	12/17/2020	.100000		.100005	15	50,000,000.00	49,997,638.89	0.00	0.00
114697	CANADIAN IMP BK OF COMME			13608AMJ2	09/18/2020	12/18/2020	.140000		.140050	16	50,000,000.00	49,982,305.56	0.00	0.00
115311	CANADIAN IMP BK OF COMME			13608AMJ2	11/30/2020	12/18/2020	.100000		.100005	16	50,000,000.00	49,997,500.00	0.00	0.00
114726	CANADIAN IMP BK OF COMME			13608AMM5	09/22/2020	12/21/2020	.140000		.140049	19	50,000,000.00	49,982,500.00	0.00	0.00
115215	CANADIAN IMP BK OF COMME			13608AMQ6	11/19/2020	12/24/2020	.130000		.130016	22	50,000,000.00	49,993,680.56	0.00	0.00
115231	CANADIAN IMP BK OF COMME			13608AMW3	11/20/2020	12/30/2020	.130000		.130019	28	50,000,000.00	49,992,777.78	0.00	0.00
Counter Party: 1300 CANADIAN IMP BK OF COMMERCE CP								1.21%	.120323	15	436,811,000.00	436,737,679.86	0.00	0.00
114883	CIESCO LLC CP			17177LN42	10/13/2020	01/04/2021	.140000		.140045	33	50,000,000.00	49,983,861.11	0.00	0.00
114963	CIESCO LLC CP			17177LNM2	10/22/2020	01/21/2021	.150000		.150057	50	50,000,000.00	49,981,041.67	0.00	0.00
114964	CIESCO LLC CP			17177LNM2	10/22/2020	01/21/2021	.150000		.150057	50	5,000,000.00	4,998,104.17	0.00	0.00
115088	CIESCO LLC CP			17177LP57	11/04/2020	02/05/2021	.160000		.160066	65	30,000,000.00	29,987,600.00	0.00	0.00
115168	CIESCO LLC CP			17177LPB4	11/13/2020	02/11/2021	.170000		.170072	71	19,874,000.00	19,865,553.55	0.00	0.00
115182	CIESCO LLC CP			17177LPB4	11/16/2020	02/11/2021	.160000		.160062	71	50,000,000.00	49,980,666.67	0.00	0.00
115218	CIESCO LLC CP			17177LPB4	11/19/2020	02/11/2021	.150000		.150053	71	29,626,000.00	29,615,630.90	0.00	0.00
115138	CIESCO LLC CP			17177LPC2	11/10/2020	02/12/2021	.170000		.170075	72	50,000,000.00	49,977,805.56	0.00	0.00
115139	CIESCO LLC CP			17177LPC2	11/10/2020	02/12/2021	.170000		.170076	72	30,000,000.00	29,986,683.33	0.00	0.00
114753	CIESCO LLC CP			17177LQB3	09/24/2020	03/11/2021	.190000		.190169	99	43,000,000.00	42,961,873.33	0.00	0.00
Counter Party: 1320 CIESCO LLC								0.99%	.161311	66	357,500,000.00	357,338,820.29	0.00	0.00
114810	CRC FUNDING LLC CP			12619TN83	10/02/2020	01/08/2021	.150000		.150061	37	50,000,000.00	49,979,583.33	0.00	0.00
114812	CRC FUNDING LLC CP			12619TNC4	10/02/2020	01/12/2021	.160000		.160073	41	50,000,000.00	49,977,333.33	0.00	0.00
114827	CRC FUNDING LLC CP			12619TNC4	10/06/2020	01/12/2021	.160000		.160070	41	50,000,000.00	49,978,222.22	0.00	0.00
114885	CRC FUNDING LLC CP			12619TNL4	10/13/2020	01/20/2021	.165000		.165075	49	50,000,000.00	49,977,312.50	0.00	0.00
114934	CRC FUNDING LLC CP			12619TNL4	10/19/2020	01/20/2021	.160000		.160066	49	50,000,000.00	49,979,333.33	0.00	0.00
114900	CRC FUNDING LLC CP			12619TNM2	10/15/2020	01/21/2021	.160000		.160070	50	50,000,000.00	49,978,222.22	0.00	0.00
114962	CRC FUNDING LLC CP			12619TNN0	10/22/2020	01/22/2021	.170000		.170074	51	50,000,000.00	49,978,277.78	0.00	0.00
114989	CRC FUNDING LLC CP			12619TNS9	10/26/2020	01/26/2021	.160000		.160065	55	50,000,000.00	49,979,555.56	0.00	0.00
115073	CRC FUNDING LLC CP			12619TP57	11/02/2020	02/05/2021	.160000		.160068	65	50,000,000.00	49,978,888.89	0.00	0.00
115074	CRC FUNDING LLC CP			12619TP81	11/02/2020	02/08/2021	.170000		.170079	68	50,000,000.00	49,976,861.11	0.00	0.00



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Counter Party: 1520 CRC FUNDING LLC								1.39%	.161570	51	500,000,000.00	499,783,590.27	0.00	0.00
115152	CREDIT SUISSE NY CD			22549L2R5	11/10/2020	08/09/2021	.270000		.270000	250	50,000,000.00	50,000,000.00	8,625.00	102,000.00
115153	CREDIT SUISSE NY CD			22549L2R5	11/10/2020	08/09/2021	.270000		.270000	250	50,000,000.00	50,000,000.00	8,625.00	102,000.00
Counter Party: 1540 CREDIT SUISSE								0.28%	.270000	250	100,000,000.00	100,000,000.00	17,250.00	204,000.00
114871	DNB BANK ASA NY CD			23341VW72	10/08/2020	12/08/2020	.100000		.100000	6	50,000,000.00	50,000,000.00	7,777.78	8,472.22
114939	DNB BANK ASA NY CD			23341VX55	10/19/2020	12/18/2020	.090000		.090000	16	50,000,000.00	50,000,000.00	5,625.00	7,500.00
114958	DNB BANK ASA NY CD			23341VX71	10/21/2020	12/21/2020	.090000		.090000	19	50,000,000.00	50,000,000.00	5,375.00	7,625.00
115330	DNB BANK ASA NY CD			23341VZ61	12/01/2020	12/30/2020	.080000		.080000	28	50,000,000.00	50,000,000.00	222.22	3,222.22
Counter Party: 1840 DNB BK ASA								0.55%	.090000	17	200,000,000.00	200,000,000.00	19,000.00	26,819.44
113251	FFCB D-N			313313AQ1	03/26/2020	01/15/2021	.340000		.340950	44	50,000,000.00	49,860,694.44	0.00	0.00
113252	FFCB D-N			313313AQ1	03/26/2020	01/15/2021	.340000		.340950	44	50,000,000.00	49,860,694.44	0.00	0.00
113253	FFCB D-N			313313AQ1	03/26/2020	01/15/2021	.340000		.340950	44	16,000,000.00	15,955,422.22	0.00	0.00
110153	FFCB 2.55			3133EKC53	03/11/2019	03/11/2021	2.550000		2.596470	99	25,000,000.00	24,977,500.00	145,208.33	318,750.00
103222	FFCB 2.01			3133EGT47	12/08/2016	12/08/2021	2.010000		2.010000	371	50,000,000.00	50,000,000.00	488,541.67	502,500.00
112539	FFCB 1.625			3133ELFR0	12/27/2019	12/27/2021	1.625000		1.650518	390	50,000,000.00	49,975,000.00	352,083.33	406,250.00
113292	FFCB 1.53 (CALLABLE)			3133ELMC5	03/30/2020	02/10/2022	1.530000		1.142566	435	50,000,000.00	50,355,500.00	240,125.00	382,500.00
113293	FFCB 1.53 (CALLABLE)			3133ELMC5	03/30/2020	02/10/2022	1.530000		1.142566	435	50,000,000.00	50,355,500.00	240,125.00	382,500.00
113338	FFCB 1.00 (CALLABLE)			3133ELUX0	04/03/2020	03/30/2022	1.000000		1.000000	483	50,000,000.00	50,000,000.00	87,500.00	250,000.00
107431	FFCB 2.625			3133EJ2M2	04/04/2018	04/04/2022	2.625000		2.625000	488	34,000,000.00	34,000,000.00	146,270.83	446,250.00
110757	FFCB 2.25			3133EKL55	05/16/2019	05/16/2022	2.250000		2.302033	530	50,000,000.00	49,925,000.00	53,125.00	562,500.00
110827	FFCB 2.20			3133EKM55	05/23/2019	11/23/2022	2.200000		2.205074	721	24,700,000.00	24,695,801.00	15,094.44	271,700.00
112538	FFCB 1.66			3133ELFS8	12/27/2019	12/27/2022	1.660000		1.670294	755	50,000,000.00	49,985,000.00	359,666.67	415,000.00
113328	FFCB 1.46 (CALLABLE)			3133ELQX5	04/03/2020	03/03/2023	1.460000		1.209311	821	50,000,000.00	50,358,000.00	182,500.00	365,000.00
113329	FFCB 1.46 (CALLABLE)			3133ELQX5	04/03/2020	03/03/2023	1.460000		1.209311	821	50,000,000.00	50,358,000.00	182,500.00	365,000.00
113042	FFCB 1.24 (CALLABLE)			3133ELRZ9	03/10/2020	03/10/2023	1.240000		1.240000	828	50,000,000.00	50,000,000.00	142,944.44	310,000.00
113264	FFCB 0.80			3133ELVM3	03/30/2020	03/30/2023	.800000		.800000	848	50,000,000.00	50,000,000.00	70,000.00	200,000.00
113265	FFCB 0.80			3133ELVM3	03/30/2020	03/30/2023	.800000		.800000	848	50,000,000.00	50,000,000.00	70,000.00	200,000.00
110795	FFCB 2.30			3133EKL22	05/17/2019	05/15/2023	2.300000		2.240018	894	50,000,000.00	50,113,950.00	57,500.00	575,000.00
113125	FFCB 1.05 (CALLABLE)			3133ELSL9	03/12/2020	03/12/2024	1.050000		1.037207	1196	20,800,000.00	20,810,400.00	49,140.00	109,200.00
113156	FFCB 0.92 NOTE			3133ELTU8	03/18/2020	03/18/2024	.920000		.771201	1202	50,000,000.00	50,292,500.00	95,833.33	230,000.00
113350	FFCB 0.875 (CALLABLE)			3133ELVX9	04/08/2020	04/08/2024	.875000		.875000	1223	50,000,000.00	50,000,000.00	66,840.28	218,750.00
113656	FFCB 0.68 (CALLABLE)			3133ELYK4	05/06/2020	05/06/2024	.680000		.680000	1251	50,000,000.00	50,000,000.00	25,500.00	170,000.00
110731	FFCB 2.31			3133EKL80	05/13/2019	05/13/2024	2.310000		2.310000	1258	50,000,000.00	50,000,000.00	64,166.67	577,500.00



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Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Historical Cost	Period End Accrued	Interest Due
110997	FFCB 2.22 (CALLABLE)			3133EKR3	06/21/2019	06/21/2024	2.220000		2.220000	1297	23,500,000.00	23,500,000.00	234,765.00	260,850.00
110998	FFCB 2.22 (CALLABLE)			3133EKR3	06/24/2019	06/21/2024	2.220000		2.220000	1297	25,000,000.00	25,000,000.00	249,750.00	277,500.00
111012	FFCB 2.22 (CALLABLE)			3133EKR3	06/24/2019	06/21/2024	2.220000		2.220000	1297	13,000,000.00	13,000,000.00	129,870.00	144,300.00
111013	FFCB 2.22 (CALLABLE)			3133EKR3	06/25/2019	06/21/2024	2.220000		2.220000	1297	25,000,000.00	25,000,000.00	249,750.00	277,500.00
110881	FFCB 2.32			3133EKNH5	05/29/2019	08/28/2024	2.320000		2.204077	1365	50,000,000.00	50,286,500.00	306,111.11	580,000.00
110882	FFCB 2.32			3133EKNH5	05/29/2019	08/28/2024	2.320000		2.204077	1365	18,000,000.00	18,103,140.00	110,200.00	208,800.00
112249	FFCB 1.625			3133ELCP7	12/03/2019	12/03/2024	1.625000		1.650102	1462	50,000,000.00	49,940,000.00	406,250.00	406,250.00
113114	FFCB 1.64 (CALLABLE)			3133ELQE7	03/13/2020	03/03/2025	1.640000		1.510565	1552	50,000,000.00	50,308,800.00	205,000.00	410,000.00
113115	FFCB 1.64 (CALLABLE)			3133ELQE7	03/13/2020	03/03/2025	1.640000		1.510565	1552	2,240,000.00	2,253,834.24	9,184.00	18,368.00
113032	FFCB 1.50 (CALLABLE)			3133ELRN6	03/05/2020	03/05/2025	1.500000		1.500000	1554	50,000,000.00	50,000,000.00	183,333.33	375,000.00
113033	FFCB 1.50 (CALLABLE)			3133ELRN6	03/05/2020	03/05/2025	1.500000		1.500000	1554	28,900,000.00	28,900,000.00	105,966.67	216,750.00
113034	FFCB 1.50 (CALLABLE)			3133ELRN6	03/05/2020	03/05/2025	1.500000		1.500000	1554	25,000,000.00	25,000,000.00	91,666.67	187,500.00
113087	FFCB 1.125 (CALLABLE)			3133ELTC8	03/17/2020	03/17/2025	1.125000		1.104388	1566	50,000,000.00	50,050,000.00	118,750.00	281,250.00
113088	FFCB 1.125 (CALLABLE)			3133ELTC8	03/17/2020	03/17/2025	1.125000		1.104388	1566	50,000,000.00	50,050,000.00	118,750.00	281,250.00
113089	FFCB 1.125 (CALLABLE)			3133ELTC8	03/17/2020	03/17/2025	1.125000		1.125000	1566	18,145,000.00	18,145,000.00	43,094.38	102,065.63
113242	FFCB 1.30 CALLABLE)			3133ELUT9	03/26/2020	03/26/2025	1.300000		1.300000	1575	50,000,000.00	50,000,000.00	120,972.22	325,000.00
113831	FFCB 0.73 (CALLABLE)			3133ELC28	05/27/2020	05/27/2025	.730000		.730000	1637	50,000,000.00	50,000,000.00	6,083.33	182,500.00
112692	FFCB 2.03 (CALLABLE)			3133ELJG0	01/21/2020	10/21/2025	2.030000		2.030000	1784	31,685,000.00	31,685,000.00	75,040.64	321,602.75
112270	FFCB 1.95 (CALLABLE)			3133ELBW3	12/02/2019	12/02/2025	1.950000		1.950000	1826	25,000,000.00	25,000,000.00	1,354.17	243,750.00
112418	FFCB 1.97 (CALLABLE)			3133ELDZ4	12/17/2019	12/17/2025	1.970000		1.970000	1841	50,000,000.00	50,000,000.00	454,194.44	492,500.00
112419	FFCB 1.97 (CALLABLE)			3133ELDZ4	12/17/2019	12/17/2025	1.970000		1.970000	1841	50,000,000.00	50,000,000.00	454,194.44	492,500.00
112558	FFCB 1.82			3133ELED2	12/27/2019	12/18/2025	1.820000		1.828837	1842	36,274,000.00	36,255,863.00	302,585.62	330,093.40
112577	FFCB 2.10 (CALLABLE)			3133ELFA7	12/31/2019	12/30/2025	2.100000		2.100000	1854	50,000,000.00	50,000,000.00	446,250.00	525,000.00
112596	FFCB 2.10 (CALLABLE)			3133ELFA7	01/06/2020	12/30/2025	2.100000		2.100000	1854	50,000,000.00	50,000,000.00	446,250.00	525,000.00
112597	FFCB 2.10 (CALLABLE)			3133ELFA7	01/06/2020	12/30/2025	2.100000		2.100000	1854	6,000,000.00	6,000,000.00	53,550.00	63,000.00
112604	FFCB 2.10 (CALLABLE)			3133ELFA7	01/06/2020	12/30/2025	2.100000		2.100000	1854	40,000,000.00	40,000,000.00	357,000.00	420,000.00
112606	FFCB 2.07 (CALLABLE)			3133ELGE8	01/15/2020	01/13/2026	2.070000		2.070000	1868	50,000,000.00	50,000,000.00	402,500.00	517,500.00
112607	FFCB 2.07 (CALLABLE)			3133ELGE8	01/15/2020	01/13/2026	2.070000		2.070000	1868	50,000,000.00	50,000,000.00	402,500.00	517,500.00
112608	FFCB 2.07 (CALLABLE)			3133ELGE8	01/15/2020	01/13/2026	2.070000		2.070000	1868	50,000,000.00	50,000,000.00	402,500.00	517,500.00
112609	FFCB 2.07 (CALLABLE)			3133ELGE8	01/15/2020	01/13/2026	2.070000		2.070000	1868	50,000,000.00	50,000,000.00	402,500.00	517,500.00
112734	FFCB 1.98 (CALLABLE)			3133ELJU9	01/29/2020	01/27/2026	1.980000		1.980000	1882	50,000,000.00	50,000,000.00	346,500.00	495,000.00
112780	FFCB 1.98 (CALLABLE)			3133ELJU9	01/29/2020	01/27/2026	1.980000		1.982657	1882	30,000,000.00	29,995,500.00	207,900.00	297,000.00
112781	FFCB 1.98 (CALLABLE)			3133ELJU9	01/29/2020	01/27/2026	1.980000		1.982657	1882	30,000,000.00	29,995,500.00	207,900.00	297,000.00
112748	FFCB 2.02 (CALLABLE)			3133ELJZ8	01/29/2020	01/28/2026	2.020000		2.020000	1883	50,000,000.00	50,000,000.00	350,694.44	505,000.00
112749	FFCB 2.02 (CALLABLE)			3133ELJZ8	01/29/2020	01/28/2026	2.020000		2.020000	1883	50,000,000.00	50,000,000.00	350,694.44	505,000.00



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112750	FFCB 2.02 (CALLABLE)			3133ELJZ8	01/29/2020	01/28/2026	2.020000		2.020000	1883	50,000,000.00	50,000,000.00	350,694.44	505,000.00
112798	FFCB 2.00 (CALLABLE)			3133ELLM4	02/04/2020	02/04/2026	2.000000		2.000000	1890	25,000,000.00	25,000,000.00	165,277.78	250,000.00
112799	FFCB 2.00 (CALLABLE)			3133ELLM4	02/06/2020	02/04/2026	2.000000		2.000000	1890	25,000,000.00	25,000,000.00	165,277.78	250,000.00
112813	FFCB 2.00 (CALLABLE)			3133ELLM4	02/04/2020	02/04/2026	2.000000		2.000000	1890	25,000,000.00	25,000,000.00	165,277.78	250,000.00
113056	FFCB 1.48 (CALLABLE)			3133ELSC9	03/10/2020	03/10/2026	1.480000		1.480000	1924	25,000,000.00	25,000,000.00	85,305.56	185,000.00
113057	FFCB 1.48 (CALLABLE)			3133ELSC9	03/10/2020	03/10/2026	1.480000		1.480000	1924	25,000,000.00	25,000,000.00	85,305.56	185,000.00
113058	FFCB 1.48 (CALLABLE)			3133ELSC9	03/10/2020	03/10/2026	1.480000		1.480000	1924	25,000,000.00	25,000,000.00	85,305.56	185,000.00
113843	FFCB 0.82 (CALLABLE)			3133ELC85	05/27/2020	05/27/2026	.820000		.820000	2002	25,000,000.00	25,000,000.00	3,416.67	102,500.00
113844	FFCB 0.82 (CALLABLE)			3133ELC85	05/27/2020	05/27/2026	.820000		.820000	2002	25,000,000.00	25,000,000.00	3,416.67	102,500.00
113010	FFCB 1.82 (CALLABLE)			3133ELRF3	03/04/2020	09/04/2026	1.820000		1.820000	2102	50,000,000.00	50,000,000.00	224,972.22	455,000.00
112377	FFCB 2.13 (CALLABLE)			3133ELCV4	12/09/2019	12/09/2026	2.130000		2.153199	2198	50,000,000.00	49,925,000.00	514,750.00	532,500.00
112378	FFCB 2.13 (CALLABLE)			3133ELCV4	12/09/2019	12/09/2026	2.130000		2.153199	2198	23,300,000.00	23,265,050.00	239,873.50	248,145.00
112797	FFCB 2.04 (CALLABLE)			3133ELLG7	02/03/2020	02/03/2027	2.040000		2.040000	2254	25,000,000.00	25,000,000.00	170,000.00	255,000.00
113137	FFCB 1.00 (CALLABLE)			3133ELTS3	03/17/2020	03/17/2027	1.000000		1.000000	2296	50,000,000.00	50,000,000.00	105,555.56	250,000.00
113487	FFCB 1.33 (CALLABLE)			3133ELWW0	04/21/2020	04/21/2027	1.330000		1.330000	2331	25,000,000.00	25,000,000.00	38,791.67	166,250.00
113488	FFCB 1.33 (CALLABLE)			3133ELWW0	04/21/2020	04/21/2027	1.330000		1.330000	2331	25,000,000.00	25,000,000.00	38,791.67	166,250.00
113557	FFCB 1.02			3133ELXZ2	04/27/2020	04/27/2027	1.020000		1.020000	2337	50,000,000.00	50,000,000.00	51,000.00	255,000.00
113558	FFCB 1.02			3133ELXZ2	04/27/2020	04/27/2027	1.020000		1.020000	2337	25,000,000.00	25,000,000.00	25,500.00	127,500.00
113599	FFCB 1.02			3133ELXZ2	04/27/2020	04/27/2027	1.020000		1.020000	2337	35,000,000.00	35,000,000.00	35,700.00	178,500.00
113687	FFCB 1.02			3133ELXZ2	05/01/2020	04/27/2027	1.020000		.970007	2337	20,925,000.00	20,995,517.25	21,343.50	106,717.50
113738	FFCB 1.02			3133ELXZ2	05/14/2020	04/27/2027	1.020000		1.020000	2337	50,000,000.00	50,000,000.00	51,000.00	255,000.00
113739	FFCB 1.02			3133ELXZ2	05/14/2020	04/27/2027	1.020000		1.020000	2337	5,000,000.00	5,000,000.00	5,100.00	25,500.00
113897	FFCB 1.04 (CALLABLE)			3133ELC77	06/01/2020	05/27/2027	1.040000		1.039996	2367	35,500,000.00	35,500,000.00	6,153.33	184,600.00
113991	FFCB 0.875 (CALLABLE)			3133ELN34	06/22/2020	06/22/2027	.875000		.875000	2393	25,000,000.00	25,000,000.00	97,829.86	109,375.00
115023	FFCB 0.90 (CALLABLE)			3133EMDT6	10/28/2020	01/21/2028	.900000		.906475	2606	50,000,000.00	49,977,500.00	52,500.00	112,500.00
115024	FFCB 0.90 (CALLABLE)			3133EMDT6	10/28/2020	01/21/2028	.900000		.906475	2606	17,300,000.00	17,292,215.00	18,165.00	38,925.00
114505	FFCB 1.12 (CALLABLE)			3133EL5U4	09/01/2020	09/01/2028	1.120000		1.120000	2830	25,000,000.00	25,000,000.00	71,555.56	140,000.00
114608	FFCB 1.00 (CALLABLE)			3133EL6W9	09/14/2020	09/14/2028	1.000000		1.000000	2843	20,000,000.00	20,000,000.00	43,888.89	100,000.00
114455	FFCB 1.03 (CALLABLE)			3133EL5F7	09/01/2020	12/01/2028	1.030000		1.030000	2921	25,000,000.00	25,000,000.00	1,430.56	128,750.00
114456	FFCB 1.03 (CALLABLE)			3133EL5F7	09/01/2020	12/01/2028	1.030000		1.030000	2921	25,000,000.00	25,000,000.00	1,430.56	128,750.00
114570	FFCB 1.03 (CALLABLE)			3133EL5F7	09/03/2020	12/01/2028	1.030000		1.066371	2921	40,000,000.00	39,885,600.00	2,288.89	206,000.00
114304	FFCB 1.12 (CALLABLE)			3133EL2K9	07/30/2020	07/30/2029	1.120000		1.120000	3162	25,000,000.00	25,000,000.00	95,666.67	140,000.00
114305	FFCB 1.12 (CALLABLE)			3133EL2K9	07/30/2020	07/30/2029	1.120000		1.120000	3162	20,000,000.00	20,000,000.00	76,533.33	112,000.00
114404	FFCB 1.14 (CALLABLE)			3133EL4P6	08/20/2020	08/20/2029	1.140000		1.140000	3183	25,000,000.00	25,000,000.00	81,541.67	142,500.00
114435	FFCB 1.14 (CALLABLE)			3133EL4P6	08/24/2020	08/20/2029	1.140000		1.140000	3183	45,200,000.00	45,200,000.00	147,427.33	257,640.00



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114480	FFCB 1.14 (CALLABLE)			3133EL4P6	08/27/2020	08/20/2029	1.140000		1.152032	3183	25,000,000.00	24,975,000.00	81,541.67	142,500.00
114569	FFCB 1.14 (CALLABLE)			3133EL4P6	09/03/2020	08/20/2029	1.140000		1.157652	3183	43,338,000.00	43,272,993.00	141,354.11	247,026.60
114607	FFCB 1.23 (CALLABLE)			3133EL6D1	09/10/2020	09/10/2029	1.230000		1.230000	3204	25,000,000.00	25,000,000.00	70,895.83	153,750.00
114549	FFCB 1.25 (CALLABLE)			3133EL5L4	09/03/2020	06/03/2030	1.250000		1.250000	3470	50,000,000.00	50,000,000.00	156,250.00	156,250.00
114550	FFCB 1.25 (CALLABLE)			3133EL5L4	09/03/2020	06/03/2030	1.250000		1.250000	3470	50,000,000.00	50,000,000.00	156,250.00	156,250.00
114719	FFCB 1.15 (CALLABLE)			3133EL3J1	09/28/2020	08/12/2030	1.150000		1.165019	3540	50,000,000.00	49,930,000.00	177,291.66	287,500.00
114720	FFCB 1.15 (CALLABLE)			3133EL3J1	09/28/2020	08/12/2030	1.150000		1.165019	3540	10,551,000.00	10,536,228.60	37,412.09	60,668.25
114538	FFCB 1.24 (CALLABLE)			3133EL5K6	09/03/2020	09/03/2030	1.240000		1.240000	3562	50,000,000.00	50,000,000.00	155,000.00	310,000.00
114539	FFCB 1.24 (CALLABLE)			3133EL5K6	09/03/2020	09/03/2030	1.240000		1.240000	3562	50,000,000.00	50,000,000.00	155,000.00	310,000.00
114551	FFCB 1.24 (CALLABLE)			3133EL5K6	09/03/2020	09/03/2030	1.240000		1.261351	3562	50,000,000.00	49,900,000.00	155,000.00	310,000.00
114554	FFCB 1.32 (CALLABLE)			3133EL6L3	09/09/2020	09/09/2030	1.320000		1.320000	3568	50,000,000.00	50,000,000.00	154,000.00	330,000.00
114604	FFCB 1.32 (CALLABLE)			3133EL6L3	09/09/2020	09/09/2030	1.320000		1.320000	3568	32,190,000.00	32,190,000.00	99,145.20	212,454.00
114606	FFCB 0.95			3133EL7A6	09/10/2020	09/10/2030	.950000		1.000033	3569	25,000,000.00	24,881,250.00	54,756.94	118,750.00
114914	FFCB NOTE 0.99			3133EMDV1	10/21/2020	10/21/2030	.990000		1.008969	3610	50,000,000.00	49,910,000.00	57,750.00	247,500.00
114999	FFCB 1.30 (CALLABLE)			3133EMFH0	11/04/2020	11/04/2030	1.300000		1.300000	3624	50,000,000.00	50,000,000.00	52,361.11	325,000.00
115022	FFCB 1.30 (CALLABLE)			3133EMFH0	11/05/2020	11/04/2030	1.300000		1.300000	3624	50,000,000.00	50,000,000.00	52,361.12	325,000.00
115092	FFCB 1.37 (CALLABLE)			3133EMFG2	11/10/2020	11/04/2030	1.370000		1.370000	3624	50,000,000.00	50,000,000.00	55,180.56	342,500.00
115093	FFCB 1.37 (CALLABLE)			3133EMFG2	11/10/2020	11/04/2030	1.370000		1.370000	3624	6,000,000.00	6,000,000.00	6,621.67	41,100.00
115100	FFCB NOTE 1.03			3133EMGK2	11/12/2020	11/12/2030	1.030000		1.035276	3632	25,000,000.00	24,987,500.00	15,020.83	128,750.00
115101	FFCB NOTE 1.03			3133EMGK2	11/12/2020	11/12/2030	1.030000		1.046366	3632	25,000,000.00	24,961,250.00	15,020.83	128,750.00
115222	FFCB NOTE 1.03			3133EMGK2	11/25/2020	11/12/2030	1.030000		1.100001	3632	20,000,000.00	19,868,200.00	12,016.67	103,000.00
115172	FFCB 1.34 (CALLABLE)			3133EMGT3	11/19/2020	11/19/2030	1.340000		1.340000	3639	50,000,000.00	50,000,000.00	26,055.56	335,000.00
115173	FFCB 1.34 (CALLABLE)			3133EMGT3	11/19/2020	11/19/2030	1.340000		1.340000	3639	25,000,000.00	25,000,000.00	13,027.78	167,500.00
115174	FFCB 1.34 (CALLABLE)			3133EMGT3	11/19/2020	11/19/2030	1.340000		1.340000	3639	25,000,000.00	25,000,000.00	13,027.78	167,500.00
115202	FFCB 1.34 (CALLABLE)			3133EMGT3	11/19/2020	11/19/2030	1.340000		1.340000	3639	50,000,000.00	50,000,000.00	26,055.56	335,000.00
115203	FFCB 1.34 (CALLABLE)			3133EMGT3	11/19/2020	11/19/2030	1.340000		1.340000	3639	6,525,000.00	6,525,000.00	3,400.25	43,717.50
115019	FFCB 1.24			3133EMFU1	11/03/2020	11/03/2032	1.240000		1.240000	4354	18,330,000.00	18,330,000.00	18,941.00	113,646.00
115020	FFCB 1.24			3133EMFU1	11/03/2020	11/03/2032	1.240000		1.240000	4354	18,330,000.00	18,330,000.00	18,941.00	113,646.00
115021	FFCB 1.24			3133EMFU1	11/03/2020	11/03/2032	1.240000		1.240000	4354	18,340,000.00	18,340,000.00	18,951.33	113,708.00
Counter Party: 2400 FEDERAL FARM CREDIT BK								12.36%	1.450115	2046	4,459,073,000.00	4,460,326,403.19	16,814,968.01	32,039,598.63
115052	FHLB D-N			313384S75	10/29/2020	12/10/2020	.075000		.075007	8	50,000,000.00	49,995,625.00	0.00	0.00
115053	FHLB D-N			313384S75	10/29/2020	12/10/2020	.075000		.075007	8	50,000,000.00	49,995,625.00	0.00	0.00
115129	FHLB D-N			313384T41	11/10/2020	12/15/2020	.080000		.080006	13	50,000,000.00	49,996,111.11	0.00	0.00
115130	FHLB D-N			313384T41	11/10/2020	12/15/2020	.080000		.080006	13	50,000,000.00	49,996,111.11	0.00	0.00
115050	FHLB D-N			313384T58	10/29/2020	12/16/2020	.080000		.080008	14	50,000,000.00	49,994,666.67	0.00	0.00



Position by Issuer Report

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Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Historical Cost	Period End Accrued	Interest Due
115051	FHLB D-N			313384T58	10/29/2020	12/16/2020	.080000		.080008	14	50,000,000.00	49,994,666.67	0.00	0.00
113228	FHLB D-N			313384T74	03/24/2020	12/18/2020	.350000		.350918	16	50,000,000.00	49,869,236.11	0.00	0.00
113229	FHLB D-N			313384T74	03/24/2020	12/18/2020	.350000		.350918	16	50,000,000.00	49,869,236.11	0.00	0.00
114689	FHLB D-N			313384T74	09/18/2020	12/18/2020	.092000		.092021	16	50,000,000.00	49,988,372.22	0.00	0.00
114690	FHLB D-N			313384T74	09/18/2020	12/18/2020	.092000		.092021	16	50,000,000.00	49,988,372.22	0.00	0.00
114715	FHLB D-N			313384T74	09/22/2020	12/18/2020	.090000		.090020	16	50,000,000.00	49,989,125.00	0.00	0.00
114721	FHLB D-N			313384T74	09/22/2020	12/18/2020	.090000		.090020	16	50,000,000.00	49,989,125.00	0.00	0.00
114857	FHLB D-N			313384T74	10/08/2020	12/18/2020	.090000		.090016	16	50,000,000.00	49,991,125.00	0.00	0.00
114858	FHLB D-N			313384T74	10/08/2020	12/18/2020	.090000		.090016	16	50,000,000.00	49,991,125.00	0.00	0.00
113226	FHLB D-N			313384U23	03/24/2020	12/21/2020	.350000		.350928	19	50,000,000.00	49,867,777.78	0.00	0.00
113227	FHLB D-N			313384U23	03/24/2020	12/21/2020	.350000		.350928	19	50,000,000.00	49,867,777.78	0.00	0.00
114953	FHLB D-N			313384U23	10/21/2020	12/21/2020	.085000		.085012	19	50,000,000.00	49,992,798.61	0.00	0.00
114954	FHLB D-N			313384U23	10/21/2020	12/21/2020	.085000		.085012	19	50,000,000.00	49,992,798.61	0.00	0.00
114740	FHLB D-N			313384U49	09/25/2020	12/23/2020	.090000		.090020	21	50,000,000.00	49,988,875.00	0.00	0.00
114741	FHLB D-N			313384U49	09/25/2020	12/23/2020	.090000		.090020	21	50,000,000.00	49,988,875.00	0.00	0.00
114776	FHLB D-N			313384U49	09/28/2020	12/23/2020	.090000		.090019	21	50,000,000.00	49,989,250.00	0.00	0.00
114777	FHLB D-N			313384U49	09/28/2020	12/23/2020	.090000		.090019	21	50,000,000.00	49,989,250.00	0.00	0.00
114778	FHLB D-N			313384U49	09/28/2020	12/23/2020	.090000		.090019	21	50,000,000.00	49,989,250.00	0.00	0.00
114779	FHLB D-N			313384U49	09/28/2020	12/23/2020	.090000		.090019	21	50,000,000.00	49,989,250.00	0.00	0.00
113232	FHLB D-N			313384U98	03/24/2020	12/28/2020	.350000		.350952	26	50,000,000.00	49,864,375.00	0.00	0.00
113233	FHLB D-N			313384U98	03/24/2020	12/28/2020	.350000		.350952	26	50,000,000.00	49,864,375.00	0.00	0.00
113258	FHLB D-N			313384V30	03/26/2020	12/30/2020	.340000		.340898	28	50,000,000.00	49,868,250.00	0.00	0.00
113259	FHLB D-N			313384V30	03/26/2020	12/30/2020	.340000		.340898	28	50,000,000.00	49,868,250.00	0.00	0.00
115067	FHLB D-N			313384V30	11/02/2020	12/30/2020	.090000		.090013	28	50,000,000.00	49,992,750.00	0.00	0.00
115068	FHLB D-N			313384V30	11/02/2020	12/30/2020	.090000		.090013	28	50,000,000.00	49,992,750.00	0.00	0.00
115175	FHLB D-N			313384V30	11/16/2020	12/30/2020	.080000		.080008	28	50,000,000.00	49,995,111.11	0.00	0.00
115176	FHLB D-N			313384V30	11/16/2020	12/30/2020	.080000		.080008	28	50,000,000.00	49,995,111.11	0.00	0.00
114907	FHLB D-N			313384V48	10/15/2020	12/31/2020	.095000		.095019	29	50,000,000.00	49,989,840.28	0.00	0.00
114915	FHLB D-N			313384V48	10/16/2020	12/31/2020	.095000		.095019	29	50,000,000.00	49,989,972.22	0.00	0.00
114916	FHLB D-N			313384V48	10/16/2020	12/31/2020	.095000		.095019	29	50,000,000.00	49,989,972.22	0.00	0.00
114928	FHLB D-N			313384V48	10/19/2020	12/31/2020	.090000		.090016	29	50,000,000.00	49,990,875.00	0.00	0.00
114929	FHLB D-N			313384V48	10/19/2020	12/31/2020	.090000		.090016	29	50,000,000.00	49,990,875.00	0.00	0.00
113311	FHLB D-N			313385AD8	03/30/2020	01/04/2021	.110000		.110094	33	50,000,000.00	49,957,222.22	0.00	0.00
113312	FHLB D-N			313385AD8	03/30/2020	01/04/2021	.110000		.110094	33	50,000,000.00	49,957,222.22	0.00	0.00
113313	FHLB D-N			313385AD8	03/30/2020	01/04/2021	.110000		.110094	33	50,000,000.00	49,957,222.22	0.00	0.00



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Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Historical Cost	Period End Accrued	Interest Due
113314	FHLB D-N			313385AD8	03/30/2020	01/04/2021	.110000		.110094	33	50,000,000.00	49,957,222.22	0.00	0.00
114808	FHLB D-N			313385AD8	10/02/2020	01/04/2021	.092000		.092022	33	50,000,000.00	49,987,988.89	0.00	0.00
114809	FHLB D-N			313385AD8	10/02/2020	01/04/2021	.090000		.090021	33	50,000,000.00	49,988,250.00	0.00	0.00
114859	FHLB D-N			313385AE6	10/08/2020	01/05/2021	.090000		.090020	34	50,000,000.00	49,988,875.00	0.00	0.00
114860	FHLB D-N			313385AE6	10/08/2020	01/05/2021	.090000		.090020	34	50,000,000.00	49,988,875.00	0.00	0.00
114873	FHLB D-N			313385AE6	10/09/2020	01/05/2021	.090000		.090020	34	50,000,000.00	49,989,000.00	0.00	0.00
114893	FHLB D-N			313385AE6	10/14/2020	01/05/2021	.095000		.095021	34	50,000,000.00	49,989,048.61	0.00	0.00
115079	FHLB D-N			313385AE6	11/03/2020	01/05/2021	.080000		.080011	34	50,000,000.00	49,993,000.00	0.00	0.00
115122	FHLB D-N			313385AE6	11/10/2020	01/05/2021	.085000		.085011	34	50,000,000.00	49,993,388.89	0.00	0.00
115123	FHLB D-N			313385AE6	11/10/2020	01/05/2021	.085000		.085011	34	50,000,000.00	49,993,388.89	0.00	0.00
114839	FHLB D-N			313385AF3	10/07/2020	01/06/2021	.095000		.095023	35	38,000,000.00	37,990,874.72	0.00	0.00
114855	FHLB D-N			313385AF3	10/08/2020	01/06/2021	.095000		.095023	35	50,000,000.00	49,988,125.00	0.00	0.00
114856	FHLB D-N			313385AF3	10/08/2020	01/06/2021	.095000		.095023	35	26,000,000.00	25,993,825.00	0.00	0.00
115115	FHLB D-N			313385AF3	11/09/2020	01/06/2021	.085000		.085012	35	50,000,000.00	49,993,152.78	0.00	0.00
115116	FHLB D-N			313385AF3	11/09/2020	01/06/2021	.085000		.085012	35	50,000,000.00	49,993,152.78	0.00	0.00
115169	FHLB D-N			313385AF3	11/13/2020	01/06/2021	.080000		.080010	35	50,000,000.00	49,994,000.00	0.00	0.00
114941	FHLB D-N			313385AG1	10/20/2020	01/07/2021	.095000		.095020	36	50,000,000.00	49,989,576.39	0.00	0.00
113315	FHLB D-N			313385AH9	03/30/2020	01/08/2021	.110000		.110096	37	50,000,000.00	49,956,611.11	0.00	0.00
113316	FHLB D-N			313385AH9	03/30/2020	01/08/2021	.110000		.110096	37	50,000,000.00	49,956,611.11	0.00	0.00
113317	FHLB D-N			313385AH9	03/30/2020	01/08/2021	.110000		.110096	37	50,000,000.00	49,956,611.11	0.00	0.00
113318	FHLB D-N			313385AH9	03/30/2020	01/08/2021	.110000		.110096	37	50,000,000.00	49,956,611.11	0.00	0.00
115131	FHLB D-N			313385AH9	11/10/2020	01/08/2021	.085000		.085012	37	50,000,000.00	49,993,034.72	0.00	0.00
115132	FHLB D-N			313385AH9	11/10/2020	01/08/2021	.085000		.085012	37	50,000,000.00	49,993,034.72	0.00	0.00
113497	FHLB D-N			313385AL0	04/17/2020	01/11/2021	.190000		.190270	40	50,000,000.00	49,929,013.89	0.00	0.00
113498	FHLB D-N			313385AL0	04/17/2020	01/11/2021	.190000		.190270	40	50,000,000.00	49,929,013.89	0.00	0.00
114960	FHLB D-N			313385AM8	10/22/2020	01/12/2021	.090000		.090018	41	50,000,000.00	49,989,750.00	0.00	0.00
114961	FHLB D-N			313385AM8	10/22/2020	01/12/2021	.090000		.090018	41	50,000,000.00	49,989,750.00	0.00	0.00
115170	FHLB D-N			313385AN6	11/13/2020	01/13/2021	.085000		.085012	42	50,000,000.00	49,992,798.61	0.00	0.00
115133	FHLB D-N			313385AP1	11/10/2020	01/14/2021	.085000		.085013	43	50,000,000.00	49,992,326.39	0.00	0.00
115134	FHLB D-N			313385AP1	11/10/2020	01/14/2021	.085000		.085013	43	50,000,000.00	49,992,326.39	0.00	0.00
115135	FHLB D-N			313385AP1	11/10/2020	01/14/2021	.085000		.085013	43	50,000,000.00	49,992,326.39	0.00	0.00
115136	FHLB D-N			313385AP1	11/10/2020	01/14/2021	.085000		.085013	43	50,000,000.00	49,992,326.39	0.00	0.00
115345	FHLB D-N			313385AU0	12/02/2020	01/19/2021	.070000		.070007	48	50,000,000.00	49,995,333.33	0.00	0.00
115346	FHLB D-N			313385AU0	12/02/2020	01/19/2021	.070000		.070007	48	50,000,000.00	49,995,333.33	0.00	0.00
113256	FHLB D-N			313385AV8	03/26/2020	01/20/2021	.370000		.371144	49	50,000,000.00	49,845,833.33	0.00	0.00



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113257	FHLB D-N			313385AV8	03/26/2020	01/20/2021	.370000		.371144	49	50,000,000.00	49,845,833.33	0.00	0.00
113495	FHLB D-N			313385AV8	04/17/2020	01/20/2021	.190000		.190279	49	50,000,000.00	49,926,638.89	0.00	0.00
113496	FHLB D-N			313385AV8	04/17/2020	01/20/2021	.190000		.190279	49	50,000,000.00	49,926,638.89	0.00	0.00
114906	FHLB D-N			313385AV8	10/15/2020	01/20/2021	.100000		.100027	49	50,000,000.00	49,986,527.78	0.00	0.00
114924	FHLB D-N			313385AV8	10/20/2020	01/20/2021	.100000		.100026	49	50,000,000.00	49,987,222.22	0.00	0.00
114925	FHLB D-N			313385AV8	10/20/2020	01/20/2021	.100000		.100026	49	50,000,000.00	49,987,222.22	0.00	0.00
115278	FHLB D-N			313385AV8	11/25/2020	01/20/2021	.075000		.075009	49	50,000,000.00	49,994,166.67	0.00	0.00
115279	FHLB D-N			313385AV8	11/25/2020	01/20/2021	.075000		.075009	49	50,000,000.00	49,994,166.67	0.00	0.00
115288	FHLB D-N			313385AV8	11/25/2020	01/20/2021	.070000		.070008	49	50,000,000.00	49,994,555.56	0.00	0.00
114975	FHLB D-N			313385AX4	10/23/2020	01/22/2021	.090000		.090020	51	43,000,000.00	42,990,217.50	0.00	0.00
115261	FHLB D-N			313385AX4	11/24/2020	01/22/2021	.065000		.065007	51	50,000,000.00	49,994,673.61	0.00	0.00
115262	FHLB D-N			313385AX4	11/24/2020	01/22/2021	.065000		.065007	51	50,000,000.00	49,994,673.61	0.00	0.00
113243	FHLB D-N			313385BA3	03/25/2020	01/25/2021	.370000		.371167	54	50,000,000.00	49,842,750.00	0.00	0.00
113244	FHLB D-N			313385BA3	03/25/2020	01/25/2021	.370000		.371167	54	50,000,000.00	49,842,750.00	0.00	0.00
114992	FHLB D-N			313385BA3	10/26/2020	01/25/2021	.090000		.090020	54	50,000,000.00	49,988,625.00	0.00	0.00
114993	FHLB D-N			313385BA3	10/26/2020	01/25/2021	.090000		.090020	54	50,000,000.00	49,988,625.00	0.00	0.00
115263	FHLB D-N			313385BA3	11/24/2020	01/25/2021	.065000		.065007	54	50,000,000.00	49,994,402.78	0.00	0.00
115264	FHLB D-N			313385BA3	11/24/2020	01/25/2021	.065000		.065007	54	50,000,000.00	49,994,402.78	0.00	0.00
114987	FHLB D-N			313385BB1	10/26/2020	01/26/2021	.090000		.090021	55	50,000,000.00	49,988,500.00	0.00	0.00
114988	FHLB D-N			313385BB1	10/26/2020	01/26/2021	.090000		.090021	55	50,000,000.00	49,988,500.00	0.00	0.00
115334	FHLB D-N			313385BC9	12/02/2020	01/27/2021	.075000		.075009	56	36,000,000.00	35,995,800.00	0.00	0.00
115030	FHLB D-N			313385BE5	10/28/2020	01/29/2021	.070000		.070013	58	50,000,000.00	49,990,958.33	0.00	0.00
115031	FHLB D-N			313385BE5	10/28/2020	01/29/2021	.070000		.070013	58	50,000,000.00	49,990,958.33	0.00	0.00
113335	FHLB D-N			313385BH8	04/01/2020	02/01/2021	.220000		.220412	61	50,000,000.00	49,906,500.00	0.00	0.00
113336	FHLB D-N			313385BH8	04/01/2020	02/01/2021	.220000		.220412	61	50,000,000.00	49,906,500.00	0.00	0.00
115002	FHLB D-N			313385BH8	10/27/2020	02/01/2021	.090000		.090022	61	50,000,000.00	49,987,875.00	0.00	0.00
115003	FHLB D-N			313385BH8	10/27/2020	02/01/2021	.090000		.090022	61	50,000,000.00	49,987,875.00	0.00	0.00
113330	FHLB D-N			313385BJ4	03/31/2020	02/02/2021	.220000		.220415	62	50,000,000.00	49,905,888.89	0.00	0.00
113331	FHLB D-N			313385BJ4	03/31/2020	02/02/2021	.220000		.220415	62	50,000,000.00	49,905,888.89	0.00	0.00
115004	FHLB D-N			313385BJ4	10/27/2020	02/02/2021	.090000		.090022	62	50,000,000.00	49,987,750.00	0.00	0.00
115005	FHLB D-N			313385BJ4	10/27/2020	02/02/2021	.090000		.090022	62	50,000,000.00	49,987,750.00	0.00	0.00
115069	FHLB D-N			313385BJ4	11/02/2020	02/02/2021	.090000		.090021	62	50,000,000.00	49,988,500.00	0.00	0.00
115015	FHLB D-N			313385BK1	10/28/2020	02/03/2021	.090000		.090022	63	50,000,000.00	49,987,750.00	0.00	0.00
115016	FHLB D-N			313385BK1	10/28/2020	02/03/2021	.090000		.090022	63	50,000,000.00	49,987,750.00	0.00	0.00
115017	FHLB D-N			313385BK1	10/28/2020	02/03/2021	.090000		.090022	63	50,000,000.00	49,987,750.00	0.00	0.00



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Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Historical Cost	Period End Accrued	Interest Due
115018	FHLB D-N			313385BK1	10/28/2020	02/03/2021	.090000		.090022	63	50,000,000.00	49,987,750.00	0.00	0.00
115025	FHLB D-N			313385BL9	10/28/2020	02/04/2021	.090000		.090022	64	50,000,000.00	49,987,625.00	0.00	0.00
115026	FHLB D-N			313385BL9	10/28/2020	02/04/2021	.090000		.090022	64	50,000,000.00	49,987,625.00	0.00	0.00
115027	FHLB D-N			313385BM7	10/28/2020	02/05/2021	.090000		.090023	65	50,000,000.00	49,987,500.00	0.00	0.00
115028	FHLB D-N			313385BM7	10/28/2020	02/05/2021	.090000		.090023	65	50,000,000.00	49,987,500.00	0.00	0.00
115029	FHLB D-N			313385BM7	10/28/2020	02/05/2021	.090000		.090023	65	50,000,000.00	49,987,500.00	0.00	0.00
115070	FHLB D-N			313385BM7	11/02/2020	02/05/2021	.090000		.090021	65	50,000,000.00	49,988,125.00	0.00	0.00
115317	FHLB D-N			313385BM7	12/01/2020	02/05/2021	.080000		.080012	65	50,000,000.00	49,992,666.67	0.00	0.00
115318	FHLB D-N			313385BM7	12/01/2020	02/05/2021	.080000		.080012	65	50,000,000.00	49,992,666.67	0.00	0.00
115319	FHLB D-N			313385BQ8	12/01/2020	02/08/2021	.080000		.080012	68	50,000,000.00	49,992,333.33	0.00	0.00
115320	FHLB D-N			313385BQ8	12/01/2020	02/08/2021	.080000		.080012	68	50,000,000.00	49,992,333.33	0.00	0.00
113230	FHLB D-N			313385BY1	03/24/2020	02/16/2021	.380000		.381324	76	50,000,000.00	49,826,361.11	0.00	0.00
113231	FHLB D-N			313385BY1	03/24/2020	02/16/2021	.380000		.381324	76	50,000,000.00	49,826,361.11	0.00	0.00
113234	FHLB D-N			313385CB0	03/24/2020	02/19/2021	.390000		.391408	79	50,000,000.00	49,820,166.67	0.00	0.00
113235	FHLB D-N			313385CB0	03/24/2020	02/19/2021	.390000		.391408	79	37,073,000.00	36,939,660.78	0.00	0.00
113247	FHLB D-N			313385CB0	03/25/2020	02/19/2021	.390000		.391404	79	50,000,000.00	49,820,708.33	0.00	0.00
113248	FHLB D-N			313385CB0	03/25/2020	02/19/2021	.390000		.391404	79	35,890,000.00	35,761,304.44	0.00	0.00
113254	FHLB D-N			313385CB0	03/26/2020	02/19/2021	.390000		.391399	79	50,000,000.00	49,821,250.00	0.00	0.00
113255	FHLB D-N			313385CB0	03/26/2020	02/19/2021	.390000		.391399	79	50,000,000.00	49,821,250.00	0.00	0.00
115080	FHLB D-N			313385CB0	11/03/2020	02/19/2021	.090000		.090024	79	50,000,000.00	49,986,500.00	0.00	0.00
115289	FHLB D-N			313385CG9	11/25/2020	02/24/2021	.085000		.085018	84	50,000,000.00	49,989,256.94	0.00	0.00
115290	FHLB D-N			313385CG9	11/25/2020	02/24/2021	.085000		.085018	84	50,000,000.00	49,989,256.94	0.00	0.00
113260	FHLB D-N			313385CH7	03/26/2020	02/25/2021	.390000		.391425	85	50,000,000.00	49,818,000.00	0.00	0.00
113261	FHLB D-N			313385CH7	03/26/2020	02/25/2021	.390000		.391425	85	50,000,000.00	49,818,000.00	0.00	0.00
113339	FHLB D-N			313385CM6	04/03/2020	03/01/2021	.240000		.240532	89	50,000,000.00	49,889,333.33	0.00	0.00
113340	FHLB D-N			313385CM6	04/03/2020	03/01/2021	.240000		.240532	89	50,000,000.00	49,889,333.33	0.00	0.00
115049	FHLB D-N			313385CM6	10/29/2020	03/01/2021	.090000		.090028	89	50,000,000.00	49,984,625.00	0.00	0.00
113332	FHLB D-N			313385CN4	03/31/2020	03/02/2021	.240000		.240539	90	49,979,000.00	49,867,047.04	0.00	0.00
115332	FHLB D-N			313385CP9	12/02/2020	03/03/2021	.084000		.084018	91	50,000,000.00	49,989,383.33	0.00	0.00
115333	FHLB D-N			313385CP9	12/02/2020	03/03/2021	.084000		.084018	91	50,000,000.00	49,989,383.33	0.00	0.00
115047	FHLB D-N			313385CR5	10/29/2020	03/05/2021	.090000		.090029	93	50,000,000.00	49,984,125.00	0.00	0.00
115048	FHLB D-N			313385CR5	10/29/2020	03/05/2021	.090000		.090029	93	50,000,000.00	49,984,125.00	0.00	0.00
110175	FHLB 2.375			3130A0XD7	03/12/2019	03/12/2021	2.375000		2.529773	100	25,000,000.00	24,925,000.00	133,593.75	296,875.00
110690	FHLB 2.375			3130A0XD7	05/02/2019	03/12/2021	2.375000		2.290361	100	50,000,000.00	50,076,000.00	267,187.50	593,750.00
113669	FHLB D-N			313385DF0	03/30/2020	03/19/2021	.440000		.441912	107	50,000,000.00	49,783,666.67	0.00	0.00



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Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Historical Cost	Period End Accrued	Interest Due
113670	FHLB D-N			313385DF0	03/30/2020	03/19/2021	.440000		.441912	107	50,000,000.00	49,783,666.67	0.00	0.00
115006	FHLB D-N			313385EP7	10/27/2020	04/20/2021	.100000		.100049	139	50,000,000.00	49,975,694.44	0.00	0.00
115007	FHLB D-N			313385EP7	10/27/2020	04/20/2021	.100000		.100049	139	50,000,000.00	49,975,694.44	0.00	0.00
115008	FHLB D-N			313385EP7	10/27/2020	04/20/2021	.100000		.100049	139	50,000,000.00	49,975,694.44	0.00	0.00
113607	FHLB D-N			313385EW2	04/27/2020	04/27/2021	.200000		.200406	146	50,000,000.00	49,898,611.11	0.00	0.00
113608	FHLB D-N			313385EW2	04/27/2020	04/27/2021	.200000		.200406	146	50,000,000.00	49,898,611.11	0.00	0.00
114949	FHLB D-N			313385EZ5	10/21/2020	04/30/2021	.100000		.100053	149	50,000,000.00	49,973,472.22	0.00	0.00
114950	FHLB D-N			313385EZ5	10/21/2020	04/30/2021	.100000		.100053	149	50,000,000.00	49,973,472.22	0.00	0.00
114942	FHLB D-N			313385GD2	10/20/2020	05/28/2021	.105000		.105067	177	50,000,000.00	49,967,916.67	0.00	0.00
114943	FHLB D-N			313385GD2	10/20/2020	05/28/2021	.105000		.105067	177	50,000,000.00	49,967,916.67	0.00	0.00
114951	FHLB D-N			313385GH3	10/21/2020	06/01/2021	.100000		.100062	181	50,000,000.00	49,969,027.78	0.00	0.00
114952	FHLB D-N			313385GH3	10/21/2020	06/01/2021	.100000		.100062	181	50,000,000.00	49,969,027.78	0.00	0.00
110849	FHLB 2.25			3130A1W95	05/23/2019	06/11/2021	2.250000		2.264773	191	45,000,000.00	44,986,500.00	483,750.00	506,250.00
103223	FHLB 1.875			3130AABG2	12/05/2016	11/29/2021	1.875000		1.970017	362	50,000,000.00	49,775,500.00	10,416.67	468,750.00
103224	FHLB 1.875			3130AABG2	12/05/2016	11/29/2021	1.875000		1.970017	362	50,000,000.00	49,775,500.00	10,416.67	468,750.00
103225	FHLB 1.875			3130AABG2	12/05/2016	11/29/2021	1.875000		1.970017	362	25,000,000.00	24,887,750.00	5,208.33	234,375.00
103226	FHLB 1.875			3130AABG2	12/05/2016	11/29/2021	1.875000		1.938426	362	50,000,000.00	49,850,000.00	10,416.67	468,750.00
103227	FHLB 1.875			3130AABG2	12/05/2016	11/29/2021	1.875000		1.938426	362	50,000,000.00	49,850,000.00	10,416.67	468,750.00
112637	FHLB 1.875			313381BR5	01/09/2020	12/09/2022	1.875000		1.647861	737	50,000,000.00	50,321,850.00	453,125.00	468,750.00
109833	FHLB 2.94 (CALLABLE)			3130AFSJ7	01/29/2019	01/29/2024	2.940000		2.940000	1153	10,000,000.00	10,000,000.00	101,266.67	147,000.00
109859	FHLB 2.94 (CALLABLE)			3130AFSJ7	01/29/2019	01/29/2024	2.940000		2.956246	1153	15,000,000.00	14,988,750.00	151,900.00	220,500.00
112751	FHLB 1.76 (CALLABLE)			3130AHXS7	01/29/2020	01/29/2024	1.760000		1.760000	1153	50,000,000.00	50,000,000.00	303,111.11	440,000.00
112752	FHLB 1.76 (CALLABLE)			3130AHXS7	01/29/2020	01/29/2024	1.760000		1.760000	1153	5,000,000.00	5,000,000.00	30,311.11	44,000.00
112712	FHLB 1.92 (CALLABLE)			3130AHXD0	01/22/2020	01/22/2025	1.920000		1.920000	1512	47,000,000.00	47,000,000.00	328,373.33	451,200.00
112735	FHLB 1.94 (CALLABLE)			3130AHXL2	01/28/2020	01/28/2025	1.940000		1.940000	1518	50,000,000.00	50,000,000.00	336,805.56	485,000.00
112225	FHLB 2.08 (CALLABLE)			3130AHMF7	12/09/2019	12/09/2025	2.080000		2.080000	1833	50,000,000.00	50,000,000.00	502,666.67	520,000.00
112226	FHLB 2.08 (CALLABLE)			3130AHMF7	12/09/2019	12/09/2025	2.080000		2.080000	1833	25,000,000.00	25,000,000.00	251,333.33	260,000.00
112128	FHLB 2.08 (CALLABLE)			3130AHL76	11/25/2019	11/25/2026	2.080000		2.080000	2184	50,000,000.00	50,000,000.00	23,111.11	520,000.00
112145	FHLB 2.08 (CALLABLE)			3130AHL76	11/25/2019	11/25/2026	2.080000		2.080000	2184	40,950,000.00	40,950,000.00	18,928.00	425,880.00
112332	FHLB 2.02 (CALLABLE)			3130AHNR0	12/16/2019	12/16/2026	2.020000		2.020000	2205	50,000,000.00	50,000,000.00	468,527.78	505,000.00
112333	FHLB 2.14 (CALLABLE)			3130AHND1	12/17/2019	12/17/2026	2.140000		2.140000	2206	50,000,000.00	50,000,000.00	493,388.89	535,000.00
112334	FHLB 2.14 (CALLABLE)			3130AHND1	12/17/2019	12/17/2026	2.140000		2.140000	2206	26,265,000.00	26,265,000.00	259,177.18	281,035.50
112400	FHLB 2.20 (CALLABLE)			3130AHQ89	12/18/2019	12/18/2026	2.200000		2.200000	2207	25,000,000.00	25,000,000.00	252,083.33	275,000.00
112486	FHLB 2.09 (CALLABLE)			3130AHSJ3	12/23/2019	12/23/2026	2.090000		2.090000	2212	40,000,000.00	40,000,000.00	371,555.56	418,000.00
112510	FHLB 2.20 (CALLABLE)			3130AHS53	12/24/2019	12/23/2026	2.200000		2.200000	2212	50,000,000.00	50,000,000.00	488,888.89	550,000.00



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Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Historical Cost	Period End Accrued	Interest Due
112753	FHLB 2.10 (CALLABLE)			3130AHY23	01/29/2020	01/29/2027	2.100000		2.100000	2249	50,000,000.00	50,000,000.00	361,666.67	525,000.00
112754	FHLB 2.10 (CALLABLE)			3130AHY23	01/29/2020	01/29/2027	2.100000		2.100000	2249	15,000,000.00	15,000,000.00	108,500.00	157,500.00
113541	FHLB 1.20 (CALLABLE)			3130AJJQ3	04/27/2020	04/27/2027	1.200000		1.200000	2337	50,000,000.00	50,000,000.00	60,000.00	300,000.00
113600	FHLB 1.20 (CALLABLE)			3130AJK40	05/04/2020	05/04/2027	1.200000		1.200000	2344	50,000,000.00	50,000,000.00	48,333.33	300,000.00
114029	FHLB 1.00 (CALLABLE)			3130AJRQ4	06/26/2020	06/25/2027	1.000000		1.000000	2396	50,000,000.00	50,000,000.00	219,444.45	250,000.00
114118	FHLB 1.02 (CALLABLE)			3130AJSQ3	07/10/2020	07/06/2027	1.020000		1.023712	2407	24,185,000.00	24,178,953.75	100,730.53	123,343.50
114223	FHLB 0.77 (CALLABLE)			3130AJV48	07/29/2020	07/28/2027	.770000		.770000	2429	50,000,000.00	50,000,000.00	133,680.55	192,500.00
114337	FHLB 1.02 (CALLABLE)			3130AJWG0	08/12/2020	08/10/2028	1.020000		1.020000	2808	32,995,000.00	32,995,000.00	105,639.00	168,274.50
114617	FHLB 1.30 (CALLABLE)			3130AK3V6	09/30/2020	09/30/2030	1.300000		1.300000	3589	39,950,000.00	39,950,000.00	90,886.25	259,675.00
114771	FHLB 1.08 (CALLABLE)			3130AKB96	10/02/2020	10/02/2030	1.080000		1.080000	3591	50,000,000.00	50,000,000.00	91,500.00	270,000.00
114733	FHLB 1.21 (CALLABLE)			3130AKAQ9	10/07/2020	10/07/2030	1.210000		1.210000	3596	50,000,000.00	50,000,000.00	94,111.11	302,500.00
114743	FHLB 1.21 (CALLABLE)			3130AKAQ9	10/09/2020	10/07/2030	1.210000		1.210000	3596	38,200,000.00	38,200,000.00	71,900.89	231,110.00
114722	FHLB 1.25 (CALLABLE)			3130AKA71	10/08/2020	10/08/2030	1.250000		1.250000	3597	50,000,000.00	50,000,000.00	95,486.11	312,500.00

Counter Party: 2420 FEDERAL HOME LOAN BK

25.49% .412780 354 9,195,487,000.00 9,188,372,908.19 7,347,838.67 13,445,018.50

110594	FHLMC 2.60 (CALLABLE)			3134GTKG7	05/03/2019	05/03/2024	2.600000		2.600000	1248	50,000,000.00	50,000,000.00	108,333.33	650,000.00
110758	FHLMC 2.75 (CALLABLE)			3134GTPB3	05/28/2019	05/28/2024	2.500000		2.500000	1273	50,000,000.00	50,000,000.00	17,361.11	625,000.00
110785	FHLMC 3.00 (CALLABLE)			3134GTPC1	05/28/2019	05/28/2024	2.375000		2.375000	1273	25,000,000.00	25,000,000.00	8,246.53	296,875.00
110796	FHLMC 2.44 (CALLABLE)			3134GTPG2	05/28/2019	05/28/2024	2.440000		2.440000	1273	50,000,000.00	50,000,000.00	16,944.44	610,000.00
110837	FHLMC 2.45 (CALLABLE)			3134GTQM8	05/29/2019	05/28/2024	2.450000		2.450000	1273	25,000,000.00	25,000,000.00	8,506.94	306,250.00
113982	FHLMC 3.50 (CALLABLE)			3134GUWM8	12/04/2019	12/04/2024	2.000000		2.000000	1463	50,000,000.00	50,000,000.00	247,222.22	250,000.00
112522	FHLMC 2.01 (CALLABLE)			3134GUK41	12/24/2019	12/24/2024	2.010000		2.010000	1483	50,000,000.00	50,000,000.00	443,875.00	502,500.00
112648	FHLMC 2.00 (CALLABLE)			3134GU2K5	01/21/2020	01/21/2025	2.000000		2.000000	1511	50,000,000.00	50,000,000.00	366,666.67	500,000.00
112649	FHLMC 2.00 (CALLABLE)			3134GU2K5	01/21/2020	01/21/2025	2.000000		2.000000	1511	50,000,000.00	50,000,000.00	366,666.67	500,000.00
112650	FHLMC 2.00 (CALLABLE)			3134GU2K5	01/21/2020	01/21/2025	2.000000		2.000000	1511	50,000,000.00	50,000,000.00	366,666.67	500,000.00
112901	FHLMC 1.50			3137EAEP0	02/14/2020	02/12/2025	1.500000		1.516073	1533	25,000,000.00	24,980,750.00	115,625.00	187,500.00
113109	FHLMC 0.95 (CALLABLE)			3134GVGN2	03/12/2020	03/12/2025	.950000		.950000	1561	50,000,000.00	50,000,000.00	106,875.00	237,500.00
113157	FHLMC 1.00 (CALLABLE)			3134GVGX0	03/18/2020	03/18/2025	1.000000		1.000000	1567	50,000,000.00	50,000,000.00	104,166.67	250,000.00
113171	FHLMC 1.05 (CALLABLE)			3134GVGZ5	03/18/2020	03/18/2025	1.050000		1.050000	1567	25,000,000.00	25,000,000.00	54,687.50	65,625.00
113531	FHLMC 0.95 (CALLABLE)			3134GVMV7	04/28/2020	04/28/2025	.950000		.950000	1608	50,000,000.00	50,000,000.00	46,180.56	237,500.00
113728	FHLMC 0.75 (CALLABLE)			3134GVRV2	05/27/2020	05/27/2025	.750000		.750000	1637	50,000,000.00	50,000,000.00	6,250.00	187,500.00
113729	FHLMC 0.75 (CALLABLE)			3134GVRW0	05/27/2020	05/27/2025	.750000		.750000	1637	50,000,000.00	50,000,000.00	6,250.00	187,500.00
113740	FHLMC 0.77 (CALLABLE)			3134GVSG4	05/27/2020	05/27/2025	.770000		.770000	1637	50,000,000.00	50,000,000.00	6,416.67	192,500.00
113750	FHLMC 0.77 (CALLABLE)			3134GVSP4	05/27/2020	05/27/2025	.770000		.770000	1637	50,000,000.00	50,000,000.00	6,416.67	192,500.00
113793	FHLMC 0.73 (CALLABLE)			3134GVVJ4	05/27/2020	05/27/2025	.730000		.730000	1637	50,000,000.00	50,000,000.00	6,083.33	182,500.00
114045	FHLMC 0.71 (CALLABLE)			3134GV2C1	06/26/2020	06/23/2025	.710000		.710000	1664	50,000,000.00	50,000,000.00	154,819.44	174,541.67



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114099	FHLMC 0.75 (CALLABLE)			3134GV4Y1	07/10/2020	07/08/2025	.750000		.750000	1679	50,000,000.00	50,000,000.00	151,041.66	187,500.00
114133	FHLMC 0.75 (CALLABLE)			3134GV4Y1	07/10/2020	07/08/2025	.750000		.750000	1679	50,000,000.00	50,000,000.00	151,041.66	187,500.00
114134	FHLMC 0.75 (CALLABLE)			3134GV4Y1	07/10/2020	07/08/2025	.750000		.750000	1679	17,800,000.00	17,800,000.00	53,770.84	66,750.00
114100	FHLMC 0.73 (CALLABLE)			3134GV5B0	07/10/2020	07/09/2025	.730000		.730000	1680	50,000,000.00	50,000,000.00	54,750.00	91,250.00
114120	FHLMC 0.74 (CALLABLE)			3134GV5S3	07/15/2020	07/15/2025	.740000		.740000	1686	50,000,000.00	50,000,000.00	141,833.33	185,000.00
114146	FHLMC 0.77 (CALLABLE)			3134GV6S2	07/15/2020	07/15/2025	.770000		.770000	1686	50,000,000.00	50,000,000.00	147,583.33	192,500.00
111256	FHLMC 2.20 (CALLABLE)			3134GTL68	07/29/2019	07/29/2025	2.200000		2.200000	1700	50,000,000.00	50,000,000.00	378,888.89	550,000.00
114258	FHLMC 0.75 (CALLABLE)			3134GWEW2	07/29/2020	07/29/2025	.750000		.750000	1700	50,000,000.00	50,000,000.00	129,166.67	187,500.00
114286	FHLMC 0.75 (CALLABLE)			3134GWGY6	08/04/2020	08/04/2025	.750000		.750000	1706	25,000,000.00	25,000,000.00	61,979.17	93,750.00
113544	FHLMC 1.00 (CALLABLE)			3134GVNK0	04/28/2020	10/28/2025	1.000000		1.000000	1791	50,000,000.00	50,000,000.00	48,611.11	250,000.00
113929	FHLMC 1.75 (CALLABLE)			3134GVG44	06/09/2020	12/09/2025	1.500000		1.500000	1833	50,000,000.00	50,000,000.00	175,000.00	187,500.00
112420	FHLMC 2.00 (CALLABLE)			3134GUA26	12/27/2019	12/23/2025	2.000000		2.000000	1847	50,000,000.00	50,000,000.00	444,444.44	500,000.00
112421	FHLMC 2.00 (CALLABLE)			3134GUA26	12/27/2019	12/23/2025	2.000000		2.000000	1847	50,000,000.00	50,000,000.00	444,444.44	500,000.00
114030	FHLMC 0.75 (CALLABLE)			3134GVZ50	06/26/2020	12/26/2025	.750000		.750000	1850	50,000,000.00	50,000,000.00	69,791.67	93,750.00
113117	FHLMC 1.00 (CALLABLE)			3134GVGM4	03/13/2020	03/17/2026	1.000000		1.000000	1931	50,000,000.00	50,000,000.00	105,555.56	250,000.00
113530	FHLMC 1.00 (CALLABLE)			3134GVMU9	04/28/2020	04/28/2026	1.000000		1.000000	1973	50,000,000.00	50,000,000.00	48,611.11	250,000.00
114161	FHLMC 0.83 (CALLABLE)			3134GWAJ5	07/22/2020	07/22/2026	.830000		.830000	2058	25,000,000.00	25,000,000.00	75,506.94	103,750.00
112422	FHLMC 2.01 (CALLABLE)			3134GUB25	12/27/2019	12/23/2026	2.010000		2.010000	2212	50,000,000.00	50,000,000.00	446,666.67	502,500.00
112423	FHLMC 2.01 (CALLABLE)			3134GUB25	12/27/2019	12/23/2026	2.010000		2.010000	2212	50,000,000.00	50,000,000.00	446,666.67	502,500.00
112439	FHLMC 2.01 (CALLABLE)			3134GUB58	12/27/2019	12/23/2026	2.010000		2.010000	2212	50,000,000.00	50,000,000.00	446,666.67	502,500.00
112500	FHLMC 2.15 (CALLABLE)			3134GUF88	12/27/2019	12/23/2026	2.150000		2.150000	2212	50,000,000.00	50,000,000.00	477,777.78	537,500.00
112501	FHLMC 2.16 (CALLABLE)			3134GUG95	12/27/2019	12/23/2026	2.160000		2.160000	2212	50,000,000.00	50,000,000.00	480,000.00	540,000.00
112365	FHLMC 2.08 (CALLABLE)			3134GUY99	12/27/2019	12/30/2026	2.080000		2.080000	2219	50,000,000.00	50,000,000.00	442,000.00	520,000.00
113668	FHLMC 1.05 (CALLABLE)			3134GVQR2	05/04/2020	05/04/2027	1.050000		1.050000	2344	50,000,000.00	50,000,000.00	42,291.67	262,500.00
113767	FHLMC 1.05 (CALLABLE)			3134GVTY4	05/27/2020	05/27/2027	1.050000		1.050000	2367	50,000,000.00	50,000,000.00	8,750.00	262,500.00
113774	FHLMC 1.07 (CALLABLE)			3134GVUQ9	05/27/2020	05/27/2027	1.070000		1.070000	2367	50,000,000.00	50,000,000.00	8,916.67	267,500.00
113992	FHLMC 1.00 (CALLABLE)			3134GV5S8	06/23/2020	06/23/2027	1.000000		1.000000	2394	25,000,000.00	25,000,000.00	111,111.11	125,000.00
114019	FHLMC 1.00 (CALLABLE)			3134GVX78	06/26/2020	06/28/2027	1.000000		1.000146	2399	25,000,000.00	24,999,750.00	109,027.78	126,388.89
114217	FHLMC 1.00 (CALLABLE)			3134GWD41	07/29/2020	07/29/2027	1.000000		1.000000	2430	50,000,000.00	50,000,000.00	172,222.22	250,000.00
114224	FHLMC 0.83 (CALLABLE)			3134GWD55	07/29/2020	07/29/2027	.830000		.830000	2430	50,000,000.00	50,000,000.00	142,944.44	207,500.00
114390	FHLMC 1.07 (CALLABLE)			3134GWQY5	08/25/2020	08/25/2028	1.070000		1.070000	2823	25,000,000.00	25,000,000.00	72,819.44	133,750.00
114623	FHLMC 1.00 (CALLABLE)			3134GWQ33	09/28/2020	09/28/2028	1.000000		1.000000	2857	50,000,000.00	50,000,000.00	90,277.78	250,000.00
114642	FHLMC 1.00 (CALLABLE)			3134GWSZ0	09/28/2020	09/28/2028	1.000000		1.000000	2857	50,000,000.00	50,000,000.00	90,277.78	250,000.00
114643	FHLMC 1.00 (CALLABLE)			3134GWSZ0	09/28/2020	09/28/2028	1.000000		1.000000	2857	50,000,000.00	50,000,000.00	90,277.78	250,000.00
114308	FHLMC 1.10 (CALLABLE)			3134GWAJ5	08/12/2020	02/12/2029	1.100000		1.100000	2994	25,000,000.00	25,000,000.00	84,791.67	137,500.00



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114371	FHLMC 1.10 (CALLABLE)			3134GWA7	08/20/2020	08/20/2029	1.100000		1.100000	3183	25,000,000.00	25,000,000.00	78,680.56	137,500.00
114378	FHLMC 1.15 (CALLABLE)			3134GWS8	08/24/2020	08/24/2029	1.150000		1.150000	3187	25,000,000.00	25,000,000.00	79,062.50	143,750.00
114391	FHLMC 1.25 (CALLABLE)			3134GWRH1	08/26/2020	08/26/2030	1.250000		1.250000	3554	25,000,000.00	25,000,000.00	84,201.39	156,250.00
114454	FHLMC 1.20 (CALLABLE)			3134GW2S4	08/28/2020	08/27/2030	1.200000		1.200000	3555	25,000,000.00	25,000,000.00	79,166.67	149,166.67
114393	FHLMC 1.26 (CALLABLE)			3134GWRG3	09/03/2020	09/03/2030	1.260000		1.260000	3562	25,000,000.00	25,000,000.00	78,750.00	157,500.00
114465	FHLMC 1.20 (CALLABLE)			3134GW3A2	09/09/2020	09/09/2030	1.200000		1.200000	3568	25,000,000.00	25,000,000.00	70,000.00	150,000.00
114490	FHLMC 1.25 (CALLABLE)			3134GWB96	09/09/2020	09/09/2030	1.250000		1.250000	3568	25,000,000.00	25,000,000.00	72,916.67	156,250.00
114506	FHLMC 1.25 (CALLABLE)			3134GWD45	09/16/2020	09/16/2030	1.250000		1.250000	3575	25,000,000.00	25,000,000.00	66,840.28	156,250.00
114491	FHLMC 1.28 (CALLABLE)			3134GWC79	09/17/2020	09/17/2030	1.280000		1.280000	3576	25,000,000.00	25,000,000.00	67,555.56	160,000.00
114526	FHLMC 1.32 (CALLABLE)			3134GWF68	09/17/2020	09/17/2030	1.320000		1.320000	3576	25,000,000.00	25,000,000.00	69,666.67	165,000.00
114640	FHLMC 1.25 (CALLABLE)			3134GWSX5	09/22/2020	09/23/2030	1.250000		1.250000	3582	50,000,000.00	50,000,000.00	123,263.89	314,236.11
114641	FHLMC 1.25 (CALLABLE)			3134GWSX5	09/22/2020	09/23/2030	1.250000		1.250000	3582	50,000,000.00	50,000,000.00	123,263.89	314,236.11
114624	FHLMC 1.33 (CALLABLE)			3134GWQ74	09/28/2020	09/26/2030	1.330000		1.330000	3585	50,000,000.00	50,000,000.00	120,069.44	328,805.56
114660	FHLMC 1.25 (CALLABLE)			3134GWTM8	09/28/2020	09/30/2030	1.250000		1.250000	3589	50,000,000.00	50,000,000.00	112,847.22	315,972.22
114675	FHLMC 1.25 (CALLABLE)			3134GWUA2	09/28/2020	09/30/2030	1.250000		1.250000	3589	50,000,000.00	50,000,000.00	112,847.22	315,972.22
114702	FHLMC 1.24 (CALLABLE)			3134GWUN4	09/28/2020	09/30/2030	1.240000		1.240000	3589	50,000,000.00	50,000,000.00	111,944.44	313,444.44
114744	FHLMC 1.24 (CALLABLE)			3134GWW51	10/09/2020	10/08/2030	1.240000		1.240000	3597	50,000,000.00	50,000,000.00	93,000.00	308,277.78
114792	FHLMC 1.25 (CALLABLE)			3134GWXP6	10/15/2020	10/15/2030	1.250000		1.250000	3604	50,000,000.00	50,000,000.00	83,333.33	312,500.00
114819	FHLMC 1.26 (CALLABLE)			3134GWYT7	10/15/2020	10/15/2030	1.260000		1.260000	3604	50,000,000.00	50,000,000.00	84,000.00	315,000.00
114841	FHLMC 1.27 (CALLABLE)			3134GWZ74	10/21/2020	10/21/2030	1.270000		1.270000	3610	50,000,000.00	50,000,000.00	74,083.33	317,500.00
114842	FHLMC 1.29 (CALLABLE)			3134GWZF6	10/21/2020	10/21/2030	1.290000		1.290000	3610	50,000,000.00	50,000,000.00	75,250.00	322,500.00
114793	FHLMC 1.25 (CALLABLE)			3134GWXQ4	10/22/2020	10/22/2030	1.250000		1.250000	3611	50,000,000.00	50,000,000.00	71,180.56	312,500.00
114829	FHLMC 1.26 (CALLABLE)			3134GWYY6	10/22/2020	10/22/2030	1.260000		1.263203	3611	50,000,000.00	49,985,000.00	71,750.00	315,000.00
114830	FHLMC 1.26 (CALLABLE)			3134GWYY6	10/22/2020	10/22/2030	1.260000		1.263203	3611	25,000,000.00	24,992,500.00	35,875.00	157,500.00
114831	FHLMC 1.27 (CALLABLE)			3134GWZ66	10/22/2020	10/22/2030	1.270000		1.270000	3611	50,000,000.00	50,000,000.00	72,319.44	317,500.00
114843	FHLMC 1.30 (CALLABLE)			3134GWZH2	10/28/2020	10/28/2030	1.300000		1.300000	3617	50,000,000.00	50,000,000.00	63,194.44	325,000.00
114844	FHLMC 1.30 (CALLABLE)			3134GWZN9	10/28/2020	10/28/2030	1.300000		1.300000	3617	50,000,000.00	50,000,000.00	63,194.44	325,000.00
114854	FHLMC 1.30 (CALLABLE)			3134GWZZ2	10/28/2020	10/28/2030	1.300000		1.300000	3617	50,000,000.00	50,000,000.00	63,194.44	325,000.00
114875	FHLMC 1.30 (CALLABLE)			3134GW3N4	10/28/2020	10/28/2030	1.300000		1.300000	3617	50,000,000.00	50,000,000.00	63,194.44	325,000.00
114876	FHLMC 1.31 (CALLABLE)			3134GW4D5	10/28/2020	10/28/2030	1.310000		1.310000	3617	50,000,000.00	50,000,000.00	63,680.56	327,500.00
114884	FHLMC 1.31 (CALLABLE)			3134GW4K9	10/28/2020	10/28/2030	1.310000		1.310000	3617	50,000,000.00	50,000,000.00	63,680.56	327,500.00
114892	FHLMC 1.30 (CALLABLE)			3134GW4S2	10/28/2020	10/28/2030	1.300000		1.300000	3617	50,000,000.00	50,000,000.00	63,194.44	325,000.00
114972	FHLMC 1.31 (CALLABLE)			3134GW6Q4	11/12/2020	11/12/2030	1.310000		1.310000	3632	50,000,000.00	50,000,000.00	38,208.33	327,500.00
114973	FHLMC 1.31 (CALLABLE)			3134GW6Q4	11/12/2020	11/12/2030	1.310000		1.310000	3632	25,000,000.00	25,000,000.00	19,104.17	163,750.00
115094	FHLMC 1.36 (CALLABLE)			3134GXAT1	11/24/2020	11/26/2030	1.360000		1.360000	3646	50,000,000.00	50,000,000.00	17,000.00	343,777.78



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115000	FHLMC 1.41 (CALLABLE)			3134GW6Y7	11/17/2020	11/17/2031	1.410000		1.410000	4002	50,000,000.00	50,000,000.00	31,333.33	352,500.00
115223	FHLMC 1.32 (CALLABLE)			3134GXEC4	11/25/2020	11/25/2031	1.320000		1.320000	4010	50,000,000.00	50,000,000.00	14,666.67	330,000.00
115242	FHLMC 1.32 (CALLABLE)			3134GXEK6	11/25/2020	11/25/2031	1.320000		1.320000	4010	50,000,000.00	50,000,000.00	14,666.67	330,000.00
115284	FHLMC 1.40 (CALLABLE)			3134GXFD1	12/02/2020	12/02/2031	1.400000		1.400000	4017	50,000,000.00	50,000,000.00	1,944.44	350,000.00
115065	FHLMC 1.50 (CALLABLE)			3134GXAK0	11/09/2020	08/09/2032	1.500000		1.500000	4268	50,000,000.00	50,000,000.00	50,000.00	375,000.00
114970	FHLMC 1.50 (CALLABLE)			3134GW6M3	11/04/2020	11/04/2032	1.500000		1.500000	4355	50,000,000.00	50,000,000.00	60,416.67	375,000.00
114971	FHLMC 1.50 (CALLABLE)			3134GW6R2	11/05/2020	11/05/2032	1.500000		1.500000	4356	50,000,000.00	50,000,000.00	58,333.33	375,000.00
115087	FHLMC 1.50 (CALLABLE)			3134GXAQ7	11/24/2020	11/23/2032	1.500000		1.500000	4374	50,000,000.00	50,000,000.00	18,750.00	372,916.67
115224	FHLMC 1.42 (CALLABLE)			3134GXEB6	11/25/2020	11/23/2032	1.420000		1.420000	4374	50,000,000.00	50,000,000.00	15,777.78	351,055.56
115243	FHLMC 1.42 (CALLABLE)			3134GXEN0	11/25/2020	11/23/2032	1.420000		1.420000	4374	50,000,000.00	50,000,000.00	15,777.78	351,055.56
115244	FHLMC 1.49 (CALLABLE)			3134GXEQ3	11/25/2020	11/26/2032	1.490000		1.490000	4377	50,000,000.00	50,000,000.00	16,555.56	374,569.44
Counter Party: 2440 FEDERAL HOME LOAN MTG								12.53%	1.336684	2719	4,517,800,000.00	4,517,758,000.00	11,937,503.48	29,504,916.68
113270	FNMA D-N			313589BU6	03/26/2020	02/12/2021	.200000		.200360	72	50,000,000.00	49,910,277.78	0.00	0.00
113271	FNMA D-N			313589BU6	03/26/2020	02/12/2021	.200000		.200360	72	50,000,000.00	49,910,277.78	0.00	0.00
113346	FNMA D-N			313589BU6	04/02/2020	02/12/2021	.200000		.200352	72	50,000,000.00	49,912,222.22	0.00	0.00
113347	FNMA D-N			313589BU6	04/02/2020	02/12/2021	.200000		.200352	72	50,000,000.00	49,912,222.22	0.00	0.00
103255	FNMA 1.375			3135G0J20	12/05/2016	02/26/2021	1.375000		1.785456	86	50,000,000.00	49,168,000.00	185,243.06	343,750.00
113281	FNMA D-N			313589CM3	03/27/2020	03/01/2021	.100000		.100094	89	50,000,000.00	49,952,916.67	0.00	0.00
113282	FNMA D-N			313589CM3	03/27/2020	03/01/2021	.100000		.100094	89	50,000,000.00	49,952,916.67	0.00	0.00
113283	FNMA D-N			313589CM3	03/27/2020	03/01/2021	.100000		.100094	89	50,000,000.00	49,952,916.67	0.00	0.00
113284	FNMA D-N			313589CM3	03/27/2020	03/01/2021	.100000		.100094	89	50,000,000.00	49,952,916.67	0.00	0.00
113832	FNMA 0.75 (CALLABLE)			3136G4VU4	05/27/2020	05/27/2025	.750000		.750000	1637	50,000,000.00	50,000,000.00	6,250.00	187,500.00
114028	FNMA 0.50			3135G04Z3	06/26/2020	06/17/2025	.500000		.507743	1658	25,000,000.00	24,990,500.00	56,944.45	61,805.56
114179	FNMA 0.75 (CALLABLE)			3135G05C3	07/10/2020	06/30/2025	.750000		.750000	1671	21,000,000.00	21,000,000.00	66,937.50	78,750.00
114101	FNMA 0.71 (CALLABLE)			3136G4YQ0	07/10/2020	07/09/2025	.710000		.710000	1680	50,000,000.00	50,000,000.00	142,000.00	177,500.00
114155	FNMA 0.82 (CALLABLE)			3136G4YZ0	07/10/2020	07/09/2026	.820000		.820000	2045	50,000,000.00	50,000,000.00	162,861.11	203,861.11
114160	FNMA 0.95 (CALLABLE)			3136G4YY3	07/15/2020	07/15/2027	.950000		.950000	2416	50,000,000.00	50,000,000.00	182,083.33	237,500.00
114285	FNMA 0.875 (CALLABLE)			3136G4E33	07/30/2020	07/30/2027	.875000		.875000	2431	25,000,000.00	25,000,000.00	74,739.58	109,375.00
114901	FNMA NOTE 0.875			3135G05Q2	10/20/2020	08/05/2030	.875000		1.012288	3533	50,000,000.00	49,361,500.00	143,402.77	218,750.00
115254	FNMA NOTE 0.875			3135G05Q2	11/24/2020	08/05/2030	.875000		1.080018	3533	50,000,000.00	49,058,500.00	143,402.78	218,750.00
115257	FNMA NOTE 0.875			3135G05Q2	11/25/2020	08/05/2030	.875000		1.074244	3533	50,000,000.00	49,085,000.00	143,402.78	218,750.00
114392	FNMA 1.18 (CALLABLE)			3136G4R88	08/28/2020	08/26/2030	1.180000		1.180000	3554	50,000,000.00	50,000,000.00	155,694.44	291,722.22
114503	FNMA 1.18 (CALLABLE)			3136G4R88	08/28/2020	08/26/2030	1.180000		1.180000	3554	25,000,000.00	25,000,000.00	77,847.22	145,861.11
114417	FNMA 1.25 (CALLABLE)			3136G4U68	08/27/2020	08/27/2030	1.250000		1.250000	3555	25,000,000.00	25,000,000.00	83,333.33	156,250.00
114525	FNMA 1.12 (CALLABLE)			3136G42S1	09/11/2020	09/11/2030	1.120000		1.120000	3570	25,000,000.00	25,000,000.00	63,777.78	140,000.00



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114631	FNMA 1.20 (CALLABLE)			3136G43U5	09/28/2020	09/27/2030	1.200000		1.200000	3586	50,000,000.00	50,000,000.00	108,333.33	298,333.33
114632	FNMA 1.25 (CALLABLE)			3136G43V3	09/28/2020	09/27/2030	1.250000		1.250000	3586	50,000,000.00	50,000,000.00	112,847.22	310,763.89
114940	FNMA 1.20 (CALLABLE)			3136G45T6	10/28/2020	10/28/2030	1.200000		1.200000	3617	50,000,000.00	50,000,000.00	58,333.33	300,000.00
114986	FNMA 1.26 (CALLABLE)			3135GA2D2	10/28/2020	10/28/2030	1.260000		1.260000	3617	50,000,000.00	50,000,000.00	61,250.00	315,000.00
115066	FNMA 1.27 (CALLABLE)			3135GA2V2	11/18/2020	11/18/2030	1.270000		1.270000	3638	50,000,000.00	50,000,000.00	26,458.33	317,500.00
115127	FNMA 1.32 (CALLABLE)			3135GA4C2	11/18/2020	11/18/2030	1.320000		1.320000	3638	50,000,000.00	50,000,000.00	27,500.00	330,000.00
115109	FNMA 1.24 (CALLABLE)			3135GA3T6	11/24/2020	11/25/2030	1.240000		1.240000	3645	50,000,000.00	50,000,000.00	15,500.00	311,722.22
114984	FNMA 1.365 (CALLABLE)			3136G47K3	10/28/2020	10/28/2031	1.365000		1.365000	3982	50,000,000.00	50,000,000.00	66,354.17	341,250.00
115058	FNMA 1.22 (CALLABLE)			3136G42K8	10/30/2020	08/27/2032	1.220000		1.334578	4286	50,000,000.00	49,375,000.00	162,666.67	305,000.00
115059	FNMA 1.22 (CALLABLE)			3136G42K8	11/02/2020	08/27/2032	1.220000		1.334627	4286	49,250,000.00	48,634,375.00	160,226.67	300,425.00
114983	FNMA 1.45 (CALLABLE)			3136G47J6	10/28/2020	10/28/2032	1.450000		1.450000	4348	50,000,000.00	50,000,000.00	70,486.11	362,500.00
115126	FNMA 1.50 (CALLABLE)			3135GA4A6	11/16/2020	11/16/2032	1.500000		1.500000	4367	50,000,000.00	50,000,000.00	35,416.67	375,000.00
115001	FNMA 1.46 (CALLABLE)			3135GA2E0	11/17/2020	11/17/2032	1.460000		1.460000	4368	50,000,000.00	50,000,000.00	32,444.44	365,000.00
114985	FNMA 1.45 (CALLABLE)			3135GA2C4	11/18/2020	11/18/2032	1.450000		1.450000	4369	50,000,000.00	50,000,000.00	30,208.33	362,500.00
115128	FNMA 1.50 (CALLABLE)			3135GA4B4	11/24/2020	11/23/2032	1.500000		1.500000	4374	50,000,000.00	50,000,000.00	18,750.00	372,916.67
Counter Party: 2480 FED NATL MORT ASSOC								4.84%	.958212	2587	1,745,250,000.00	1,740,129,541.68	2,674,695.40	7,758,036.11
110109	JOHNSON & JOHNSON CO. CO			478160CD4	03/04/2019	03/03/2022	2.250000		2.677697	456	22,500,000.00	22,224,600.00	126,562.50	253,125.00
Counter Party: 4000 JOHNSON & JOHNSON CO.								0.06%	2.677697	456	22,500,000.00	22,224,600.00	126,562.50	253,125.00
112997	JPM CHASE BK CO NOTE (CA			46632FRJ6	02/28/2020	02/28/2023	1.500000		1.587907	818	50,000,000.00	50,000,000.00	197,916.67	375,000.00
Counter Party: 4020 J.P.MORGAN CHASE BK								0.14%	1.587907	818	50,000,000.00	50,000,000.00	197,916.67	375,000.00
115054	JUPITER SEC COMPANY LLC			4820P2M36	10/29/2020	12/03/2020	.120000		.120014	1	50,000,000.00	49,994,166.67	0.00	0.00
114834	JUPITER SEC COMPANY LLC			4820P2M77	10/06/2020	12/07/2020	.135000		.135031	5	50,000,000.00	49,988,375.00	0.00	0.00
114835	JUPITER SEC COMPANY LLC			4820P2M77	10/06/2020	12/07/2020	.135000		.135031	5	19,800,000.00	19,795,396.50	0.00	0.00
114864	JUPITER SEC COMPANY LLC			4820P2M85	10/08/2020	12/08/2020	.140000		.140033	6	40,000,000.00	39,990,511.11	0.00	0.00
114878	JUPITER SEC COMPANY LLC			4820P2M93	10/09/2020	12/09/2020	.130000		.130029	7	50,000,000.00	49,988,986.11	0.00	0.00
114917	JUPITER SEC COMPANY LLC			4820P2MF9	10/16/2020	12/15/2020	.130000		.130028	13	50,000,000.00	49,989,166.67	0.00	0.00
115161	JUPITER SEC COMPANY LLC			4820P2N68	11/13/2020	01/06/2021	.190000		.190054	35	50,000,000.00	49,985,750.00	0.00	0.00
115110	JUPITER SEC COMPANY LLC			4820P2N84	11/09/2020	01/08/2021	.150000		.150038	37	50,000,000.00	49,987,500.00	0.00	0.00
115140	JUPITER SEC COMPANY LLC			4820P2NB7	11/10/2020	01/11/2021	.160000		.160044	40	50,000,000.00	49,986,222.22	0.00	0.00
115322	JUPITER SEC COMPANY LLC			4820P2NF8	12/01/2020	01/15/2021	.170000		.170036	44	50,000,000.00	49,989,375.00	0.00	0.00
115227	JUPITER SEC COMPANY LLC			4820P2NK7	11/20/2020	01/19/2021	.200000		.200067	48	50,000,000.00	49,983,333.33	0.00	0.00
115228	JUPITER SEC COMPANY LLC			4820P2NK7	11/20/2020	01/19/2021	.200000		.200067	48	50,000,000.00	49,983,333.33	0.00	0.00
115308	JUPITER SEC COMPANY LLC			4820P2NK7	11/30/2020	01/19/2021	.170000		.170040	48	50,000,000.00	49,988,194.44	0.00	0.00



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115321	JUPITER SEC COMPANY LLC			4820P2NM3	12/01/2020	01/21/2021	.170000		.170041	50	40,000,000.00	39,990,366.67	0.00	0.00
115252	JUPITER SEC COMPANY LLC			4820P2NN1	11/24/2020	01/22/2021	.190000		.190059	51	50,000,000.00	49,984,430.56	0.00	0.00
115253	JUPITER SEC COMPANY LLC			4820P2NN1	11/24/2020	01/22/2021	.190000		.190059	51	50,000,000.00	49,984,430.56	0.00	0.00
115291	JUPITER SEC COMPANY LLC			4820P2NV3	11/25/2020	01/29/2021	.200000		.200072	58	50,000,000.00	49,981,944.44	0.00	0.00
115292	JUPITER SEC COMPANY LLC			4820P2NV3	11/25/2020	01/29/2021	.200000		.200072	58	50,000,000.00	49,981,944.44	0.00	0.00
Counter Party: 4120 JUPITER SEC CO LLC								2.36%	.166933	35	849,800,000.00	849,573,427.05	0.00	0.00
113999	LACCAL BANS				06/17/2020	06/30/2022	.659000		.659000	575	5,000,000.00	5,000,000.00	13,912.22	16,566.53
Counter Party: 4460 LACCAL								0.01%	.659000	575	5,000,000.00	5,000,000.00	13,912.22	16,566.53
114991	LA FAYETTE ASSET SEC LLC			50286LM34	10/26/2020	12/03/2020	.140000		.140021	1	30,852,000.00	30,847,440.76	0.00	0.00
114794	LA FAYETTE ASSET SEC LLC			50286LM42	09/30/2020	12/04/2020	.160000		.160046	2	50,000,000.00	49,985,555.56	0.00	0.00
115010	LA FAYETTE ASSET SEC LLC			50286LM42	10/27/2020	12/04/2020	.130000		.130018	2	30,000,000.00	29,995,883.33	0.00	0.00
114791	LA FAYETTE ASSET SEC LLC			50286LM75	09/30/2020	12/07/2020	.160000		.160048	5	50,000,000.00	49,984,888.89	0.00	0.00
115036	LA FAYETTE ASSET SEC LLC			50286LME0	10/28/2020	12/14/2020	.150000		.150029	12	21,370,000.00	21,365,815.04	0.00	0.00
115046	LA FAYETTE ASSET SEC LLC			50286LMF7	10/29/2020	12/15/2020	.140000		.140026	13	41,971,000.00	41,963,328.63	0.00	0.00
115103	LA FAYETTE ASSET SEC LLC			50286LMG5	11/06/2020	12/16/2020	.120000		.120016	14	26,001,000.00	25,997,533.20	0.00	0.00
115108	LA FAYETTE ASSET SEC LLC			50286LMG5	11/09/2020	12/16/2020	.120000		.120015	14	24,000,000.00	23,997,040.00	0.00	0.00
115096	LA FAYETTE ASSET SEC LLC			50286LMJ9	11/05/2020	12/18/2020	.130000		.130020	16	50,000,000.00	49,992,236.11	0.00	0.00
115351	LA FAYETTE ASSET SEC LLC			50286LMW0	12/02/2020	12/30/2020	.130000		.130013	28	22,843,000.00	22,840,690.32	0.00	0.00
115312	LA FAYETTE ASSET SEC LLC			50286LN41	11/30/2020	01/04/2021	.150000		.150022	33	30,000,000.00	29,995,625.00	0.00	0.00
115313	LA FAYETTE ASSET SEC LLC			50286LN41	11/30/2020	01/04/2021	.150000		.150022	33	21,000,000.00	20,996,937.50	0.00	0.00
114828	LA FAYETTE ASSET SEC LLC			50286LN58	10/06/2020	01/05/2021	.160000		.160065	34	50,000,000.00	49,979,777.78	0.00	0.00
114896	LA FAYETTE ASSET SEC LLC			50286LPC1	10/14/2020	02/12/2021	.180000		.180109	72	25,000,000.00	24,984,875.00	0.00	0.00
114996	LA FAYETTE ASSET SEC LLC			50286LPN7	10/26/2020	02/22/2021	.210000		.210146	82	32,214,000.00	32,191,638.12	0.00	0.00
Counter Party: 4480 LA FAYETTE ASSET SEC LLC								1.40%	.149838	22	505,251,000.00	505,119,265.24	0.00	0.00
114633	MONT BLANC CAPITAL CORP			6117P4ME7	09/11/2020	12/14/2020	.180000		.180085	12	50,000,000.00	49,976,500.00	0.00	0.00
115095	MONT BLANC CAPITAL CORP			6117P4N71	11/05/2020	01/07/2021	.180000		.180057	36	50,000,000.00	49,984,250.00	0.00	0.00
114804	MONT BLANC CAPITAL CORP			6117P4N89	10/01/2020	01/08/2021	.170000		.170080	37	19,901,000.00	19,891,696.28	0.00	0.00
115225	MONT BLANC CAPITAL CORP			6117P4NB2	11/20/2020	01/11/2021	.180000		.180047	40	50,000,000.00	49,987,000.00	0.00	0.00
115249	MONT BLANC CAPITAL CORP			6117P4NB2	11/23/2020	01/11/2021	.180000		.180044	40	20,511,000.00	20,505,974.81	0.00	0.00
114739	MONT BLANC CAPITAL CORP			6117P4ND8	09/24/2020	01/13/2021	.200000		.200123	42	34,156,000.00	34,134,937.13	0.00	0.00
115186	MONT BLANC CAPITAL CORP			6117P4ND8	11/17/2020	01/13/2021	.200000		.200063	42	41,439,000.00	41,425,877.65	0.00	0.00
114786	MONT BLANC CAPITAL CORP			6117P4NLO	09/29/2020	01/20/2021	.180000		.180102	49	40,848,000.00	40,824,920.88	0.00	0.00
114822	MONT BLANC CAPITAL CORP			6117P4P12	10/05/2020	02/01/2021	.200000		.200132	61	50,000,000.00	49,966,944.44	0.00	0.00



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115226	MONT BLANC CAPITAL CORP			6117P4P46	11/20/2020	02/04/2021	.190000		.190076	64	40,000,000.00	39,983,955.56	0.00	0.00
114840	MONT BLANC CAPITAL CORP			6117P4P53	10/07/2020	02/05/2021	.200000		.200135	65	43,184,000.00	43,154,970.76	0.00	0.00
114877	MONT BLANC CAPITAL CORP			6117P4PA2	10/09/2020	02/10/2021	.190000		.190124	70	25,000,000.00	24,983,638.89	0.00	0.00
114888	MONT BLANC CAPITAL CORP			6117P4PA2	10/13/2020	02/10/2021	.190000		.190120	70	40,965,000.00	40,939,055.50	0.00	0.00
115188	MONT BLANC CAPITAL CORP			6117P4PA2	11/17/2020	02/10/2021	.200000		.200094	70	41,591,000.00	41,571,359.81	0.00	0.00
115163	MONT BLANC CAPITAL CORP			6117P4PH7	11/13/2020	02/17/2021	.200000		.200107	77	41,080,000.00	41,058,090.67	0.00	0.00
115090	MONT BLANC CAPITAL CORP			6117P4Q11	11/04/2020	03/01/2021	.200000		.200130	89	28,192,000.00	28,173,675.20	0.00	0.00
115220	MONT BLANC CAPITAL CORP			6117P4QA1	11/19/2020	03/10/2021	.220000		.220149	98	23,785,000.00	23,768,865.84	0.00	0.00
115272	MONT BLANC CAPITAL CORP			6117P4QA1	11/24/2020	03/10/2021	.220000		.220143	98	34,730,000.00	34,707,502.68	0.00	0.00
115314	MONT BLANC CAPITAL CORP			6117P4QK9	11/30/2020	03/19/2021	.210000		.210134	107	20,809,000.00	20,795,768.94	0.00	0.00
Counter Party: 4880 MONT BLANC CAPITAL CORP								1.93%	.193627	58	696,191,000.00	695,834,985.04	0.00	0.00
114967	MUFG UNION BANK NA CD			62478U7A8	10/22/2020	12/18/2020	.110000		.110000	16	50,000,000.00	50,000,000.00	6,416.67	8,708.33
114968	MUFG UNION BANK NA CD			62478U7A8	10/22/2020	12/18/2020	.110000		.110000	16	50,000,000.00	50,000,000.00	6,416.67	8,708.33
115106	MUFG UNION BANK NA CD			62478U7C4	11/06/2020	01/04/2021	.120000		.120000	33	50,000,000.00	50,000,000.00	4,500.00	9,833.33
115199	MUFG UNION BANK NA CD			62478U7G5	11/17/2020	01/04/2021	.120000		.120000	33	50,000,000.00	50,000,000.00	2,666.67	8,000.00
Counter Party: 4940 MUFG UNION BK N.A.								0.55%	.115000	25	200,000,000.00	200,000,000.00	20,000.01	35,249.99
114978	NATIXIS NY BRANCH CP			63873JMX5	10/23/2020	12/31/2020	.140000		.140038	29	50,000,000.00	49,986,583.33	0.00	0.00
115034	NATIXIS NY BRANCH CP			63873JN48	10/28/2020	01/04/2021	.140000		.140037	33	50,000,000.00	49,986,777.78	0.00	0.00
115035	NATIXIS NY BRANCH CP			63873JN48	10/28/2020	01/04/2021	.140000		.140037	33	50,000,000.00	49,986,777.78	0.00	0.00
115097	NATIXIS NY BRANCH CP			63873JN63	11/05/2020	01/06/2021	.140000		.140034	35	50,000,000.00	49,987,944.44	0.00	0.00
115098	NATIXIS NY BRANCH CP			63873JN63	11/05/2020	01/06/2021	.140000		.140034	35	50,000,000.00	49,987,944.44	0.00	0.00
115166	NATIXIS NY BRANCH CP			63873JN71	11/13/2020	01/07/2021	.120000		.120022	36	50,000,000.00	49,990,833.33	0.00	0.00
115167	NATIXIS NY BRANCH CP			63873JN71	11/13/2020	01/07/2021	.120000		.120022	36	50,000,000.00	49,990,833.33	0.00	0.00
115156	NATIXIS NY BRANCH CP			63873JND8	11/12/2020	01/13/2021	.140000		.140034	42	50,000,000.00	49,987,944.44	0.00	0.00
115190	NATIXIS NY BRANCH CP			63873JNL0	11/17/2020	01/20/2021	.140000		.140035	49	50,000,000.00	49,987,555.56	0.00	0.00
115353	NATIXIS NY BRANCH CP			63873JQ37	12/02/2020	03/03/2021	.190000		.190091	91	27,448,000.00	27,434,817.34	0.00	0.00
Counter Party: 5200 NATIXIS NY BRANCH								1.32%	.138720	40	477,448,000.00	477,328,011.77	0.00	0.00
114657	NORDEA BANK ABP NY CD			65558TM77	09/15/2020	12/15/2020	.150000		.150000	13	50,000,000.00	50,000,000.00	16,458.33	18,958.33
115076	NORDEA BANK ABP NY CD			65558TS22	11/02/2020	02/01/2021	.150000		.150000	61	50,000,000.00	50,000,000.00	6,458.33	18,958.33
115235	NORDEA BANK ABP NY CD			65558TU37	11/20/2020	02/19/2021	.150000		.150000	79	50,000,000.00	50,000,000.00	2,708.33	18,958.33
115315	NORDEA BANK ABP NY CD			65558TU78	11/30/2020	03/01/2021	.150000		.150000	89	50,000,000.00	50,000,000.00	625.00	18,958.33
115328	NORDEA BANK ABP NY CD			65558TV28	12/01/2020	03/03/2021	.150000		.150000	91	50,000,000.00	50,000,000.00	416.67	19,166.67
Counter Party: 5250 NORDEA BANK ABP								0.69%	.150000	67	250,000,000.00	250,000,000.00	26,666.66	94,999.99



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Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Historical Cost	Period End Accrued	Interest Due
114832	OLD LINE FUNDING LLC CP			67983TM78	10/06/2020	12/07/2020	.120000		.120025	5	50,000,000.00	49,989,666.67	0.00	0.00
114845	OLD LINE FUNDING LLC CP			67983TM94	10/07/2020	12/09/2020	.110000		.110021	7	47,000,000.00	46,990,952.50	0.00	0.00
114889	OLD LINE FUNDING LLC CP			67983TME3	10/13/2020	12/14/2020	.120000		.120025	12	37,000,000.00	36,992,353.33	0.00	0.00
114882	OLD LINE FUNDING LLC CP			67983TMF0	10/13/2020	12/15/2020	.120000		.120025	13	50,000,000.00	49,989,500.00	0.00	0.00
114865	OLD LINE FUNDING LLC CP			67983TMH6	10/08/2020	12/17/2020	.120000		.120028	15	25,000,000.00	24,994,166.67	0.00	0.00
114982	OLD LINE FUNDING LLC CP			67983TMU7	10/26/2020	12/28/2020	.130000		.130030	26	50,000,000.00	49,988,625.00	0.00	0.00
114853	OLD LINE FUNDING LLC CP			67983TN77	10/08/2020	01/07/2021	.150000		.150057	36	50,000,000.00	49,981,041.67	0.00	0.00
115009	OLD LINE FUNDING LLC CP			67983TND4	10/27/2020	01/13/2021	.150000		.150049	42	50,000,000.00	49,983,750.00	0.00	0.00
114994	OLD LINE FUNDING LLC CP			67983TNE2	10/26/2020	01/14/2021	.150000		.150050	43	50,000,000.00	49,983,333.33	0.00	0.00
115063	OLD LINE FUNDING LLC CP			67983TNE2	10/30/2020	01/14/2021	.140000		.140041	43	50,000,000.00	49,985,222.22	0.00	0.00
115102	OLD LINE FUNDING LLC CP			67983TNK8	11/06/2020	01/19/2021	.140000		.140040	48	50,000,000.00	49,985,611.11	0.00	0.00
115071	OLD LINE FUNDING LLC CP			67983TNL6	11/02/2020	01/20/2021	.150000		.150049	49	25,000,000.00	24,991,770.83	0.00	0.00
115157	OLD LINE FUNDING LLC CP			67983TNL6	11/12/2020	01/20/2021	.140000		.140038	49	48,800,000.00	48,786,905.33	0.00	0.00
115204	OLD LINE FUNDING LLC CP			67983TNL6	11/19/2020	01/20/2021	.160000		.160044	49	50,000,000.00	49,986,222.22	0.00	0.00
115205	OLD LINE FUNDING LLC CP			67983TNL6	11/19/2020	01/20/2021	.160000		.160044	49	50,000,000.00	49,986,222.22	0.00	0.00
115206	OLD LINE FUNDING LLC CP			67983TNL6	11/18/2020	01/20/2021	.160000		.160045	49	25,000,000.00	24,993,000.00	0.00	0.00
114766	OLD LINE FUNDING LLC CP			67983TNS1	09/25/2020	01/26/2021	.160000		.160088	55	40,000,000.00	39,978,133.33	0.00	0.00
115306	OLD LINE FUNDING LLC CP			67983TNS1	11/30/2020	01/26/2021	.160000		.160040	55	41,014,000.00	41,003,609.79	0.00	0.00
115325	OLD LINE FUNDING LLC CP			67983TNU6	12/01/2020	01/28/2021	.160000		.160041	57	50,000,000.00	49,987,111.11	0.00	0.00
115324	OLD LINE FUNDING LLC CP			67983TNV4	12/01/2020	01/29/2021	.170000		.170047	58	25,000,000.00	24,993,034.72	0.00	0.00
115183	OLD LINE FUNDING LLC CP			67983TP34	11/16/2020	02/03/2021	.170000		.170063	63	48,000,000.00	47,982,093.33	0.00	0.00
115309	OLD LINE FUNDING LLC CP			67983TPA8	11/30/2020	02/10/2021	.170000		.170058	70	30,000,000.00	29,989,800.00	0.00	0.00
115230	OLD LINE FUNDING LLC CP			67983TPB6	11/20/2020	02/11/2021	.170000		.170067	71	40,000,000.00	39,984,322.22	0.00	0.00
Counter Party: 5500 OLD LINE FUNDING LLC							2.72%	.146164	41		981,814,000.00	981,526,447.60	0.00	0.00
115075	PFIZER INC CP			71708EM36	11/02/2020	12/03/2020	.120000		.120013	1	33,359,000.00	33,355,552.90	0.00	0.00
Counter Party: 5740 PFIZER INC							0.09%	.120013	1		33,359,000.00	33,355,552.90	0.00	0.00
115178	REGENCY MARKETS NO. 1 LL			7588R0MG9	11/16/2020	12/16/2020	.150000		.150019	14	50,000,000.00	49,993,750.00	0.00	0.00
115212	REGENCY MARKETS NO. 1 LL			7588R0MM6	11/19/2020	12/21/2020	.160000		.160023	19	50,000,000.00	49,992,888.89	0.00	0.00
115348	REGENCY MARKETS NO. 1 LL			7588R0N86	12/02/2020	01/08/2021	.170000		.170030	37	50,000,000.00	49,991,263.89	0.00	0.00
115352	REGENCY MARKETS NO. 1 LL			7588R0N86	12/02/2020	01/08/2021	.175000		.175032	37	50,000,000.00	49,991,006.94	0.00	0.00
Counter Party: 6200 REGENCY MARKETS NO. 1 LLC							0.55%	.163776	27		200,000,000.00	199,968,909.72	0.00	0.00
114601	SHEFFIELD RECEIVABLES CO			82124LM41	09/04/2020	12/04/2020	.170000		.170073	2	44,000,000.00	43,981,092.22	0.00	0.00



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114821	SHEFFIELD RECEIVABLES CO			82124LM41	10/05/2020	12/04/2020	.160000		.160043	2	50,000,000.00	49,986,666.67	0.00	0.00
114824	SHEFFIELD RECEIVABLES CO			82124LM74	10/05/2020	12/07/2020	.150000		.150039	5	50,000,000.00	49,986,875.00	0.00	0.00
114837	SHEFFIELD RECEIVABLES CO			82124LM82	10/06/2020	12/08/2020	.130000		.130030	6	40,379,000.00	40,369,813.78	0.00	0.00
114879	SHEFFIELD RECEIVABLES CO			82124LMA7	10/09/2020	12/10/2020	.140000		.140034	8	50,000,000.00	49,987,944.44	0.00	0.00
114937	SHEFFIELD RECEIVABLES CO			82124LMB5	10/19/2020	12/11/2020	.140000		.140029	9	39,300,000.00	39,291,899.83	0.00	0.00
115061	SHEFFIELD RECEIVABLES CO			82124LMJ8	10/30/2020	12/18/2020	.150000		.150031	16	50,000,000.00	49,989,791.67	0.00	0.00
115114	SHEFFIELD RECEIVABLES CO			82124LMX7	11/09/2020	12/31/2020	.140000		.140028	29	50,000,000.00	49,989,888.89	0.00	0.00
115177	SHEFFIELD RECEIVABLES CO			82124LMX7	11/16/2020	12/31/2020	.150000		.150028	29	50,000,000.00	49,990,625.00	0.00	0.00
115193	SHEFFIELD RECEIVABLES CO			82124LN40	11/17/2020	01/04/2021	.140000		.140026	33	50,000,000.00	49,990,666.67	0.00	0.00
115207	SHEFFIELD RECEIVABLES CO			82124LN57	11/18/2020	01/05/2021	.150000		.150030	34	50,000,000.00	49,990,000.00	0.00	0.00
115213	SHEFFIELD RECEIVABLES CO			82124LN73	11/19/2020	01/07/2021	.160000		.160035	36	50,000,000.00	49,989,111.11	0.00	0.00
115219	SHEFFIELD RECEIVABLES CO			82124LNF5	11/19/2020	01/15/2021	.140000		.140031	44	50,000,000.00	49,988,916.67	0.00	0.00
115229	SHEFFIELD RECEIVABLES CO			82124LNF5	11/20/2020	01/15/2021	.150000		.150035	44	50,000,000.00	49,988,333.33	0.00	0.00
115347	SHEFFIELD RECEIVABLES CO			82124LNF5	12/02/2020	01/15/2021	.160000		.160031	44	50,000,000.00	49,990,222.22	0.00	0.00
115208	SHEFFIELD RECEIVABLES CO			82124LNK4	11/18/2020	01/19/2021	.160000		.160044	48	50,000,000.00	49,986,222.22	0.00	0.00
115255	SHEFFIELD RECEIVABLES CO			82124LP30	11/23/2020	02/03/2021	.210000		.210088	63	41,900,000.00	41,882,402.00	0.00	0.00
Counter Party: 6660 SHEFFIELD RECEIVABLES CORP								2.26%	.152727	27	815,579,000.00	815,380,471.72	0.00	0.00
113129	SAN JOSE CA REDEV AGY TA			798170AG1	03/12/2020	08/01/2024	2.958000		1.060136	1338	23,000,000.00	24,865,760.00	230,559.67	340,170.00
Counter Party: 6670 STATE OF CALIFORNIA								0.06%	1.060136	1338	23,000,000.00	24,865,760.00	230,559.67	340,170.00
114711	SVENSKA HANDELSBANKEN NY			86959RKJ8	09/21/2020	12/18/2020	.140000		.140000	16	50,000,000.00	50,000,000.00	14,194.44	17,111.11
114880	SVENSKA HANDELSBANKEN NY			86959RKQ2	10/09/2020	01/04/2021	.150000		.150000	33	50,000,000.00	50,000,000.00	11,458.33	18,125.00
115044	SVENSKA HANDELSBANKEN NY			86959RKY5	10/28/2020	01/29/2021	.150000		.150000	58	50,000,000.00	50,000,000.00	7,500.00	19,375.00
115236	SVENSKA HANDELSBANKEN NY			86959RLK4	11/20/2020	03/05/2021	.150000		.150000	93	50,000,000.00	50,000,000.00	2,708.33	21,875.00
Counter Party: 6680 SVENSKA HANDELSBANKEN								0.55%	.147500	50	200,000,000.00	200,000,000.00	35,861.10	76,486.11
115060	THUNDER BAY FUNDING LLC			88602TM34	11/02/2020	12/03/2020	.110000		.110010	1	50,000,000.00	49,995,263.89	0.00	0.00
114891	THUNDER BAY FUNDING LLC			88602TMF7	10/15/2020	12/15/2020	.120000		.120024	13	50,000,000.00	49,989,833.33	0.00	0.00
114902	THUNDER BAY FUNDING LLC			88602TMF7	10/15/2020	12/15/2020	.130000		.130029	13	30,000,000.00	29,993,391.67	0.00	0.00
114731	THUNDER BAY FUNDING LLC			88602TMG5	09/24/2020	12/16/2020	.140000		.140045	14	50,000,000.00	49,983,861.11	0.00	0.00
115247	THUNDER BAY FUNDING LLC			88602TMH3	11/23/2020	12/17/2020	.130000		.130011	15	30,007,000.00	30,004,399.39	0.00	0.00
115111	THUNDER BAY FUNDING LLC			88602TN58	11/09/2020	01/05/2021	.130000		.130027	34	40,012,000.00	40,003,764.20	0.00	0.00
115159	THUNDER BAY FUNDING LLC			88602TNB5	11/13/2020	01/11/2021	.130000		.130028	40	50,000,000.00	49,989,347.22	0.00	0.00
115160	THUNDER BAY FUNDING LLC			88602TNB5	11/13/2020	01/11/2021	.130000		.130028	40	12,000,000.00	11,997,443.33	0.00	0.00
115164	THUNDER BAY FUNDING LLC			88602TND1	11/13/2020	01/13/2021	.130000		.130029	42	50,000,000.00	49,988,986.11	0.00	0.00



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115307	THUNDER BAY FUNDING LLC			88602TNL3	11/30/2020	01/20/2021	.160000		.160036	49	40,000,000.00	39,990,933.33	0.00	0.00
115245	THUNDER BAY FUNDING LLC			88602TP15	11/23/2020	02/01/2021	.160000		.160050	61	50,000,000.00	49,984,444.44	0.00	0.00
Counter Party: 7020 THUNDER BAY FUNDING LLC								1.25%	.133789	29	452,019,000.00	451,921,668.02	0.00	0.00
114825	TORONTO DOMINION BANK CP			89119AM39	10/05/2020	12/03/2020	.140000		.140032	1	50,000,000.00	49,988,527.78	0.00	0.00
114847	TORONTO DOMINION BANK CP			89119AMA3	10/07/2020	12/10/2020	.140000		.140035	8	50,000,000.00	49,987,555.56	0.00	0.00
114897	TORONTO DOMINION BANK CP			89119AMB1	10/14/2020	12/11/2020	.125000		.125025	9	50,000,000.00	49,989,930.56	0.00	0.00
115191	TORONTO DOMINION BANK CP			89119AN46	11/17/2020	01/04/2021	.130000		.130023	33	50,000,000.00	49,991,333.33	0.00	0.00
115326	TORONTO DOMINION BANK CP			89119ANF1	12/01/2020	01/15/2021	.110000		.110015	44	50,000,000.00	49,993,125.00	0.00	0.00
115209	TORONTO DOMINION BANK CP			89119ANK0	11/18/2020	01/19/2021	.160000		.160044	48	31,569,000.00	31,560,300.99	0.00	0.00
115232	TORONTO DOMINION BANK CP			89119ANL8	11/20/2020	01/20/2021	.170000		.170049	49	50,000,000.00	49,985,597.22	0.00	0.00
115233	TORONTO DOMINION BANK CP			89119ANL8	11/20/2020	01/20/2021	.170000		.170049	49	50,000,000.00	49,985,597.22	0.00	0.00
115274	TORONTO DOMINION BANK CP			89119ANU8	11/24/2020	01/28/2021	.170000		.170052	57	50,000,000.00	49,984,652.78	0.00	0.00
Counter Party: 7030 TORONTO DOMINION CP								1.20%	.145552	32	431,569,000.00	431,466,620.44	0.00	0.00
114751	TOYOTA MOTOR CREDIT CORP			89233GMG8	09/24/2020	12/16/2020	.150000		.150052	14	50,000,000.00	49,982,708.33	0.00	0.00
114705	TOYOTA MOTOR CREDIT CORP			89233GMJ2	09/21/2020	12/18/2020	.140000		.140048	16	50,000,000.00	49,982,888.89	0.00	0.00
114706	TOYOTA MOTOR CREDIT CORP			89233GMJ2	09/21/2020	12/18/2020	.140000		.140048	16	50,000,000.00	49,982,888.89	0.00	0.00
114728	TOYOTA MOTOR CREDIT CORP			89233GMM5	09/23/2020	12/21/2020	.150000		.150056	19	50,000,000.00	49,981,458.33	0.00	0.00
114729	TOYOTA MOTOR CREDIT CORP			89233GMM5	09/23/2020	12/21/2020	.150000		.150056	19	50,000,000.00	49,981,458.33	0.00	0.00
114833	TOYOTA MOTOR CREDIT CORP			89233GN44	10/06/2020	01/04/2021	.160000		.160064	33	50,000,000.00	49,980,000.00	0.00	0.00
109674	TOYOTA MOTOR CREDIT CORP			89236TFQ3	01/08/2019	01/08/2021	3.050000		3.081164	37	10,000,000.00	9,994,000.00	122,847.22	152,500.00
115032	TOYOTA MOTOR CREDIT CORP			89233GNL6	10/28/2020	01/20/2021	.130000		.130039	49	50,000,000.00	49,984,833.33	0.00	0.00
115033	TOYOTA MOTOR CREDIT CORP			89233GNL6	10/28/2020	01/20/2021	.130000		.130039	49	50,000,000.00	49,984,833.33	0.00	0.00
115189	TOYOTA MOTOR CREDIT CORP			89233GNN2	11/17/2020	01/22/2021	.120000		.120026	51	50,000,000.00	49,989,000.00	0.00	0.00
115349	TOYOTA MOTOR CREDIT CORP			89233GP18	12/02/2020	02/01/2021	.120000		.120024	61	50,000,000.00	49,989,833.33	0.00	0.00
115118	TOYOTA MOTOR CREDIT CORP			89233GP59	11/10/2020	02/05/2021	.120000		.120035	65	50,000,000.00	49,985,500.00	0.00	0.00
115119	TOYOTA MOTOR CREDIT CORP			89233GP59	11/10/2020	02/05/2021	.120000		.120035	65	50,000,000.00	49,985,500.00	0.00	0.00
Counter Party: 7080 TOYOTA MOTOR CREDIT CORP								1.69%	.184166	38	610,000,000.00	609,804,902.76	122,847.22	152,500.00
115013	TORONTO DOMINION BANK NY			89114NUC7	10/27/2020	12/07/2020	.110000		.110000	5	50,000,000.00	50,000,000.00	5,652.78	6,263.89
115184	TORONTO DOMINION BANK NY			89114NV69	11/16/2020	12/31/2020	.130000		.130000	29	50,000,000.00	50,000,000.00	3,069.44	8,125.00
115171	TORONTO DOMINION BANK NY			89114NV36	11/13/2020	01/04/2021	.150000		.150000	33	50,000,000.00	50,000,000.00	4,166.67	10,833.33
115210	TORONTO DOMINION BANK NY			89114NVD4	11/18/2020	01/19/2021	.170000		.170000	48	50,000,000.00	50,000,000.00	3,541.67	14,638.89
115299	TORONTO DOMINION BANK NY			89114NW76	11/25/2020	01/28/2021	.180000		.180000	57	50,000,000.00	50,000,000.00	2,000.00	16,000.00
115329	TORONTO DOMINION BANK NY			89114NWC5	12/01/2020	02/04/2021	.170000		.170000	64	50,000,000.00	50,000,000.00	472.22	15,347.22



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Counter Party: 7100 TORONTO DOMINION BK								0.83%	.151667	39	300,000,000.00	300,000,000.00	18,902.78	71,208.33
112946	UBS AG STAMFORD CT CD			90275DKB5	02/20/2020	02/12/2021	1.620000		1.620000	72	50,000,000.00	50,000,000.00	645,750.00	805,500.00
Counter Party: 7400 UBS AG								0.14%	1.620000	72	50,000,000.00	50,000,000.00	645,750.00	805,500.00
115195	UST BILL			9127963L1	11/17/2020	12/24/2020	.082500		.082507	22	50,000,000.00	49,995,760.42	0.00	0.00
115196	UST BILL			9127963L1	11/17/2020	12/24/2020	.082500		.082507	22	50,000,000.00	49,995,760.42	0.00	0.00
115197	UST BILL			912796TY5	11/17/2020	12/31/2020	.080000		.080008	29	50,000,000.00	49,995,111.11	0.00	0.00
115198	UST BILL			912796TY5	11/17/2020	12/31/2020	.080000		.080008	29	50,000,000.00	49,995,111.11	0.00	0.00
115258	UST BILL			9127964D8	11/23/2020	02/18/2021	.065000		.065010	78	50,000,000.00	49,992,145.83	0.00	0.00
115259	UST BILL			9127964D8	11/23/2020	02/18/2021	.065000		.065010	78	50,000,000.00	49,992,145.83	0.00	0.00
114588	UST BILL			9127964F3	09/03/2020	03/04/2021	.110000		.110061	92	50,000,000.00	49,972,194.44	0.00	0.00
114589	UST BILL			9127964F3	09/03/2020	03/04/2021	.110000		.110061	92	50,000,000.00	49,972,194.44	0.00	0.00
114590	UST BILL			9127964F3	09/03/2020	03/04/2021	.110000		.110061	92	50,000,000.00	49,972,194.44	0.00	0.00
114591	UST BILL			9127964F3	09/03/2020	03/04/2021	.110000		.110061	92	50,000,000.00	49,972,194.44	0.00	0.00
114592	UST BILL			9127964F3	09/03/2020	03/04/2021	.110000		.110061	92	50,000,000.00	49,972,194.44	0.00	0.00
115275	UST BILL			912796C72	11/24/2020	03/09/2021	.085000		.085021	97	50,000,000.00	49,987,604.17	0.00	0.00
115276	UST BILL			912796C72	11/24/2020	03/09/2021	.085000		.085021	97	50,000,000.00	49,987,604.17	0.00	0.00
113297	UST BILL			9127962F5	03/30/2020	03/25/2021	.112500		.112627	113	50,000,000.00	49,943,750.00	0.00	0.00
113298	UST BILL			9127962F5	03/30/2020	03/25/2021	.112500		.112627	113	50,000,000.00	49,943,750.00	0.00	0.00
113299	UST BILL			9127962F5	03/30/2020	03/25/2021	.112500		.112627	113	50,000,000.00	49,943,750.00	0.00	0.00
113300	UST BILL			9127962F5	03/30/2020	03/25/2021	.112500		.112627	113	50,000,000.00	49,943,750.00	0.00	0.00
114583	UST BILL			9127964B2	09/03/2020	08/12/2021	.115000		.115126	253	50,000,000.00	49,945,215.28	0.00	0.00
114584	UST BILL			9127964B2	09/03/2020	08/12/2021	.115000		.115126	253	50,000,000.00	49,945,215.28	0.00	0.00
114585	UST BILL			9127964B2	09/03/2020	08/12/2021	.115000		.115126	253	50,000,000.00	49,945,215.28	0.00	0.00
114586	UST BILL			9127964B2	09/03/2020	08/12/2021	.115000		.115126	253	50,000,000.00	49,945,215.28	0.00	0.00
114587	UST BILL			9127964B2	09/03/2020	08/12/2021	.115000		.115126	253	50,000,000.00	49,945,215.28	0.00	0.00
114866	UST BILL			9127964V8	10/08/2020	10/07/2021	.120000		.120146	309	50,000,000.00	49,939,333.33	0.00	0.00
114867	UST BILL			9127964V8	10/08/2020	10/07/2021	.120000		.120146	309	50,000,000.00	49,939,333.33	0.00	0.00
114868	UST BILL			9127964V8	10/08/2020	10/07/2021	.120000		.120146	309	50,000,000.00	49,939,333.33	0.00	0.00
114869	UST BILL			9127964V8	10/08/2020	10/07/2021	.120000		.120146	309	50,000,000.00	49,939,333.33	0.00	0.00
114870	UST BILL			9127964V8	10/08/2020	10/07/2021	.120000		.120146	309	50,000,000.00	49,939,333.33	0.00	0.00
114945	UST BILL			9127964V8	10/21/2020	10/07/2021	.115000		.115129	309	50,000,000.00	49,943,937.50	0.00	0.00
114946	UST BILL			9127964V8	10/21/2020	10/07/2021	.115000		.115129	309	50,000,000.00	49,943,937.50	0.00	0.00
114947	UST BILL			9127964V8	10/21/2020	10/07/2021	.115000		.115129	309	50,000,000.00	49,943,937.50	0.00	0.00
114948	UST BILL			9127964V8	10/21/2020	10/07/2021	.115000		.115129	309	50,000,000.00	49,943,937.50	0.00	0.00



Position by Issuer Report

EXHIBIT 32

As Of Date: 12/02/2020

Run: 12/02/2020 12:03:15 PM

Reporting Currency: Local

LA County

Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Historical Cost	Period End Accrued	Interest Due
115038	UST BILL			9127964V8	10/28/2020	10/07/2021	.115000		.115127	309	50,000,000.00	49,945,055.56	0.00	0.00
115039	UST BILL			9127964V8	10/28/2020	10/07/2021	.115000		.115127	309	50,000,000.00	49,945,055.56	0.00	0.00
115040	UST BILL			9127964V8	10/28/2020	10/07/2021	.115000		.115127	309	50,000,000.00	49,945,055.56	0.00	0.00
115041	UST BILL			9127964V8	10/28/2020	10/07/2021	.115000		.115127	309	50,000,000.00	49,945,055.56	0.00	0.00
115042	UST BILL			9127964V8	10/28/2020	10/07/2021	.115000		.115127	309	50,000,000.00	49,945,055.56	0.00	0.00
115043	UST BILL			9127964V8	10/28/2020	10/07/2021	.115000		.115127	309	50,000,000.00	49,945,055.56	0.00	0.00
115144	UST BILL			9127964W6	11/10/2020	11/04/2021	.117500		.117638	337	50,000,000.00	49,941,413.19	0.00	0.00
115145	UST BILL			9127964W6	11/10/2020	11/04/2021	.117500		.117638	337	50,000,000.00	49,941,413.19	0.00	0.00
115146	UST BILL			9127964W6	11/10/2020	11/04/2021	.117500		.117638	337	50,000,000.00	49,941,413.19	0.00	0.00
115147	UST BILL			9127964W6	11/10/2020	11/04/2021	.117500		.117638	337	50,000,000.00	49,941,413.19	0.00	0.00
115148	UST BILL			9127964W6	11/10/2020	11/04/2021	.117500		.117638	337	50,000,000.00	49,941,413.19	0.00	0.00
115149	UST BILL			9127964W6	11/10/2020	11/04/2021	.117500		.117638	337	50,000,000.00	49,941,413.19	0.00	0.00
112380	USTN 1.625			912828TY6	12/09/2019	11/15/2022	1.625000		1.660487	713	50,000,000.00	49,949,200.00	40,400.55	406,250.00
115286	USTN 0.875			91282CAV3	11/25/2020	11/15/2030	.875000		.875000	3635	50,000,000.00	50,000,000.00	21,754.15	218,750.00
115287	USTN 0.875			91282CAV3	11/25/2020	11/15/2030	.875000		.875000	3635	50,000,000.00	50,000,000.00	21,754.15	218,750.00
Counter Party: 7520 UNITED STATES TREASURY								6.38%	.175449	375	2,300,000,000.00	2,298,043,720.81	83,908.85	843,750.00
Subtotal								100%	.574366	850	36,069,133,000.00	36,054,499,064.79	40,523,934.90	86,553,778.62

Fund: 1150 TRADE-PSI TRADING

102351	USTN 1.125			912828S76	08/17/2016	07/31/2021	1.125000		1.152632	241	50,000,000.00	49,933,593.75	191,066.58	281,250.00
Counter Party: 7521 U.S. TREASURY FOR TRADE								100%	1.152632	241	50,000,000.00	49,933,593.75	191,066.58	281,250.00
Subtotal								100%	1.152632	241	50,000,000.00	49,933,593.75	191,066.58	281,250.00

Fund: 2000 SAFE-SPECIAL SAFEKEEPING

115256	UST BILL			912796A33	11/27/2020	05/27/2021	.090000		.090037	176	302,000.00	301,863.35	0.00	0.00
Counter Party: 7520 UNITED STATES TREASURY								100%	.090037	176	302,000.00	301,863.35	0.00	0.00
Subtotal								100%	.090037	176	302,000.00	301,863.35	0.00	0.00

Fund: 4100 AVCCD-ANTELOPE VALLEY CCD

114162	FHLB 2.03 (CALLABLE)			3130AJTQ2	07/27/2020	07/27/2040	2.030000		2.030000	7177	25,230,000.00	25,230,000.00	179,259.15	256,084.50
Counter Party: 2420 FEDERAL HOME LOAN BK								100%	2.030000	7177	25,230,000.00	25,230,000.00	179,259.15	256,084.50



Position by Issuer Report

EXHIBIT 32

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Reporting Currency: Local

LA County

Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Historical Cost	Period End Accrued	Interest Due
Subtotal								100%	2.030000	7177	25,230,000.00	25,230,000.00	179,259.15	256,084.50
<u>Fund: 4170 ESUSD-EL SEGUNDO UNIFIED DIST.</u>														
106615	FFCB 3.25			3133EH4Z3	12/27/2017	12/27/2039	3.250000		3.250000	6964	9,000,000.00	9,000,000.00	126,750.00	146,250.00
106613	FFCB 3.27			3133EH5A7	12/26/2017	12/26/2041	3.270000		3.270000	7694	7,000,000.00	7,000,000.00	99,825.83	114,450.00
Counter Party: 2400 FEDERAL FARM CREDIT BK								100%	3.258750	7283	16,000,000.00	16,000,000.00	226,575.83	260,700.00
Subtotal								100%	3.258750	7283	16,000,000.00	16,000,000.00	226,575.83	260,700.00
<u>Fund: 4200 GF-GENERAL FUND</u>														
35272	RPV TAX ALLOCATION BOND				12/02/1997	12/02/2027	5.000000		5.000000	2556	3,200,000.00	3,200,000.00	444.44	80,000.00
Counter Party: 6220 RANCHO PV REDEVELOPMT AGCY								100%	5.000000	2556	3,200,000.00	3,200,000.00	444.44	80,000.00
Subtotal								100%	5.000000	2556	3,200,000.00	3,200,000.00	444.44	80,000.00
<u>Fund: 4350 PHHPA-PH HABITAT PRESERVATION AU</u>														
113193	FFCB 2.50 (CALLABLE)			3133ELUC6	03/23/2020	03/23/2035	2.500000		2.500000	5224	22,500,000.00	22,500,000.00	109,375.00	281,250.00
Counter Party: 2400 FEDERAL FARM CREDIT BK								69.93%	2.500000	5224	22,500,000.00	22,500,000.00	109,375.00	281,250.00
112863	FHLB 2.90 (CALLABLE)			3130AJ4N6	02/10/2020	02/10/2045	2.900000		2.914151	8836	175,000.00	174,562.50	1,592.99	2,537.50
Counter Party: 2420 FEDERAL HOME LOAN BK								0.54%	2.914151	8836	175,000.00	174,562.50	1,592.99	2,537.50
114424	FHLMC 2.00 (CALLABLE)			3134GWSD9	08/27/2020	08/27/2043	2.000000		2.000000	8303	9,500,000.00	9,500,000.00	50,666.67	95,000.00
Counter Party: 2440 FEDERAL HOME LOAN MTG								29.53%	2.000000	8303	9,500,000.00	9,500,000.00	50,666.67	95,000.00
Subtotal								100%	2.354615	6153	32,175,000.00	32,174,562.50	161,634.66	378,787.50
<u>Fund: 4500 SCAQM-SOUTH COAST AIR QUALITY MG</u>														
106824	S OF C LAIF				06/30/2017	12/31/2020	.000000		.000000	29	39,874,334.31	39,874,334.31	0.00	0.00
Counter Party: 4420 LOCAL AGCY INVESTMENT								100%	.000000	29	39,874,334.31	39,874,334.31	0.00	0.00
Subtotal								100%	.000000	29	39,874,334.31	39,874,334.31	0.00	0.00



Position by Issuer Report

EXHIBIT 32

As Of Date: 12/02/2020

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Reporting Currency: Local

LA County

Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Historical Cost	Period End Accrued	Interest Due	
Fund: 4550 SLIM-SCHOOLS LINKED INSURANCE MG															
106825	S OF C LAIF				06/30/2017	12/31/2020	.000000		.000000	29	3,415,978.99	3,415,978.99	0.00	0.00	
Counter Party: 4420 LOCAL AGCY INVESTMENT								100%	.000000	29	3,415,978.99	3,415,978.99	0.00	0.00	
								Subtotal	100%	.000000	29	3,415,978.99	3,415,978.99	0.00	0.00
Fund: 4600 WASIA-WHITTIER AREA SCHOOLS INS															
106826	S OF C LAIF				06/30/2017	12/31/2020	.000000		.000000	29	41,266.63	41,266.63	0.00	0.00	
Counter Party: 4420 LOCAL AGCY INVESTMENT								100%	.000000	29	41,266.63	41,266.63	0.00	0.00	
								Subtotal	100%	.000000	29	41,266.63	41,266.63	0.00	0.00
Fund: 6050 BOW-BK OF THE WEST MONEY MKT PLU															
115303	BOW MONEY MARKET PLUS AC				11/27/2020	01/04/2021	.200000		.200000	33	100,000,000.00	100,000,000.00	3,278.69	20,769.52	
Counter Party: 720 BOW MMKT PLUS ACCT DEP								100%	.200000	33	100,000,000.00	100,000,000.00	3,278.69	20,769.52	
								Subtotal	100%	.200000	33	100,000,000.00	100,000,000.00	3,278.69	20,769.52
Fund: 6100 JPMC-JP MORGAN CHASE BK MMA															
115304	JP MORGAN CHASE BANK MMA				11/27/2020	01/04/2021	.100000		.100000	33	100,000,000.00	100,000,000.00	1,639.34	10,384.76	
Counter Party: 4080 JP MORGAN CHASE BK MMA								100%	.100000	33	100,000,000.00	100,000,000.00	1,639.34	10,384.76	
								Subtotal	100%	.100000	33	100,000,000.00	100,000,000.00	1,639.34	10,384.76
Grand Total									.576291	856	36,439,371,579.93	36,424,670,664.32	41,287,833.59	87,841,754.90	

Count 835

PSI SUMMARY

EXHIBIT 33

As Of Date: 12/02/2020

Run: 12/02/2020 11:28:17 AM

Reporting Currency: Local

LA County

Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
<u>Fund: 1100 NTRD-PSI NON-TRADING</u>														
ICC Grp: 10 Agencies								55.22%	.902429	1465	19,917,610,000.00	19,912,836,965.65	38,775,005.56	82,747,569.92
ICC Grp: 50 Commercial Paper								30.89%	.151709	35	11,141,023,000.00	11,139,231,983.85	0.00	0.00
ICC Grp: 60 Corporate & Deposit Note								0.23%	2.065266	625	82,500,000.00	82,384,749.48	447,326.39	780,625.00
ICC Grp: 80 Governments								6.38%	.175449	375	2,300,000,000.00	2,298,487,255.19	83,908.85	843,750.00
ICC Grp: 100 Municipals								0.08%	.992281	1209	28,000,000.00	29,558,485.73	244,471.89	356,736.53
ICC Grp: 110 Negotiable CDs								7.21%	.173269	57	2,600,000,000.00	2,600,000,000.00	973,222.21	1,825,097.17
Subtotal								100%	.574366	850	36,069,133,000.00	36,062,499,439.90	40,523,934.90	86,553,778.62
<u>Fund: 1150 TRADE-PSI TRADING</u>														
ICC Grp: 80 Governments								100%	1.152632	241	50,000,000.00	49,991,116.46	191,066.58	281,250.00
Subtotal								100%	1.152632	241	50,000,000.00	49,991,116.46	191,066.58	281,250.00
Grand Total				Count 822				.575167		849	36,119,133,000.00	36,112,490,556.36	40,715,001.48	86,835,028.62

Purchase Detail Report

EXHIBIT 34

From Date: 12/2/2020 To Date: 12/2/2020

Date Basis: Settlement

Run: 12/02/2020 12:06:21 PM

Reporting Currency: Local

LA County

Inv.	Description	Fund	Group	TXN	Bank	Broker	Settle	Maturity	Rate	Par	Principal	Purchase Interest
Fund Grp: 1000 PSI-POOLED SURPLUS INVSTMNTS												
115332	FHLB D-N	NTRD	PSI	PURC	CITIBANK	MIZUHO SEC USA INC	12/02/20	03/03/21	0.084000	50,000,000.00	49,989,383.33	0.00
115333	FHLB D-N	NTRD	PSI	PURC	CITIBANK	MIZUHO SEC USA INC	12/02/20	03/03/21	0.084000	50,000,000.00	49,989,383.33	0.00
115334	FHLB D-N	NTRD	PSI	PURC	CITIBANK	PIPER SANDLER COMPANIES	12/02/20	01/27/21	0.075000	36,000,000.00	35,995,800.00	0.00
115345	FHLB D-N	NTRD	PSI	PURC	CITIBANK	UBS SEC LLC	12/02/20	01/19/21	0.070000	50,000,000.00	49,995,333.33	0.00
115346	FHLB D-N	NTRD	PSI	PURC	CITIBANK	UBS SEC LLC	12/02/20	01/19/21	0.070000	50,000,000.00	49,995,333.33	0.00
PURC									.077	236,000,000.00	235,965,233.32	0.00
Inv Type: 1270 FHLB DISC-A/360									.077	236,000,000.00	235,965,233.32	0.00
115284	FHLMC 1.40 (CALLABL	NTRD	PSI	PURC	CITIBANK	DAIWA CAP MKTS AMERICA	12/02/20	12/02/31	1.400000	50,000,000.00	50,000,000.00	0.00
PURC									1.400	50,000,000.00	50,000,000.00	0.00
Inv Type: 1500 FHLMC Fxd-(S) 30/360									1.400	50,000,000.00	50,000,000.00	0.00
115347	SHEFFIELD RECEIVABL	NTRD	PSI	PURC	CITIBANK	BLAYLOCK VAN- LLC	12/02/20	01/15/21	0.160000	50,000,000.00	49,990,222.22	0.00
115348	REGENCY MARKETS NO.	NTRD	PSI	PURC	CITIBANK	LOOP CAP MKTS LLC	12/02/20	01/08/21	0.170000	50,000,000.00	49,991,263.89	0.00
115349	TOYOTA MOTOR CREDIT	NTRD	PSI	PURC	CITIBANK	TOYOTA FINANCE SVCS	12/02/20	02/01/21	0.120000	50,000,000.00	49,989,833.33	0.00
115350	ATLANTIC ASSET SEC	NTRD	PSI	PURC	CITIBANK	CREDIT SUISSE SEC (USA) LL	12/02/20	12/30/20	0.120000	21,055,000.00	21,053,034.87	0.00
115351	LA FAYETTE ASSET SE	NTRD	PSI	PURC	CITIBANK	CREDIT SUISSE SEC (USA) LL	12/02/20	12/30/20	0.130000	22,843,000.00	22,840,690.32	0.00
115352	REGENCY MARKETS NO.	NTRD	PSI	PURC	CITIBANK	BLAYLOCK VAN- LLC	12/02/20	01/08/21	0.175000	50,000,000.00	49,991,006.94	0.00
115353	NATIXIS NY BRANCH C	NTRD	PSI	PURC	CITIBANK	MISCHLER FINANCIAL	12/02/20	03/03/21	0.190000	27,448,000.00	27,434,817.34	0.00
PURC									.155	271,346,000.00	271,290,868.91	0.00
Inv Type: 4200 CP-DISC-A/360									.155	271,346,000.00	271,290,868.91	0.00
115354	CREDIT AGRICOLE CIB	NTRD	PSI	PURC	CITIBANK	MISCHLER FINANCIAL	12/02/20	03/08/21	0.180000	50,000,000.00	50,000,000.00	0.00
PURC									.180	50,000,000.00	50,000,000.00	0.00
Inv Type: 6430 YANKEE CDS-Fxd-(Mat) A/360									.180	50,000,000.00	50,000,000.00	0.00
Fund: 1100 NTRD-PSI NON-TRADING									.229	607,346,000.00	607,256,102.23	0.00
Subtotal									.229	607,346,000.00	607,256,102.23	0.00
Grand Total	Count 14								.229	607,346,000.00	607,256,102.23	0.00



Purchase Detail Report

EXHIBIT 34

From Date: 12/2/2020 To Date: 12/2/2020

Date Basis: Settlement

Run: 12/02/2020 12:06:21 PM

Reporting Currency: Local

LA County



Purchase Detail Report

EXHIBIT 34

From Date: 12/2/2020 To Date: 12/2/2020

Date Basis: Settlement

Run: 12/02/2020 12:06:21 PM

Reporting Currency: Local

LA County

SUMMARY

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.229	607,346,000.00	0.00	607,256,102.23	-89,897.77	0.00	0.00	0.00	-607,256,102.23
Totals :	.229	607,346,000.00	0.00	607,256,102.23	-89,897.77	0.00	0.00	0.00	-607,256,102.23

Purchase Detail Settlement Report

EXHIBIT 35

From Date: 12/2/2020 To Date: 12/2/2020

Date Basis: Settlement

Run: 12/02/2020 11:24:05 AM

Reporting Currency: Local

LA County

Inv.	Description	TXN	Settle	Maturity	Purchase Price	Rate	Par Value	Principal	Purchase Interest	Settlement
Fund Grp: 1000 PSI-POOLED SURPLUS INVSTMNTS										
115332	FHLB D-N	PURC	12/02/20	03/03/21	99.978767	0.084000	50,000,000.00	49,989,383.33	0.00	-49,989,383.33
115333	FHLB D-N	PURC	12/02/20	03/03/21	99.978767	0.084000	50,000,000.00	49,989,383.33	0.00	-49,989,383.33
115334	FHLB D-N	PURC	12/02/20	01/27/21	99.988333	0.075000	36,000,000.00	35,995,800.00	0.00	-35,995,800.00
115345	FHLB D-N	PURC	12/02/20	01/19/21	99.990667	0.070000	50,000,000.00	49,995,333.33	0.00	-49,995,333.33
115346	FHLB D-N	PURC	12/02/20	01/19/21	99.990667	0.070000	50,000,000.00	49,995,333.33	0.00	-49,995,333.33
PURC						.077	236,000,000.00	235,965,233.32	0.00	-235,965,233.32
Inv Type: 1270 FHLB DISC-A/360						.077	236,000,000.00	235,965,233.32	0.00	-235,965,233.32
115284	FHLMC 1.40 (CALLABL	PURC	12/02/20	12/02/31	100.000000	1.400000	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
PURC						1.400	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
Inv Type: 1500 FHLMC Fxd-(S) 30/360						1.400	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
115347	SHEFFIELD RECEIVABL	PURC	12/02/20	01/15/21	99.980444	0.160000	50,000,000.00	49,990,222.22	0.00	-49,990,222.22
115348	REGENCY MARKETS NO.	PURC	12/02/20	01/08/21	99.982528	0.170000	50,000,000.00	49,991,263.89	0.00	-49,991,263.89
115349	TOYOTA MOTOR CREDIT	PURC	12/02/20	02/01/21	99.979667	0.120000	50,000,000.00	49,989,833.33	0.00	-49,989,833.33
115350	ATLANTIC ASSET SEC	PURC	12/02/20	12/30/20	99.990667	0.120000	21,055,000.00	21,053,034.87	0.00	-21,053,034.87
115351	LA FAYETTE ASSET SE	PURC	12/02/20	12/30/20	99.989889	0.130000	22,843,000.00	22,840,690.32	0.00	-22,840,690.32
115352	REGENCY MARKETS NO.	PURC	12/02/20	01/08/21	99.982014	0.175000	50,000,000.00	49,991,006.94	0.00	-49,991,006.94
115353	NATIXIS NY BRANCH C	PURC	12/02/20	03/03/21	99.951972	0.190000	27,448,000.00	27,434,817.34	0.00	-27,434,817.34
PURC						.155	271,346,000.00	271,290,868.91	0.00	-271,290,868.91
Inv Type: 4200 CP-DISC-A/360						.155	271,346,000.00	271,290,868.91	0.00	-271,290,868.91
115354	CREDIT AGRICOLE CIB	PURC	12/02/20	03/08/21	100.000000	0.180000	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
PURC						.180	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
Inv Type: 6430 YANKEE CDS-Fxd-(Mat) A/360						.180	50,000,000.00	50,000,000.00	0.00	-50,000,000.00
Fund: 1100 NTRD-PSI NON-TRADING						.229	607,346,000.00	607,256,102.23	0.00	-607,256,102.23
Subtotal						.229	607,346,000.00	607,256,102.23	0.00	-607,256,102.23
Grand Total						.229	607,346,000.00	607,256,102.23	0.00	-607,256,102.23
Count 14										



Purchase Detail Settlement Report

EXHIBIT 35

From Date: 12/2/2020 To Date: 12/2/2020

Date Basis: Settlement

Run: 12/02/2020 11:24:05 AM

Reporting Currency: Local

LA County



Purchase Detail Settlement Report

EXHIBIT 35

From Date: 12/2/2020 To Date: 12/2/2020

Date Basis: Settlement

Run: 12/02/2020 11:24:05 AM

Reporting Currency: Local

LA County

SUMMARY

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
PURC	.229	607,346,000.00	0.00	607,256,102.23	-89,897.77	0.00	0.00	0.00	-607,256,102.23
Totals :	.229	607,346,000.00	0.00	607,256,102.23	-89,897.77	0.00	0.00	0.00	-607,256,102.23

DELIVERY CONFIRMATION

12/01/20

TO WHOM IT MAY CONCERN:

WE CONFIRM THE FOLLOWING TRANSACTION FOR SETTLEMENT ON 12/02/20:

BROKER:	MIZUHO SEC USA INC
FUND:	NTRD-PSI NON-TRADING
SECURITY DESCRIPTION:	FHLE D-N
MATURITY DATE:	03/03/21
PRICE/RATE:	.08400%
PURCHASE YIELD:	.08402%
BUY/SELL/MAT/CALL:	BUY
PAR AMOUNT:	50,000,000.00
PREMIUM/DISCOUNT:	-10,616.67
PURCHASED INTEREST:	.00
TOTAL COST/SETTLEMENT AMOUNT:	\$49,989,383.33
INVESTMENT NUMBER:	115332
TRANSACTION NUMBER:	000000
CONFIRMATION NUMBER:	037084
CUSIP NUMBER:	313385CP

PURCHASE CONFIRMATION

12/01/20

TO WHOM IT MAY CONCERN:

WE CONFIRM THE FOLLOWING TRANSACTION FOR SETTLEMENT ON 12/02/20: ✓✓

SECURITY DESCRIPTION:	FHLE D-N	✓✓
FUND:	NTRD-PSI NON-TRADING	✓✓
MATURITY DATE:	03/03/21	✓✓
PRICE/RATE:	.08400%	✓✓
PURCHASE YIELD:	.08402%	✓✓
BUY/SELL:	BUY	
PAR AMOUNT:	50,000,000.00	✓✓
PREMIUM/DISCOUNT:	-10,616.67	✓✓
PURCHASED INTEREST:	.00	✓✓
TOTAL COST/SETTLEMENT AMOUNT:	\$49,989,383.33	✓✓
INVESTMENT NUMBER:	115332	✓✓
DELIVERY/SETTLEMENT:	CITIBANK	✓✓
TRANSACTION NUMBER:	000000	
CONFIRMATION NUMBER:	037085	
CUSIP NUMBER:	313385CP	✓✓

AZ 12/01/2020

lh 12/1/2020

DELIVERY CONFIRMATION

12/01/20

TO WHOM IT MAY CONCERN:

WE CONFIRM THE FOLLOWING TRANSACTION FOR SETTLEMENT ON 12/02/20:

BROKER:	MIZUHO SEC USA INC
FUND:	NTRD-PSI NON-TRADING
SECURITY DESCRIPTION:	FHLE D-N
MATURITY DATE:	03/03/21
PRICE/RATE:	.08400%
PURCHASE YIELD:	.08402%
BUY/SELL/MAT/CALL:	BUY
PAR AMOUNT:	50,000,000.00
PREMIUM/DISCOUNT:	-10,616.67
PURCHASED INTEREST:	.00
TOTAL COST/SETTLEMENT AMOUNT:	\$49,989,383.33
INVESTMENT NUMBER:	115333
TRANSACTION NUMBER:	000000
CONFIRMATION NUMBER:	037086
CUSIP NUMBER:	313385CP

PURCHASE CONFIRMATION

12/01/20

TO WHOM IT MAY CONCERN:

WE CONFIRM THE FOLLOWING TRANSACTION FOR SETTLEMENT ON 12/02/20: ✓✓

SECURITY DESCRIPTION:	FHLE D-N ✓✓	
FUND:	NTRD-PSI NON-TRADING ✓✓	
MATURITY DATE:	03/03/21 ✓✓	
PRICE/RATE:	.08400% ✓✓	
PURCHASE YIELD:	.08402% ✓✓	
BUY/SELL:	BUY	
PAR AMOUNT:		50,000,000.00 ✓✓
PREMIUM/DISCOUNT:		-10,616.67 ✓✓
PURCHASED INTEREST:		.00 ✓✓
TOTAL COST/SETTLEMENT AMOUNT:	\$49,989,383.33 ✓✓	
INVESTMENT NUMBER:	115333 ✓✓	
DELIVERY/SETTLEMENT:	CITIBANK ✓✓	
TRANSACTION NUMBER:	000000	
CONFIRMATION NUMBER:	037087	
CUSIP NUMBER:	313385CP ✓✓	

AZ 12/01/2020

lh 12/1/2020

DELIVERY CONFIRMATION

12/01/20

TO WHOM IT MAY CONCERN:

WE CONFIRM THE FOLLOWING TRANSACTION FOR SETTLEMENT ON 12/02/20:

BROKER:	PIPER SANDLER COMPANIES
FUND:	NTRD-PSI NON-TRADING
SECURITY DESCRIPTION:	FHLE D-N
MATURITY DATE:	01/27/21
PRICE/RATE:	.07500%
PURCHASE YIELD:	.07501%
BUY/SELL/MAT/CALL:	BUY
PAR AMOUNT:	36,000,000.00
PREMIUM/DISCOUNT:	-4,200.00
PURCHASED INTEREST:	.00
TOTAL COST/SETTLEMENT AMOUNT:	\$35,995,800.00
INVESTMENT NUMBER:	115334
TRANSACTION NUMBER:	000000
CONFIRMATION NUMBER:	037088
CUSIP NUMBER:	313385BC

PURCHASE CONFIRMATION

12/01/20

TO WHOM IT MAY CONCERN:

WE CONFIRM THE FOLLOWING TRANSACTION FOR SETTLEMENT ON 12/02/20: ✓

SECURITY DESCRIPTION:	FHLB D-N ✓✓	
FUND:	NTRD-PSI NON-TRADING ✓✓	
MATURITY DATE:	01/27/21 ✓✓	
PRICE/RATE:	.07500% ✓✓	
PURCHASE YIELD:	.07501% ✓✓	
BUY/SELL:	BUY	
PAR AMOUNT:		36,000,000.00 ✓✓
PREMIUM/DISCOUNT:		-4,200.00 ✓✓
PURCHASED INTEREST:		.00 ✓✓
TOTAL COST/SETTLEMENT AMOUNT:	\$35,995,800.00 ✓✓	
INVESTMENT NUMBER:	115334 ✓✓	
DELIVERY/SETTLEMENT:	CITIBANK ✓✓	
TRANSACTION NUMBER:	000000	
CONFIRMATION NUMBER:	037089	
CUSIP NUMBER:	313385BC ✓✓	

AZ 12/01/2020

lh 12/1/2020

Fund Name	Next Interest	Maturity Date	Investment	Description	Principal Cost	Current Par	Total Accrued	Purchase
NTRD-PSI NON-	12/03/2020	12/03/2024	112249	FFCB 1.625	49940000	50000000	406250	0
NTRD-PSI NON-	12/03/2020	06/03/2030	114549	FFCB 1.25 (CALLABLE)	50000000	50000000	156250	0
NTRD-PSI NON-	12/03/2020	06/03/2030	114550	FFCB 1.25 (CALLABLE)	50000000	50000000	156250	0
NTRD-PSI NON-	12/03/2020	12/03/2020	114825	TORONTO DOMINION BANK CP	49988527.78	50000000	0	0
NTRD-PSI NON-	12/03/2020	12/03/2020	114956	CANADIAN IMP BK OF COMMERCE CP	49993430.56	50000000	0	0
NTRD-PSI NON-	12/03/2020	12/03/2020	114991	LA FAYETTE ASSET SEC LLC CP	30847440.76	30852000	0	0
NTRD-PSI NON-	12/03/2020	12/03/2020	115054	JUPITER SEC COMPANY LLC CP	49994166.67	50000000	0	0
NTRD-PSI NON-	12/03/2020	12/03/2020	115060	THUNDER BAY FUNDING LLC CP	49995263.89	50000000	0	0
NTRD-PSI NON-	12/03/2020	12/03/2020	115075	PFIZER INC CP	33355552.9	33359000	0	0
NTRD-PSI NON-	12/03/2020	12/03/2020	114990	CANADIAN IMP. BK OF COM NY CD	50000000	50000000	6333.33	0
NTRD-PSI NON-	12/04/2020	12/04/2024	113982	FHLMC 3.50 (CALLABLE)	50000000	50000000	247222.22	0
NTRD-PSI NON-	12/04/2020	12/04/2020	114601	SHEFFIELD RECEIVABLES CORP CP	43981092.22	44000000	0	0
NTRD-PSI NON-	12/04/2020	12/04/2020	114794	LA FAYETTE ASSET SEC LLC CP	49985555.56	50000000	0	0
NTRD-PSI NON-	12/04/2020	12/04/2020	114820	AUTOBAHN FUNDING CO LLC CP	34993000	35000000	0	0
NTRD-PSI NON-	12/04/2020	12/04/2020	114821	SHEFFIELD RECEIVABLES CORP CP	49986666.67	50000000	0	0
NTRD-PSI NON-	12/04/2020	12/04/2020	114998	ATLANTIC ASSET SEC LLC CP	49993138.89	50000000	0	0
NTRD-PSI NON-	12/04/2020	12/04/2020	115010	LA FAYETTE ASSET SEC LLC CP	29995883.33	30000000	0	0
NTRD-PSI NON-	12/04/2020	12/04/2020	115055	ATLANTIC ASSET SEC LLC CP	49993500	50000000	0	0
NTRD-PSI NON-	12/04/2020	12/04/2020	115081	AUTOBAHN FUNDING CO LLC CP	32996305.83	33000000	0	0
NTRD-PSI NON-	12/04/2020	12/04/2020	115084	CANADIAN IMP BK OF COMMERCE CP	36807513.18	36811000	0	0
NTRD-PSI NON-	12/04/2020	12/04/2020	114850	CANADIAN IMP. BK OF COM NY CD	50000000	50000000	9500	0
NTRD-PSI NON-	12/07/2020	12/07/2020	114788	ATLANTIC ASSET SEC LLC CP	49985625	50000000	0	0
NTRD-PSI NON-	12/07/2020	12/07/2020	114791	LA FAYETTE ASSET SEC LLC CP	49984888.89	50000000	0	0
NTRD-PSI NON-	12/07/2020	12/07/2020	114823	CHARIOT FUNDING LLC CP	24994312.5	25000000	0	0
NTRD-PSI NON-	12/07/2020	12/07/2020	114824	SHEFFIELD RECEIVABLES CORP CP	49986875	50000000	0	0
NTRD-PSI NON-	12/07/2020	12/07/2020	114832	OLD LINE FUNDING LLC CP	49989666.67	50000000	0	0
NTRD-PSI NON-	12/07/2020	12/07/2020	114834	JUPITER SEC COMPANY LLC CP	49988375	50000000	0	0
NTRD-PSI NON-	12/07/2020	12/07/2020	114835	JUPITER SEC COMPANY LLC CP	19795396.5	19800000	0	0
NTRD-PSI NON-	12/07/2020	12/07/2020	114622	BANK OF MONTREAL CHICAGO CD	50000000	50000000	19597.22	0
NTRD-PSI NON-	12/07/2020	12/07/2020	114959	CANADIAN IMP. BK OF COM NY CD	50000000	50000000	7166.67	0
NTRD-PSI NON-	12/07/2020	12/07/2020	115013	TORONTO DOMINION BANK NY CD	50000000	50000000	5652.78	0
NTRD-PSI NON-	12/08/2020	12/08/2021	103222	FFCB 2.01	50000000	50000000	488541.67	0
NTRD-PSI NON-	12/08/2020	12/08/2020	114837	SHEFFIELD RECEIVABLES CORP CP	40369813.78	40379000	0	0
NTRD-PSI NON-	12/08/2020	12/08/2020	114846	CHARIOT FUNDING LLC CP	49987944.44	50000000	0	0
NTRD-PSI NON-	12/08/2020	12/08/2020	114864	JUPITER SEC COMPANY LLC CP	39990511.11	40000000	0	0
NTRD-PSI NON-	12/08/2020	12/08/2020	114871	DNB BANK ASA NY CD	50000000	50000000	7777.78	0
NTRD-PSI NON-	12/09/2020	12/09/2026	112377	FFCB 2.13 (CALLABLE)	49925000	50000000	514750	0
NTRD-PSI NON-	12/09/2020	12/09/2026	112378	FFCB 2.13 (CALLABLE)	23265050	23300000	239873.5	0
NTRD-PSI NON-	12/09/2020	12/09/2025	112225	FHLB 2.08 (CALLABLE)	50000000	50000000	502666.67	0
NTRD-PSI NON-	12/09/2020	12/09/2025	112226	FHLB 2.08 (CALLABLE)	25000000	25000000	251333.33	0
NTRD-PSI NON-	12/09/2020	12/09/2022	112637	FHLB 1.875	50321850	50000000	453125	0

NTRD-PSI NON-	12/09/2020	12/09/2025	113929	FHLMC 1.75 (CALLABLE)	50000000	50000000	175000	0
NTRD-PSI NON-	12/09/2020	12/09/2020	114845	OLD LINE FUNDING LLC CP	46990952.5	47000000	0	0
NTRD-PSI NON-	12/09/2020	12/09/2020	114862	CHARIOT FUNDING LLC CP	49988805.56	50000000	0	0
NTRD-PSI NON-	12/09/2020	12/09/2020	114878	JUPITER SEC COMPANY LLC CP	49988986.11	50000000	0	0
NTRD-PSI NON-	12/10/2020	12/10/2020	115052	FHLB D-N	49995625	50000000	0	0
NTRD-PSI NON-	12/10/2020	12/10/2020	115053	FHLB D-N	49995625	50000000	0	0
NTRD-PSI NON-	12/10/2020	12/10/2020	114847	TORONTO DOMINION BANK CP	49987555.56	50000000	0	0
NTRD-PSI NON-	12/10/2020	12/10/2020	114879	SHEFFIELD RECEIVABLES CORP CP	49987944.44	50000000	0	0
NTRD-PSI NON-	12/11/2020	06/11/2021	110849	FHLB 2.25	44986500	45000000	483750	0
NTRD-PSI NON-	12/11/2020	12/11/2020	114886	CHARIOT FUNDING LLC CP	49988527.78	50000000	0	0
NTRD-PSI NON-	12/11/2020	12/11/2020	114887	CHARIOT FUNDING LLC CP	19995411.11	20000000	0	0
NTRD-PSI NON-	12/11/2020	12/11/2020	114897	TORONTO DOMINION BANK CP	49989930.56	50000000	0	0
NTRD-PSI NON-	12/11/2020	12/11/2020	114937	SHEFFIELD RECEIVABLES CORP CP	39291899.83	39300000	0	0
NTRD-PSI NON-	12/11/2020	12/11/2020	115072	AUTOBAHN FUNDING CO LLC CP	39994800	40000000	0	0
NTRD-PSI NON-	12/14/2020	12/14/2020	114633	MONT BLANC CAPITAL CORP CP	49976500	50000000	0	0
NTRD-PSI NON-	12/14/2020	12/14/2020	114889	OLD LINE FUNDING LLC CP	36992353.33	37000000	0	0
NTRD-PSI NON-	12/14/2020	12/14/2020	114894	AUTOBAHN FUNDING CO LLC CP	24994493.06	25000000	0	0
NTRD-PSI NON-	12/14/2020	12/14/2020	114903	AUTOBAHN FUNDING CO LLC CP	49988333.33	50000000	0	0
NTRD-PSI NON-	12/14/2020	12/14/2020	114904	AUTOBAHN FUNDING CO LLC CP	4998833.33	5000000	0	0
NTRD-PSI NON-	12/14/2020	12/14/2020	115036	LA FAYETTE ASSET SEC LLC CP	21365815.04	21370000	0	0
NTRD-PSI NON-	12/14/2020	12/14/2020	115089	AUTOBAHN FUNDING CO LLC CP	49992777.78	50000000	0	0
NTRD-PSI NON-	12/14/2020	12/14/2020	115141	AUTOBAHN FUNDING CO LLC CP	49993861.11	50000000	0	0
NTRD-PSI NON-	12/15/2020	12/15/2020	115129	FHLB D-N	49996111.11	50000000	0	0
NTRD-PSI NON-	12/15/2020	12/15/2020	115130	FHLB D-N	49996111.11	50000000	0	0
NTRD-PSI NON-	12/15/2020	12/15/2020	114882	OLD LINE FUNDING LLC CP	49989500	50000000	0	0
NTRD-PSI NON-	12/15/2020	12/15/2020	114891	THUNDER BAY FUNDING LLC CP	49989833.33	50000000	0	0
NTRD-PSI NON-	12/15/2020	12/15/2020	114902	THUNDER BAY FUNDING LLC CP	29993391.67	30000000	0	0
NTRD-PSI NON-	12/15/2020	12/15/2020	114905	CHARIOT FUNDING LLC CP	49988138.89	50000000	0	0
NTRD-PSI NON-	12/15/2020	12/15/2020	114912	AUTOBAHN FUNDING CO LLC CP	34991104.17	35000000	0	0
NTRD-PSI NON-	12/15/2020	12/15/2020	114917	JUPITER SEC COMPANY LLC CP	49989166.67	50000000	0	0
NTRD-PSI NON-	12/15/2020	12/15/2020	114979	CREDIT AGRICOLE CIB NY BR CP	49990430.56	50000000	0	0
NTRD-PSI NON-	12/15/2020	12/15/2020	115046	LA FAYETTE ASSET SEC LLC CP	41963328.63	41971000	0	0
NTRD-PSI NON-	12/15/2020	12/15/2020	114657	NORDEA BANK ABP NY CD	50000000	50000000	16458.33	0
NTRD-PSI NON-	12/15/2020	12/15/2020	114908	CREDIT AGRICOLE CIB NY CD	50000000	50000000	6805.56	0
NTRD-PSI NON-	12/15/2020	12/15/2020	114974	CANADIAN IMP. BK OF COM NY CD	50000000	50000000	7000	0
NTRD-PSI NON-	12/16/2020	12/16/2026	112332	FHLB 2.02 (CALLABLE)	50000000	50000000	468527.78	0
NTRD-PSI NON-	12/16/2020	12/16/2020	115050	FHLB D-N	49994666.67	50000000	0	0
NTRD-PSI NON-	12/16/2020	12/16/2020	115051	FHLB D-N	49994666.67	50000000	0	0
NTRD-PSI NON-	12/16/2020	12/16/2020	114661	CANCARA ASSET SEC LLC CP	49977250	50000000	0	0
NTRD-PSI NON-	12/16/2020	12/16/2020	114662	CANCARA ASSET SEC LLC CP	8746018.75	8750000	0	0
NTRD-PSI NON-	12/16/2020	12/16/2020	114731	THUNDER BAY FUNDING LLC CP	49983861.11	50000000	0	0
NTRD-PSI NON-	12/16/2020	12/16/2020	114751	TOYOTA MOTOR CREDIT CORP CP	49982708.33	50000000	0	0

NTRD-PSI NON-	12/16/2020	12/16/2020	114936	CANADIAN IMP BK OF COMMERCE CP	49990333.33	50000000	0	0
NTRD-PSI NON-	12/16/2020	12/16/2020	114995	CREDIT AGRICOLE CIB NY BR CP	49991854.17	50000000	0	0
NTRD-PSI NON-	12/16/2020	12/16/2020	115103	LA FAYETTE ASSET SEC LLC CP	25997533.2	26001000	0	0
NTRD-PSI NON-	12/16/2020	12/16/2020	115108	LA FAYETTE ASSET SEC LLC CP	23997040	24000000	0	0
NTRD-PSI NON-	12/16/2020	12/16/2020	115178	REGENCY MARKETS NO. 1 LLC CP	49993750	50000000	0	0
NTRD-PSI NON-	12/16/2020	12/16/2020	115295	ATLANTIC ASSET SEC LLC CP	49996500	50000000	0	0
NTRD-PSI NON-	12/17/2020	12/17/2025	112418	FFCB 1.97 (CALLABLE)	50000000	50000000	454194.44	0
NTRD-PSI NON-	12/17/2020	12/17/2025	112419	FFCB 1.97 (CALLABLE)	50000000	50000000	454194.44	0
NTRD-PSI NON-	12/17/2020	12/17/2026	112333	FHLB 2.14 (CALLABLE)	50000000	50000000	493388.89	0
NTRD-PSI NON-	12/17/2020	12/17/2026	112334	FHLB 2.14 (CALLABLE)	26265000	26265000	259177.18	0
NTRD-PSI NON-	12/17/2020	06/17/2025	114028	FNMA 0.50	24990500	25000000	56944.45	2430.56
NTRD-PSI NON-	12/17/2020	12/17/2020	114679	CANCARA ASSET SEC LLC CP	39981800	40000000	0	0
NTRD-PSI NON-	12/17/2020	12/17/2020	114865	OLD LINE FUNDING LLC CP	24994166.67	25000000	0	0
NTRD-PSI NON-	12/17/2020	12/17/2020	114955	CHARIOT FUNDING LLC CP	49989708.33	50000000	0	0
NTRD-PSI NON-	12/17/2020	12/17/2020	114977	CHARIOT FUNDING LLC CP	24495134.03	24500000	0	0
NTRD-PSI NON-	12/17/2020	12/17/2020	115247	THUNDER BAY FUNDING LLC CP	30004399.39	30007000	0	0
NTRD-PSI NON-	12/17/2020	12/17/2020	115310	CANADIAN IMP BK OF COMMERCE CP	49997638.89	50000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2025	112558	FFCB 1.82	36255863	36274000	302585.62	0
NTRD-PSI NON-	12/18/2020	12/18/2026	112400	FHLB 2.20 (CALLABLE)	25000000	25000000	252083.33	0
NTRD-PSI NON-	12/18/2020	12/18/2020	113228	FHLB D-N	49869236.11	50000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	113229	FHLB D-N	49869236.11	50000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	114689	FHLB D-N	49988372.22	50000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	114690	FHLB D-N	49988372.22	50000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	114715	FHLB D-N	49989125	50000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	114721	FHLB D-N	49989125	50000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	114857	FHLB D-N	49991125	50000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	114858	FHLB D-N	49991125	50000000	0	0
NTRD-PSI NON-	12/18/2020	03/18/2025	113171	FHLMC 1.05 (CALLABLE)	25000000	25000000	54687.5	0
NTRD-PSI NON-	12/18/2020	12/18/2020	114676	CANCARA ASSET SEC LLC CP	44980450	45000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	114691	CANCARA ASSET SEC LLC CP	49978513.89	50000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	114692	CANCARA ASSET SEC LLC CP	49978513.89	50000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	114693	CANCARA ASSET SEC LLC CP	1999140.56	2000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	114697	CANADIAN IMP BK OF COMMERCE CP	49982305.56	50000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	114705	TOYOTA MOTOR CREDIT CORP CP	49982888.89	50000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	114706	TOYOTA MOTOR CREDIT CORP CP	49982888.89	50000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	115061	SHEFFIELD RECEIVABLES CORP CP	49989791.67	50000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	115062	CREDIT AGRICOLE CIB NY BR CP	49991833.33	50000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	115096	LA FAYETTE ASSET SEC LLC CP	49992236.11	50000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	115104	AUTOBAHN FUNDING CO LLC CP	49992416.67	50000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	115105	AUTOBAHN FUNDING CO LLC CP	4999241.67	5000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	115112	AUTOBAHN FUNDING CO LLC CP	49993500	50000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	115113	AUTOBAHN FUNDING CO LLC CP	4999350	5000000	0	0

NTRD-PSI NON-	12/18/2020	12/18/2020	115181	CHARIOT FUNDING LLC CP	49992444.44	50000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	115194	CHARIOT FUNDING LLC CP	49993111.11	50000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	115311	CANADIAN IMP BK OF COMMERCE CP	49997500	50000000	0	0
NTRD-PSI NON-	12/18/2020	12/18/2020	114967	MUFG UNION BANK NA CD	50000000	50000000	6416.67	0
NTRD-PSI NON-	12/18/2020	12/18/2020	114968	MUFG UNION BANK NA CD	50000000	50000000	6416.67	0
NTRD-PSI NON-	12/18/2020	12/18/2020	114668	BANK OF MONTREAL CHICAGO CD	50000000	50000000	18416.67	0
NTRD-PSI NON-	12/18/2020	12/18/2020	114669	BANK OF MONTREAL CHICAGO CD	50000000	50000000	18416.67	0
NTRD-PSI NON-	12/18/2020	12/18/2020	114711	SVENSKA HANDELSBANKEN NY CD	50000000	50000000	14194.44	0
NTRD-PSI NON-	12/18/2020	12/18/2020	114730	CANADIAN IMP. BK OF COM NY CD	50000000	50000000	14791.67	0
NTRD-PSI NON-	12/18/2020	12/18/2020	114923	CREDIT AGRICOLE CIB NY CD	50000000	50000000	6000	0
NTRD-PSI NON-	12/18/2020	12/18/2020	114939	DNB BANK ASA NY CD	50000000	50000000	5625	0
NTRD-PSI NON-	12/21/2020	06/21/2024	110997	FFCB 2.22 (CALLABLE)	23500000	23500000	234765	0
NTRD-PSI NON-	12/21/2020	06/21/2024	110998	FFCB 2.22 (CALLABLE)	25000000	25000000	249750	0
NTRD-PSI NON-	12/21/2020	06/21/2024	111012	FFCB 2.22 (CALLABLE)	13000000	13000000	129870	0
NTRD-PSI NON-	12/21/2020	06/21/2024	111013	FFCB 2.22 (CALLABLE)	25000000	25000000	249750	0
NTRD-PSI NON-	12/21/2020	12/21/2020	113226	FHLB D-N	49867777.78	50000000	0	0
NTRD-PSI NON-	12/21/2020	12/21/2020	113227	FHLB D-N	49867777.78	50000000	0	0
NTRD-PSI NON-	12/21/2020	12/21/2020	114953	FHLB D-N	49992798.61	50000000	0	0
NTRD-PSI NON-	12/21/2020	12/21/2020	114954	FHLB D-N	49992798.61	50000000	0	0
NTRD-PSI NON-	12/21/2020	12/21/2020	114700	CANCARA ASSET SEC LLC CP	49978513.89	50000000	0	0
NTRD-PSI NON-	12/21/2020	12/21/2020	114701	CANCARA ASSET SEC LLC CP	22490331.25	22500000	0	0
NTRD-PSI NON-	12/21/2020	12/21/2020	114726	CANADIAN IMP BK OF COMMERCE CP	49982500	50000000	0	0
NTRD-PSI NON-	12/21/2020	12/21/2020	114728	TOYOTA MOTOR CREDIT CORP CP	49981458.33	50000000	0	0
NTRD-PSI NON-	12/21/2020	12/21/2020	114729	TOYOTA MOTOR CREDIT CORP CP	49981458.33	50000000	0	0
NTRD-PSI NON-	12/21/2020	12/21/2020	115212	REGENCY MARKETS NO. 1 LLC CP	49992888.89	50000000	0	0
NTRD-PSI NON-	12/21/2020	12/21/2020	115240	CHARIOT FUNDING LLC CP	49993777.78	50000000	0	0
NTRD-PSI NON-	12/21/2020	12/21/2020	115241	CHARIOT FUNDING LLC CP	49993777.78	50000000	0	0
NTRD-PSI NON-	12/21/2020	12/21/2020	114698	BANK OF MONTREAL CHICAGO CD	50000000	50000000	17944.44	0
NTRD-PSI NON-	12/21/2020	12/21/2020	114958	DNB BANK ASA NY CD	50000000	50000000	5375	0
NTRD-PSI NON-	12/22/2020	06/22/2027	113991	FFCB 0.875 (CALLABLE)	25000000	25000000	97829.86	0
NTRD-PSI NON-	12/23/2020	12/23/2026	112486	FHLB 2.09 (CALLABLE)	40000000	40000000	371555.56	0
NTRD-PSI NON-	12/23/2020	12/23/2026	112510	FHLB 2.20 (CALLABLE)	50000000	50000000	488888.89	0
NTRD-PSI NON-	12/23/2020	12/23/2020	114740	FHLB D-N	49988875	50000000	0	0
NTRD-PSI NON-	12/23/2020	12/23/2020	114741	FHLB D-N	49988875	50000000	0	0
NTRD-PSI NON-	12/23/2020	12/23/2020	114776	FHLB D-N	49989250	50000000	0	0
NTRD-PSI NON-	12/23/2020	12/23/2020	114777	FHLB D-N	49989250	50000000	0	0
NTRD-PSI NON-	12/23/2020	12/23/2020	114778	FHLB D-N	49989250	50000000	0	0
NTRD-PSI NON-	12/23/2020	12/23/2020	114779	FHLB D-N	49989250	50000000	0	0
NTRD-PSI NON-	12/23/2020	12/23/2025	112420	FHLMC 2.00 (CALLABLE)	50000000	50000000	444444.44	0
NTRD-PSI NON-	12/23/2020	12/23/2025	112421	FHLMC 2.00 (CALLABLE)	50000000	50000000	444444.44	0
NTRD-PSI NON-	12/23/2020	12/23/2026	112422	FHLMC 2.01 (CALLABLE)	50000000	50000000	446666.67	0
NTRD-PSI NON-	12/23/2020	12/23/2026	112423	FHLMC 2.01 (CALLABLE)	50000000	50000000	446666.67	0

NTRD-PSI NON-	12/23/2020	12/23/2026	112439	FHLMC 2.01 (CALLABLE)	50000000	50000000	446666.67	0
NTRD-PSI NON-	12/23/2020	12/23/2026	112500	FHLMC 2.15 (CALLABLE)	50000000	50000000	477777.78	0
NTRD-PSI NON-	12/23/2020	12/23/2026	112501	FHLMC 2.16 (CALLABLE)	50000000	50000000	480000	0
NTRD-PSI NON-	12/23/2020	06/23/2027	113992	FHLMC 1.00 (CALLABLE)	25000000	25000000	111111.11	0
NTRD-PSI NON-	12/23/2020	06/23/2025	114045	FHLMC 0.71 (CALLABLE)	50000000	50000000	154819.44	0
NTRD-PSI NON-	12/23/2020	12/23/2020	115154	AUTOBAHN FUNDING CO LLC CP	49992597.22	50000000	0	0
NTRD-PSI NON-	12/23/2020	12/23/2020	115155	AUTOBAHN FUNDING CO LLC CP	19997038.89	20000000	0	0
NTRD-PSI NON-	12/23/2020	12/23/2020	115269	ATLANTIC ASSET SEC LLC CP	49994763.89	50000000	0	0
NTRD-PSI NON-	12/24/2020	12/24/2024	112522	FHLMC 2.01 (CALLABLE)	50000000	50000000	443875	0
NTRD-PSI NON-	12/24/2020	12/24/2020	114976	CREDIT AGRICOLE CIB NY BR CP	49989666.67	50000000	0	0
NTRD-PSI NON-	12/24/2020	12/24/2020	115215	CANADIAN IMP BK OF COMMERCE CP	49993680.56	50000000	0	0
NTRD-PSI NON-	12/24/2020	12/24/2020	115195	UST BILL	49995760.42	50000000	0	0
NTRD-PSI NON-	12/24/2020	12/24/2020	115196	UST BILL	49995760.42	50000000	0	0
NTRD-PSI NON-	12/25/2020	06/25/2027	114029	FHLB 1.00 (CALLABLE)	50000000	50000000	219444.45	1388.89
ESUSD-EL	12/26/2020	12/26/2041	106613	FFCB 3.27	7000000	7000000	99825.83	0
NTRD-PSI NON-	12/26/2020	12/26/2025	114030	FHLMC 0.75 (CALLABLE)	50000000	50000000	69791.67	0
ESUSD-EL	12/27/2020	12/27/2039	106615	FFCB 3.25	9000000	9000000	126750	0
NTRD-PSI NON-	12/27/2020	12/27/2022	112538	FFCB 1.66	49985000	50000000	359666.67	0
NTRD-PSI NON-	12/27/2020	12/27/2021	112539	FFCB 1.625	49975000	50000000	352083.33	0
NTRD-PSI NON-	12/28/2020	12/28/2020	113232	FHLB D-N	49864375	50000000	0	0
NTRD-PSI NON-	12/28/2020	12/28/2020	113233	FHLB D-N	49864375	50000000	0	0
NTRD-PSI NON-	12/28/2020	06/28/2027	114019	FHLMC 1.00 (CALLABLE)	24999750	25000000	109027.78	0
NTRD-PSI NON-	12/28/2020	12/28/2020	114982	OLD LINE FUNDING LLC CP	49988625	50000000	0	0
NTRD-PSI NON-	12/28/2020	12/28/2020	115012	CREDIT AGRICOLE CIB NY BR CP	49989666.67	50000000	0	0
NTRD-PSI NON-	12/28/2020	12/28/2020	115221	CANADIAN IMP. BK OF COM NY CD	50000000	50000000	2722.22	0
NTRD-PSI NON-	12/28/2020	12/28/2020	115234	CREDIT AGRICOLE CIB NY CD	50000000	50000000	1625	0
NTRD-PSI NON-	12/30/2020	12/30/2025	112577	FFCB 2.10 (CALLABLE)	50000000	50000000	446250	0
NTRD-PSI NON-	12/30/2020	12/30/2025	112596	FFCB 2.10 (CALLABLE)	50000000	50000000	446250	0
NTRD-PSI NON-	12/30/2020	12/30/2025	112597	FFCB 2.10 (CALLABLE)	6000000	6000000	53550	0
NTRD-PSI NON-	12/30/2020	12/30/2025	112604	FFCB 2.10 (CALLABLE)	40000000	40000000	357000	0
NTRD-PSI NON-	12/30/2020	12/30/2020	113258	FHLB D-N	49868250	50000000	0	0
NTRD-PSI NON-	12/30/2020	12/30/2020	113259	FHLB D-N	49868250	50000000	0	0
NTRD-PSI NON-	12/30/2020	12/30/2020	115067	FHLB D-N	49992750	50000000	0	0
NTRD-PSI NON-	12/30/2020	12/30/2020	115068	FHLB D-N	49992750	50000000	0	0
NTRD-PSI NON-	12/30/2020	12/30/2020	115175	FHLB D-N	49995111.11	50000000	0	0
NTRD-PSI NON-	12/30/2020	12/30/2020	115176	FHLB D-N	49995111.11	50000000	0	0
NTRD-PSI NON-	12/30/2020	12/30/2026	112365	FHLMC 2.08 (CALLABLE)	50000000	50000000	442000	0
NTRD-PSI NON-	12/30/2020	06/30/2025	114179	FNMA 0.75 (CALLABLE)	21000000	21000000	66937.5	4375
NTRD-PSI NON-	12/30/2020	12/30/2020	115231	CANADIAN IMP BK OF COMMERCE CP	49992777.78	50000000	0	0
NTRD-PSI NON-	12/30/2020	12/30/2020	115327	ATLANTIC ASSET SEC LLC CP	31630196.96	31633000	0	0
NTRD-PSI NON-	12/30/2020	12/30/2020	115350	ATLANTIC ASSET SEC LLC CP	21053034.87	21055000	0	0
NTRD-PSI NON-	12/30/2020	12/30/2020	115351	LA FAYETTE ASSET SEC LLC CP	22840690.32	22843000	0	0

NTRD-PSI NON-	12/30/2020	12/30/2020	115330	DNB BANK ASA NY CD	50000000	50000000	222.22	0
NTRD-PSI NON-	12/31/2020	12/31/2020	114907	FHLB D-N	49989840.28	50000000	0	0
NTRD-PSI NON-	12/31/2020	12/31/2020	114915	FHLB D-N	49989972.22	50000000	0	0
NTRD-PSI NON-	12/31/2020	12/31/2020	114916	FHLB D-N	49989972.22	50000000	0	0
NTRD-PSI NON-	12/31/2020	12/31/2020	114928	FHLB D-N	49990875	50000000	0	0
NTRD-PSI NON-	12/31/2020	12/31/2020	114929	FHLB D-N	49990875	50000000	0	0
NTRD-PSI NON-	12/31/2020	12/31/2020	114965	CREDIT AGRICOLE CIB NY BR CP	49989305.56	50000000	0	0
NTRD-PSI NON-	12/31/2020	12/31/2020	114978	NATIXIS NY BRANCH CP	49986583.33	50000000	0	0
NTRD-PSI NON-	12/31/2020	12/31/2020	115114	SHEFFIELD RECEIVABLES CORP CP	49989888.89	50000000	0	0
NTRD-PSI NON-	12/31/2020	12/31/2020	115177	SHEFFIELD RECEIVABLES CORP CP	49990625	50000000	0	0
NTRD-PSI NON-	12/31/2020	12/31/2020	115296	CREDIT AGRICOLE CIB NY BR CP	49996000	50000000	0	0
NTRD-PSI NON-	12/31/2020	12/31/2020	115197	UST BILL	49995111.11	50000000	0	0
NTRD-PSI NON-	12/31/2020	12/31/2020	115198	UST BILL	49995111.11	50000000	0	0
NTRD-PSI NON-	12/31/2020	12/31/2020	115184	TORONTO DOMINION BANK NY CD	50000000	50000000	3069.44	0
SCAQM-SOUTH	12/31/2020	12/31/2020	106824	S OF C LAIF	39874334.31	39874334.31	0	0
SLIM-SCHOOLS	12/31/2020	12/31/2020	106825	S OF C LAIF	3415978.99	3415978.99	0	0
WASIA-	12/31/2020	12/31/2020	106826	S OF C LAIF	41266.63	41266.63	0	0
NTRD-PSI NON-	01/02/2021	06/30/2022	113999	LACCAL BANS	5000000	5000000	13912.22	0
NTRD-PSI NON-	01/04/2021	01/04/2021	113311	FHLB D-N	49957222.22	50000000	0	0
NTRD-PSI NON-	01/04/2021	01/04/2021	113312	FHLB D-N	49957222.22	50000000	0	0
NTRD-PSI NON-	01/04/2021	01/04/2021	113313	FHLB D-N	49957222.22	50000000	0	0
NTRD-PSI NON-	01/04/2021	01/04/2021	113314	FHLB D-N	49957222.22	50000000	0	0
NTRD-PSI NON-	01/04/2021	01/04/2021	114808	FHLB D-N	49987988.89	50000000	0	0
NTRD-PSI NON-	01/04/2021	01/04/2021	114809	FHLB D-N	49988250	50000000	0	0
NTRD-PSI NON-	01/04/2021	01/04/2021	114833	TOYOTA MOTOR CREDIT CORP CP	49980000	50000000	0	0
NTRD-PSI NON-	01/04/2021	01/04/2021	114874	CAFCO LLC CP	49980666.67	50000000	0	0
NTRD-PSI NON-	01/04/2021	01/04/2021	114883	CIESCO LLC CP	49983861.11	50000000	0	0
NTRD-PSI NON-	01/04/2021	01/04/2021	115034	NATIXIS NY BRANCH CP	49986777.78	50000000	0	0
NTRD-PSI NON-	01/04/2021	01/04/2021	115035	NATIXIS NY BRANCH CP	49986777.78	50000000	0	0
NTRD-PSI NON-	01/04/2021	01/04/2021	115191	TORONTO DOMINION BANK CP	49991333.33	50000000	0	0
NTRD-PSI NON-	01/04/2021	01/04/2021	115192	ATLANTIC ASSET SEC LLC CP	24995666.67	25000000	0	0
NTRD-PSI NON-	01/04/2021	01/04/2021	115193	SHEFFIELD RECEIVABLES CORP CP	49990666.67	50000000	0	0
NTRD-PSI NON-	01/04/2021	01/04/2021	115270	ATLANTIC ASSET SEC LLC CP	49992597.22	50000000	0	0
NTRD-PSI NON-	01/04/2021	01/04/2021	115271	ATLANTIC ASSET SEC LLC CP	27753890.27	27758000	0	0
NTRD-PSI NON-	01/04/2021	01/04/2021	115312	LA FAYETTE ASSET SEC LLC CP	29995625	30000000	0	0
NTRD-PSI NON-	01/04/2021	01/04/2021	115313	LA FAYETTE ASSET SEC LLC CP	20996937.5	21000000	0	0
NTRD-PSI NON-	01/04/2021	01/04/2021	115106	MUFG UNION BANK NA CD	50000000	50000000	4500	0
NTRD-PSI NON-	01/04/2021	01/04/2021	115199	MUFG UNION BANK NA CD	50000000	50000000	2666.67	0
NTRD-PSI NON-	01/04/2021	01/04/2021	114880	SVENSKA HANDELSBANKEN NY CD	50000000	50000000	11458.33	0
NTRD-PSI NON-	01/04/2021	01/04/2021	115171	TORONTO DOMINION BANK NY CD	50000000	50000000	4166.67	0
NTRD-PSI NON-	01/04/2021	01/04/2021	115200	CANADIAN IMP. BK OF COM NY CD	50000000	50000000	2444.44	0
BOW-BK OF	01/04/2021	01/04/2021	115303	BOW MONEY MARKET PLUS ACCT DEP	100000000	100000000	3278.69	0

JPMC-JP	01/04/2021	01/04/2021	115304	JP MORGAN CHASE BANK MMA	100000000	100000000	1639.34	0
NTRD-PSI NON-	01/05/2021	01/05/2021	114859	FHLB D-N	49988875	50000000	0	0
NTRD-PSI NON-	01/05/2021	01/05/2021	114860	FHLB D-N	49988875	50000000	0	0
NTRD-PSI NON-	01/05/2021	01/05/2021	114873	FHLB D-N	49989000	50000000	0	0
NTRD-PSI NON-	01/05/2021	01/05/2021	114893	FHLB D-N	49989048.61	50000000	0	0
NTRD-PSI NON-	01/05/2021	01/05/2021	115079	FHLB D-N	49993000	50000000	0	0
NTRD-PSI NON-	01/05/2021	01/05/2021	115122	FHLB D-N	49993388.89	50000000	0	0
NTRD-PSI NON-	01/05/2021	01/05/2021	115123	FHLB D-N	49993388.89	50000000	0	0
NTRD-PSI NON-	01/05/2021	01/05/2021	114828	LA FAYETTE ASSET SEC LLC CP	49979777.78	50000000	0	0
NTRD-PSI NON-	01/05/2021	01/05/2021	114861	CAFCO LLC CP	49982694.44	50000000	0	0
NTRD-PSI NON-	01/05/2021	01/05/2021	114863	CAFCO LLC CP	49985166.67	50000000	0	0
NTRD-PSI NON-	01/05/2021	01/05/2021	115111	THUNDER BAY FUNDING LLC CP	40003764.2	40012000	0	0
NTRD-PSI NON-	01/05/2021	01/05/2021	115207	SHEFFIELD RECEIVABLES CORP CP	49990000	50000000	0	0
NTRD-PSI NON-	01/05/2021	01/05/2021	115323	AUTOBAHN FUNDING CO LLC CP	29996208.33	30000000	0	0
NTRD-PSI NON-	01/06/2021	07/06/2027	114118	FHLB 1.02 (CALLABLE)	24178953.75	24185000	100730.53	2740.97
NTRD-PSI NON-	01/06/2021	01/06/2021	114839	FHLB D-N	37990874.72	38000000	0	0
NTRD-PSI NON-	01/06/2021	01/06/2021	114855	FHLB D-N	49988125	50000000	0	0
NTRD-PSI NON-	01/06/2021	01/06/2021	114856	FHLB D-N	25993825	26000000	0	0
NTRD-PSI NON-	01/06/2021	01/06/2021	115115	FHLB D-N	49993152.78	50000000	0	0
NTRD-PSI NON-	01/06/2021	01/06/2021	115116	FHLB D-N	49993152.78	50000000	0	0
NTRD-PSI NON-	01/06/2021	01/06/2021	115169	FHLB D-N	49994000	50000000	0	0
NTRD-PSI NON-	01/06/2021	01/06/2021	115097	NATIXIS NY BRANCH CP	49987944.44	50000000	0	0
NTRD-PSI NON-	01/06/2021	01/06/2021	115098	NATIXIS NY BRANCH CP	49987944.44	50000000	0	0
NTRD-PSI NON-	01/06/2021	01/06/2021	115161	JUPITER SEC COMPANY LLC CP	49985750	50000000	0	0
NTRD-PSI NON-	01/07/2021	01/07/2021	114941	FHLB D-N	49989576.39	50000000	0	0
NTRD-PSI NON-	01/07/2021	01/07/2021	114853	OLD LINE FUNDING LLC CP	49981041.67	50000000	0	0
NTRD-PSI NON-	01/07/2021	01/07/2021	115095	MONT BLANC CAPITAL CORP CP	49984250	50000000	0	0
NTRD-PSI NON-	01/07/2021	01/07/2021	115166	NATIXIS NY BRANCH CP	49990833.33	50000000	0	0
NTRD-PSI NON-	01/07/2021	01/07/2021	115167	NATIXIS NY BRANCH CP	49990833.33	50000000	0	0
NTRD-PSI NON-	01/07/2021	01/07/2021	115213	SHEFFIELD RECEIVABLES CORP CP	49989111.11	50000000	0	0
NTRD-PSI NON-	01/08/2021	01/08/2021	113315	FHLB D-N	49956611.11	50000000	0	0
NTRD-PSI NON-	01/08/2021	01/08/2021	113316	FHLB D-N	49956611.11	50000000	0	0
NTRD-PSI NON-	01/08/2021	01/08/2021	113317	FHLB D-N	49956611.11	50000000	0	0
NTRD-PSI NON-	01/08/2021	01/08/2021	113318	FHLB D-N	49956611.11	50000000	0	0
NTRD-PSI NON-	01/08/2021	01/08/2021	115131	FHLB D-N	49993034.72	50000000	0	0
NTRD-PSI NON-	01/08/2021	01/08/2021	115132	FHLB D-N	49993034.72	50000000	0	0
NTRD-PSI NON-	01/08/2021	07/08/2025	114099	FHLMC 0.75 (CALLABLE)	50000000	50000000	151041.66	2083.33
NTRD-PSI NON-	01/08/2021	07/08/2025	114133	FHLMC 0.75 (CALLABLE)	50000000	50000000	151041.66	2083.33
NTRD-PSI NON-	01/08/2021	07/08/2025	114134	FHLMC 0.75 (CALLABLE)	17800000	17800000	53770.84	741.67
NTRD-PSI NON-	01/08/2021	01/08/2021	114804	MONT BLANC CAPITAL CORP CP	19891696.28	19901000	0	0
NTRD-PSI NON-	01/08/2021	01/08/2021	114810	CRC FUNDING LLC CP	49979583.33	50000000	0	0
NTRD-PSI NON-	01/08/2021	01/08/2021	114813	CAFCO LLC CP	49979583.33	50000000	0	0

NTRD-PSI NON-	01/08/2021	01/08/2021	115110	JUPITER SEC COMPANY LLC CP	49987500	50000000	0	0
NTRD-PSI NON-	01/08/2021	01/08/2021	115120	CHARIOT FUNDING LLC CP	49986888.89	50000000	0	0
NTRD-PSI NON-	01/08/2021	01/08/2021	115121	CHARIOT FUNDING LLC CP	49986888.89	50000000	0	0
NTRD-PSI NON-	01/08/2021	01/08/2021	115348	REGENCY MARKETS NO. 1 LLC CP	49991263.89	50000000	0	0
NTRD-PSI NON-	01/08/2021	01/08/2021	115352	REGENCY MARKETS NO. 1 LLC CP	49991006.94	50000000	0	0
NTRD-PSI NON-	01/08/2021	01/08/2021	109674	TOYOTA MOTOR CREDIT CORP MTN	9994000	10000000	122847.22	0
NTRD-PSI NON-	01/09/2021	07/09/2025	114100	FHLMC 0.73 (CALLABLE)	50000000	50000000	54750	0
NTRD-PSI NON-	01/09/2021	07/09/2025	114101	FNMA 0.71 (CALLABLE)	50000000	50000000	142000	986.11
NTRD-PSI NON-	01/09/2021	07/09/2026	114155	FNMA 0.82 (CALLABLE)	50000000	50000000	162861.11	0
NTRD-PSI NON-	01/11/2021	01/11/2021	113497	FHLB D-N	49929013.89	50000000	0	0
NTRD-PSI NON-	01/11/2021	01/11/2021	113498	FHLB D-N	49929013.89	50000000	0	0
NTRD-PSI NON-	01/11/2021	01/11/2021	114704	CANCARA ASSET SEC LLC CP	42974582.22	43000000	0	0
NTRD-PSI NON-	01/11/2021	01/11/2021	115140	JUPITER SEC COMPANY LLC CP	49986222.22	50000000	0	0
NTRD-PSI NON-	01/11/2021	01/11/2021	115159	THUNDER BAY FUNDING LLC CP	49989347.22	50000000	0	0
NTRD-PSI NON-	01/11/2021	01/11/2021	115160	THUNDER BAY FUNDING LLC CP	11997443.33	12000000	0	0
NTRD-PSI NON-	01/11/2021	01/11/2021	115180	ATLANTIC ASSET SEC LLC CP	24993777.78	25000000	0	0
NTRD-PSI NON-	01/11/2021	01/11/2021	115225	MONT BLANC CAPITAL CORP CP	49987000	50000000	0	0
NTRD-PSI NON-	01/11/2021	01/11/2021	115249	MONT BLANC CAPITAL CORP CP	20505974.81	20511000	0	0
NTRD-PSI NON-	01/12/2021	01/12/2021	114960	FHLB D-N	49989750	50000000	0	0
NTRD-PSI NON-	01/12/2021	01/12/2021	114961	FHLB D-N	49989750	50000000	0	0
NTRD-PSI NON-	01/12/2021	01/12/2021	114812	CRC FUNDING LLC CP	49977333.33	50000000	0	0
NTRD-PSI NON-	01/12/2021	01/12/2021	114827	CRC FUNDING LLC CP	49978222.22	50000000	0	0
NTRD-PSI NON-	01/12/2021	01/12/2021	114895	CAFCO LLC CP	49980000	50000000	0	0
NTRD-PSI NON-	01/12/2021	01/12/2021	115162	CHARIOT FUNDING LLC CP	49985000	50000000	0	0
NTRD-PSI NON-	01/12/2021	01/12/2021	114851	BANK OF MONTREAL CHICAGO CD	50000000	50000000	14250	0
NTRD-PSI NON-	01/13/2021	01/13/2026	112606	FFCB 2.07 (CALLABLE)	50000000	50000000	402500	0
NTRD-PSI NON-	01/13/2021	01/13/2026	112607	FFCB 2.07 (CALLABLE)	50000000	50000000	402500	0
NTRD-PSI NON-	01/13/2021	01/13/2026	112608	FFCB 2.07 (CALLABLE)	50000000	50000000	402500	0
NTRD-PSI NON-	01/13/2021	01/13/2026	112609	FFCB 2.07 (CALLABLE)	50000000	50000000	402500	0
NTRD-PSI NON-	01/13/2021	01/13/2021	115170	FHLB D-N	49992798.61	50000000	0	0
NTRD-PSI NON-	01/13/2021	01/13/2021	114739	MONT BLANC CAPITAL CORP CP	34134937.13	34156000	0	0
NTRD-PSI NON-	01/13/2021	01/13/2021	114803	CANCARA ASSET SEC LLC CP	38979720	39000000	0	0
NTRD-PSI NON-	01/13/2021	01/13/2021	115009	OLD LINE FUNDING LLC CP	49983750	50000000	0	0
NTRD-PSI NON-	01/13/2021	01/13/2021	115156	NATIXIS NY BRANCH CP	49987944.44	50000000	0	0
NTRD-PSI NON-	01/13/2021	01/13/2021	115164	THUNDER BAY FUNDING LLC CP	49988986.11	50000000	0	0
NTRD-PSI NON-	01/13/2021	01/13/2021	115165	AUTOBAHN FUNDING CO LLC CP	24994069.44	25000000	0	0
NTRD-PSI NON-	01/13/2021	01/13/2021	115179	CHARIOT FUNDING LLC CP	47036355.5	47050000	0	0
NTRD-PSI NON-	01/13/2021	01/13/2021	115186	MONT BLANC CAPITAL CORP CP	41425877.65	41439000	0	0
NTRD-PSI NON-	01/14/2021	01/14/2021	115133	FHLB D-N	49992326.39	50000000	0	0
NTRD-PSI NON-	01/14/2021	01/14/2021	115134	FHLB D-N	49992326.39	50000000	0	0
NTRD-PSI NON-	01/14/2021	01/14/2021	115135	FHLB D-N	49992326.39	50000000	0	0
NTRD-PSI NON-	01/14/2021	01/14/2021	115136	FHLB D-N	49992326.39	50000000	0	0

NTRD-PSI NON-	01/14/2021	01/14/2021	114836	CAFCO LLC CP	49979166.67	50000000	0	0
NTRD-PSI NON-	01/14/2021	01/14/2021	114994	OLD LINE FUNDING LLC CP	49983333.33	50000000	0	0
NTRD-PSI NON-	01/14/2021	01/14/2021	115063	OLD LINE FUNDING LLC CP	49985222.22	50000000	0	0
NTRD-PSI NON-	01/15/2021	01/15/2021	113251	FFCB D-N	49860694.44	50000000	0	0
NTRD-PSI NON-	01/15/2021	01/15/2021	113252	FFCB D-N	49860694.44	50000000	0	0
NTRD-PSI NON-	01/15/2021	01/15/2021	113253	FFCB D-N	15955422.22	16000000	0	0
NTRD-PSI NON-	01/15/2021	07/15/2025	114120	FHLMC 0.74 (CALLABLE)	50000000	50000000	141833.33	0
NTRD-PSI NON-	01/15/2021	07/15/2025	114146	FHLMC 0.77 (CALLABLE)	50000000	50000000	147583.33	0
NTRD-PSI NON-	01/15/2021	07/15/2027	114160	FNMA 0.95 (CALLABLE)	50000000	50000000	182083.33	0
NTRD-PSI NON-	01/15/2021	01/15/2021	115219	SHEFFIELD RECEIVABLES CORP CP	49988916.67	50000000	0	0
NTRD-PSI NON-	01/15/2021	01/15/2021	115229	SHEFFIELD RECEIVABLES CORP CP	49988333.33	50000000	0	0
NTRD-PSI NON-	01/15/2021	01/15/2021	115294	AUTOBAHN FUNDING CO LLC CP	49989375	50000000	0	0
NTRD-PSI NON-	01/15/2021	01/15/2021	115322	JUPITER SEC COMPANY LLC CP	49989375	50000000	0	0
NTRD-PSI NON-	01/15/2021	01/15/2021	115326	TORONTO DOMINION BANK CP	49993125	50000000	0	0
NTRD-PSI NON-	01/15/2021	01/15/2021	115347	SHEFFIELD RECEIVABLES CORP CP	49990222.22	50000000	0	0
NTRD-PSI NON-	01/19/2021	01/19/2021	115345	FHLB D-N	49995333.33	50000000	0	0
NTRD-PSI NON-	01/19/2021	01/19/2021	115346	FHLB D-N	49995333.33	50000000	0	0
NTRD-PSI NON-	01/19/2021	01/19/2021	115102	OLD LINE FUNDING LLC CP	49985611.11	50000000	0	0
NTRD-PSI NON-	01/19/2021	01/19/2021	115208	SHEFFIELD RECEIVABLES CORP CP	49986222.22	50000000	0	0
NTRD-PSI NON-	01/19/2021	01/19/2021	115209	TORONTO DOMINION BANK CP	31560300.99	31569000	0	0
NTRD-PSI NON-	01/19/2021	01/19/2021	115227	JUPITER SEC COMPANY LLC CP	49983333.33	50000000	0	0
NTRD-PSI NON-	01/19/2021	01/19/2021	115228	JUPITER SEC COMPANY LLC CP	49983333.33	50000000	0	0
NTRD-PSI NON-	01/19/2021	01/19/2021	115293	AUTOBAHN FUNDING CO LLC CP	49988541.67	50000000	0	0
NTRD-PSI NON-	01/19/2021	01/19/2021	115308	JUPITER SEC COMPANY LLC CP	49988194.44	50000000	0	0
NTRD-PSI NON-	01/19/2021	01/19/2021	115210	TORONTO DOMINION BANK NY CD	50000000	50000000	3541.67	0
NTRD-PSI NON-	01/20/2021	01/20/2021	113256	FHLB D-N	49845833.33	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	113257	FHLB D-N	49845833.33	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	113495	FHLB D-N	49926638.89	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	113496	FHLB D-N	49926638.89	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	114906	FHLB D-N	49986527.78	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	114924	FHLB D-N	49987222.22	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	114925	FHLB D-N	49987222.22	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	115278	FHLB D-N	49994166.67	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	115279	FHLB D-N	49994166.67	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	115288	FHLB D-N	49994555.56	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	114786	MONT BLANC CAPITAL CORP CP	40824920.88	40848000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	114885	CRC FUNDING LLC CP	49977312.5	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	114934	CRC FUNDING LLC CP	49979333.33	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	115032	TOYOTA MOTOR CREDIT CORP CP	49984833.33	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	115033	TOYOTA MOTOR CREDIT CORP CP	49984833.33	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	115071	OLD LINE FUNDING LLC CP	24991770.83	25000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	115157	OLD LINE FUNDING LLC CP	48786905.33	48800000	0	0

NTRD-PSI NON-	01/20/2021	01/20/2021	115190	NATIXIS NY BRANCH CP	49987555.56	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	115204	OLD LINE FUNDING LLC CP	49986222.22	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	115205	OLD LINE FUNDING LLC CP	49986222.22	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	115206	OLD LINE FUNDING LLC CP	24993000	25000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	115211	CHARIOT FUNDING LLC CP	49984500	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	115214	AUTOBAHN FUNDING CO LLC CP	29992250	30000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	115216	ATLANTIC ASSET SEC LLC CP	49987083.33	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	115232	TORONTO DOMINION BANK CP	49985597.22	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	115233	TORONTO DOMINION BANK CP	49985597.22	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	115248	AUTOBAHN FUNDING CO LLC CP	49987916.67	50000000	0	0
NTRD-PSI NON-	01/20/2021	01/20/2021	115307	THUNDER BAY FUNDING LLC CP	39990933.33	40000000	0	0
NTRD-PSI NON-	01/21/2021	01/21/2028	115023	FFCB 0.90 (CALLABLE)	49977500	50000000	52500	8750
NTRD-PSI NON-	01/21/2021	01/21/2028	115024	FFCB 0.90 (CALLABLE)	17292215	17300000	18165	3027.5
NTRD-PSI NON-	01/21/2021	01/21/2025	112648	FHLMC 2.00 (CALLABLE)	50000000	50000000	366666.67	0
NTRD-PSI NON-	01/21/2021	01/21/2025	112649	FHLMC 2.00 (CALLABLE)	50000000	50000000	366666.67	0
NTRD-PSI NON-	01/21/2021	01/21/2025	112650	FHLMC 2.00 (CALLABLE)	50000000	50000000	366666.67	0
NTRD-PSI NON-	01/21/2021	01/21/2021	114900	CRC FUNDING LLC CP	49978222.22	50000000	0	0
NTRD-PSI NON-	01/21/2021	01/21/2021	114930	CAFCO LLC CP	49980416.67	50000000	0	0
NTRD-PSI NON-	01/21/2021	01/21/2021	114938	CAFCO LLC CP	19352911.4	19361000	0	0
NTRD-PSI NON-	01/21/2021	01/21/2021	114957	CAFCO LLC CP	13326889.4	13332000	0	0
NTRD-PSI NON-	01/21/2021	01/21/2021	114963	CIESCO LLC CP	49981041.67	50000000	0	0
NTRD-PSI NON-	01/21/2021	01/21/2021	114964	CIESCO LLC CP	4998104.17	5000000	0	0
NTRD-PSI NON-	01/21/2021	01/21/2021	115217	ATLANTIC ASSET SEC LLC CP	49986875	50000000	0	0
NTRD-PSI NON-	01/21/2021	01/21/2021	115273	ATLANTIC ASSET SEC LLC CP	49987916.67	50000000	0	0
NTRD-PSI NON-	01/21/2021	01/21/2021	115321	JUPITER SEC COMPANY LLC CP	39990366.67	40000000	0	0
NTRD-PSI NON-	01/22/2021	01/22/2025	112712	FHLB 1.92 (CALLABLE)	47000000	47000000	328373.33	0
NTRD-PSI NON-	01/22/2021	01/22/2021	114975	FHLB D-N	42990217.5	43000000	0	0
NTRD-PSI NON-	01/22/2021	01/22/2021	115261	FHLB D-N	49994673.61	50000000	0	0
NTRD-PSI NON-	01/22/2021	01/22/2021	115262	FHLB D-N	49994673.61	50000000	0	0
NTRD-PSI NON-	01/22/2021	07/22/2026	114161	FHLMC 0.83 (CALLABLE)	25000000	25000000	75506.94	0
NTRD-PSI NON-	01/22/2021	01/22/2021	114962	CRC FUNDING LLC CP	49978277.78	50000000	0	0
NTRD-PSI NON-	01/22/2021	01/22/2021	115189	TOYOTA MOTOR CREDIT CORP CP	49989000	50000000	0	0
NTRD-PSI NON-	01/22/2021	01/22/2021	115252	JUPITER SEC COMPANY LLC CP	49984430.56	50000000	0	0
NTRD-PSI NON-	01/22/2021	01/22/2021	115253	JUPITER SEC COMPANY LLC CP	49984430.56	50000000	0	0
NTRD-PSI NON-	01/22/2021	01/22/2021	115268	CHARIOT FUNDING LLC CP	21492952.78	21500000	0	0
NTRD-PSI NON-	01/25/2021	01/25/2021	113243	FHLB D-N	49842750	50000000	0	0
NTRD-PSI NON-	01/25/2021	01/25/2021	113244	FHLB D-N	49842750	50000000	0	0
NTRD-PSI NON-	01/25/2021	01/25/2021	114992	FHLB D-N	49988625	50000000	0	0
NTRD-PSI NON-	01/25/2021	01/25/2021	114993	FHLB D-N	49988625	50000000	0	0
NTRD-PSI NON-	01/25/2021	01/25/2021	115263	FHLB D-N	49994402.78	50000000	0	0
NTRD-PSI NON-	01/25/2021	01/25/2021	115264	FHLB D-N	49994402.78	50000000	0	0
NTRD-PSI NON-	01/25/2021	01/25/2021	114980	CAFCO LLC CP	35985900	36000000	0	0

NTRD-PSI NON-	01/25/2021	01/25/2021	115265	AUTOBAHN FUNDING CO LLC CP	49987083.33	50000000	0	0
NTRD-PSI NON-	01/26/2021	01/26/2021	114987	FHLB D-N	49988500	50000000	0	0
NTRD-PSI NON-	01/26/2021	01/26/2021	114988	FHLB D-N	49988500	50000000	0	0
NTRD-PSI NON-	01/26/2021	01/26/2021	114766	OLD LINE FUNDING LLC CP	39978133.33	40000000	0	0
NTRD-PSI NON-	01/26/2021	01/26/2021	114966	CAFCO LLC CP	35335916.91	35351000	0	0
NTRD-PSI NON-	01/26/2021	01/26/2021	114989	CRC FUNDING LLC CP	49979555.56	50000000	0	0
NTRD-PSI NON-	01/26/2021	01/26/2021	115266	CHARIOT FUNDING LLC CP	49982500	50000000	0	0
NTRD-PSI NON-	01/26/2021	01/26/2021	115267	CHARIOT FUNDING LLC CP	14994750	15000000	0	0
NTRD-PSI NON-	01/26/2021	01/26/2021	115306	OLD LINE FUNDING LLC CP	41003609.79	41014000	0	0
NTRD-PSI NON-	01/27/2021	01/27/2026	112734	FFCB 1.98 (CALLABLE)	50000000	50000000	346500	0
NTRD-PSI NON-	01/27/2021	01/27/2026	112780	FFCB 1.98 (CALLABLE)	29995500	30000000	207900	0
NTRD-PSI NON-	01/27/2021	01/27/2026	112781	FFCB 1.98 (CALLABLE)	29995500	30000000	207900	0
AVCCD-	01/27/2021	07/27/2040	114162	FHLB 2.03 (CALLABLE)	25230000	25230000	179259.15	0
NTRD-PSI NON-	01/27/2021	01/27/2021	115334	FHLB D-N	35995800	36000000	0	0
NTRD-PSI NON-	01/27/2021	01/27/2021	115280	CHARIOT FUNDING LLC CP	49982500	50000000	0	0
NTRD-PSI NON-	01/27/2021	01/27/2021	115281	CHARIOT FUNDING LLC CP	49982500	50000000	0	0
NTRD-PSI NON-	01/28/2021	01/28/2026	112748	FFCB 2.02 (CALLABLE)	50000000	50000000	350694.44	0
NTRD-PSI NON-	01/28/2021	01/28/2026	112749	FFCB 2.02 (CALLABLE)	50000000	50000000	350694.44	0
NTRD-PSI NON-	01/28/2021	01/28/2026	112750	FFCB 2.02 (CALLABLE)	50000000	50000000	350694.44	0
NTRD-PSI NON-	01/28/2021	01/28/2025	112735	FHLB 1.94 (CALLABLE)	50000000	50000000	336805.56	0
NTRD-PSI NON-	01/28/2021	07/28/2027	114223	FHLB 0.77 (CALLABLE)	50000000	50000000	133680.55	1069.44
NTRD-PSI NON-	01/28/2021	01/28/2021	115250	CHARIOT FUNDING LLC CP	49981944.44	50000000	0	0
NTRD-PSI NON-	01/28/2021	01/28/2021	115251	CHARIOT FUNDING LLC CP	49981944.44	50000000	0	0
NTRD-PSI NON-	01/28/2021	01/28/2021	115274	TORONTO DOMINION BANK CP	49984652.78	50000000	0	0
NTRD-PSI NON-	01/28/2021	01/28/2021	115325	OLD LINE FUNDING LLC CP	49987111.11	50000000	0	0
NTRD-PSI NON-	01/28/2021	01/28/2021	115299	TORONTO DOMINION BANK NY CD	50000000	50000000	2000	0
NTRD-PSI NON-	01/29/2021	01/29/2024	109833	FHLB 2.94 (CALLABLE)	10000000	10000000	101266.67	0
NTRD-PSI NON-	01/29/2021	01/29/2024	109859	FHLB 2.94 (CALLABLE)	14988750	15000000	151900	0
NTRD-PSI NON-	01/29/2021	01/29/2024	112751	FHLB 1.76 (CALLABLE)	50000000	50000000	303111.11	0
NTRD-PSI NON-	01/29/2021	01/29/2024	112752	FHLB 1.76 (CALLABLE)	50000000	50000000	303111.11	0
NTRD-PSI NON-	01/29/2021	01/29/2027	112753	FHLB 2.10 (CALLABLE)	50000000	50000000	361666.67	0
NTRD-PSI NON-	01/29/2021	01/29/2027	112754	FHLB 2.10 (CALLABLE)	15000000	15000000	108500	0
NTRD-PSI NON-	01/29/2021	01/29/2021	115030	FHLB D-N	49990958.33	50000000	0	0
NTRD-PSI NON-	01/29/2021	01/29/2021	115031	FHLB D-N	49990958.33	50000000	0	0
NTRD-PSI NON-	01/29/2021	07/29/2025	111256	FHLMC 2.20 (CALLABLE)	50000000	50000000	378888.89	0
NTRD-PSI NON-	01/29/2021	07/29/2027	114217	FHLMC 1.00 (CALLABLE)	50000000	50000000	172222.22	0
NTRD-PSI NON-	01/29/2021	07/29/2027	114224	FHLMC 0.83 (CALLABLE)	50000000	50000000	142944.44	0
NTRD-PSI NON-	01/29/2021	07/29/2025	114258	FHLMC 0.75 (CALLABLE)	50000000	50000000	129166.67	0
NTRD-PSI NON-	01/29/2021	01/29/2021	114785	CANCARA ASSET SEC LLC CP	25484445	25500000	0	0
NTRD-PSI NON-	01/29/2021	01/29/2021	115291	JUPITER SEC COMPANY LLC CP	49981944.44	50000000	0	0
NTRD-PSI NON-	01/29/2021	01/29/2021	115292	JUPITER SEC COMPANY LLC CP	49981944.44	50000000	0	0
NTRD-PSI NON-	01/29/2021	01/29/2021	115324	OLD LINE FUNDING LLC CP	24993034.72	25000000	0	0

NTRD-PSI NON-	01/29/2021	01/29/2021	115044	SVENSKA HANDELSBANKEN NY CD	50000000	50000000	7500	0
NTRD-PSI NON-	01/30/2021	07/30/2029	114304	FFCB 1.12 (CALLABLE)	25000000	25000000	95666.67	0
NTRD-PSI NON-	01/30/2021	07/30/2029	114305	FFCB 1.12 (CALLABLE)	20000000	20000000	76533.33	0
NTRD-PSI NON-	01/30/2021	07/30/2027	114285	FNMA 0.875 (CALLABLE)	25000000	25000000	74739.58	0
TRADE-PSI	01/31/2021	07/31/2021	102351	USTN 1.125	49933593.75	50000000	191066.58	0
NTRD-PSI NON-	02/01/2021	02/01/2021	113335	FHLB D-N	49906500	50000000	0	0
NTRD-PSI NON-	02/01/2021	02/01/2021	113336	FHLB D-N	49906500	50000000	0	0
NTRD-PSI NON-	02/01/2021	02/01/2021	115002	FHLB D-N	49987875	50000000	0	0
NTRD-PSI NON-	02/01/2021	02/01/2021	115003	FHLB D-N	49987875	50000000	0	0
NTRD-PSI NON-	02/01/2021	02/01/2021	114822	MONT BLANC CAPITAL CORP CP	49966944.44	50000000	0	0
NTRD-PSI NON-	02/01/2021	02/01/2021	115245	THUNDER BAY FUNDING LLC CP	49984444.44	50000000	0	0
NTRD-PSI NON-	02/01/2021	02/01/2021	115349	TOYOTA MOTOR CREDIT CORP CP	49989833.33	50000000	0	0
NTRD-PSI NON-	02/01/2021	08/01/2024	113129	SAN JOSE CA REDEV AGY TAXABLE	24865760	23000000	230559.67	0
NTRD-PSI NON-	02/01/2021	02/01/2021	115076	NORDEA BANK ABP NY CD	50000000	50000000	6458.33	0
NTRD-PSI NON-	02/02/2021	02/02/2021	113330	FHLB D-N	49905888.89	50000000	0	0
NTRD-PSI NON-	02/02/2021	02/02/2021	113331	FHLB D-N	49905888.89	50000000	0	0
NTRD-PSI NON-	02/02/2021	02/02/2021	115004	FHLB D-N	49987750	50000000	0	0
NTRD-PSI NON-	02/02/2021	02/02/2021	115005	FHLB D-N	49987750	50000000	0	0
NTRD-PSI NON-	02/02/2021	02/02/2021	115069	FHLB D-N	49988500	50000000	0	0
NTRD-PSI NON-	02/03/2021	02/03/2027	112797	FFCB 2.04 (CALLABLE)	25000000	25000000	170000	0
NTRD-PSI NON-	02/03/2021	02/03/2021	115015	FHLB D-N	49987750	50000000	0	0
NTRD-PSI NON-	02/03/2021	02/03/2021	115016	FHLB D-N	49987750	50000000	0	0
NTRD-PSI NON-	02/03/2021	02/03/2021	115017	FHLB D-N	49987750	50000000	0	0
NTRD-PSI NON-	02/03/2021	02/03/2021	115018	FHLB D-N	49987750	50000000	0	0
NTRD-PSI NON-	02/03/2021	02/03/2021	115183	OLD LINE FUNDING LLC CP	47982093.33	48000000	0	0
NTRD-PSI NON-	02/03/2021	02/03/2021	115255	SHEFFIELD RECEIVABLES CORP CP	41882402	41900000	0	0
NTRD-PSI NON-	02/04/2021	02/04/2026	112798	FFCB 2.00 (CALLABLE)	25000000	25000000	165277.78	0
NTRD-PSI NON-	02/04/2021	02/04/2026	112799	FFCB 2.00 (CALLABLE)	25000000	25000000	165277.78	0
NTRD-PSI NON-	02/04/2021	02/04/2026	112813	FFCB 2.00 (CALLABLE)	25000000	25000000	165277.78	0
NTRD-PSI NON-	02/04/2021	02/04/2021	115025	FHLB D-N	49987625	50000000	0	0
NTRD-PSI NON-	02/04/2021	02/04/2021	115026	FHLB D-N	49987625	50000000	0	0
NTRD-PSI NON-	02/04/2021	08/04/2025	114286	FHLMC 0.75 (CALLABLE)	25000000	25000000	61979.17	0
NTRD-PSI NON-	02/04/2021	02/04/2021	115226	MONT BLANC CAPITAL CORP CP	39983955.56	40000000	0	0
NTRD-PSI NON-	02/04/2021	02/04/2021	115329	TORONTO DOMINION BANK NY CD	50000000	50000000	472.22	0
NTRD-PSI NON-	02/05/2021	02/05/2021	115027	FHLB D-N	49987500	50000000	0	0
NTRD-PSI NON-	02/05/2021	02/05/2021	115028	FHLB D-N	49987500	50000000	0	0
NTRD-PSI NON-	02/05/2021	02/05/2021	115029	FHLB D-N	49987500	50000000	0	0
NTRD-PSI NON-	02/05/2021	02/05/2021	115070	FHLB D-N	49988125	50000000	0	0
NTRD-PSI NON-	02/05/2021	02/05/2021	115317	FHLB D-N	49992666.67	50000000	0	0
NTRD-PSI NON-	02/05/2021	02/05/2021	115318	FHLB D-N	49992666.67	50000000	0	0
NTRD-PSI NON-	02/05/2021	08/05/2030	114901	FNMA NOTE 0.875	49361500	50000000	143402.77	91145.83
NTRD-PSI NON-	02/05/2021	08/05/2030	115254	FNMA NOTE 0.875	49058500	50000000	143402.78	132465.28

NTRD-PSI NON-	02/05/2021	08/05/2030	115257	FNMA NOTE 0.875	49085000	50000000	143402.78	133680.56
NTRD-PSI NON-	02/05/2021	02/05/2021	114840	MONT BLANC CAPITAL CORP CP	43154970.76	43184000	0	0
NTRD-PSI NON-	02/05/2021	02/05/2021	115073	CRC FUNDING LLC CP	49978888.89	50000000	0	0
NTRD-PSI NON-	02/05/2021	02/05/2021	115088	CIESCO LLC CP	29987600	30000000	0	0
NTRD-PSI NON-	02/05/2021	02/05/2021	115118	TOYOTA MOTOR CREDIT CORP CP	49985500	50000000	0	0
NTRD-PSI NON-	02/05/2021	02/05/2021	115119	TOYOTA MOTOR CREDIT CORP CP	49985500	50000000	0	0
NTRD-PSI NON-	02/08/2021	02/08/2021	115319	FHLB D-N	49992333.33	50000000	0	0
NTRD-PSI NON-	02/08/2021	02/08/2021	115320	FHLB D-N	49992333.33	50000000	0	0
NTRD-PSI NON-	02/08/2021	02/08/2021	115074	CRC FUNDING LLC CP	49976861.11	50000000	0	0
NTRD-PSI NON-	02/10/2021	02/10/2022	113292	FFCB 1.53 (CALLABLE)	50355500	50000000	240125	0
NTRD-PSI NON-	02/10/2021	02/10/2022	113293	FFCB 1.53 (CALLABLE)	50355500	50000000	240125	0
PHHPA-PH	02/10/2021	02/10/2045	112863	FHLB 2.90 (CALLABLE)	174562.5	175000	1592.99	0
NTRD-PSI NON-	02/10/2021	08/10/2028	114337	FHLB 1.02 (CALLABLE)	32995000	32995000	105639	1869.72
NTRD-PSI NON-	02/10/2021	02/10/2021	114877	MONT BLANC CAPITAL CORP CP	24983638.89	25000000	0	0
NTRD-PSI NON-	02/10/2021	02/10/2021	114888	MONT BLANC CAPITAL CORP CP	40939055.5	40965000	0	0
NTRD-PSI NON-	02/10/2021	02/10/2021	115142	CAFCO LLC CP	49978277.78	50000000	0	0
NTRD-PSI NON-	02/10/2021	02/10/2021	115143	CAFCO LLC CP	2390960.81	2392000	0	0
NTRD-PSI NON-	02/10/2021	02/10/2021	115188	MONT BLANC CAPITAL CORP CP	41571359.81	41591000	0	0
NTRD-PSI NON-	02/10/2021	02/10/2021	115309	OLD LINE FUNDING LLC CP	29989800	30000000	0	0
NTRD-PSI NON-	02/11/2021	02/11/2021	115137	CAFCO LLC CP	49978041.67	50000000	0	0
NTRD-PSI NON-	02/11/2021	02/11/2021	115168	CIESCO LLC CP	19865553.55	19874000	0	0
NTRD-PSI NON-	02/11/2021	02/11/2021	115182	CIESCO LLC CP	49980666.67	50000000	0	0
NTRD-PSI NON-	02/11/2021	02/11/2021	115218	CIESCO LLC CP	29615630.9	29626000	0	0
NTRD-PSI NON-	02/11/2021	02/11/2021	115230	OLD LINE FUNDING LLC CP	39984322.22	40000000	0	0
NTRD-PSI NON-	02/12/2021	08/12/2030	114719	FFCB 1.15 (CALLABLE)	49930000	50000000	177291.66	73472.22
NTRD-PSI NON-	02/12/2021	08/12/2030	114720	FFCB 1.15 (CALLABLE)	10536228.6	10551000	37412.09	15504.11
NTRD-PSI NON-	02/12/2021	02/12/2025	112901	FHLMC 1.50	24980750	25000000	115625	0
NTRD-PSI NON-	02/12/2021	02/12/2029	114308	FHLMC 1.10 (CALLABLE)	25000000	25000000	84791.67	0
NTRD-PSI NON-	02/12/2021	02/12/2021	113270	FNMA D-N	49910277.78	50000000	0	0
NTRD-PSI NON-	02/12/2021	02/12/2021	113271	FNMA D-N	49910277.78	50000000	0	0
NTRD-PSI NON-	02/12/2021	02/12/2021	113346	FNMA D-N	49912222.22	50000000	0	0
NTRD-PSI NON-	02/12/2021	02/12/2021	113347	FNMA D-N	49912222.22	50000000	0	0
NTRD-PSI NON-	02/12/2021	02/12/2021	114896	LA FAYETTE ASSET SEC LLC CP	24984875	25000000	0	0
NTRD-PSI NON-	02/12/2021	02/12/2021	115138	CIESCO LLC CP	49977805.56	50000000	0	0
NTRD-PSI NON-	02/12/2021	02/12/2021	115139	CIESCO LLC CP	29986683.33	30000000	0	0
NTRD-PSI NON-	02/12/2021	02/12/2021	112946	UBS AG STAMFORD CT CD	50000000	50000000	645750	0
NTRD-PSI NON-	02/16/2021	02/16/2021	113230	FHLB D-N	49826361.11	50000000	0	0
NTRD-PSI NON-	02/16/2021	02/16/2021	113231	FHLB D-N	49826361.11	50000000	0	0
NTRD-PSI NON-	02/17/2021	02/17/2021	115163	MONT BLANC CAPITAL CORP CP	41058090.67	41080000	0	0
NTRD-PSI NON-	02/18/2021	02/18/2021	115258	UST BILL	49992145.83	50000000	0	0
NTRD-PSI NON-	02/18/2021	02/18/2021	115259	UST BILL	49992145.83	50000000	0	0
NTRD-PSI NON-	02/19/2021	02/19/2021	113234	FHLB D-N	49820166.67	50000000	0	0

NTRD-PSI NON-	02/19/2021	02/19/2021	113235	FHLB D-N	36939660.78	37073000	0	0
NTRD-PSI NON-	02/19/2021	02/19/2021	113247	FHLB D-N	49820708.33	50000000	0	0
NTRD-PSI NON-	02/19/2021	02/19/2021	113248	FHLB D-N	35761304.44	35890000	0	0
NTRD-PSI NON-	02/19/2021	02/19/2021	113254	FHLB D-N	49821250	50000000	0	0
NTRD-PSI NON-	02/19/2021	02/19/2021	113255	FHLB D-N	49821250	50000000	0	0
NTRD-PSI NON-	02/19/2021	02/19/2021	115080	FHLB D-N	49986500	50000000	0	0
NTRD-PSI NON-	02/19/2021	02/19/2021	115235	NORDEA BANK ABP NY CD	50000000	50000000	2708.33	0
NTRD-PSI NON-	02/20/2021	08/20/2029	114404	FFCB 1.14 (CALLABLE)	25000000	25000000	81541.67	0
NTRD-PSI NON-	02/20/2021	08/20/2029	114435	FFCB 1.14 (CALLABLE)	45200000	45200000	147427.33	5725.33
NTRD-PSI NON-	02/20/2021	08/20/2029	114480	FFCB 1.14 (CALLABLE)	24975000	25000000	81541.67	5541.67
NTRD-PSI NON-	02/20/2021	08/20/2029	114569	FFCB 1.14 (CALLABLE)	43272993	43338000	141354.11	17840.81
NTRD-PSI NON-	02/20/2021	08/20/2029	114371	FHLMC 1.10 (CALLABLE)	25000000	25000000	78680.56	0
NTRD-PSI NON-	02/22/2021	02/22/2021	114996	LA FAYETTE ASSET SEC LLC CP	32191638.12	32214000	0	0
NTRD-PSI NON-	02/24/2021	02/24/2021	115289	FHLB D-N	49989256.94	50000000	0	0
NTRD-PSI NON-	02/24/2021	02/24/2021	115290	FHLB D-N	49989256.94	50000000	0	0
NTRD-PSI NON-	02/24/2021	08/24/2029	114378	FHLMC 1.15 (CALLABLE)	25000000	25000000	79062.5	0
NTRD-PSI NON-	02/25/2021	02/25/2021	113260	FHLB D-N	49818000	50000000	0	0
NTRD-PSI NON-	02/25/2021	02/25/2021	113261	FHLB D-N	49818000	50000000	0	0
NTRD-PSI NON-	02/25/2021	08/25/2028	114390	FHLMC 1.07 (CALLABLE)	25000000	25000000	72819.44	0
NTRD-PSI NON-	02/26/2021	08/26/2030	114391	FHLMC 1.25 (CALLABLE)	25000000	25000000	84201.39	0
NTRD-PSI NON-	02/26/2021	02/26/2021	103255	FNMA 1.375	49168000	50000000	185243.06	0
NTRD-PSI NON-	02/26/2021	08/26/2030	114392	FNMA 1.18 (CALLABLE)	50000000	50000000	155694.44	0
NTRD-PSI NON-	02/26/2021	08/26/2030	114503	FNMA 1.18 (CALLABLE)	25000000	25000000	77847.22	0
PHHPA-PH	02/27/2021	08/27/2043	114424	FHLMC 2.00 (CALLABLE)	9500000	9500000	50666.67	0
NTRD-PSI NON-	02/27/2021	08/27/2030	114454	FHLMC 1.20 (CALLABLE)	25000000	25000000	79166.67	0
NTRD-PSI NON-	02/27/2021	08/27/2030	114417	FNMA 1.25 (CALLABLE)	25000000	25000000	83333.33	0
NTRD-PSI NON-	02/27/2021	08/27/2032	115058	FNMA 1.22 (CALLABLE)	49375000	50000000	162666.67	106750
NTRD-PSI NON-	02/27/2021	08/27/2032	115059	FNMA 1.22 (CALLABLE)	48634375	49250000	160226.67	108486.81
NTRD-PSI NON-	02/28/2021	08/28/2024	110881	FFCB 2.32	50286500	50000000	306111.11	0
NTRD-PSI NON-	02/28/2021	08/28/2024	110882	FFCB 2.32	18103140	18000000	110200	0
NTRD-PSI NON-	02/28/2021	02/28/2023	112997	JPM CHASE BK CO NOTE (CALLABLE)	50000000	50000000	197916.67	0
NTRD-PSI NON-	03/01/2021	09/01/2028	114505	FFCB 1.12 (CALLABLE)	25000000	25000000	71555.56	0
NTRD-PSI NON-	03/01/2021	03/01/2021	113339	FHLB D-N	49889333.33	50000000	0	0
NTRD-PSI NON-	03/01/2021	03/01/2021	113340	FHLB D-N	49889333.33	50000000	0	0
NTRD-PSI NON-	03/01/2021	03/01/2021	115049	FHLB D-N	49984625	50000000	0	0
NTRD-PSI NON-	03/01/2021	03/01/2021	113281	FNMA D-N	49952916.67	50000000	0	0
NTRD-PSI NON-	03/01/2021	03/01/2021	113282	FNMA D-N	49952916.67	50000000	0	0
NTRD-PSI NON-	03/01/2021	03/01/2021	113283	FNMA D-N	49952916.67	50000000	0	0
NTRD-PSI NON-	03/01/2021	03/01/2021	113284	FNMA D-N	49952916.67	50000000	0	0
NTRD-PSI NON-	03/01/2021	03/01/2021	115090	MONT BLANC CAPITAL CORP CP	28173675.2	28192000	0	0
NTRD-PSI NON-	03/01/2021	03/01/2021	115315	NORDEA BANK ABP NY CD	50000000	50000000	625	0
NTRD-PSI NON-	03/02/2021	03/02/2021	113332	FHLB D-N	49867047.04	49979000	0	0

NTRD-PSI NON-	03/03/2021	03/03/2025	113114	FFCB 1.64 (CALLABLE)	50308800	50000000	205000	0
NTRD-PSI NON-	03/03/2021	03/03/2025	113115	FFCB 1.64 (CALLABLE)	2253834.24	2240000	9184	0
NTRD-PSI NON-	03/03/2021	03/03/2023	113328	FFCB 1.46 (CALLABLE)	50358000	50000000	182500	0
NTRD-PSI NON-	03/03/2021	03/03/2023	113329	FFCB 1.46 (CALLABLE)	50358000	50000000	182500	0
NTRD-PSI NON-	03/03/2021	09/03/2030	114538	FFCB 1.24 (CALLABLE)	50000000	50000000	155000	0
NTRD-PSI NON-	03/03/2021	09/03/2030	114539	FFCB 1.24 (CALLABLE)	50000000	50000000	155000	0
NTRD-PSI NON-	03/03/2021	09/03/2030	114551	FFCB 1.24 (CALLABLE)	49900000	50000000	155000	0
NTRD-PSI NON-	03/03/2021	03/03/2021	115332	FHLB D-N	49989383.33	50000000	0	0
NTRD-PSI NON-	03/03/2021	03/03/2021	115333	FHLB D-N	49989383.33	50000000	0	0
NTRD-PSI NON-	03/03/2021	09/03/2030	114393	FHLMC 1.26 (CALLABLE)	25000000	25000000	78750	0
NTRD-PSI NON-	03/03/2021	03/03/2021	115353	NATIXIS NY BRANCH CP	27434817.34	27448000	0	0
NTRD-PSI NON-	03/03/2021	03/03/2022	110109	JOHNSON & JOHNSON CO. CORP NOT	22224600	22500000	126562.5	0
NTRD-PSI NON-	03/03/2021	03/03/2021	115328	NORDEA BANK ABP NY CD	50000000	50000000	416.67	0
NTRD-PSI NON-	03/04/2021	09/04/2026	113010	FFCB 1.82 (CALLABLE)	50000000	50000000	224972.22	0
NTRD-PSI NON-	03/04/2021	03/04/2021	114588	UST BILL	49972194.44	50000000	0	0
NTRD-PSI NON-	03/04/2021	03/04/2021	114589	UST BILL	49972194.44	50000000	0	0
NTRD-PSI NON-	03/04/2021	03/04/2021	114590	UST BILL	49972194.44	50000000	0	0
NTRD-PSI NON-	03/04/2021	03/04/2021	114591	UST BILL	49972194.44	50000000	0	0
NTRD-PSI NON-	03/04/2021	03/04/2021	114592	UST BILL	49972194.44	50000000	0	0
NTRD-PSI NON-	03/05/2021	03/05/2025	113032	FFCB 1.50 (CALLABLE)	50000000	50000000	183333.33	0
NTRD-PSI NON-	03/05/2021	03/05/2025	113033	FFCB 1.50 (CALLABLE)	28900000	28900000	105966.67	0
NTRD-PSI NON-	03/05/2021	03/05/2025	113034	FFCB 1.50 (CALLABLE)	25000000	25000000	91666.67	0
NTRD-PSI NON-	03/05/2021	03/05/2021	115047	FHLB D-N	49984125	50000000	0	0
NTRD-PSI NON-	03/05/2021	03/05/2021	115048	FHLB D-N	49984125	50000000	0	0
NTRD-PSI NON-	03/05/2021	03/05/2021	115236	SVENSKA HANDELSBANKEN NY CD	50000000	50000000	2708.33	0
NTRD-PSI NON-	03/05/2021	03/05/2021	115297	AU & NZ BANKING GRP NY CD	50000000	50000000	1666.67	0
NTRD-PSI NON-	03/05/2021	03/05/2021	115298	AU & NZ BANKING GRP NY CD	50000000	50000000	1666.67	0
NTRD-PSI NON-	03/08/2021	03/08/2021	115354	CREDIT AGRICOLE CIB NY CD	50000000	50000000	250	0
NTRD-PSI NON-	03/09/2021	09/09/2030	114554	FFCB 1.32 (CALLABLE)	50000000	50000000	154000	0
NTRD-PSI NON-	03/09/2021	09/09/2030	114604	FFCB 1.32 (CALLABLE)	32190000	32190000	99145.2	0
NTRD-PSI NON-	03/09/2021	09/09/2030	114465	FHLMC 1.20 (CALLABLE)	25000000	25000000	70000	0
NTRD-PSI NON-	03/09/2021	09/09/2030	114490	FHLMC 1.25 (CALLABLE)	25000000	25000000	72916.67	0
NTRD-PSI NON-	03/09/2021	03/09/2021	115275	UST BILL	49987604.17	50000000	0	0
NTRD-PSI NON-	03/09/2021	03/09/2021	115276	UST BILL	49987604.17	50000000	0	0
NTRD-PSI NON-	03/10/2021	03/10/2023	113042	FFCB 1.24 (CALLABLE)	50000000	50000000	142944.44	0
NTRD-PSI NON-	03/10/2021	03/10/2026	113056	FFCB 1.48 (CALLABLE)	25000000	25000000	85305.56	0
NTRD-PSI NON-	03/10/2021	03/10/2026	113057	FFCB 1.48 (CALLABLE)	25000000	25000000	85305.56	0
NTRD-PSI NON-	03/10/2021	03/10/2026	113058	FFCB 1.48 (CALLABLE)	25000000	25000000	85305.56	0
NTRD-PSI NON-	03/10/2021	09/10/2030	114606	FFCB 0.95	24881250	25000000	54756.94	0
NTRD-PSI NON-	03/10/2021	09/10/2029	114607	FFCB 1.23 (CALLABLE)	25000000	25000000	70895.83	0
NTRD-PSI NON-	03/10/2021	03/10/2021	115220	MONT BLANC CAPITAL CORP CP	23768865.84	23785000	0	0
NTRD-PSI NON-	03/10/2021	03/10/2021	115272	MONT BLANC CAPITAL CORP CP	34707502.68	34730000	0	0

NTRD-PSI NON-	03/11/2021	03/11/2021	110153	FFCB 2.55	24977500	25000000	145208.33	0
NTRD-PSI NON-	03/11/2021	09/11/2030	114525	FNMA 1.12 (CALLABLE)	25000000	25000000	63777.78	0
NTRD-PSI NON-	03/11/2021	03/11/2021	114748	CAFCO LLC CP	49955666.67	50000000	0	0
NTRD-PSI NON-	03/11/2021	03/11/2021	114753	CIESCO LLC CP	42961873.33	43000000	0	0
NTRD-PSI NON-	03/12/2021	03/12/2024	113125	FFCB 1.05 (CALLABLE)	20810400	20800000	49140	0
NTRD-PSI NON-	03/12/2021	03/12/2021	110175	FHLB 2.375	24925000	25000000	133593.75	0
NTRD-PSI NON-	03/12/2021	03/12/2021	110690	FHLB 2.375	50076000	50000000	267187.5	0
NTRD-PSI NON-	03/12/2021	03/12/2025	113109	FHLMC 0.95 (CALLABLE)	50000000	50000000	106875	0
NTRD-PSI NON-	03/14/2021	09/14/2028	114608	FFCB 1.00 (CALLABLE)	20000000	20000000	43888.89	0
NTRD-PSI NON-	03/15/2021	03/15/2021	115124	AU & NZ BANKING GRP NY CD	50000000	50000000	4791.67	0
NTRD-PSI NON-	03/15/2021	03/15/2021	115125	AU & NZ BANKING GRP NY CD	50000000	50000000	4791.67	0
NTRD-PSI NON-	03/15/2021	03/15/2021	115187	BARCLAYS BANK PLC NY CD	50000000	50000000	3333.33	0
NTRD-PSI NON-	03/15/2021	03/15/2021	115238	BARCLAYS BANK PLC NY CD	50000000	50000000	2083.33	0
NTRD-PSI NON-	03/15/2021	03/15/2021	115239	BARCLAYS BANK PLC NY CD	50000000	50000000	2083.33	0
NTRD-PSI NON-	03/16/2021	09/16/2030	114506	FHLMC 1.25 (CALLABLE)	25000000	25000000	66840.28	0
NTRD-PSI NON-	03/17/2021	03/17/2025	113087	FFCB 1.125 (CALLABLE)	50050000	50000000	118750	0
NTRD-PSI NON-	03/17/2021	03/17/2025	113088	FFCB 1.125 (CALLABLE)	50050000	50000000	118750	0
NTRD-PSI NON-	03/17/2021	03/17/2025	113089	FFCB 1.125 (CALLABLE)	18145000	18145000	43094.38	0
NTRD-PSI NON-	03/17/2021	03/17/2027	113137	FFCB 1.00 (CALLABLE)	50000000	50000000	105555.56	0
NTRD-PSI NON-	03/17/2021	03/17/2026	113117	FHLMC 1.00 (CALLABLE)	50000000	50000000	105555.56	0
NTRD-PSI NON-	03/17/2021	09/17/2030	114491	FHLMC 1.28 (CALLABLE)	25000000	25000000	67555.56	0
NTRD-PSI NON-	03/17/2021	09/17/2030	114526	FHLMC 1.32 (CALLABLE)	25000000	25000000	69666.67	0
NTRD-PSI NON-	03/18/2021	03/18/2024	113156	FFCB 0.92 NOTE	50292500	50000000	95833.33	0
NTRD-PSI NON-	03/18/2021	03/18/2025	113157	FHLMC 1.00 (CALLABLE)	50000000	50000000	104166.67	0
NTRD-PSI NON-	03/19/2021	03/19/2021	113669	FHLB D-N	49783666.67	50000000	0	0
NTRD-PSI NON-	03/19/2021	03/19/2021	113670	FHLB D-N	49783666.67	50000000	0	0
NTRD-PSI NON-	03/19/2021	03/19/2021	115314	MONT BLANC CAPITAL CORP CP	20795768.94	20809000	0	0
NTRD-PSI NON-	03/19/2021	03/19/2021	115077	AU & NZ BANKING GRP NY CD	50000000	50000000	6458.33	0
NTRD-PSI NON-	03/19/2021	03/19/2021	115078	AU & NZ BANKING GRP NY CD	50000000	50000000	6458.33	0
PHHPA-PH	03/23/2021	03/23/2035	113193	FFCB 2.50 (CALLABLE)	22500000	22500000	109375	0
NTRD-PSI NON-	03/23/2021	09/23/2030	114640	FHLMC 1.25 (CALLABLE)	50000000	50000000	123263.89	0
NTRD-PSI NON-	03/23/2021	09/23/2030	114641	FHLMC 1.25 (CALLABLE)	50000000	50000000	123263.89	0
NTRD-PSI NON-	03/25/2021	03/25/2021	113297	UST BILL	49943750	50000000	0	0
NTRD-PSI NON-	03/25/2021	03/25/2021	113298	UST BILL	49943750	50000000	0	0
NTRD-PSI NON-	03/25/2021	03/25/2021	113299	UST BILL	49943750	50000000	0	0
NTRD-PSI NON-	03/25/2021	03/25/2021	113300	UST BILL	49943750	50000000	0	0
NTRD-PSI NON-	03/26/2021	03/26/2025	113242	FFCB 1.30 CALLABLE)	50000000	50000000	120972.22	0
NTRD-PSI NON-	03/26/2021	09/26/2030	114624	FHLMC 1.33 (CALLABLE)	50000000	50000000	120069.44	0
NTRD-PSI NON-	03/27/2021	09/27/2030	114631	FNMA 1.20 (CALLABLE)	50000000	50000000	108333.33	0
NTRD-PSI NON-	03/27/2021	09/27/2030	114632	FNMA 1.25 (CALLABLE)	50000000	50000000	112847.22	0
NTRD-PSI NON-	03/28/2021	09/28/2028	114623	FHLMC 1.00 (CALLABLE)	50000000	50000000	90277.78	0
NTRD-PSI NON-	03/28/2021	09/28/2028	114642	FHLMC 1.00 (CALLABLE)	50000000	50000000	90277.78	0

NTRD-PSI NON-	03/28/2021	09/28/2028	114643	FHLMC 1.00 (CALLABLE)	50000000	50000000	90277.78	0
NTRD-PSI NON-	03/30/2021	03/30/2022	113338	FFCB 1.00 (CALLABLE)	50000000	50000000	87500	0
NTRD-PSI NON-	03/30/2021	09/30/2030	114617	FHLB 1.30 (CALLABLE)	39950000	39950000	90886.25	0
NTRD-PSI NON-	03/30/2021	09/30/2030	114660	FHLMC 1.25 (CALLABLE)	50000000	50000000	112847.22	0
NTRD-PSI NON-	03/30/2021	09/30/2030	114675	FHLMC 1.25 (CALLABLE)	50000000	50000000	112847.22	0
NTRD-PSI NON-	03/30/2021	09/30/2030	114702	FHLMC 1.24 (CALLABLE)	50000000	50000000	111944.44	0
NTRD-PSI NON-	03/31/2021	03/30/2023	113264	FFCB 0.80	50000000	50000000	70000	0
NTRD-PSI NON-	03/31/2021	03/30/2023	113265	FFCB 0.80	50000000	50000000	70000	0
NTRD-PSI NON-	04/02/2021	10/02/2030	114771	FHLB 1.08 (CALLABLE)	50000000	50000000	91500	0
NTRD-PSI NON-	04/04/2021	04/04/2022	107431	FFCB 2.625	34000000	34000000	146270.83	0
NTRD-PSI NON-	04/07/2021	10/07/2030	114733	FHLB 1.21 (CALLABLE)	50000000	50000000	94111.11	0
NTRD-PSI NON-	04/07/2021	10/07/2030	114743	FHLB 1.21 (CALLABLE)	38200000	38200000	71900.89	2567.89
NTRD-PSI NON-	04/08/2021	04/08/2024	113350	FFCB 0.875 (CALLABLE)	50000000	50000000	66840.28	0
NTRD-PSI NON-	04/08/2021	10/08/2030	114722	FHLB 1.25 (CALLABLE)	50000000	50000000	95486.11	0
NTRD-PSI NON-	04/08/2021	10/08/2030	114744	FHLMC 1.24 (CALLABLE)	50000000	50000000	93000	0
NTRD-PSI NON-	04/15/2021	10/15/2030	114792	FHLMC 1.25 (CALLABLE)	50000000	50000000	83333.33	0
NTRD-PSI NON-	04/15/2021	10/15/2030	114819	FHLMC 1.26 (CALLABLE)	50000000	50000000	84000	0
NTRD-PSI NON-	04/20/2021	04/20/2021	115006	FHLB D-N	49975694.44	50000000	0	0
NTRD-PSI NON-	04/20/2021	04/20/2021	115007	FHLB D-N	49975694.44	50000000	0	0
NTRD-PSI NON-	04/20/2021	04/20/2021	115008	FHLB D-N	49975694.44	50000000	0	0
NTRD-PSI NON-	04/21/2021	10/21/2025	112692	FFCB 2.03 (CALLABLE)	31685000	31685000	75040.64	0
NTRD-PSI NON-	04/21/2021	04/21/2027	113487	FFCB 1.33 (CALLABLE)	25000000	25000000	38791.67	0
NTRD-PSI NON-	04/21/2021	04/21/2027	113488	FFCB 1.33 (CALLABLE)	25000000	25000000	38791.67	0
NTRD-PSI NON-	04/21/2021	10/21/2030	114914	FFCB NOTE 0.99	49910000	50000000	57750	0
NTRD-PSI NON-	04/21/2021	10/21/2030	114841	FHLMC 1.27 (CALLABLE)	50000000	50000000	74083.33	0
NTRD-PSI NON-	04/21/2021	10/21/2030	114842	FHLMC 1.29 (CALLABLE)	50000000	50000000	75250	0
NTRD-PSI NON-	04/22/2021	10/22/2030	114793	FHLMC 1.25 (CALLABLE)	50000000	50000000	71180.56	0
NTRD-PSI NON-	04/22/2021	10/22/2030	114829	FHLMC 1.26 (CALLABLE)	49985000	50000000	71750	0
NTRD-PSI NON-	04/22/2021	10/22/2030	114830	FHLMC 1.26 (CALLABLE)	24992500	25000000	35875	0
NTRD-PSI NON-	04/22/2021	10/22/2030	114831	FHLMC 1.27 (CALLABLE)	50000000	50000000	72319.44	0
NTRD-PSI NON-	04/27/2021	04/27/2027	113557	FFCB 1.02	50000000	50000000	51000	0
NTRD-PSI NON-	04/27/2021	04/27/2027	113558	FFCB 1.02	25000000	25000000	25500	0
NTRD-PSI NON-	04/27/2021	04/27/2027	113599	FFCB 1.02	35000000	35000000	35700	0
NTRD-PSI NON-	04/27/2021	04/27/2027	113687	FFCB 1.02	20995517.25	20925000	21343.5	0
NTRD-PSI NON-	04/27/2021	04/27/2027	113738	FFCB 1.02	50000000	50000000	51000	0
NTRD-PSI NON-	04/27/2021	04/27/2027	113739	FFCB 1.02	5000000	5000000	5100	0
NTRD-PSI NON-	04/27/2021	04/27/2027	113541	FHLB 1.20 (CALLABLE)	50000000	50000000	60000	0
NTRD-PSI NON-	04/27/2021	04/27/2021	113607	FHLB D-N	49898611.11	50000000	0	0
NTRD-PSI NON-	04/27/2021	04/27/2021	113608	FHLB D-N	49898611.11	50000000	0	0
NTRD-PSI NON-	04/28/2021	04/28/2026	113530	FHLMC 1.00 (CALLABLE)	50000000	50000000	48611.11	0
NTRD-PSI NON-	04/28/2021	04/28/2025	113531	FHLMC 0.95 (CALLABLE)	50000000	50000000	46180.56	0
NTRD-PSI NON-	04/28/2021	10/28/2025	113544	FHLMC 1.00 (CALLABLE)	50000000	50000000	48611.11	0

NTRD-PSI NON-	04/28/2021	10/28/2030	114843	FHLMC 1.30 (CALLABLE)	50000000	50000000	63194.44	0
NTRD-PSI NON-	04/28/2021	10/28/2030	114844	FHLMC 1.30 (CALLABLE)	50000000	50000000	63194.44	0
NTRD-PSI NON-	04/28/2021	10/28/2030	114854	FHLMC 1.30 (CALLABLE)	50000000	50000000	63194.44	0
NTRD-PSI NON-	04/28/2021	10/28/2030	114875	FHLMC 1.30 (CALLABLE)	50000000	50000000	63194.44	0
NTRD-PSI NON-	04/28/2021	10/28/2030	114876	FHLMC 1.31 (CALLABLE)	50000000	50000000	63680.56	0
NTRD-PSI NON-	04/28/2021	10/28/2030	114884	FHLMC 1.31 (CALLABLE)	50000000	50000000	63680.56	0
NTRD-PSI NON-	04/28/2021	10/28/2030	114892	FHLMC 1.30 (CALLABLE)	50000000	50000000	63194.44	0
NTRD-PSI NON-	04/28/2021	10/28/2030	114940	FNMA 1.20 (CALLABLE)	50000000	50000000	58333.33	0
NTRD-PSI NON-	04/28/2021	10/28/2032	114983	FNMA 1.45 (CALLABLE)	50000000	50000000	70486.11	0
NTRD-PSI NON-	04/28/2021	10/28/2031	114984	FNMA 1.365 (CALLABLE)	50000000	50000000	66354.17	0
NTRD-PSI NON-	04/28/2021	10/28/2030	114986	FNMA 1.26 (CALLABLE)	50000000	50000000	61250	0
NTRD-PSI NON-	04/30/2021	04/30/2021	114949	FHLB D-N	49973472.22	50000000	0	0
NTRD-PSI NON-	04/30/2021	04/30/2021	114950	FHLB D-N	49973472.22	50000000	0	0
NTRD-PSI NON-	05/03/2021	11/03/2032	115019	FFCB 1.24	18330000	18330000	18941	0
NTRD-PSI NON-	05/03/2021	11/03/2032	115020	FFCB 1.24	18330000	18330000	18941	0
NTRD-PSI NON-	05/03/2021	11/03/2032	115021	FFCB 1.24	18340000	18340000	18951.33	0
NTRD-PSI NON-	05/03/2021	05/03/2024	110594	FHLMC 2.60 (CALLABLE)	50000000	50000000	108333.33	0
NTRD-PSI NON-	05/04/2021	11/04/2030	114999	FFCB 1.30 (CALLABLE)	50000000	50000000	52361.11	0
NTRD-PSI NON-	05/04/2021	11/04/2030	115022	FFCB 1.30 (CALLABLE)	50000000	50000000	52361.12	1805.56
NTRD-PSI NON-	05/04/2021	11/04/2030	115092	FFCB 1.37 (CALLABLE)	50000000	50000000	55180.56	11416.67
NTRD-PSI NON-	05/04/2021	11/04/2030	115093	FFCB 1.37 (CALLABLE)	6000000	6000000	6621.67	1370
NTRD-PSI NON-	05/04/2021	05/04/2027	113600	FHLB 1.20 (CALLABLE)	50000000	50000000	48333.33	0
NTRD-PSI NON-	05/04/2021	05/04/2027	113668	FHLMC 1.05 (CALLABLE)	50000000	50000000	42291.67	0
NTRD-PSI NON-	05/04/2021	11/04/2032	114970	FHLMC 1.50 (CALLABLE)	50000000	50000000	60416.67	0
NTRD-PSI NON-	05/05/2021	11/05/2032	114971	FHLMC 1.50 (CALLABLE)	50000000	50000000	58333.33	0
NTRD-PSI NON-	05/06/2021	05/06/2024	113656	FFCB 0.68 (CALLABLE)	50000000	50000000	25500	0
NTRD-PSI NON-	05/09/2021	08/09/2032	115065	FHLMC 1.50 (CALLABLE)	50000000	50000000	50000	0
NTRD-PSI NON-	05/12/2021	11/12/2030	115100	FFCB NOTE 1.03	24987500	25000000	15020.83	0
NTRD-PSI NON-	05/12/2021	11/12/2030	115101	FFCB NOTE 1.03	24961250	25000000	15020.83	0
NTRD-PSI NON-	05/12/2021	11/12/2030	115222	FFCB NOTE 1.03	19868200	20000000	12016.67	7438.89
NTRD-PSI NON-	05/12/2021	11/12/2030	114972	FHLMC 1.31 (CALLABLE)	50000000	50000000	38208.33	0
NTRD-PSI NON-	05/12/2021	11/12/2030	114973	FHLMC 1.31 (CALLABLE)	25000000	25000000	19104.17	0
NTRD-PSI NON-	05/13/2021	05/13/2024	110731	FFCB 2.31	50000000	50000000	64166.67	0
NTRD-PSI NON-	05/15/2021	05/15/2023	110795	FFCB 2.30	50113950	50000000	57500	0
NTRD-PSI NON-	05/15/2021	11/15/2022	112380	USTN 1.625	49949200	50000000	40400.55	0
NTRD-PSI NON-	05/15/2021	11/15/2030	115286	USTN 0.875	50000000	50000000	21754.15	12085.64
NTRD-PSI NON-	05/15/2021	11/15/2030	115287	USTN 0.875	50000000	50000000	21754.15	12085.64
NTRD-PSI NON-	05/16/2021	05/16/2022	110757	FFCB 2.25	49925000	50000000	53125	0
NTRD-PSI NON-	05/16/2021	11/16/2032	115126	FNMA 1.50 (CALLABLE)	50000000	50000000	35416.67	0
NTRD-PSI NON-	05/17/2021	11/17/2031	115000	FHLMC 1.41 (CALLABLE)	50000000	50000000	31333.33	0
NTRD-PSI NON-	05/17/2021	11/17/2032	115001	FNMA 1.46 (CALLABLE)	50000000	50000000	32444.44	0
NTRD-PSI NON-	05/18/2021	11/18/2032	114985	FNMA 1.45 (CALLABLE)	50000000	50000000	30208.33	0

NTRD-PSI NON-	05/18/2021	11/18/2030	115066	FNMA 1.27 (CALLABLE)	50000000	50000000	26458.33	0
NTRD-PSI NON-	05/18/2021	11/18/2030	115127	FNMA 1.32 (CALLABLE)	50000000	50000000	27500	0
NTRD-PSI NON-	05/19/2021	11/19/2030	115172	FFCB 1.34 (CALLABLE)	50000000	50000000	26055.56	0
NTRD-PSI NON-	05/19/2021	11/19/2030	115173	FFCB 1.34 (CALLABLE)	25000000	25000000	13027.78	0
NTRD-PSI NON-	05/19/2021	11/19/2030	115174	FFCB 1.34 (CALLABLE)	25000000	25000000	13027.78	0
NTRD-PSI NON-	05/19/2021	11/19/2030	115202	FFCB 1.34 (CALLABLE)	50000000	50000000	26055.56	0
NTRD-PSI NON-	05/19/2021	11/19/2030	115203	FFCB 1.34 (CALLABLE)	6525000	6525000	3400.25	0
NTRD-PSI NON-	05/23/2021	11/23/2022	110827	FFCB 2.20	24695801	24700000	15094.44	0
NTRD-PSI NON-	05/23/2021	11/23/2032	115087	FHLMC 1.50 (CALLABLE)	50000000	50000000	18750	0
NTRD-PSI NON-	05/23/2021	11/23/2032	115224	FHLMC 1.42 (CALLABLE)	50000000	50000000	15777.78	0
NTRD-PSI NON-	05/23/2021	11/23/2032	115243	FHLMC 1.42 (CALLABLE)	50000000	50000000	15777.78	0
NTRD-PSI NON-	05/23/2021	11/23/2032	115128	FNMA 1.50 (CALLABLE)	50000000	50000000	18750	0
NTRD-PSI NON-	05/25/2021	11/25/2026	112128	FHLB 2.08 (CALLABLE)	50000000	50000000	23111.11	0
NTRD-PSI NON-	05/25/2021	11/25/2026	112145	FHLB 2.08 (CALLABLE)	40950000	40950000	18928	0
NTRD-PSI NON-	05/25/2021	11/25/2031	115223	FHLMC 1.32 (CALLABLE)	50000000	50000000	14666.67	0
NTRD-PSI NON-	05/25/2021	11/25/2031	115242	FHLMC 1.32 (CALLABLE)	50000000	50000000	14666.67	0
NTRD-PSI NON-	05/25/2021	11/25/2030	115109	FNMA 1.24 (CALLABLE)	50000000	50000000	15500	0
NTRD-PSI NON-	05/26/2021	11/26/2030	115094	FHLMC 1.36 (CALLABLE)	50000000	50000000	17000	0
NTRD-PSI NON-	05/26/2021	11/26/2032	115244	FHLMC 1.49 (CALLABLE)	50000000	50000000	16555.56	0
NTRD-PSI NON-	05/27/2021	05/27/2025	113831	FFCB 0.73 (CALLABLE)	50000000	50000000	6083.33	0
NTRD-PSI NON-	05/27/2021	05/27/2026	113843	FFCB 0.82 (CALLABLE)	25000000	25000000	3416.67	0
NTRD-PSI NON-	05/27/2021	05/27/2026	113844	FFCB 0.82 (CALLABLE)	25000000	25000000	3416.67	0
NTRD-PSI NON-	05/27/2021	05/27/2027	113897	FFCB 1.04 (CALLABLE)	35500000	35500000	6153.33	0
NTRD-PSI NON-	05/27/2021	05/27/2025	113728	FHLMC 0.75 (CALLABLE)	50000000	50000000	6250	0
NTRD-PSI NON-	05/27/2021	05/27/2025	113729	FHLMC 0.75 (CALLABLE)	50000000	50000000	6250	0
NTRD-PSI NON-	05/27/2021	05/27/2025	113740	FHLMC 0.77 (CALLABLE)	50000000	50000000	6416.67	0
NTRD-PSI NON-	05/27/2021	05/27/2025	113750	FHLMC 0.77 (CALLABLE)	50000000	50000000	6416.67	0
NTRD-PSI NON-	05/27/2021	05/27/2027	113767	FHLMC 1.05 (CALLABLE)	50000000	50000000	8750	0
NTRD-PSI NON-	05/27/2021	05/27/2027	113774	FHLMC 1.07 (CALLABLE)	50000000	50000000	8916.67	0
NTRD-PSI NON-	05/27/2021	05/27/2025	113793	FHLMC 0.73 (CALLABLE)	50000000	50000000	6083.33	0
NTRD-PSI NON-	05/27/2021	05/27/2025	113832	FNMA 0.75 (CALLABLE)	50000000	50000000	6250	0
SAFE-SPECIAL	05/27/2021	05/27/2021	115256	UST BILL	301863.35	302000	0	0
NTRD-PSI NON-	05/28/2021	05/28/2021	114942	FHLB D-N	49967916.67	50000000	0	0
NTRD-PSI NON-	05/28/2021	05/28/2021	114943	FHLB D-N	49967916.67	50000000	0	0
NTRD-PSI NON-	05/28/2021	05/28/2024	110796	FHLMC 2.44 (CALLABLE)	50000000	50000000	16944.44	0
NTRD-PSI NON-	05/28/2021	05/28/2024	110837	FHLMC 2.45 (CALLABLE)	25000000	25000000	8506.94	0
NTRD-PSI NON-	05/28/2021	05/28/2024	110758	FHLMC 2.75 (CALLABLE)	50000000	50000000	17361.11	0
NTRD-PSI NON-	05/28/2021	05/28/2024	110785	FHLMC 3.00 (CALLABLE)	25000000	25000000	8246.53	0
NTRD-PSI NON-	05/29/2021	11/29/2021	103223	FHLB 1.875	49775500	50000000	10416.67	0
NTRD-PSI NON-	05/29/2021	11/29/2021	103224	FHLB 1.875	49775500	50000000	10416.67	0
NTRD-PSI NON-	05/29/2021	11/29/2021	103225	FHLB 1.875	24887750	25000000	5208.33	0
NTRD-PSI NON-	05/29/2021	11/29/2021	103226	FHLB 1.875	49850000	50000000	10416.67	0

NTRD-PSI NON-	05/29/2021	11/29/2021	103227	FHLB 1.875	49850000	50000000	10416.67	0
NTRD-PSI NON-	06/01/2021	12/01/2028	114455	FFCB 1.03 (CALLABLE)	25000000	25000000	1430.56	0
NTRD-PSI NON-	06/01/2021	12/01/2028	114456	FFCB 1.03 (CALLABLE)	25000000	25000000	1430.56	0
NTRD-PSI NON-	06/01/2021	12/01/2028	114570	FFCB 1.03 (CALLABLE)	39885600	40000000	2288.89	0
NTRD-PSI NON-	06/01/2021	06/01/2021	114951	FHLB D-N	49969027.78	50000000	0	0
NTRD-PSI NON-	06/01/2021	06/01/2021	114952	FHLB D-N	49969027.78	50000000	0	0
NTRD-PSI NON-	06/02/2021	12/02/2025	112270	FFCB 1.95 (CALLABLE)	25000000	25000000	1354.17	0
NTRD-PSI NON-	06/02/2021	12/02/2031	115284	FHLMC 1.40 (CALLABLE)	50000000	50000000	1944.44	0
GF-GENERAL	06/02/2021	12/02/2027	35272	RPV TAX ALLOCATION BOND 1997	3200000	3200000	444.44	0
NTRD-PSI NON-	06/21/2021	06/21/2021	115246	BANK OF NOVA SCOTIA HOUSTON CD	50000000	50000000	3194.44	0
NTRD-PSI NON-	08/09/2021	08/09/2021	115152	CREDIT SUISSE NY CD	50000000	50000000	8625	0
NTRD-PSI NON-	08/09/2021	08/09/2021	115153	CREDIT SUISSE NY CD	50000000	50000000	8625	0
NTRD-PSI NON-	08/12/2021	08/12/2021	114583	UST BILL	49945215.28	50000000	0	0
NTRD-PSI NON-	08/12/2021	08/12/2021	114584	UST BILL	49945215.28	50000000	0	0
NTRD-PSI NON-	08/12/2021	08/12/2021	114585	UST BILL	49945215.28	50000000	0	0
NTRD-PSI NON-	08/12/2021	08/12/2021	114586	UST BILL	49945215.28	50000000	0	0
NTRD-PSI NON-	08/12/2021	08/12/2021	114587	UST BILL	49945215.28	50000000	0	0
NTRD-PSI NON-	10/07/2021	10/07/2021	114866	UST BILL	49939333.33	50000000	0	0
NTRD-PSI NON-	10/07/2021	10/07/2021	114867	UST BILL	49939333.33	50000000	0	0
NTRD-PSI NON-	10/07/2021	10/07/2021	114868	UST BILL	49939333.33	50000000	0	0
NTRD-PSI NON-	10/07/2021	10/07/2021	114869	UST BILL	49939333.33	50000000	0	0
NTRD-PSI NON-	10/07/2021	10/07/2021	114870	UST BILL	49939333.33	50000000	0	0
NTRD-PSI NON-	10/07/2021	10/07/2021	114945	UST BILL	49943937.5	50000000	0	0
NTRD-PSI NON-	10/07/2021	10/07/2021	114946	UST BILL	49943937.5	50000000	0	0
NTRD-PSI NON-	10/07/2021	10/07/2021	114947	UST BILL	49943937.5	50000000	0	0
NTRD-PSI NON-	10/07/2021	10/07/2021	114948	UST BILL	49943937.5	50000000	0	0
NTRD-PSI NON-	10/07/2021	10/07/2021	115038	UST BILL	49945055.56	50000000	0	0
NTRD-PSI NON-	10/07/2021	10/07/2021	115039	UST BILL	49945055.56	50000000	0	0
NTRD-PSI NON-	10/07/2021	10/07/2021	115040	UST BILL	49945055.56	50000000	0	0
NTRD-PSI NON-	10/07/2021	10/07/2021	115041	UST BILL	49945055.56	50000000	0	0
NTRD-PSI NON-	10/07/2021	10/07/2021	115042	UST BILL	49945055.56	50000000	0	0
NTRD-PSI NON-	10/07/2021	10/07/2021	115043	UST BILL	49945055.56	50000000	0	0
NTRD-PSI NON-	11/04/2021	11/04/2021	115144	UST BILL	49941413.19	50000000	0	0
NTRD-PSI NON-	11/04/2021	11/04/2021	115145	UST BILL	49941413.19	50000000	0	0
NTRD-PSI NON-	11/04/2021	11/04/2021	115146	UST BILL	49941413.19	50000000	0	0
NTRD-PSI NON-	11/04/2021	11/04/2021	115147	UST BILL	49941413.19	50000000	0	0
NTRD-PSI NON-	11/04/2021	11/04/2021	115148	UST BILL	49941413.19	50000000	0	0
NTRD-PSI NON-	11/04/2021	11/04/2021	115149	UST BILL	49941413.19	50000000	0	0

Receipt by Bank Report

EXHIBIT 38

From Date: 12/3/2020 To Date: 12/3/2020

Date Basis: Settlement

Run: 12/02/2020 12:18:49 PM

Reporting Currency: Local

LA County

Inv.	TXN	Description	Bank	Settle	Rate	Par Value	Book Value	Interest	(Gain) / Loss	Settlement
Bank: 2000 CITIBANK										
112249	INTR	FFCB 1.625	CITIBANK	12/03/20	1.625000	0.00	0.00	-406,250.00	0.00	406,250.00
114549	INTR	FFCB 1.25 (CALLABLE	CITIBANK	12/03/20	1.250000	0.00	0.00	-156,250.00	0.00	156,250.00
114550	INTR	FFCB 1.25 (CALLABLE	CITIBANK	12/03/20	1.250000	0.00	0.00	-156,250.00	0.00	156,250.00
INTR						0.00	0.00	-718,750.00	0.00	718,750.00
Inv Type: 1040 FFCB Fxd-(S) 30/360						0.00	0.00	-718,750.00	0.00	718,750.00
114825	MAT	TORONTO DOMINION BA	CITIBANK	12/03/20	0.140000	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114956	MAT	CANADIAN IMP BK OF	CITIBANK	12/03/20	0.110000	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
114991	MAT	LA FAYETTE ASSET SE	CITIBANK	12/03/20	0.140000	-30,852,000.00	-30,852,000.00	0.00	0.00	30,852,000.00
115054	MAT	JUPITER SEC COMPANY	CITIBANK	12/03/20	0.120000	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
115060	MAT	THUNDER BAY FUNDING	CITIBANK	12/03/20	0.110000	-50,000,000.00	-50,000,000.00	0.00	0.00	50,000,000.00
115075	MAT	PFIZER INC CP	CITIBANK	12/03/20	0.120000	-33,359,000.00	-33,359,000.00	0.00	0.00	33,359,000.00
MAT						-264,211,000.00	-264,211,000.00	0.00	0.00	264,211,000.00
Inv Type: 4200 CP-DISC-A/360						-264,211,000.00	-264,211,000.00	0.00	0.00	264,211,000.00
114990	MAT	CANADIAN IMP. BK OF	CITIBANK	12/03/20	0.120000	-50,000,000.00	-50,000,000.00	-6,333.33	0.00	50,006,333.33
MAT						-50,000,000.00	-50,000,000.00	-6,333.33	0.00	50,006,333.33
Inv Type: 6430 YANKEE CDS-Fxd-(Mat) A/360						-50,000,000.00	-50,000,000.00	-6,333.33	0.00	50,006,333.33
Fund: 1100 NTRD-PSI NON-TRADING						-314,211,000.00	-314,211,000.00	-725,083.33	0.00	314,936,083.33
Fund Grp: 1000 PSI-POOLED SURPLUS INVSTMNTS						-314,211,000.00	-314,211,000.00	-725,083.33	0.00	314,936,083.33
Subtotal						-314,211,000.00	-314,211,000.00	-725,083.33	0.00	314,936,083.33
Grand Total						-314,211,000.00	-314,211,000.00	-725,083.33	0.00	314,936,083.33



Receipt by Bank Report

EXHIBIT 38

From Date: 12/3/2020 To Date: 12/3/2020

Date Basis: Settlement

Run: 12/02/2020 12:18:49 PM

Reporting Currency: Local

LA County

SUMMARY

Assets	Yield	Par Value	Original Face	Book Value	Prem / (Disc)	Amort / (Accret)	(Interest)	(Gain) / Loss	Settlement
INTR	.000	0.00	0.00	0.00	0.00	0.00	-718,750.00	0.00	718,750.00
MAT	.122	-314,211,000.00	0.00	-314,211,000.00	0.00	0.00	-6,333.33	0.00	314,217,333.33
Totals :	.122	-314,211,000.00	0.00	-314,211,000.00	0.00	0.00	-725,083.33	0.00	314,936,083.33

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(CUSBAL)

COUNTY OF LOS ANGELES
OFFICE OF THE TREASURER
Custodial Holdings Reconciliation
As Of: 12/02/20
Account: 208503 CITIBANK

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CUSIP	INV. NO	DESCRIPTION	APS2 QUANTITY	CUSTODIAL QUANTITY	(APS2-CUSTODIAL)
CUSIPs in Custodial File and in APS2:					
04821TM44	114998	ATLANTIC ASSET SEC LLC CP	100,000,000.00	100,000,000.00	.00
	115055				
04821TM77	114788	ATLANTIC ASSET SEC LLC CP	50,000,000.00	50,000,000.00	.00
04821TMG7	115295	ATLANTIC ASSET SEC LLC CP	50,000,000.00	50,000,000.00	.00
04821TMP7	115269	ATLANTIC ASSET SEC LLC CP	50,000,000.00	50,000,000.00	.00
04821TMW2	115327	ATLANTIC ASSET SEC LLC CP	52,688,000.00	52,688,000.00	.00
	115350				
04821TN43	115192	ATLANTIC ASSET SEC LLC CP	102,758,000.00	102,758,000.00	.00
	115270				
	115271				
04821TNB7	115180	ATLANTIC ASSET SEC LLC CP	25,000,000.00	25,000,000.00	.00
04821TNL5	115216	ATLANTIC ASSET SEC LLC CP	50,000,000.00	50,000,000.00	.00
04821TNM3	115217	ATLANTIC ASSET SEC LLC CP	100,000,000.00	100,000,000.00	.00
	115273				
05252WRV7	115077	AU & NZ BANKING GRP NY CD	100,000,000.00	100,000,000.00	.00
	115078				
05252WRW5	115124	AU & NZ BANKING GRP NY CD	100,000,000.00	100,000,000.00	.00
	115125				
05252WRY1	115297	AU & NZ BANKING GRP NY CD	100,000,000.00	100,000,000.00	.00
	115298				
0527M0M46	114820	AUTOBAHN FUNDING CO LLC CP	68,000,000.00	68,000,000.00	.00
	115081				
0527M0MB0	115072	AUTOBAHN FUNDING CO LLC CP	40,000,000.00	40,000,000.00	.00
0527M0ME4	114894	AUTOBAHN FUNDING CO LLC CP	180,000,000.00	180,000,000.00	.00
	114903				
	114904				
	115089				
	115141				
0527M0MF1	114912	AUTOBAHN FUNDING CO LLC CP	35,000,000.00	35,000,000.00	.00
0527M0MJ3	115104	AUTOBAHN FUNDING CO LLC CP	110,000,000.00	110,000,000.00	.00
	115105				

	115112				
	115113				
0527M0MP9	115154	AUTOBAHN FUNDING CO LLC CP	70,000,000.00	70,000,000.00	.00
	115155				
0527M0N52	115323	AUTOBAHN FUNDING CO LLC CP	30,000,000.00	30,000,000.00	.00
0527M0ND5	115165	AUTOBAHN FUNDING CO LLC CP	25,000,000.00	25,000,000.00	.00
0527M0NF0	115294	AUTOBAHN FUNDING CO LLC CP	50,000,000.00	50,000,000.00	.00
0527M0NK9	115293	AUTOBAHN FUNDING CO LLC CP	50,000,000.00	50,000,000.00	.00
0527M0NL7	115214	AUTOBAHN FUNDING CO LLC CP	80,000,000.00	80,000,000.00	.00
	115248				
0527M0NR4	115265	AUTOBAHN FUNDING CO LLC CP	50,000,000.00	50,000,000.00	.00

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(CUSBAL)

COUNTY OF LOS ANGELES
OFFICE OF THE TREASURER
Custodial Holdings Reconciliation
As Of: 12/02/20
Account: 208503 CITIBANK

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CUSIP	INV. NO	DESCRIPTION	APS2 QUANTITY	CUSTODIAL QUANTITY	(APS2-CUSTODIAL)
06367BUD9	114622	BANK OF MONTREAL CHICAGO CD	50,000,000.00	50,000,000.00	.00
06367BUY3	114668	BANK OF MONTREAL CHICAGO CD	100,000,000.00	100,000,000.00	.00
	114669				
06367BVG1	114698	BANK OF MONTREAL CHICAGO CD	50,000,000.00	50,000,000.00	.00
06367BXT1	114851	BANK OF MONTREAL CHICAGO CD	50,000,000.00	50,000,000.00	.00
06417MLW3	115246	BANK OF NOVA SCOTIA HOUSTON CD	50,000,000.00	50,000,000.00	.00
06742TVK9	115187	BARCLAYS BANK PLC NY CD	50,000,000.00	50,000,000.00	.00
06742TVN3	115238	BARCLAYS BANK PLC NY CD	100,000,000.00	100,000,000.00	.00
	115239				
1247P2N42	114874	CAFCO LLC CP	50,000,000.00	50,000,000.00	.00
1247P2N59	114861	CAFCO LLC CP	100,000,000.00	100,000,000.00	.00
	114863				
1247P2N83	114813	CAFCO LLC CP	50,000,000.00	50,000,000.00	.00
1247P2NC4	114895	CAFCO LLC CP	50,000,000.00	50,000,000.00	.00
1247P2NE0	114836	CAFCO LLC CP	50,000,000.00	50,000,000.00	.00
1247P2NM2	114930	CAFCO LLC CP	82,693,000.00	82,693,000.00	.00
	114938				
	114957				
1247P2NR1	114980	CAFCO LLC CP	36,000,000.00	36,000,000.00	.00
1247P2NS9	114966	CAFCO LLC CP	35,351,000.00	35,351,000.00	.00
1247P2PA6	115142	CAFCO LLC CP	52,392,000.00	52,392,000.00	.00

	115143				
1247P2PB4	115137	CAFCO LLC CP	50,000,000.00	50,000,000.00	.00
1247P2QB3	114748	CAFCO LLC CP	50,000,000.00	50,000,000.00	.00
12619TN83	114810	CRC FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
12619TNC4	114812	CRC FUNDING LLC CP	100,000,000.00	100,000,000.00	.00
	114827				
12619TNL4	114885	CRC FUNDING LLC CP	100,000,000.00	100,000,000.00	.00
	114934				
12619TNM2	114900	CRC FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
12619TNN0	114962	CRC FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
12619TNS9	114989	CRC FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
12619TP57	115073	CRC FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
12619TP81	115074	CRC FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
13606CGR9	114730	CANADIAN IMP. BK OF COM NY CD	50,000,000.00	50,000,000.00	.00
13606CHM9	114850	CANADIAN IMP. BK OF COM NY CD	50,000,000.00	50,000,000.00	.00
13606CJ47	114959	CANADIAN IMP. BK OF COM NY CD	50,000,000.00	50,000,000.00	.00
13606CJ62	114974	CANADIAN IMP. BK OF COM NY CD	50,000,000.00	50,000,000.00	.00
13606CJA3	114990	CANADIAN IMP. BK OF COM NY CD	50,000,000.00	50,000,000.00	.00
13606CJX3	115200	CANADIAN IMP. BK OF COM NY CD	50,000,000.00	50,000,000.00	.00
13606CK29	115221	CANADIAN IMP. BK OF COM NY CD	50,000,000.00	50,000,000.00	.00
13608AM37	114956	CANADIAN IMP BK OF COMMERCE CP	50,000,000.00	50,000,000.00	.00
13608AM45	115084	CANADIAN IMP BK OF COMMERCE CP	36,811,000.00	36,811,000.00	.00

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13608AMG8	114936	CANADIAN IMP BK OF COMMERCE CP	50,000,000.00	50,000,000.00	.00
13608AMH6	115310	CANADIAN IMP BK OF COMMERCE CP	50,000,000.00	50,000,000.00	.00
13608AMJ2	114697	CANADIAN IMP BK OF COMMERCE CP	100,000,000.00	100,000,000.00	.00
	115311				
13608AMM5	114726	CANADIAN IMP BK OF COMMERCE CP	50,000,000.00	50,000,000.00	.00
13608AMQ6	115215	CANADIAN IMP BK OF COMMERCE CP	50,000,000.00	50,000,000.00	.00
13608AMW3	115231	CANADIAN IMP BK OF COMMERCE CP	50,000,000.00	50,000,000.00	.00
13738JMG2	114661	CANCARA ASSET SEC LLC CP	58,750,000.00	58,750,000.00	.00
	114662				
13738JMH0	114679	CANCARA ASSET SEC LLC CP	40,000,000.00	40,000,000.00	.00

13738JMJ6	114676	CANCARA ASSET SEC LLC CP	147,000,000.00	147,000,000.00	.00
	114691				
	114692				
	114693				
13738JMM9	114700	CANCARA ASSET SEC LLC CP	72,500,000.00	72,500,000.00	.00
	114701				
13738JNB2	114704	CANCARA ASSET SEC LLC CP	43,000,000.00	43,000,000.00	.00
13738JND8	114803	CANCARA ASSET SEC LLC CP	39,000,000.00	39,000,000.00	.00
13738JNV8	114785	CANCARA ASSET SEC LLC CP	25,500,000.00	25,500,000.00	.00
15963TM71	114823	CHARIOT FUNDING LLC CP	25,000,000.00	25,000,000.00	.00
15963TM89	114846	CHARIOT FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
15963TM97	114862	CHARIOT FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
15963TMB2	114886	CHARIOT FUNDING LLC CP	70,000,000.00	70,000,000.00	.00
	114887				
15963TMF3	114905	CHARIOT FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
15963TMH9	114955	CHARIOT FUNDING LLC CP	74,500,000.00	74,500,000.00	.00
	114977				
15963TMJ5	115181	CHARIOT FUNDING LLC CP	100,000,000.00	100,000,000.00	.00
	115194				
15963TMM8	115240	CHARIOT FUNDING LLC CP	100,000,000.00	100,000,000.00	.00
	115241				
15963TN88	115120	CHARIOT FUNDING LLC CP	100,000,000.00	100,000,000.00	.00
	115121				
15963TNC9	115162	CHARIOT FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
15963TND7	115179	CHARIOT FUNDING LLC CP	47,050,000.00	47,050,000.00	.00
15963TNL9	115211	CHARIOT FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
15963TNN5	115268	CHARIOT FUNDING LLC CP	21,500,000.00	21,500,000.00	.00
15963TNS4	115266	CHARIOT FUNDING LLC CP	65,000,000.00	65,000,000.00	.00
	115267				
15963TNT2	115280	CHARIOT FUNDING LLC CP	100,000,000.00	100,000,000.00	.00
	115281				
15963TNU9	115250	CHARIOT FUNDING LLC CP	100,000,000.00	100,000,000.00	.00
	115251				

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17177LN42	114883	CIESCO LLC CP	50,000,000.00	50,000,000.00	.00
17177LNM2	114963	CIESCO LLC CP	55,000,000.00	55,000,000.00	.00
	114964				
17177LP57	115088	CIESCO LLC CP	30,000,000.00	30,000,000.00	.00
17177LPB4	115168	CIESCO LLC CP	99,500,000.00	99,500,000.00	.00
	115182				
	115218				
17177LPC2	115138	CIESCO LLC CP	80,000,000.00	80,000,000.00	.00
	115139				
17177LQB3	114753	CIESCO LLC CP	43,000,000.00	43,000,000.00	.00
22533TMF0	114979	CREDIT AGRICOLE CIB NY BR CP	50,000,000.00	50,000,000.00	.00
22533TMG8	114995	CREDIT AGRICOLE CIB NY BR CP	50,000,000.00	50,000,000.00	.00
22533TMJ2	115062	CREDIT AGRICOLE CIB NY BR CP	50,000,000.00	50,000,000.00	.00
22533TMQ6	114976	CREDIT AGRICOLE CIB NY BR CP	50,000,000.00	50,000,000.00	.00
22533TMU7	115012	CREDIT AGRICOLE CIB NY BR CP	50,000,000.00	50,000,000.00	.00
22533TMX1	114965	CREDIT AGRICOLE CIB NY BR CP	100,000,000.00	100,000,000.00	.00
	115296				
22535CSY8	114908	CREDIT AGRICOLE CIB NY CD	50,000,000.00	50,000,000.00	.00
22535CTA9	114923	CREDIT AGRICOLE CIB NY CD	50,000,000.00	50,000,000.00	.00
22535CTT8	115234	CREDIT AGRICOLE CIB NY CD	50,000,000.00	50,000,000.00	.00
22535CUB5	115354	CREDIT AGRICOLE CIB NY CD	50,000,000.00	50,000,000.00	.00
22549L2R5	115152	CREDIT SUISSE NY CD	100,000,000.00	100,000,000.00	.00
	115153				
23341VW72	114871	DNB BANK ASA NY CD	50,000,000.00	50,000,000.00	.00
23341VX55	114939	DNB BANK ASA NY CD	50,000,000.00	50,000,000.00	.00
23341VX71	114958	DNB BANK ASA NY CD	50,000,000.00	50,000,000.00	.00
23341VZ61	115330	DNB BANK ASA NY CD	50,000,000.00	50,000,000.00	.00
3130A0XD7	110175	FHLB 2.375	75,000,000.00	75,000,000.00	.00
	110690				
3130A1W95	110849	FHLB 2.25	45,000,000.00	45,000,000.00	.00
3130AABG2	103223	FHLB 1.875	225,000,000.00	225,000,000.00	.00
	103224				
	103225				
	103226				
	103227				
3130AFSJ7	109833	FHLB 2.94 (CALLABLE)	25,000,000.00	25,000,000.00	.00
	109859				
3130AHL76	112128	FHLB 2.08 (CALLABLE)	90,950,000.00	90,950,000.00	.00
	112145				
3130AHMF7	112225	FHLB 2.08 (CALLABLE)	75,000,000.00	75,000,000.00	.00
	112226				
3130AHND1	112333	FHLB 2.14 (CALLABLE)	76,265,000.00	76,265,000.00	.00

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3130AHNR0	112332	FHLB 2.02 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3130AHQ89	112400	FHLB 2.20 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3130AHS53	112510	FHLB 2.20 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3130AHSJ3	112486	FHLB 2.09 (CALLABLE)	40,000,000.00	40,000,000.00	.00
3130AHXD0	112712	FHLB 1.92 (CALLABLE)	47,000,000.00	47,000,000.00	.00
3130AHXL2	112735	FHLB 1.94 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3130AHXS7	112751	FHLB 1.76 (CALLABLE)	55,000,000.00	55,000,000.00	.00
	112752				
3130AHY23	112753	FHLB 2.10 (CALLABLE)	65,000,000.00	65,000,000.00	.00
	112754				
3130AJJQ3	113541	FHLB 1.20 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3130AJK40	113600	FHLB 1.20 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3130AJRQ4	114029	FHLB 1.00 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3130AJSQ3	114118	FHLB 1.02 (CALLABLE)	24,185,000.00	24,185,000.00	.00
3130AJV48	114223	FHLB 0.77 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3130AJWG0	114337	FHLB 1.02 (CALLABLE)	32,995,000.00	32,995,000.00	.00
3130AK3V6	114617	FHLB 1.30 (CALLABLE)	39,950,000.00	39,950,000.00	.00
3130AKA71	114722	FHLB 1.25 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3130AKAQ9	114733	FHLB 1.21 (CALLABLE)	88,200,000.00	88,200,000.00	.00
	114743				
3130AKB96	114771	FHLB 1.08 (CALLABLE)	50,000,000.00	50,000,000.00	.00
313313AQ1	113251	FFCB D-N	116,000,000.00	116,000,000.00	.00
	113252				
	113253				
313381BR5	112637	FHLB 1.875	50,000,000.00	50,000,000.00	.00
313384S75	115052	FHLB D-N	100,000,000.00	100,000,000.00	.00
	115053				
313384T41	115129	FHLB D-N	100,000,000.00	100,000,000.00	.00
	115130				
313384T58	115050	FHLB D-N	100,000,000.00	100,000,000.00	.00
	115051				

313384T74	113228	FHLB D-N	400,000,000.00	400,000,000.00	.00
	113229				
	114689				
	114690				
	114715				
	114721				
	114857				
	114858				
313384U23	113226	FHLB D-N	200,000,000.00	200,000,000.00	.00
	113227				
	114953				
	114954				

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313384U49	114740	FHLB D-N	300,000,000.00	300,000,000.00	.00
	114741				
	114776				
	114777				
	114778				
	114779				
313384U98	113232	FHLB D-N	100,000,000.00	100,000,000.00	.00
	113233				
313384V30	113258	FHLB D-N	300,000,000.00	300,000,000.00	.00
	113259				
	115067				
	115068				
	115175				
	115176				
313384V48	114907	FHLB D-N	250,000,000.00	250,000,000.00	.00
	114915				
	114916				
	114928				
	114929				
313385AD8	113311	FHLB D-N	300,000,000.00	300,000,000.00	.00

	113312				
	113313				
	113314				
	114808				
	114809				
313385AE6	114859	FHLB D-N	350,000,000.00	350,000,000.00	.00
	114860				
	114873				
	114893				
	115079				
	115122				
	115123				
313385AF3	114839	FHLB D-N	264,000,000.00	264,000,000.00	.00
	114855				
	114856				
	115115				
	115116				
	115169				
313385AG1	114941	FHLB D-N	50,000,000.00	50,000,000.00	.00
313385AH9	113315	FHLB D-N	300,000,000.00	300,000,000.00	.00
	113316				
	113317				
	113318				

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CUSIP	INV. NO	DESCRIPTION	APS2 QUANTITY	CUSTODIAL QUANTITY	(APS2-CUSTODIAL)
-----	-----	-----	-----	-----	-----
	115131				
	115132				
313385AL0	113497	FHLB D-N	100,000,000.00	100,000,000.00	.00
	113498				
313385AM8	114960	FHLB D-N	100,000,000.00	100,000,000.00	.00
	114961				
313385AN6	115170	FHLB D-N	50,000,000.00	50,000,000.00	.00
313385AP1	115133	FHLB D-N	200,000,000.00	200,000,000.00	.00
	115134				

	115135				
	115136				
313385AU0	115345	FHLB D-N	100,000,000.00	100,000,000.00	.00
	115346				
313385AV8	113256	FHLB D-N	500,000,000.00	500,000,000.00	.00
	113257				
	113495				
	113496				
	114906				
	114924				
	114925				
	115278				
	115279				
	115288				
313385AX4	114975	FHLB D-N	143,000,000.00	143,000,000.00	.00
	115261				
	115262				
313385BA3	113243	FHLB D-N	300,000,000.00	300,000,000.00	.00
	113244				
	114992				
	114993				
	115263				
	115264				
313385BB1	114987	FHLB D-N	100,000,000.00	100,000,000.00	.00
	114988				
313385BC9	115334	FHLB D-N	36,000,000.00	36,000,000.00	.00
313385BE5	115030	FHLB D-N	100,000,000.00	100,000,000.00	.00
	115031				
313385BH8	113335	FHLB D-N	200,000,000.00	200,000,000.00	.00
	113336				
	115002				
	115003				
313385BJ4	113330	FHLB D-N	250,000,000.00	250,000,000.00	.00
	113331				

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	115004				
	115005				
	115069				
313385BK1	115015	FHLB D-N	200,000,000.00	200,000,000.00	.00
	115016				
	115017				
	115018				
313385BL9	115025	FHLB D-N	100,000,000.00	100,000,000.00	.00
	115026				
313385BM7	115027	FHLB D-N	300,000,000.00	300,000,000.00	.00
	115028				
	115029				
	115070				
	115317				
	115318				
313385BQ8	115319	FHLB D-N	100,000,000.00	100,000,000.00	.00
	115320				
313385BY1	113230	FHLB D-N	100,000,000.00	100,000,000.00	.00
	113231				
313385CB0	113234	FHLB D-N	322,963,000.00	322,963,000.00	.00
	113235				
	113247				
	113248				
	113254				
	113255				
	115080				
313385CG9	115289	FHLB D-N	100,000,000.00	100,000,000.00	.00
	115290				
313385CH7	113260	FHLB D-N	100,000,000.00	100,000,000.00	.00
	113261				
313385CM6	113339	FHLB D-N	150,000,000.00	150,000,000.00	.00
	113340				
	115049				
313385CN4	113332	FHLB D-N	49,979,000.00	49,979,000.00	.00
313385CP9	115332	FHLB D-N	100,000,000.00	100,000,000.00	.00
	115333				
313385CR5	115047	FHLB D-N	100,000,000.00	100,000,000.00	.00
	115048				
313385DF0	113669	FHLB D-N	100,000,000.00	100,000,000.00	.00
	113670				
313385EP7	115006	FHLB D-N	150,000,000.00	150,000,000.00	.00

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115008

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313385EW2	113607	FHLB D-N	100,000,000.00	100,000,000.00	.00
	113608				
313385EZ5	114949	FHLB D-N	100,000,000.00	100,000,000.00	.00
	114950				
313385GD2	114942	FHLB D-N	100,000,000.00	100,000,000.00	.00
	114943				
313385GH3	114951	FHLB D-N	100,000,000.00	100,000,000.00	.00
	114952				
3133EGT47	103222	FFCB 2.01	50,000,000.00	50,000,000.00	.00
3133EJJM2	107431	FFCB 2.625	34,000,000.00	34,000,000.00	.00
3133EKCS3	110153	FFCB 2.55	25,000,000.00	25,000,000.00	.00
3133EKLA2	110795	FFCB 2.30	50,000,000.00	50,000,000.00	.00
3133EKLBO	110731	FFCB 2.31	50,000,000.00	50,000,000.00	.00
3133EKLRS	110757	FFCB 2.25	50,000,000.00	50,000,000.00	.00
3133EKMVS	110827	FFCB 2.20	24,700,000.00	24,700,000.00	.00
3133EKNH5	110881	FFCB 2.32	68,000,000.00	68,000,000.00	.00
	110882				
3133EKRP3	110997	FFCB 2.22 (CALLABLE)	86,500,000.00	86,500,000.00	.00
	110998				
	111012				
	111013				
3133EL2K9	114304	FFCB 1.12 (CALLABLE)	45,000,000.00	45,000,000.00	.00
	114305				
3133EL3J1	114719	FFCB 1.15 (CALLABLE)	60,551,000.00	60,551,000.00	.00
	114720				
3133EL4P6	114404	FFCB 1.14 (CALLABLE)	138,538,000.00	138,538,000.00	.00
	114435				
	114480				
	114569				
3133EL5F7	114455	FFCB 1.03 (CALLABLE)	90,000,000.00	90,000,000.00	.00

	114456				
	114570				
3133EL5K6	114538	FFCB 1.24 (CALLABLE)	150,000,000.00	150,000,000.00	.00
	114539				
	114551				
3133EL5L4	114549	FFCB 1.25 (CALLABLE)	100,000,000.00	100,000,000.00	.00
	114550				
3133EL5U4	114505	FFCB 1.12 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3133EL6D1	114607	FFCB 1.23 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3133EL6L3	114554	FFCB 1.32 (CALLABLE)	82,190,000.00	82,190,000.00	.00
	114604				
3133EL6W9	114608	FFCB 1.00 (CALLABLE)	20,000,000.00	20,000,000.00	.00
3133EL7A6	114606	FFCB 0.95	25,000,000.00	25,000,000.00	.00

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3133ELBW3	112270	FFCB 1.95 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3133ELC28	113831	FFCB 0.73 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3133ELC77	113897	FFCB 1.04 (CALLABLE)	35,500,000.00	35,500,000.00	.00
3133ELC85	113843	FFCB 0.82 (CALLABLE)	50,000,000.00	50,000,000.00	.00
	113844				
3133ELCP7	112249	FFCB 1.625	50,000,000.00	50,000,000.00	.00
3133ELCV4	112377	FFCB 2.13 (CALLABLE)	73,300,000.00	73,300,000.00	.00
	112378				
3133ELDZ4	112418	FFCB 1.97 (CALLABLE)	100,000,000.00	100,000,000.00	.00
	112419				
3133ELED2	112558	FFCB 1.82	36,274,000.00	36,274,000.00	.00
3133ELFA7	112577	FFCB 2.10 (CALLABLE)	146,000,000.00	146,000,000.00	.00
	112596				
	112597				
	112604				
3133ELFR0	112539	FFCB 1.625	50,000,000.00	50,000,000.00	.00
3133ELFS8	112538	FFCB 1.66	50,000,000.00	50,000,000.00	.00
3133ELGE8	112606	FFCB 2.07 (CALLABLE)	200,000,000.00	200,000,000.00	.00
	112607				

	112608				
	112609				
3133ELJG0	112692	FFCB 2.03 (CALLABLE)	31,685,000.00	31,685,000.00	.00
3133ELJU9	112734	FFCB 1.98 (CALLABLE)	110,000,000.00	110,000,000.00	.00
	112780				
	112781				
3133ELJZ8	112748	FFCB 2.02 (CALLABLE)	150,000,000.00	150,000,000.00	.00
	112749				
	112750				
3133ELLG7	112797	FFCB 2.04 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3133ELLM4	112798	FFCB 2.00 (CALLABLE)	75,000,000.00	75,000,000.00	.00
	112799				
	112813				
3133ELMC5	113292	FFCB 1.53 (CALLABLE)	100,000,000.00	100,000,000.00	.00
	113293				
3133ELN34	113991	FFCB 0.875 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3133ELQE7	113114	FFCB 1.64 (CALLABLE)	52,240,000.00	52,240,000.00	.00
	113115				
3133ELQX5	113328	FFCB 1.46 (CALLABLE)	100,000,000.00	100,000,000.00	.00
	113329				
3133ELRF3	113010	FFCB 1.82 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3133ELRN6	113032	FFCB 1.50 (CALLABLE)	103,900,000.00	103,900,000.00	.00
	113033				
	113034				

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3133ELRZ9	113042	FFCB 1.24 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3133ELSC9	113056	FFCB 1.48 (CALLABLE)	75,000,000.00	75,000,000.00	.00
	113057				
	113058				
3133ELSL9	113125	FFCB 1.05 (CALLABLE)	20,800,000.00	20,800,000.00	.00
3133ELTC8	113087	FFCB 1.125 (CALLABLE)	118,145,000.00	118,145,000.00	.00
	113088				
	113089				

3133ELTS3	113137	FFCB 1.00 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3133ELTU8	113156	FFCB 0.92 NOTE	50,000,000.00	50,000,000.00	.00
3133ELUT9	113242	FFCB 1.30 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3133ELUX0	113338	FFCB 1.00 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3133ELVM3	113264	FFCB 0.80	100,000,000.00	100,000,000.00	.00
	113265				
3133ELVX9	113350	FFCB 0.875 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3133ELW0	113487	FFCB 1.33 (CALLABLE)	50,000,000.00	50,000,000.00	.00
	113488				
3133ELXZ2	113557	FFCB 1.02	185,925,000.00	185,925,000.00	.00
	113558				
	113599				
	113687				
	113738				
	113739				
3133ELYK4	113656	FFCB 0.68 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3133EMDT6	115023	FFCB 0.90 (CALLABLE)	67,300,000.00	67,300,000.00	.00
	115024				
3133EMDV1	114914	FFCB NOTE 0.99	50,000,000.00	50,000,000.00	.00
3133EMFG2	115092	FFCB 1.37 (CALLABLE)	56,000,000.00	56,000,000.00	.00
	115093				
3133EMFH0	114999	FFCB 1.30 (CALLABLE)	100,000,000.00	100,000,000.00	.00
	115022				
3133EMFU1	115019	FFCB 1.24	55,000,000.00	55,000,000.00	.00
	115020				
	115021				
3133EMGK2	115100	FFCB NOTE 1.03	70,000,000.00	70,000,000.00	.00
	115101				
	115222				
3133EMGT3	115172	FFCB 1.34 (CALLABLE)	156,525,000.00	156,525,000.00	.00
	115173				
	115174				
	115202				
	115203				
3134GTKG7	110594	FHLMC 2.60 (CALLABLE)	50,000,000.00	50,000,000.00	.00

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3134GTL68	111256	FHLMC 2.20 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GTPB3	110758	FHLMC 2.75 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GTPC1	110785	FHLMC 3.00 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3134GTPG2	110796	FHLMC 2.44 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GTQM8	110837	FHLMC 2.45 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3134GU2K5	112648	FHLMC 2.00 (CALLABLE)	150,000,000.00	150,000,000.00	.00
	112649				
	112650				
3134GUA26	112420	FHLMC 2.00 (CALLABLE)	100,000,000.00	100,000,000.00	.00
	112421				
3134GUB25	112422	FHLMC 2.01 (CALLABLE)	100,000,000.00	100,000,000.00	.00
	112423				
3134GUB58	112439	FHLMC 2.01 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GUF88	112500	FHLMC 2.15 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GUG95	112501	FHLMC 2.16 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GUK41	112522	FHLMC 2.01 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GUWM8	113982	FHLMC 3.50 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GUYP9	112365	FHLMC 2.08 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GV2C1	114045	FHLMC 0.71 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GV4Y1	114099	FHLMC 0.75 (CALLABLE)	117,800,000.00	117,800,000.00	.00
	114133				
	114134				
3134GV5B0	114100	FHLMC 0.73 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GV5S3	114120	FHLMC 0.74 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GV6S2	114146	FHLMC 0.77 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GVG44	113929	FHLMC 1.75 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GVGM4	113117	FHLMC 1.00 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GVGN2	113109	FHLMC 0.95 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GVGX0	113157	FHLMC 1.00 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GVGZ5	113171	FHLMC 1.05 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3134GVMU9	113530	FHLMC 1.00 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GVMV7	113531	FHLMC 0.95 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GVNK0	113544	FHLMC 1.00 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GVQR2	113668	FHLMC 1.05 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GVRV2	113728	FHLMC 0.75 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GVRW0	113729	FHLMC 0.75 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GVS58	113992	FHLMC 1.00 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3134GVSG4	113740	FHLMC 0.77 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GVSP4	113750	FHLMC 0.77 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GVTY4	113767	FHLMC 1.05 (CALLABLE)	50,000,000.00	50,000,000.00	.00

3134GVUQ9	113774	FHLMC 1.07 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GVVJ4	113793	FHLMC 0.73 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GVX78	114019	FHLMC 1.00 (CALLABLE)	25,000,000.00	25,000,000.00	.00

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3134GVZ50	114030	FHLMC 0.75 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GW2S4	114454	FHLMC 1.20 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3134GW3A2	114465	FHLMC 1.20 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3134GW3N4	114875	FHLMC 1.30 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GW4D5	114876	FHLMC 1.31 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GW4K9	114884	FHLMC 1.31 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GW4S2	114892	FHLMC 1.30 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GW6M3	114970	FHLMC 1.50 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GW6Q4	114972	FHLMC 1.31 (CALLABLE)	75,000,000.00	75,000,000.00	.00
	114973				
3134GW6R2	114971	FHLMC 1.50 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GW6Y7	115000	FHLMC 1.41 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GWAJ5	114161	FHLMC 0.83 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3134GWB96	114490	FHLMC 1.25 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3134GWC79	114491	FHLMC 1.28 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3134GWD45	114506	FHLMC 1.25 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3134GWD41	114217	FHLMC 1.00 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GWD55	114224	FHLMC 0.83 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GWEW2	114258	FHLMC 0.75 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GWF68	114526	FHLMC 1.32 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3134GWGY6	114286	FHLMC 0.75 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3134GWJA5	114308	FHLMC 1.10 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3134GWQ33	114623	FHLMC 1.00 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GWQ74	114624	FHLMC 1.33 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GWQA7	114371	FHLMC 1.10 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3134GWQS8	114378	FHLMC 1.15 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3134GWQY5	114390	FHLMC 1.07 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3134GWRG3	114393	FHLMC 1.26 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3134GWRH1	114391	FHLMC 1.25 (CALLABLE)	25,000,000.00	25,000,000.00	.00

3134GWSX5	114640	FHLMC 1.25 (CALLABLE)	100,000,000.00	100,000,000.00	.00
	114641				
3134GWSZ0	114642	FHLMC 1.00 (CALLABLE)	100,000,000.00	100,000,000.00	.00
	114643				
3134GWTM8	114660	FHLMC 1.25 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GWUA2	114675	FHLMC 1.25 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GWUN4	114702	FHLMC 1.24 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GWW51	114744	FHLMC 1.24 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GWXP6	114792	FHLMC 1.25 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GWXQ4	114793	FHLMC 1.25 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GWYT7	114819	FHLMC 1.26 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GWYY6	114829	FHLMC 1.26 (CALLABLE)	75,000,000.00	75,000,000.00	.00
	114830				
3134GWZ66	114831	FHLMC 1.27 (CALLABLE)	50,000,000.00	50,000,000.00	.00

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3134GWZ74	114841	FHLMC 1.27 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GWZF6	114842	FHLMC 1.29 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GWZH2	114843	FHLMC 1.30 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GWZN9	114844	FHLMC 1.30 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GWZZ2	114854	FHLMC 1.30 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GXAK0	115065	FHLMC 1.50 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GXAQ7	115087	FHLMC 1.50 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GXAT1	115094	FHLMC 1.36 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GXEB6	115224	FHLMC 1.42 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GXEC4	115223	FHLMC 1.32 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GXEK6	115242	FHLMC 1.32 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GXEN0	115243	FHLMC 1.42 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GXEQ3	115244	FHLMC 1.49 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3134GXFD1	115284	FHLMC 1.40 (CALLABLE)	50,000,000.00	50,000,000.00	.00
313589BU6	113270	FNMA D-N	200,000,000.00	200,000,000.00	.00
	113271				
	113346				
	113347				

313589CM3	113281	FNMA D-N	200,000,000.00	200,000,000.00	.00
	113282				
	113283				
	113284				
3135G04Z3	114028	FNMA 0.50	25,000,000.00	25,000,000.00	.00
3135G05C3	114179	FNMA 0.75 (CALLABLE)	21,000,000.00	21,000,000.00	.00
3135G05Q2	114901	FNMA NOTE 0.875	150,000,000.00	150,000,000.00	.00
	115254				
	115257				
3135G0J20	103255	FNMA 1.375	50,000,000.00	50,000,000.00	.00
3135GA2C4	114985	FNMA 1.45 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3135GA2D2	114986	FNMA 1.26 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3135GA2E0	115001	FNMA 1.46 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3135GA2V2	115066	FNMA 1.27 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3135GA3T6	115109	FNMA 1.24 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3135GA4A6	115126	FNMA 1.50 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3135GA4B4	115128	FNMA 1.50 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3135GA4C2	115127	FNMA 1.32 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3136G42K8	115058	FNMA 1.22 (CALLABLE)	99,250,000.00	99,250,000.00	.00
	115059				
3136G42S1	114525	FNMA 1.12 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3136G43U5	114631	FNMA 1.20 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3136G43V3	114632	FNMA 1.25 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3136G45T6	114940	FNMA 1.20 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3136G47J6	114983	FNMA 1.45 (CALLABLE)	50,000,000.00	50,000,000.00	.00

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3136G47K3	114984	FNMA 1.365 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3136G4E33	114285	FNMA 0.875 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3136G4R88	114392	FNMA 1.18 (CALLABLE)	75,000,000.00	75,000,000.00	.00
	114503				
3136G4U68	114417	FNMA 1.25 (CALLABLE)	25,000,000.00	25,000,000.00	.00
3136G4VU4	113832	FNMA 0.75 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3136G4YQ0	114101	FNMA 0.71 (CALLABLE)	50,000,000.00	50,000,000.00	.00

3136G4YY3	114160	FNMA 0.95 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3136G4YZ0	114155	FNMA 0.82 (CALLABLE)	50,000,000.00	50,000,000.00	.00
3137EAEP0	112901	FHLMC 1.50	25,000,000.00	25,000,000.00	.00
46632FRJ6	112997	JPM CHASE BK CO NOTE (CALLABLE)	50,000,000.00	50,000,000.00	.00
478160CD4	110109	JOHNSON & JOHNSON CO. CORP NOT	22,500,000.00	22,500,000.00	.00
4820P2M36	115054	JUPITER SEC COMPANY LLC CP	50,000,000.00	50,000,000.00	.00
4820P2M77	114834	JUPITER SEC COMPANY LLC CP	69,800,000.00	69,800,000.00	.00
	114835				
4820P2M85	114864	JUPITER SEC COMPANY LLC CP	40,000,000.00	40,000,000.00	.00
4820P2M93	114878	JUPITER SEC COMPANY LLC CP	50,000,000.00	50,000,000.00	.00
4820P2MF9	114917	JUPITER SEC COMPANY LLC CP	50,000,000.00	50,000,000.00	.00
4820P2N68	115161	JUPITER SEC COMPANY LLC CP	50,000,000.00	50,000,000.00	.00
4820P2N84	115110	JUPITER SEC COMPANY LLC CP	50,000,000.00	50,000,000.00	.00
4820P2NB7	115140	JUPITER SEC COMPANY LLC CP	50,000,000.00	50,000,000.00	.00
4820P2NF8	115322	JUPITER SEC COMPANY LLC CP	50,000,000.00	50,000,000.00	.00
4820P2NK7	115227	JUPITER SEC COMPANY LLC CP	150,000,000.00	150,000,000.00	.00
	115228				
	115308				
4820P2NM3	115321	JUPITER SEC COMPANY LLC CP	40,000,000.00	40,000,000.00	.00
4820P2NN1	115252	JUPITER SEC COMPANY LLC CP	100,000,000.00	100,000,000.00	.00
	115253				
4820P2NV3	115291	JUPITER SEC COMPANY LLC CP	100,000,000.00	100,000,000.00	.00
	115292				
50286LM34	114991	LA FAYETTE ASSET SEC LLC CP	30,852,000.00	30,852,000.00	.00
50286LM42	114794	LA FAYETTE ASSET SEC LLC CP	80,000,000.00	80,000,000.00	.00
	115010				
50286LM75	114791	LA FAYETTE ASSET SEC LLC CP	50,000,000.00	50,000,000.00	.00
50286LME0	115036	LA FAYETTE ASSET SEC LLC CP	21,370,000.00	21,370,000.00	.00
50286LMF7	115046	LA FAYETTE ASSET SEC LLC CP	41,971,000.00	41,971,000.00	.00
50286LMG5	115103	LA FAYETTE ASSET SEC LLC CP	50,001,000.00	50,001,000.00	.00
	115108				
50286LMJ9	115096	LA FAYETTE ASSET SEC LLC CP	50,000,000.00	50,000,000.00	.00
50286LMW0	115351	LA FAYETTE ASSET SEC LLC CP	22,843,000.00	22,843,000.00	.00
50286LN41	115312	LA FAYETTE ASSET SEC LLC CP	51,000,000.00	51,000,000.00	.00
	115313				
50286LN58	114828	LA FAYETTE ASSET SEC LLC CP	50,000,000.00	50,000,000.00	.00

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50286LPC1	114896	LA FAYETTE ASSET SEC LLC CP	25,000,000.00	25,000,000.00	.00
50286LPN7	114996	LA FAYETTE ASSET SEC LLC CP	32,214,000.00	32,214,000.00	.00
6117P4ME7	114633	MONT BLANC CAPITAL CORP CP	50,000,000.00	50,000,000.00	.00
6117P4N71	115095	MONT BLANC CAPITAL CORP CP	50,000,000.00	50,000,000.00	.00
6117P4N89	114804	MONT BLANC CAPITAL CORP CP	19,901,000.00	19,901,000.00	.00
6117P4NB2	115225	MONT BLANC CAPITAL CORP CP	70,511,000.00	70,511,000.00	.00
	115249				
6117P4ND8	114739	MONT BLANC CAPITAL CORP CP	75,595,000.00	75,595,000.00	.00
	115186				
6117P4NL0	114786	MONT BLANC CAPITAL CORP CP	40,848,000.00	40,848,000.00	.00
6117P4P12	114822	MONT BLANC CAPITAL CORP CP	50,000,000.00	50,000,000.00	.00
6117P4P46	115226	MONT BLANC CAPITAL CORP CP	40,000,000.00	40,000,000.00	.00
6117P4P53	114840	MONT BLANC CAPITAL CORP CP	43,184,000.00	43,184,000.00	.00
6117P4PA2	114877	MONT BLANC CAPITAL CORP CP	107,556,000.00	107,556,000.00	.00
	114888				
	115188				
6117P4PH7	115163	MONT BLANC CAPITAL CORP CP	41,080,000.00	41,080,000.00	.00
6117P4Q11	115090	MONT BLANC CAPITAL CORP CP	28,192,000.00	28,192,000.00	.00
6117P4QA1	115220	MONT BLANC CAPITAL CORP CP	58,515,000.00	58,515,000.00	.00
	115272				
6117P4QK9	115314	MONT BLANC CAPITAL CORP CP	20,809,000.00	20,809,000.00	.00
62478U7A8	114967	MUFG UNION BANK NA CD	100,000,000.00	100,000,000.00	.00
	114968				
62478U7C4	115106	MUFG UNION BANK NA CD	50,000,000.00	50,000,000.00	.00
62478U7G5	115199	MUFG UNION BANK NA CD	50,000,000.00	50,000,000.00	.00
63873JMX5	114978	NATIXIS NY BRANCH CP	50,000,000.00	50,000,000.00	.00
63873JN48	115034	NATIXIS NY BRANCH CP	100,000,000.00	100,000,000.00	.00
	115035				
63873JN63	115097	NATIXIS NY BRANCH CP	100,000,000.00	100,000,000.00	.00
	115098				
63873JN71	115166	NATIXIS NY BRANCH CP	100,000,000.00	100,000,000.00	.00
	115167				
63873JND8	115156	NATIXIS NY BRANCH CP	50,000,000.00	50,000,000.00	.00
63873JNL0	115190	NATIXIS NY BRANCH CP	50,000,000.00	50,000,000.00	.00
63873JQ37	115353	NATIXIS NY BRANCH CP	27,448,000.00	27,448,000.00	.00
65558TM77	114657	NORDEA BANK ABP NY CD	50,000,000.00	50,000,000.00	.00
65558TS22	115076	NORDEA BANK ABP NY CD	50,000,000.00	50,000,000.00	.00
65558TU37	115235	NORDEA BANK ABP NY CD	50,000,000.00	50,000,000.00	.00
65558TU78	115315	NORDEA BANK ABP NY CD	50,000,000.00	50,000,000.00	.00

65558TV28	115328	NORDEA BANK ABP NY CD	50,000,000.00	50,000,000.00	.00
67983TM78	114832	OLD LINE FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
67983TM94	114845	OLD LINE FUNDING LLC CP	47,000,000.00	47,000,000.00	.00
67983TME3	114889	OLD LINE FUNDING LLC CP	37,000,000.00	37,000,000.00	.00

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67983TMF0	114882	OLD LINE FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
67983TMH6	114865	OLD LINE FUNDING LLC CP	25,000,000.00	25,000,000.00	.00
67983TMU7	114982	OLD LINE FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
67983TN77	114853	OLD LINE FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
67983TND4	115009	OLD LINE FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
67983TNE2	114994	OLD LINE FUNDING LLC CP	100,000,000.00	100,000,000.00	.00
	115063				
67983TNK8	115102	OLD LINE FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
67983TNL6	115071	OLD LINE FUNDING LLC CP	198,800,000.00	198,800,000.00	.00
	115157				
	115204				
	115205				
	115206				
67983TNS1	114766	OLD LINE FUNDING LLC CP	81,014,000.00	81,014,000.00	.00
	115306				
67983TNU6	115325	OLD LINE FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
67983TNV4	115324	OLD LINE FUNDING LLC CP	25,000,000.00	25,000,000.00	.00
67983TP34	115183	OLD LINE FUNDING LLC CP	48,000,000.00	48,000,000.00	.00
67983TPA8	115309	OLD LINE FUNDING LLC CP	30,000,000.00	30,000,000.00	.00
67983TPB6	115230	OLD LINE FUNDING LLC CP	40,000,000.00	40,000,000.00	.00
71708EM36	115075	PFIZER INC CP	33,359,000.00	33,359,000.00	.00
7588R0MG9	115178	REGENCY MARKETS NO. 1 LLC CP	50,000,000.00	50,000,000.00	.00
7588R0MM6	115212	REGENCY MARKETS NO. 1 LLC CP	50,000,000.00	50,000,000.00	.00
7588R0N86	115348	REGENCY MARKETS NO. 1 LLC CP	100,000,000.00	100,000,000.00	.00
	115352				
798170AG1	113129	SAN JOSE CA REDEV AGY TAXABLE	23,000,000.00	23,000,000.00	.00
82124LM41	114601	SHEFFIELD RECEIVABLES CORP CP	94,000,000.00	94,000,000.00	.00
	114821				

82124LM74	114824	SHEFFIELD RECEIVABLES CORP CP	50,000,000.00	50,000,000.00	.00
82124LM82	114837	SHEFFIELD RECEIVABLES CORP CP	40,379,000.00	40,379,000.00	.00
82124LMA7	114879	SHEFFIELD RECEIVABLES CORP CP	50,000,000.00	50,000,000.00	.00
82124LMB5	114937	SHEFFIELD RECEIVABLES CORP CP	39,300,000.00	39,300,000.00	.00
82124LMJ8	115061	SHEFFIELD RECEIVABLES CORP CP	50,000,000.00	50,000,000.00	.00
82124LMX7	115114	SHEFFIELD RECEIVABLES CORP CP	100,000,000.00	100,000,000.00	.00
	115177				
82124LN40	115193	SHEFFIELD RECEIVABLES CORP CP	50,000,000.00	50,000,000.00	.00
82124LN57	115207	SHEFFIELD RECEIVABLES CORP CP	50,000,000.00	50,000,000.00	.00
82124LN73	115213	SHEFFIELD RECEIVABLES CORP CP	50,000,000.00	50,000,000.00	.00
82124LNF5	115219	SHEFFIELD RECEIVABLES CORP CP	150,000,000.00	150,000,000.00	.00
	115229				
	115347				
82124LNK4	115208	SHEFFIELD RECEIVABLES CORP CP	50,000,000.00	50,000,000.00	.00
82124LP30	115255	SHEFFIELD RECEIVABLES CORP CP	41,900,000.00	41,900,000.00	.00

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86959RKJ8	114711	SVENSKA HANDELSBANKEN NY CD	50,000,000.00	50,000,000.00	.00
86959RKQ2	114880	SVENSKA HANDELSBANKEN NY CD	50,000,000.00	50,000,000.00	.00
86959RKY5	115044	SVENSKA HANDELSBANKEN NY CD	50,000,000.00	50,000,000.00	.00
86959RLK4	115236	SVENSKA HANDELSBANKEN NY CD	50,000,000.00	50,000,000.00	.00
88602TM34	115060	THUNDER BAY FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
88602TMF7	114891	THUNDER BAY FUNDING LLC CP	80,000,000.00	80,000,000.00	.00
	114902				
88602TMG5	114731	THUNDER BAY FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
88602TMH3	115247	THUNDER BAY FUNDING LLC CP	30,007,000.00	30,007,000.00	.00
88602TN58	115111	THUNDER BAY FUNDING LLC CP	40,012,000.00	40,012,000.00	.00
88602TNB5	115159	THUNDER BAY FUNDING LLC CP	62,000,000.00	62,000,000.00	.00
	115160				
88602TND1	115164	THUNDER BAY FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
88602TNL3	115307	THUNDER BAY FUNDING LLC CP	40,000,000.00	40,000,000.00	.00
88602TP15	115245	THUNDER BAY FUNDING LLC CP	50,000,000.00	50,000,000.00	.00
89114NUC7	115013	TORONTO DOMINION BANK NY CD	50,000,000.00	50,000,000.00	.00
89114NV36	115171	TORONTO DOMINION BANK NY CD	50,000,000.00	50,000,000.00	.00

89114NV69	115184	TORONTO DOMINION BANK NY CD	50,000,000.00	50,000,000.00	.00
89114NVD4	115210	TORONTO DOMINION BANK NY CD	50,000,000.00	50,000,000.00	.00
89114NW76	115299	TORONTO DOMINION BANK NY CD	50,000,000.00	50,000,000.00	.00
89114NWC5	115329	TORONTO DOMINION BANK NY CD	50,000,000.00	50,000,000.00	.00
89119AM39	114825	TORONTO DOMINION BANK CP	50,000,000.00	50,000,000.00	.00
89119AMA3	114847	TORONTO DOMINION BANK CP	50,000,000.00	50,000,000.00	.00
89119AMB1	114897	TORONTO DOMINION BANK CP	50,000,000.00	50,000,000.00	.00
89119AN46	115191	TORONTO DOMINION BANK CP	50,000,000.00	50,000,000.00	.00
89119ANF1	115326	TORONTO DOMINION BANK CP	50,000,000.00	50,000,000.00	.00
89119ANK0	115209	TORONTO DOMINION BANK CP	31,569,000.00	31,569,000.00	.00
89119ANL8	115232	TORONTO DOMINION BANK CP	100,000,000.00	100,000,000.00	.00
	115233				
89119ANU8	115274	TORONTO DOMINION BANK CP	50,000,000.00	50,000,000.00	.00
89233GMG8	114751	TOYOTA MOTOR CREDIT CORP CP	50,000,000.00	50,000,000.00	.00
89233GMJ2	114705	TOYOTA MOTOR CREDIT CORP CP	100,000,000.00	100,000,000.00	.00
	114706				
89233GMM5	114728	TOYOTA MOTOR CREDIT CORP CP	100,000,000.00	100,000,000.00	.00
	114729				
89233GN44	114833	TOYOTA MOTOR CREDIT CORP CP	50,000,000.00	50,000,000.00	.00
89233GNL6	115032	TOYOTA MOTOR CREDIT CORP CP	100,000,000.00	100,000,000.00	.00
	115033				
89233GNN2	115189	TOYOTA MOTOR CREDIT CORP CP	50,000,000.00	50,000,000.00	.00
89233GP18	115349	TOYOTA MOTOR CREDIT CORP CP	50,000,000.00	50,000,000.00	.00
89233GP59	115118	TOYOTA MOTOR CREDIT CORP CP	100,000,000.00	100,000,000.00	.00
	115119				
89236TFQ3	109674	TOYOTA MOTOR CREDIT CORP MTN	10,000,000.00	10,000,000.00	.00

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90275DKB5	112946	UBS AG STAMFORD CT CD	50,000,000.00	50,000,000.00	.00
9127962F5	113297	UST BILL	200,000,000.00	200,000,000.00	.00
	113298				
	113299				
	113300				
9127963L1	115195	UST BILL	100,000,000.00	100,000,000.00	.00

9127964B2	115196				
	114583	UST BILL	250,000,000.00	250,000,000.00	.00
	114584				
	114585				
	114586				
	114587				
9127964D8	115258	UST BILL	100,000,000.00	100,000,000.00	.00
	115259				
9127964F3	114588	UST BILL	250,000,000.00	250,000,000.00	.00
	114589				
	114590				
	114591				
	114592				
9127964V8	114866	UST BILL	750,000,000.00	750,000,000.00	.00
	114867				
	114868				
	114869				
	114870				
	114945				
	114946				
	114947				
	114948				
	115038				
	115039				
	115040				
	115041				
	115042				
	115043				
9127964W6	115144	UST BILL	300,000,000.00	300,000,000.00	.00
	115145				
	115146				
	115147				
	115148				
	115149				
912796C72	115275	UST BILL	100,000,000.00	100,000,000.00	.00
	115276				
912796TY5	115197	UST BILL	100,000,000.00	100,000,000.00	.00

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CUSIP	INV. NO	DESCRIPTION	APS2 QUANTITY	CUSTODIAL QUANTITY	(APS2-CUSTODIAL)
	115198				
912828S76	102351	USTN 1.125	50,000,000.00	50,000,000.00	.00
912828TY6	112380	USTN 1.625	50,000,000.00	50,000,000.00	.00
91282CAV3	115286	USTN 0.875	100,000,000.00	100,000,000.00	.00
	115287				

CUSIPs in Custodial File but not in APS2:

CUSIPs in APS2 but not in Custodial File:

Total Holdings Reconciliation:

36,114,133,000.00	36,114,133,000.00	.00
=====	=====	=====

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CUSIP	INV. NO	DESCRIPTION	APS2 QUANTITY	CUSTODIAL QUANTITY	(APS2-CUSTODIAL)
CUSIPs in Custodial File and in APS2:					
3130AJ4N6	112863	FHLB 2.90 (CALLABLE)	175,000.00	175,000.00	.00
3130AJTQ2	114162	FHLB 2.03 (CALLABLE)	25,230,000.00	25,230,000.00	.00
3133EH4Z3	106615	FFCB 3.25	9,000,000.00	9,000,000.00	.00
3133EH5A7	106613	FFCB 3.27	7,000,000.00	7,000,000.00	.00
3133ELUC6	113193	FFCB 2.50 (CALLABLE)	22,500,000.00	22,500,000.00	.00
3134GWSD9	114424	FHLMC 2.00 (CALLABLE)	9,500,000.00	9,500,000.00	.00

CUSIPs in Custodial File but not in APS2:

CUSIPs in APS2 but not in Custodial File:

Total Holdings Reconciliation:	----- 73,405,000.00 =====	----- 73,405,000.00 =====	----- .00 =====

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CUSIP	INV. NO	DESCRIPTION	APS2 QUANTITY	CUSTODIAL QUANTITY	(APS2-CUSTODIAL)
-----	-----	-----	-----	-----	-----
CUSIPs in Custodial File and in APS2:					
912796A33	115256	UST BILL	302,000.00	302,000.00	.00

CUSIPs in Custodial File but not in APS2:

CUSIPs in APS2 but not in Custodial File:

Total Holdings Reconciliation:	----- 302,000.00 =====	----- 302,000.00 =====	----- .00 =====

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CUSIP	INV. NO	DESCRIPTION	APS2 QUANTITY	CUSTODIAL QUANTITY	(APS2-CUSTODIAL)
-----	-----	-----	-----	-----	-----
CUSIPs in Custodial File and in APS2:					

CUSIPs in Custodial File but not in APS2:

CUSIPs in APS2 but not in Custodial File:

35272 RPV TAX ALLOCATION BOND 1997
 106824
 106825
 106826
 113999
 115303
 115304

251,531,579.93

251,531,579.93

Total Holdings Reconciliation:

 251,531,579.93
 =====

 .00
 =====

 251,531,579.93
 =====

Grand Total:

 36,439,371,579.93
 =====

 36,187,840,000.00
 =====

 251,531,579.93
 =====

* Within tolerance limit of .00

Weighted Avg. Days to Maturity Report

EXHIBIT 40

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Reporting Currency: Local

LA County

Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
Fund Grp: 1000 PSI-POOLED SURPLUS INVSTMNTS														
103222	FFCB 2.01			3133EGT47	12/08/2016	12/08/2021	2.010000		2.010000	371	50,000,000.00	50,000,000.00	488,541.67	502,500.00
103223	FHLB 1.875			3130AABG2	12/05/2016	11/29/2021	1.875000		1.970017	362	50,000,000.00	49,955,223.35	10,416.67	468,750.00
103224	FHLB 1.875			3130AABG2	12/05/2016	11/29/2021	1.875000		1.970017	362	50,000,000.00	49,955,223.35	10,416.67	468,750.00
103225	FHLB 1.875			3130AABG2	12/05/2016	11/29/2021	1.875000		1.970017	362	25,000,000.00	24,977,611.67	5,208.33	234,375.00
103226	FHLB 1.875			3130AABG2	12/05/2016	11/29/2021	1.875000		1.938426	362	50,000,000.00	49,970,082.42	10,416.67	468,750.00
103227	FHLB 1.875			3130AABG2	12/05/2016	11/29/2021	1.875000		1.938426	362	50,000,000.00	49,970,082.42	10,416.67	468,750.00
103255	FNMA 1.375			3135G0J20	12/05/2016	02/26/2021	1.375000		1.785456	86	50,000,000.00	49,953,119.17	185,243.06	343,750.00
107431	FFCB 2.625			3133EJ2M2	04/04/2018	04/04/2022	2.625000		2.625000	488	34,000,000.00	34,000,000.00	146,270.83	446,250.00
109674	TOYOTA MOTOR CREDIT CORP			89236TFQ3	01/08/2019	01/08/2021	3.050000		3.081164	37	10,000,000.00	9,999,688.10	122,847.22	152,500.00
109833	FHLB 2.94 (CALLABLE)			3130AFSJ7	01/29/2019	01/29/2024	2.940000		2.940000	1153	10,000,000.00	10,000,000.00	101,266.67	147,000.00
109859	FHLB 2.94 (CALLABLE)			3130AFSJ7	01/29/2019	01/29/2024	2.940000		2.956246	1153	15,000,000.00	14,992,890.18	151,900.00	220,500.00
110109	JOHNSON & JOHNSON CO. CO			478160CD4	03/04/2019	03/03/2022	2.250000		2.677697	456	22,500,000.00	22,385,061.38	126,562.50	253,125.00
110153	FFCB 2.55			3133EKCS3	03/11/2019	03/11/2021	2.550000		2.596470	99	25,000,000.00	24,996,922.02	145,208.33	318,750.00
110175	FHLB 2.375			3130A0XD7	03/12/2019	03/12/2021	2.375000		2.529773	100	25,000,000.00	24,989,637.48	133,593.75	296,875.00
110594	FHLMC 2.60 (CALLABLE)			3134GTKG7	05/03/2019	05/03/2024	2.600000		2.600000	1248	50,000,000.00	50,000,000.00	108,333.33	650,000.00
110690	FHLB 2.375			3130A0XD7	05/02/2019	03/12/2021	2.375000		2.290361	100	50,000,000.00	50,011,288.23	267,187.50	593,750.00
110731	FFCB 2.31			3133EKLBO	05/13/2019	05/13/2024	2.310000		2.310000	1258	50,000,000.00	50,000,000.00	64,166.67	577,500.00
110757	FFCB 2.25			3133EKLRS	05/16/2019	05/16/2022	2.250000		2.302033	530	50,000,000.00	49,963,663.32	53,125.00	562,500.00
110758	FHLMC 2.75 (CALLABLE)			3134GTPB3	05/28/2019	05/28/2024	2.500000		2.500000	1273	50,000,000.00	50,000,000.00	17,361.11	625,000.00
110785	FHLMC 3.00 (CALLABLE)			3134GTPC1	05/28/2019	05/28/2024	2.375000		2.375000	1273	25,000,000.00	25,000,000.00	8,246.53	296,875.00
110795	FFCB 2.30			3133EKLA2	05/17/2019	05/15/2023	2.300000		2.240018	894	50,000,000.00	50,069,900.80	57,500.00	575,000.00
110796	FHLMC 2.44 (CALLABLE)			3134GTPG2	05/28/2019	05/28/2024	2.440000		2.440000	1273	50,000,000.00	50,000,000.00	16,944.44	610,000.00
110827	FFCB 2.20			3133EKMV5	05/23/2019	11/23/2022	2.200000		2.205074	721	24,700,000.00	24,697,631.49	15,094.44	271,700.00
110837	FHLMC 2.45 (CALLABLE)			3134GTQM8	05/29/2019	05/28/2024	2.450000		2.450000	1273	25,000,000.00	25,000,000.00	8,506.94	306,250.00
110849	FHLB 2.25			3130A1W95	05/23/2019	06/11/2021	2.250000		2.264773	191	45,000,000.00	44,996,544.00	483,750.00	506,250.00
110881	FFCB 2.32			3133EKNH5	05/29/2019	08/28/2024	2.320000		2.204077	1365	50,000,000.00	50,204,045.37	306,111.11	580,000.00
110882	FFCB 2.32			3133EKNH5	05/29/2019	08/28/2024	2.320000		2.204077	1365	18,000,000.00	18,073,456.33	110,200.00	208,800.00
110997	FFCB 2.22 (CALLABLE)			3133EKR3	06/21/2019	06/21/2024	2.220000		2.220000	1297	23,500,000.00	23,500,000.00	234,765.00	260,850.00
110998	FFCB 2.22 (CALLABLE)			3133EKR3	06/24/2019	06/21/2024	2.220000		2.220000	1297	25,000,000.00	25,000,000.00	249,750.00	277,500.00
111012	FFCB 2.22 (CALLABLE)			3133EKR3	06/24/2019	06/21/2024	2.220000		2.220000	1297	13,000,000.00	13,000,000.00	129,870.00	144,300.00
111013	FFCB 2.22 (CALLABLE)			3133EKR3	06/25/2019	06/21/2024	2.220000		2.220000	1297	25,000,000.00	25,000,000.00	249,750.00	277,500.00
111256	FHLMC 2.20 (CALLABLE)			3134GTL68	07/29/2019	07/29/2025	2.200000		2.200000	1700	50,000,000.00	50,000,000.00	378,888.89	550,000.00
112128	FHLB 2.08 (CALLABLE)			3130AHL76	11/25/2019	11/25/2026	2.080000		2.080000	2184	50,000,000.00	50,000,000.00	23,111.11	520,000.00



Weighted Ave. Days to Maturity Report

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Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
112145	FHLB 2.08 (CALLABLE)			3130AHL76	11/25/2019	11/25/2026	2.080000		2.080000	2184	40,950,000.00	40,950,000.00	18,928.00	425,880.00
112225	FHLB 2.08 (CALLABLE)			3130AHMF7	12/09/2019	12/09/2025	2.080000		2.080000	1833	50,000,000.00	50,000,000.00	502,666.67	520,000.00
112226	FHLB 2.08 (CALLABLE)			3130AHMF7	12/09/2019	12/09/2025	2.080000		2.080000	1833	25,000,000.00	25,000,000.00	251,333.33	260,000.00
112249	FFCB 1.625			3133ELCP7	12/03/2019	12/03/2024	1.625000		1.650102	1462	50,000,000.00	49,951,954.00	406,250.00	406,250.00
112270	FFCB 1.95 (CALLABLE)			3133ELBW3	12/02/2019	12/02/2025	1.950000		1.950000	1826	25,000,000.00	25,000,000.00	1,354.17	243,750.00
112332	FHLB 2.02 (CALLABLE)			3130AHNR0	12/16/2019	12/16/2026	2.020000		2.020000	2205	50,000,000.00	50,000,000.00	468,527.78	505,000.00
112333	FHLB 2.14 (CALLABLE)			3130AHND1	12/17/2019	12/17/2026	2.140000		2.140000	2206	50,000,000.00	50,000,000.00	493,388.89	535,000.00
112334	FHLB 2.14 (CALLABLE)			3130AHND1	12/17/2019	12/17/2026	2.140000		2.140000	2206	26,265,000.00	26,265,000.00	259,177.18	281,035.50
112365	FHLMC 2.08 (CALLABLE)			3134GUY9	12/27/2019	12/30/2026	2.080000		2.080000	2219	50,000,000.00	50,000,000.00	442,000.00	520,000.00
112377	FFCB 2.13 (CALLABLE)			3133ELCV4	12/09/2019	12/09/2026	2.130000		2.153199	2198	50,000,000.00	49,935,500.61	514,750.00	532,500.00
112378	FFCB 2.13 (CALLABLE)			3133ELCV4	12/09/2019	12/09/2026	2.130000		2.153199	2198	23,300,000.00	23,269,943.27	239,873.50	248,145.00
112380	USTN 1.625			912828TY6	12/09/2019	11/15/2022	1.625000		1.660487	713	50,000,000.00	49,966,164.92	40,400.55	406,250.00
112400	FHLB 2.20 (CALLABLE)			3130AHQ89	12/18/2019	12/18/2026	2.200000		2.200000	2207	25,000,000.00	25,000,000.00	252,083.33	275,000.00
112418	FFCB 1.97 (CALLABLE)			3133ELDZ4	12/17/2019	12/17/2025	1.970000		1.970000	1841	50,000,000.00	50,000,000.00	454,194.44	492,500.00
112419	FFCB 1.97 (CALLABLE)			3133ELDZ4	12/17/2019	12/17/2025	1.970000		1.970000	1841	50,000,000.00	50,000,000.00	454,194.44	492,500.00
112420	FHLMC 2.00 (CALLABLE)			3134GUA26	12/27/2019	12/23/2025	2.000000		2.000000	1847	50,000,000.00	50,000,000.00	444,444.44	500,000.00
112421	FHLMC 2.00 (CALLABLE)			3134GUA26	12/27/2019	12/23/2025	2.000000		2.000000	1847	50,000,000.00	50,000,000.00	444,444.44	500,000.00
112422	FHLMC 2.01 (CALLABLE)			3134GUB25	12/27/2019	12/23/2026	2.010000		2.010000	2212	50,000,000.00	50,000,000.00	446,666.67	502,500.00
112423	FHLMC 2.01 (CALLABLE)			3134GUB25	12/27/2019	12/23/2026	2.010000		2.010000	2212	50,000,000.00	50,000,000.00	446,666.67	502,500.00
112439	FHLMC 2.01 (CALLABLE)			3134GUB58	12/27/2019	12/23/2026	2.010000		2.010000	2212	50,000,000.00	50,000,000.00	446,666.67	502,500.00
112486	FHLB 2.09 (CALLABLE)			3130AHSJ3	12/23/2019	12/23/2026	2.090000		2.090000	2212	40,000,000.00	40,000,000.00	371,555.56	418,000.00
112500	FHLMC 2.15 (CALLABLE)			3134GUF88	12/27/2019	12/23/2026	2.150000		2.150000	2212	50,000,000.00	50,000,000.00	477,777.78	537,500.00
112501	FHLMC 2.16 (CALLABLE)			3134GUG95	12/27/2019	12/23/2026	2.160000		2.160000	2212	50,000,000.00	50,000,000.00	480,000.00	540,000.00
112510	FHLB 2.20 (CALLABLE)			3130AHS53	12/24/2019	12/23/2026	2.200000		2.200000	2212	50,000,000.00	50,000,000.00	488,888.89	550,000.00
112522	FHLMC 2.01 (CALLABLE)			3134GUK41	12/24/2019	12/24/2024	2.010000		2.010000	1483	50,000,000.00	50,000,000.00	443,875.00	502,500.00
112538	FFCB 1.66			3133ELFS8	12/27/2019	12/27/2022	1.660000		1.670294	755	50,000,000.00	49,989,653.27	359,666.67	415,000.00
112539	FFCB 1.625			3133ELFR0	12/27/2019	12/27/2021	1.625000		1.650518	390	50,000,000.00	49,986,627.89	352,083.33	406,250.00
112558	FFCB 1.82			3133ELED2	12/27/2019	12/18/2025	1.820000		1.828837	1842	36,274,000.00	36,258,687.84	302,585.62	330,093.40
112577	FFCB 2.10 (CALLABLE)			3133ELFA7	12/31/2019	12/30/2025	2.100000		2.100000	1854	50,000,000.00	50,000,000.00	446,250.00	525,000.00
112596	FFCB 2.10 (CALLABLE)			3133ELFA7	01/06/2020	12/30/2025	2.100000		2.100000	1854	50,000,000.00	50,000,000.00	446,250.00	525,000.00
112597	FFCB 2.10 (CALLABLE)			3133ELFA7	01/06/2020	12/30/2025	2.100000		2.100000	1854	6,000,000.00	6,000,000.00	53,550.00	63,000.00
112604	FFCB 2.10 (CALLABLE)			3133ELFA7	01/06/2020	12/30/2025	2.100000		2.100000	1854	40,000,000.00	40,000,000.00	357,000.00	420,000.00
112606	FFCB 2.07 (CALLABLE)			3133ELGE8	01/15/2020	01/13/2026	2.070000		2.070000	1868	50,000,000.00	50,000,000.00	402,500.00	517,500.00
112607	FFCB 2.07 (CALLABLE)			3133ELGE8	01/15/2020	01/13/2026	2.070000		2.070000	1868	50,000,000.00	50,000,000.00	402,500.00	517,500.00
112608	FFCB 2.07 (CALLABLE)			3133ELGE8	01/15/2020	01/13/2026	2.070000		2.070000	1868	50,000,000.00	50,000,000.00	402,500.00	517,500.00



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112609	FFCB 2.07 (CALLABLE)			3133ELGE8	01/15/2020	01/13/2026	2.070000		2.070000	1868	50,000,000.00	50,000,000.00	402,500.00	517,500.00
112637	FHLB 1.875			313381BR5	01/09/2020	12/09/2022	1.875000		1.647861	737	50,000,000.00	50,223,028.46	453,125.00	468,750.00
112648	FHLMC 2.00 (CALLABLE)			3134GU2K5	01/21/2020	01/21/2025	2.000000		2.000000	1511	50,000,000.00	50,000,000.00	366,666.67	500,000.00
112649	FHLMC 2.00 (CALLABLE)			3134GU2K5	01/21/2020	01/21/2025	2.000000		2.000000	1511	50,000,000.00	50,000,000.00	366,666.67	500,000.00
112650	FHLMC 2.00 (CALLABLE)			3134GU2K5	01/21/2020	01/21/2025	2.000000		2.000000	1511	50,000,000.00	50,000,000.00	366,666.67	500,000.00
112692	FFCB 2.03 (CALLABLE)			3133ELJG0	01/21/2020	10/21/2025	2.030000		2.030000	1784	31,685,000.00	31,685,000.00	75,040.64	321,602.75
112712	FHLB 1.92 (CALLABLE)			3130AHXD0	01/22/2020	01/22/2025	1.920000		1.920000	1512	47,000,000.00	47,000,000.00	328,373.33	451,200.00
112734	FFCB 1.98 (CALLABLE)			3133ELJU9	01/29/2020	01/27/2026	1.980000		1.980000	1882	50,000,000.00	50,000,000.00	346,500.00	495,000.00
112735	FHLB 1.94 (CALLABLE)			3130AHXL2	01/28/2020	01/28/2025	1.940000		1.940000	1518	50,000,000.00	50,000,000.00	336,805.56	485,000.00
112748	FFCB 2.02 (CALLABLE)			3133ELJZ8	01/29/2020	01/28/2026	2.020000		2.020000	1883	50,000,000.00	50,000,000.00	350,694.44	505,000.00
112749	FFCB 2.02 (CALLABLE)			3133ELJZ8	01/29/2020	01/28/2026	2.020000		2.020000	1883	50,000,000.00	50,000,000.00	350,694.44	505,000.00
112750	FFCB 2.02 (CALLABLE)			3133ELJZ8	01/29/2020	01/28/2026	2.020000		2.020000	1883	50,000,000.00	50,000,000.00	350,694.44	505,000.00
112751	FHLB 1.76 (CALLABLE)			3130AHXS7	01/29/2020	01/29/2024	1.760000		1.760000	1153	50,000,000.00	50,000,000.00	303,111.11	440,000.00
112752	FHLB 1.76 (CALLABLE)			3130AHXS7	01/29/2020	01/29/2024	1.760000		1.760000	1153	5,000,000.00	5,000,000.00	30,311.11	44,000.00
112753	FHLB 2.10 (CALLABLE)			3130AHY23	01/29/2020	01/29/2027	2.100000		2.100000	2249	50,000,000.00	50,000,000.00	361,666.67	525,000.00
112754	FHLB 2.10 (CALLABLE)			3130AHY23	01/29/2020	01/29/2027	2.100000		2.100000	2249	15,000,000.00	15,000,000.00	108,500.00	157,500.00
112780	FFCB 1.98 (CALLABLE)			3133ELJU9	01/29/2020	01/27/2026	1.980000		1.982657	1882	30,000,000.00	29,996,130.81	207,900.00	297,000.00
112781	FFCB 1.98 (CALLABLE)			3133ELJU9	01/29/2020	01/27/2026	1.980000		1.982657	1882	30,000,000.00	29,996,130.81	207,900.00	297,000.00
112797	FFCB 2.04 (CALLABLE)			3133ELLG7	02/03/2020	02/03/2027	2.040000		2.040000	2254	25,000,000.00	25,000,000.00	170,000.00	255,000.00
112798	FFCB 2.00 (CALLABLE)			3133ELLM4	02/04/2020	02/04/2026	2.000000		2.000000	1890	25,000,000.00	25,000,000.00	165,277.78	250,000.00
112799	FFCB 2.00 (CALLABLE)			3133ELLM4	02/06/2020	02/04/2026	2.000000		2.000000	1890	25,000,000.00	25,000,000.00	165,277.78	250,000.00
112813	FFCB 2.00 (CALLABLE)			3133ELLM4	02/04/2020	02/04/2026	2.000000		2.000000	1890	25,000,000.00	25,000,000.00	165,277.78	250,000.00
112901	FHLMC 1.50			3137EAEP0	02/14/2020	02/12/2025	1.500000		1.516073	1533	25,000,000.00	24,983,819.48	115,625.00	187,500.00
112946	UBS AG STAMFORD CT CD			90275DKB5	02/20/2020	02/12/2021	1.620000		1.620000	72	50,000,000.00	50,000,000.00	645,750.00	805,500.00
112997	JPM CHASE BK CO NOTE (CA			46632FRJ6	02/28/2020	02/28/2023	1.500000		1.587907	818	50,000,000.00	50,000,000.00	197,916.67	375,000.00
113010	FFCB 1.82 (CALLABLE)			3133ELRF3	03/04/2020	09/04/2026	1.820000		1.820000	2102	50,000,000.00	50,000,000.00	224,972.22	455,000.00
113032	FFCB 1.50 (CALLABLE)			3133ELRN6	03/05/2020	03/05/2025	1.500000		1.500000	1554	50,000,000.00	50,000,000.00	183,333.33	375,000.00
113033	FFCB 1.50 (CALLABLE)			3133ELRN6	03/05/2020	03/05/2025	1.500000		1.500000	1554	28,900,000.00	28,900,000.00	105,966.67	216,750.00
113034	FFCB 1.50 (CALLABLE)			3133ELRN6	03/05/2020	03/05/2025	1.500000		1.500000	1554	25,000,000.00	25,000,000.00	91,666.67	187,500.00
113042	FFCB 1.24 (CALLABLE)			3133ELRZ9	03/10/2020	03/10/2023	1.240000		1.240000	828	50,000,000.00	50,000,000.00	142,944.44	310,000.00
113056	FFCB 1.48 (CALLABLE)			3133ELSC9	03/10/2020	03/10/2026	1.480000		1.480000	1924	25,000,000.00	25,000,000.00	85,305.56	185,000.00
113057	FFCB 1.48 (CALLABLE)			3133ELSC9	03/10/2020	03/10/2026	1.480000		1.480000	1924	25,000,000.00	25,000,000.00	85,305.56	185,000.00
113058	FFCB 1.48 (CALLABLE)			3133ELSC9	03/10/2020	03/10/2026	1.480000		1.480000	1924	25,000,000.00	25,000,000.00	85,305.56	185,000.00
113087	FFCB 1.125 (CALLABLE)			3133ELTC8	03/17/2020	03/17/2025	1.125000		1.104388	1566	50,000,000.00	50,042,907.99	118,750.00	281,250.00
113088	FFCB 1.125 (CALLABLE)			3133ELTC8	03/17/2020	03/17/2025	1.125000		1.104388	1566	50,000,000.00	50,042,907.99	118,750.00	281,250.00



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113089	FFCB 1.125 (CALLABLE)			3133ELTC8	03/17/2020	03/17/2025	1.125000		1.125000	1566	18,145,000.00	18,145,000.00	43,094.38	102,065.63
113109	FHLMC 0.95 (CALLABLE)			3134GVGN2	03/12/2020	03/12/2025	.950000		.950000	1561	50,000,000.00	50,000,000.00	106,875.00	237,500.00
113114	FFCB 1.64 (CALLABLE)			3133ELQE7	03/13/2020	03/03/2025	1.640000		1.510565	1552	50,000,000.00	50,264,078.40	205,000.00	410,000.00
113115	FFCB 1.64 (CALLABLE)			3133ELQE7	03/13/2020	03/03/2025	1.640000		1.510565	1552	2,240,000.00	2,251,830.70	9,184.00	18,368.00
113117	FHLMC 1.00 (CALLABLE)			3134GVGM4	03/13/2020	03/17/2026	1.000000		1.000000	1931	50,000,000.00	50,000,000.00	105,555.56	250,000.00
113125	FFCB 1.05 (CALLABLE)			3133ELSL9	03/12/2020	03/12/2024	1.050000		1.037207	1196	20,800,000.00	20,808,520.75	49,140.00	109,200.00
113129	SAN JOSE CA REDEV AGY TA			798170AG1	03/12/2020	08/01/2024	2.958000		1.060136	1338	23,000,000.00	24,558,485.73	230,559.67	340,170.00
113137	FFCB 1.00 (CALLABLE)			3133ELTS3	03/17/2020	03/17/2027	1.000000		1.000000	2296	50,000,000.00	50,000,000.00	105,555.56	250,000.00
113156	FFCB 0.92 NOTE			3133ELTU8	03/18/2020	03/18/2024	.920000		.771201	1202	50,000,000.00	50,240,847.01	95,833.33	230,000.00
113157	FHLMC 1.00 (CALLABLE)			3134GVGX0	03/18/2020	03/18/2025	1.000000		1.000000	1567	50,000,000.00	50,000,000.00	104,166.67	250,000.00
113171	FHLMC 1.05 (CALLABLE)			3134GVGZ5	03/18/2020	03/18/2025	1.050000		1.050000	1567	25,000,000.00	25,000,000.00	54,687.50	65,625.00
113226	FHLB D-N			313384U23	03/24/2020	12/21/2020	.350000		.350928	19	50,000,000.00	49,990,277.78	0.00	0.00
113227	FHLB D-N			313384U23	03/24/2020	12/21/2020	.350000		.350928	19	50,000,000.00	49,990,277.78	0.00	0.00
113228	FHLB D-N			313384T74	03/24/2020	12/18/2020	.350000		.350918	16	50,000,000.00	49,991,736.11	0.00	0.00
113229	FHLB D-N			313384T74	03/24/2020	12/18/2020	.350000		.350918	16	50,000,000.00	49,991,736.11	0.00	0.00
113230	FHLB D-N			313385BY1	03/24/2020	02/16/2021	.380000		.381324	76	50,000,000.00	49,959,361.11	0.00	0.00
113231	FHLB D-N			313385BY1	03/24/2020	02/16/2021	.380000		.381324	76	50,000,000.00	49,959,361.11	0.00	0.00
113232	FHLB D-N			313384U98	03/24/2020	12/28/2020	.350000		.350952	26	50,000,000.00	49,986,875.00	0.00	0.00
113233	FHLB D-N			313384U98	03/24/2020	12/28/2020	.350000		.350952	26	50,000,000.00	49,986,875.00	0.00	0.00
113234	FHLB D-N			313385CB0	03/24/2020	02/19/2021	.390000		.391408	79	50,000,000.00	49,956,666.67	0.00	0.00
113235	FHLB D-N			313385CB0	03/24/2020	02/19/2021	.390000		.391408	79	37,073,000.00	37,040,870.07	0.00	0.00
113242	FFCB 1.30 CALLABLE)			3133ELUT9	03/26/2020	03/26/2025	1.300000		1.300000	1575	50,000,000.00	50,000,000.00	120,972.22	325,000.00
113243	FHLB D-N			313385BA3	03/25/2020	01/25/2021	.370000		.371167	54	50,000,000.00	49,971,736.11	0.00	0.00
113244	FHLB D-N			313385BA3	03/25/2020	01/25/2021	.370000		.371167	54	50,000,000.00	49,971,736.11	0.00	0.00
113247	FHLB D-N			313385CB0	03/25/2020	02/19/2021	.390000		.391404	79	50,000,000.00	49,956,666.67	0.00	0.00
113248	FHLB D-N			313385CB0	03/25/2020	02/19/2021	.390000		.391404	79	35,890,000.00	35,858,895.34	0.00	0.00
113251	FFCB D-N			313313AQ1	03/26/2020	01/15/2021	.340000		.340950	44	50,000,000.00	49,978,750.00	0.00	0.00
113252	FFCB D-N			313313AQ1	03/26/2020	01/15/2021	.340000		.340950	44	50,000,000.00	49,978,750.00	0.00	0.00
113253	FFCB D-N			313313AQ1	03/26/2020	01/15/2021	.340000		.340950	44	16,000,000.00	15,993,200.00	0.00	0.00
113254	FHLB D-N			313385CB0	03/26/2020	02/19/2021	.390000		.391399	79	50,000,000.00	49,956,666.67	0.00	0.00
113255	FHLB D-N			313385CB0	03/26/2020	02/19/2021	.390000		.391399	79	50,000,000.00	49,956,666.67	0.00	0.00
113256	FHLB D-N			313385AV8	03/26/2020	01/20/2021	.370000		.371144	49	50,000,000.00	49,974,305.56	0.00	0.00
113257	FHLB D-N			313385AV8	03/26/2020	01/20/2021	.370000		.371144	49	50,000,000.00	49,974,305.56	0.00	0.00
113258	FHLB D-N			313384V30	03/26/2020	12/30/2020	.340000		.340898	28	50,000,000.00	49,986,305.56	0.00	0.00
113259	FHLB D-N			313384V30	03/26/2020	12/30/2020	.340000		.340898	28	50,000,000.00	49,986,305.56	0.00	0.00



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113260	FHLB D-N			313385CH7	03/26/2020	02/25/2021	.390000		.391425	85	50,000,000.00	49,953,416.67	0.00	0.00
113261	FHLB D-N			313385CH7	03/26/2020	02/25/2021	.390000		.391425	85	50,000,000.00	49,953,416.67	0.00	0.00
113264	FFCB 0.80			3133ELVM3	03/30/2020	03/30/2023	.800000		.800000	848	50,000,000.00	50,000,000.00	70,000.00	200,000.00
113265	FFCB 0.80			3133ELVM3	03/30/2020	03/30/2023	.800000		.800000	848	50,000,000.00	50,000,000.00	70,000.00	200,000.00
113270	FNMA D-N			313589BU6	03/26/2020	02/12/2021	.200000		.200360	72	50,000,000.00	49,979,722.22	0.00	0.00
113271	FNMA D-N			313589BU6	03/26/2020	02/12/2021	.200000		.200360	72	50,000,000.00	49,979,722.22	0.00	0.00
113281	FNMA D-N			313589CM3	03/27/2020	03/01/2021	.100000		.100094	89	50,000,000.00	49,987,500.01	0.00	0.00
113282	FNMA D-N			313589CM3	03/27/2020	03/01/2021	.100000		.100094	89	50,000,000.00	49,987,500.01	0.00	0.00
113283	FNMA D-N			313589CM3	03/27/2020	03/01/2021	.100000		.100094	89	50,000,000.00	49,987,500.01	0.00	0.00
113284	FNMA D-N			313589CM3	03/27/2020	03/01/2021	.100000		.100094	89	50,000,000.00	49,987,500.01	0.00	0.00
113292	FFCB 1.53 (CALLABLE)			3133ELMC5	03/30/2020	02/10/2022	1.530000		1.142566	435	50,000,000.00	50,227,269.80	240,125.00	382,500.00
113293	FFCB 1.53 (CALLABLE)			3133ELMC5	03/30/2020	02/10/2022	1.530000		1.142566	435	50,000,000.00	50,227,269.80	240,125.00	382,500.00
113297	UST BILL			9127962F5	03/30/2020	03/25/2021	.112500		.112627	113	50,000,000.00	49,982,187.50	0.00	0.00
113298	UST BILL			9127962F5	03/30/2020	03/25/2021	.112500		.112627	113	50,000,000.00	49,982,187.50	0.00	0.00
113299	UST BILL			9127962F5	03/30/2020	03/25/2021	.112500		.112627	113	50,000,000.00	49,982,187.50	0.00	0.00
113300	UST BILL			9127962F5	03/30/2020	03/25/2021	.112500		.112627	113	50,000,000.00	49,982,187.50	0.00	0.00
113311	FHLB D-N			313385AD8	03/30/2020	01/04/2021	.110000		.110094	33	50,000,000.00	49,994,805.55	0.00	0.00
113312	FHLB D-N			313385AD8	03/30/2020	01/04/2021	.110000		.110094	33	50,000,000.00	49,994,805.55	0.00	0.00
113313	FHLB D-N			313385AD8	03/30/2020	01/04/2021	.110000		.110094	33	50,000,000.00	49,994,805.55	0.00	0.00
113314	FHLB D-N			313385AD8	03/30/2020	01/04/2021	.110000		.110094	33	50,000,000.00	49,994,805.55	0.00	0.00
113315	FHLB D-N			313385AH9	03/30/2020	01/08/2021	.110000		.110096	37	50,000,000.00	49,994,194.44	0.00	0.00
113316	FHLB D-N			313385AH9	03/30/2020	01/08/2021	.110000		.110096	37	50,000,000.00	49,994,194.44	0.00	0.00
113317	FHLB D-N			313385AH9	03/30/2020	01/08/2021	.110000		.110096	37	50,000,000.00	49,994,194.44	0.00	0.00
113318	FHLB D-N			313385AH9	03/30/2020	01/08/2021	.110000		.110096	37	50,000,000.00	49,994,194.44	0.00	0.00
113328	FFCB 1.46 (CALLABLE)			3133ELQX5	04/03/2020	03/03/2023	1.460000		1.209311	821	50,000,000.00	50,276,575.19	182,500.00	365,000.00
113329	FFCB 1.46 (CALLABLE)			3133ELQX5	04/03/2020	03/03/2023	1.460000		1.209311	821	50,000,000.00	50,276,575.19	182,500.00	365,000.00
113330	FHLB D-N			313385BJ4	03/31/2020	02/02/2021	.220000		.220415	62	50,000,000.00	49,980,750.00	0.00	0.00
113331	FHLB D-N			313385BJ4	03/31/2020	02/02/2021	.220000		.220415	62	50,000,000.00	49,980,750.00	0.00	0.00
113332	FHLB D-N			313385CN4	03/31/2020	03/02/2021	.240000		.240539	90	49,979,000.00	49,948,679.40	0.00	0.00
113335	FHLB D-N			313385BH8	04/01/2020	02/01/2021	.220000		.220412	61	50,000,000.00	49,981,055.56	0.00	0.00
113336	FHLB D-N			313385BH8	04/01/2020	02/01/2021	.220000		.220412	61	50,000,000.00	49,981,055.56	0.00	0.00
113338	FFCB 1.00 (CALLABLE)			3133ELUX0	04/03/2020	03/30/2022	1.000000		1.000000	483	50,000,000.00	50,000,000.00	87,500.00	250,000.00
113339	FHLB D-N			313385CM6	04/03/2020	03/01/2021	.240000		.240532	89	50,000,000.00	49,969,999.99	0.00	0.00
113340	FHLB D-N			313385CM6	04/03/2020	03/01/2021	.240000		.240532	89	50,000,000.00	49,969,999.99	0.00	0.00
113346	FNMA D-N			313589BU6	04/02/2020	02/12/2021	.200000		.200352	72	50,000,000.00	49,979,722.22	0.00	0.00



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113347	FNMA D-N			313589BU6	04/02/2020	02/12/2021	.200000		.200352	72	50,000,000.00	49,979,722.22	0.00	0.00
113350	FFCB 0.875 (CALLABLE)			3133ELVX9	04/08/2020	04/08/2024	.875000		.875000	1223	50,000,000.00	50,000,000.00	66,840.28	218,750.00
113487	FFCB 1.33 (CALLABLE)			3133ELWW0	04/21/2020	04/21/2027	1.330000		1.330000	2331	25,000,000.00	25,000,000.00	38,791.67	166,250.00
113488	FFCB 1.33 (CALLABLE)			3133ELWW0	04/21/2020	04/21/2027	1.330000		1.330000	2331	25,000,000.00	25,000,000.00	38,791.67	166,250.00
113495	FHLB D-N			313385AV8	04/17/2020	01/20/2021	.190000		.190279	49	50,000,000.00	49,986,805.56	0.00	0.00
113496	FHLB D-N			313385AV8	04/17/2020	01/20/2021	.190000		.190279	49	50,000,000.00	49,986,805.56	0.00	0.00
113497	FHLB D-N			313385AL0	04/17/2020	01/11/2021	.190000		.190270	40	50,000,000.00	49,989,180.56	0.00	0.00
113498	FHLB D-N			313385AL0	04/17/2020	01/11/2021	.190000		.190270	40	50,000,000.00	49,989,180.56	0.00	0.00
113530	FHLMC 1.00 (CALLABLE)			3134GVMU9	04/28/2020	04/28/2026	1.000000		1.000000	1973	50,000,000.00	50,000,000.00	48,611.11	250,000.00
113531	FHLMC 0.95 (CALLABLE)			3134GVMV7	04/28/2020	04/28/2025	.950000		.950000	1608	50,000,000.00	50,000,000.00	46,180.56	237,500.00
113541	FHLB 1.20 (CALLABLE)			3130AJJQ3	04/27/2020	04/27/2027	1.200000		1.200000	2337	50,000,000.00	50,000,000.00	60,000.00	300,000.00
113544	FHLMC 1.00 (CALLABLE)			3134GVNK0	04/28/2020	10/28/2025	1.000000		1.000000	1791	50,000,000.00	50,000,000.00	48,611.11	250,000.00
113557	FFCB 1.02			3133ELXZ2	04/27/2020	04/27/2027	1.020000		1.020000	2337	50,000,000.00	50,000,000.00	51,000.00	255,000.00
113558	FFCB 1.02			3133ELXZ2	04/27/2020	04/27/2027	1.020000		1.020000	2337	25,000,000.00	25,000,000.00	25,500.00	127,500.00
113599	FFCB 1.02			3133ELXZ2	04/27/2020	04/27/2027	1.020000		1.020000	2337	35,000,000.00	35,000,000.00	35,700.00	178,500.00
113600	FHLB 1.20 (CALLABLE)			3130AJK40	05/04/2020	05/04/2027	1.200000		1.200000	2344	50,000,000.00	50,000,000.00	48,333.33	300,000.00
113607	FHLB D-N			313385EW2	04/27/2020	04/27/2021	.200000		.200406	146	50,000,000.00	49,959,166.66	0.00	0.00
113608	FHLB D-N			313385EW2	04/27/2020	04/27/2021	.200000		.200406	146	50,000,000.00	49,959,166.66	0.00	0.00
113656	FFCB 0.68 (CALLABLE)			3133ELYK4	05/06/2020	05/06/2024	.680000		.680000	1251	50,000,000.00	50,000,000.00	25,500.00	170,000.00
113668	FHLMC 1.05 (CALLABLE)			3134GVQR2	05/04/2020	05/04/2027	1.050000		1.050000	2344	50,000,000.00	50,000,000.00	42,291.67	262,500.00
113669	FHLB D-N			313385DF0	03/30/2020	03/19/2021	.440000		.441912	107	50,000,000.00	49,933,999.99	0.00	0.00
113670	FHLB D-N			313385DF0	03/30/2020	03/19/2021	.440000		.441912	107	50,000,000.00	49,933,999.99	0.00	0.00
113687	FFCB 1.02			3133ELXZ2	05/01/2020	04/27/2027	1.020000		.970007	2337	20,925,000.00	20,989,603.97	21,343.50	106,717.50
113728	FHLMC 0.75 (CALLABLE)			3134GVRV2	05/27/2020	05/27/2025	.750000		.750000	1637	50,000,000.00	50,000,000.00	6,250.00	187,500.00
113729	FHLMC 0.75 (CALLABLE)			3134GVRW0	05/27/2020	05/27/2025	.750000		.750000	1637	50,000,000.00	50,000,000.00	6,250.00	187,500.00
113738	FFCB 1.02			3133ELXZ2	05/14/2020	04/27/2027	1.020000		1.020000	2337	50,000,000.00	50,000,000.00	51,000.00	255,000.00
113739	FFCB 1.02			3133ELXZ2	05/14/2020	04/27/2027	1.020000		1.020000	2337	5,000,000.00	5,000,000.00	5,100.00	25,500.00
113740	FHLMC 0.77 (CALLABLE)			3134GVSG4	05/27/2020	05/27/2025	.770000		.770000	1637	50,000,000.00	50,000,000.00	6,416.67	192,500.00
113750	FHLMC 0.77 (CALLABLE)			3134GVSP4	05/27/2020	05/27/2025	.770000		.770000	1637	50,000,000.00	50,000,000.00	6,416.67	192,500.00
113767	FHLMC 1.05 (CALLABLE)			3134GVTY4	05/27/2020	05/27/2027	1.050000		1.050000	2367	50,000,000.00	50,000,000.00	8,750.00	262,500.00
113774	FHLMC 1.07 (CALLABLE)			3134GVUQ9	05/27/2020	05/27/2027	1.070000		1.070000	2367	50,000,000.00	50,000,000.00	8,916.67	267,500.00
113793	FHLMC 0.73 (CALLABLE)			3134GVVJ4	05/27/2020	05/27/2025	.730000		.730000	1637	50,000,000.00	50,000,000.00	6,083.33	182,500.00
113831	FFCB 0.73 (CALLABLE)			3133ELC28	05/27/2020	05/27/2025	.730000		.730000	1637	50,000,000.00	50,000,000.00	6,083.33	182,500.00
113832	FNMA 0.75 (CALLABLE)			3136G4VU4	05/27/2020	05/27/2025	.750000		.750000	1637	50,000,000.00	50,000,000.00	6,250.00	187,500.00
113843	FFCB 0.82 (CALLABLE)			3133ELC85	05/27/2020	05/27/2026	.820000		.820000	2002	25,000,000.00	25,000,000.00	3,416.67	102,500.00



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113844	FFCB 0.82 (CALLABLE)			3133ELC85	05/27/2020	05/27/2026	.820000		.820000	2002	25,000,000.00	25,000,000.00	3,416.67	102,500.00
113897	FFCB 1.04 (CALLABLE)			3133ELC77	06/01/2020	05/27/2027	1.040000		1.039996	2367	35,500,000.00	35,500,000.00	6,153.33	184,600.00
113929	FHLMC 1.75 (CALLABLE)			3134GVG44	06/09/2020	12/09/2025	1.500000		1.500000	1833	50,000,000.00	50,000,000.00	175,000.00	187,500.00
113982	FHLMC 3.50 (CALLABLE)			3134GUWM8	12/04/2019	12/04/2024	2.000000		2.000000	1463	50,000,000.00	50,000,000.00	247,222.22	250,000.00
113991	FFCB 0.875 (CALLABLE)			3133ELN34	06/22/2020	06/22/2027	.875000		.875000	2393	25,000,000.00	25,000,000.00	97,829.86	109,375.00
113992	FHLMC 1.00 (CALLABLE)			3134GVS58	06/23/2020	06/23/2027	1.000000		1.000000	2394	25,000,000.00	25,000,000.00	111,111.11	125,000.00
113999	LACCAL BANS				06/17/2020	06/30/2022	.659000		.659000	575	5,000,000.00	5,000,000.00	13,912.22	16,566.53
114019	FHLMC 1.00 (CALLABLE)			3134GVX78	06/26/2020	06/28/2027	1.000000		1.000146	2399	25,000,000.00	24,999,765.44	109,027.78	126,388.89
114028	FNMA 0.50			3135G04Z3	06/26/2020	06/17/2025	.500000		.507743	1658	25,000,000.00	24,991,326.08	56,944.45	61,805.56
114029	FHLB 1.00 (CALLABLE)			3130AJRQ4	06/26/2020	06/25/2027	1.000000		1.000000	2396	50,000,000.00	50,000,000.00	219,444.45	250,000.00
114030	FHLMC 0.75 (CALLABLE)			3134GVZ50	06/26/2020	12/26/2025	.750000		.750000	1850	50,000,000.00	50,000,000.00	69,791.67	93,750.00
114045	FHLMC 0.71 (CALLABLE)			3134GV2C1	06/26/2020	06/23/2025	.710000		.710000	1664	50,000,000.00	50,000,000.00	154,819.44	174,541.67
114099	FHLMC 0.75 (CALLABLE)			3134GV4Y1	07/10/2020	07/08/2025	.750000		.750000	1679	50,000,000.00	50,000,000.00	151,041.66	187,500.00
114100	FHLMC 0.73 (CALLABLE)			3134GV5B0	07/10/2020	07/09/2025	.730000		.730000	1680	50,000,000.00	50,000,000.00	54,750.00	91,250.00
114101	FNMA 0.71 (CALLABLE)			3136G4YQ0	07/10/2020	07/09/2025	.710000		.710000	1680	50,000,000.00	50,000,000.00	142,000.00	177,500.00
114118	FHLB 1.02 (CALLABLE)			3130AJSQ3	07/10/2020	07/06/2027	1.020000		1.023712	2407	24,185,000.00	24,179,294.93	100,730.53	123,343.50
114120	FHLMC 0.74 (CALLABLE)			3134GV5S3	07/15/2020	07/15/2025	.740000		.740000	1686	50,000,000.00	50,000,000.00	141,833.33	185,000.00
114133	FHLMC 0.75 (CALLABLE)			3134GV4Y1	07/10/2020	07/08/2025	.750000		.750000	1679	50,000,000.00	50,000,000.00	151,041.66	187,500.00
114134	FHLMC 0.75 (CALLABLE)			3134GV4Y1	07/10/2020	07/08/2025	.750000		.750000	1679	17,800,000.00	17,800,000.00	53,770.84	66,750.00
114146	FHLMC 0.77 (CALLABLE)			3134GV6S2	07/15/2020	07/15/2025	.770000		.770000	1686	50,000,000.00	50,000,000.00	147,583.33	192,500.00
114155	FNMA 0.82 (CALLABLE)			3136G4YZ0	07/10/2020	07/09/2026	.820000		.820000	2045	50,000,000.00	50,000,000.00	162,861.11	203,861.11
114160	FNMA 0.95 (CALLABLE)			3136G4YY3	07/15/2020	07/15/2027	.950000		.950000	2416	50,000,000.00	50,000,000.00	182,083.33	237,500.00
114161	FHLMC 0.83 (CALLABLE)			3134GWAJ5	07/22/2020	07/22/2026	.830000		.830000	2058	25,000,000.00	25,000,000.00	75,506.94	103,750.00
114179	FNMA 0.75 (CALLABLE)			3135G05C3	07/10/2020	06/30/2025	.750000		.750000	1671	21,000,000.00	21,000,000.00	66,937.50	78,750.00
114217	FHLMC 1.00 (CALLABLE)			3134GWD A1	07/29/2020	07/29/2027	1.000000		1.000000	2430	50,000,000.00	50,000,000.00	172,222.22	250,000.00
114223	FHLB 0.77 (CALLABLE)			3130AJV48	07/29/2020	07/28/2027	.770000		.770000	2429	50,000,000.00	50,000,000.00	133,680.55	192,500.00
114224	FHLMC 0.83 (CALLABLE)			3134GWD M5	07/29/2020	07/29/2027	.830000		.830000	2430	50,000,000.00	50,000,000.00	142,944.44	207,500.00
114258	FHLMC 0.75 (CALLABLE)			3134GWEW2	07/29/2020	07/29/2025	.750000		.750000	1700	50,000,000.00	50,000,000.00	129,166.67	187,500.00
114285	FNMA 0.875 (CALLABLE)			3136G4E33	07/30/2020	07/30/2027	.875000		.875000	2431	25,000,000.00	25,000,000.00	74,739.58	109,375.00
114286	FHLMC 0.75 (CALLABLE)			3134GWGY6	08/04/2020	08/04/2025	.750000		.750000	1706	25,000,000.00	25,000,000.00	61,979.17	93,750.00
114304	FFCB 1.12 (CALLABLE)			3133EL2K9	07/30/2020	07/30/2029	1.120000		1.120000	3162	25,000,000.00	25,000,000.00	95,666.67	140,000.00
114305	FFCB 1.12 (CALLABLE)			3133EL2K9	07/30/2020	07/30/2029	1.120000		1.120000	3162	20,000,000.00	20,000,000.00	76,533.33	112,000.00
114308	FHLMC 1.10 (CALLABLE)			3134GWJA5	08/12/2020	02/12/2029	1.100000		1.100000	2994	25,000,000.00	25,000,000.00	84,791.67	137,500.00
114337	FHLB 1.02 (CALLABLE)			3130AJWG0	08/12/2020	08/10/2028	1.020000		1.020000	2808	32,995,000.00	32,995,000.00	105,639.00	168,274.50
114371	FHLMC 1.10 (CALLABLE)			3134GWQA7	08/20/2020	08/20/2029	1.100000		1.100000	3183	25,000,000.00	25,000,000.00	78,680.56	137,500.00



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114378	FHLMC 1.15 (CALLABLE)			3134GWS8	08/24/2020	08/24/2029	1.150000		1.150000	3187	25,000,000.00	25,000,000.00	79,062.50	143,750.00
114390	FHLMC 1.07 (CALLABLE)			3134GWQY5	08/25/2020	08/25/2028	1.070000		1.070000	2823	25,000,000.00	25,000,000.00	72,819.44	133,750.00
114391	FHLMC 1.25 (CALLABLE)			3134GWRH1	08/26/2020	08/26/2030	1.250000		1.250000	3554	25,000,000.00	25,000,000.00	84,201.39	156,250.00
114392	FNMA 1.18 (CALLABLE)			3136G4R88	08/28/2020	08/26/2030	1.180000		1.180000	3554	50,000,000.00	50,000,000.00	155,694.44	291,722.22
114393	FHLMC 1.26 (CALLABLE)			3134GWRG3	09/03/2020	09/03/2030	1.260000		1.260000	3562	25,000,000.00	25,000,000.00	78,750.00	157,500.00
114404	FFCB 1.14 (CALLABLE)			3133EL4P6	08/20/2020	08/20/2029	1.140000		1.140000	3183	25,000,000.00	25,000,000.00	81,541.67	142,500.00
114417	FNMA 1.25 (CALLABLE)			3136G4U68	08/27/2020	08/27/2030	1.250000		1.250000	3555	25,000,000.00	25,000,000.00	83,333.33	156,250.00
114435	FFCB 1.14 (CALLABLE)			3133EL4P6	08/24/2020	08/20/2029	1.140000		1.140000	3183	45,200,000.00	45,200,000.00	147,427.33	257,640.00
114454	FHLMC 1.20 (CALLABLE)			3134GW2S4	08/28/2020	08/27/2030	1.200000		1.200000	3555	25,000,000.00	25,000,000.00	79,166.67	149,166.67
114455	FFCB 1.03 (CALLABLE)			3133EL5F7	09/01/2020	12/01/2028	1.030000		1.030000	2921	25,000,000.00	25,000,000.00	1,430.56	128,750.00
114456	FFCB 1.03 (CALLABLE)			3133EL5F7	09/01/2020	12/01/2028	1.030000		1.030000	2921	25,000,000.00	25,000,000.00	1,430.56	128,750.00
114465	FHLMC 1.20 (CALLABLE)			3134GW3A2	09/09/2020	09/09/2030	1.200000		1.200000	3568	25,000,000.00	25,000,000.00	70,000.00	150,000.00
114480	FFCB 1.14 (CALLABLE)			3133EL4P6	08/27/2020	08/20/2029	1.140000		1.152032	3183	25,000,000.00	24,975,731.71	81,541.67	142,500.00
114490	FHLMC 1.25 (CALLABLE)			3134GWB96	09/09/2020	09/09/2030	1.250000		1.250000	3568	25,000,000.00	25,000,000.00	72,916.67	156,250.00
114491	FHLMC 1.28 (CALLABLE)			3134GWC79	09/17/2020	09/17/2030	1.280000		1.280000	3576	25,000,000.00	25,000,000.00	67,555.56	160,000.00
114503	FNMA 1.18 (CALLABLE)			3136G4R88	08/28/2020	08/26/2030	1.180000		1.180000	3554	25,000,000.00	25,000,000.00	77,847.22	145,861.11
114505	FFCB 1.12 (CALLABLE)			3133EL5U4	09/01/2020	09/01/2028	1.120000		1.120000	2830	25,000,000.00	25,000,000.00	71,555.56	140,000.00
114506	FHLMC 1.25 (CALLABLE)			3134GWD45	09/16/2020	09/16/2030	1.250000		1.250000	3575	25,000,000.00	25,000,000.00	66,840.28	156,250.00
114525	FNMA 1.12 (CALLABLE)			3136G42S1	09/11/2020	09/11/2030	1.120000		1.120000	3570	25,000,000.00	25,000,000.00	63,777.78	140,000.00
114526	FHLMC 1.32 (CALLABLE)			3134GWF68	09/17/2020	09/17/2030	1.320000		1.320000	3576	25,000,000.00	25,000,000.00	69,666.67	165,000.00
114538	FFCB 1.24 (CALLABLE)			3133EL5K6	09/03/2020	09/03/2030	1.240000		1.240000	3562	50,000,000.00	50,000,000.00	155,000.00	310,000.00
114539	FFCB 1.24 (CALLABLE)			3133EL5K6	09/03/2020	09/03/2030	1.240000		1.240000	3562	50,000,000.00	50,000,000.00	155,000.00	310,000.00
114549	FFCB 1.25 (CALLABLE)			3133EL5L4	09/03/2020	06/03/2030	1.250000		1.250000	3470	50,000,000.00	50,000,000.00	156,250.00	156,250.00
114550	FFCB 1.25 (CALLABLE)			3133EL5L4	09/03/2020	06/03/2030	1.250000		1.250000	3470	50,000,000.00	50,000,000.00	156,250.00	156,250.00
114551	FFCB 1.24 (CALLABLE)			3133EL5K6	09/03/2020	09/03/2030	1.240000		1.261351	3562	50,000,000.00	49,902,437.02	155,000.00	310,000.00
114554	FFCB 1.32 (CALLABLE)			3133EL6L3	09/09/2020	09/09/2030	1.320000		1.320000	3568	50,000,000.00	50,000,000.00	154,000.00	330,000.00
114569	FFCB 1.14 (CALLABLE)			3133EL4P6	09/03/2020	08/20/2029	1.140000		1.157652	3183	43,338,000.00	43,274,760.68	141,354.11	247,026.60
114570	FFCB 1.03 (CALLABLE)			3133EL5F7	09/03/2020	12/01/2028	1.030000		1.066371	2921	40,000,000.00	39,888,981.46	2,288.89	206,000.00
114583	UST BILL			9127964B2	09/03/2020	08/12/2021	.115000		.115126	253	50,000,000.00	49,959,430.56	0.00	0.00
114584	UST BILL			9127964B2	09/03/2020	08/12/2021	.115000		.115126	253	50,000,000.00	49,959,430.56	0.00	0.00
114585	UST BILL			9127964B2	09/03/2020	08/12/2021	.115000		.115126	253	50,000,000.00	49,959,430.56	0.00	0.00
114586	UST BILL			9127964B2	09/03/2020	08/12/2021	.115000		.115126	253	50,000,000.00	49,959,430.56	0.00	0.00
114587	UST BILL			9127964B2	09/03/2020	08/12/2021	.115000		.115126	253	50,000,000.00	49,959,430.56	0.00	0.00
114588	UST BILL			9127964F3	09/03/2020	03/04/2021	.110000		.110061	92	50,000,000.00	49,985,791.66	0.00	0.00
114589	UST BILL			9127964F3	09/03/2020	03/04/2021	.110000		.110061	92	50,000,000.00	49,985,791.66	0.00	0.00



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114590	UST BILL			9127964F3	09/03/2020	03/04/2021	.110000		.110061	92	50,000,000.00	49,985,791.66	0.00	0.00
114591	UST BILL			9127964F3	09/03/2020	03/04/2021	.110000		.110061	92	50,000,000.00	49,985,791.66	0.00	0.00
114592	UST BILL			9127964F3	09/03/2020	03/04/2021	.110000		.110061	92	50,000,000.00	49,985,791.66	0.00	0.00
114601	SHEFFIELD RECEIVABLES CO			82124LM41	09/04/2020	12/04/2020	.170000		.170073	2	44,000,000.00	43,999,376.67	0.00	0.00
114604	FFCB 1.32 (CALLABLE)			3133EL6L3	09/09/2020	09/09/2030	1.320000		1.320000	3568	32,190,000.00	32,190,000.00	99,145.20	212,454.00
114606	FFCB 0.95			3133EL7A6	09/10/2020	09/10/2030	.950000		1.000033	3569	25,000,000.00	24,883,916.35	54,756.94	118,750.00
114607	FFCB 1.23 (CALLABLE)			3133EL6D1	09/10/2020	09/10/2029	1.230000		1.230000	3204	25,000,000.00	25,000,000.00	70,895.83	153,750.00
114608	FFCB 1.00 (CALLABLE)			3133EL6W9	09/14/2020	09/14/2028	1.000000		1.000000	2843	20,000,000.00	20,000,000.00	43,888.89	100,000.00
114617	FHLB 1.30 (CALLABLE)			3130AK3V6	09/30/2020	09/30/2030	1.300000		1.300000	3589	39,950,000.00	39,950,000.00	90,886.25	259,675.00
114622	BANK OF MONTREAL CHICAGO			06367BUD9	09/11/2020	12/07/2020	.170000		.170000	5	50,000,000.00	50,000,000.00	19,597.22	20,541.67
114623	FHLMC 1.00 (CALLABLE)			3134GWQ33	09/28/2020	09/28/2028	1.000000		1.000000	2857	50,000,000.00	50,000,000.00	90,277.78	250,000.00
114624	FHLMC 1.33 (CALLABLE)			3134GWQ74	09/28/2020	09/26/2030	1.330000		1.330000	3585	50,000,000.00	50,000,000.00	120,069.44	328,805.56
114631	FNMA 1.20 (CALLABLE)			3136G43U5	09/28/2020	09/27/2030	1.200000		1.200000	3586	50,000,000.00	50,000,000.00	108,333.33	298,333.33
114632	FNMA 1.25 (CALLABLE)			3136G43V3	09/28/2020	09/27/2030	1.250000		1.250000	3586	50,000,000.00	50,000,000.00	112,847.22	310,763.89
114633	MONT BLANC CAPITAL CORP			6117P4ME7	09/11/2020	12/14/2020	.180000		.180085	12	50,000,000.00	49,996,750.00	0.00	0.00
114640	FHLMC 1.25 (CALLABLE)			3134GWSX5	09/22/2020	09/23/2030	1.250000		1.250000	3582	50,000,000.00	50,000,000.00	123,263.89	314,236.11
114641	FHLMC 1.25 (CALLABLE)			3134GWSX5	09/22/2020	09/23/2030	1.250000		1.250000	3582	50,000,000.00	50,000,000.00	123,263.89	314,236.11
114642	FHLMC 1.00 (CALLABLE)			3134GWSZ0	09/28/2020	09/28/2028	1.000000		1.000000	2857	50,000,000.00	50,000,000.00	90,277.78	250,000.00
114643	FHLMC 1.00 (CALLABLE)			3134GWSZ0	09/28/2020	09/28/2028	1.000000		1.000000	2857	50,000,000.00	50,000,000.00	90,277.78	250,000.00
114657	NORDEA BANK ABP NY CD			65558TM77	09/15/2020	12/15/2020	.150000		.150000	13	50,000,000.00	50,000,000.00	16,458.33	18,958.33
114660	FHLMC 1.25 (CALLABLE)			3134GWTM8	09/28/2020	09/30/2030	1.250000		1.250000	3589	50,000,000.00	50,000,000.00	112,847.22	315,972.22
114661	CANCARA ASSET SEC LLC CP			13738JMG2	09/16/2020	12/16/2020	.180000		.180082	14	50,000,000.00	49,996,250.00	0.00	0.00
114662	CANCARA ASSET SEC LLC CP			13738JMG2	09/16/2020	12/16/2020	.180000		.180082	14	8,750,000.00	8,749,343.75	0.00	0.00
114668	BANK OF MONTREAL CHICAGO			06367BUY3	09/16/2020	12/18/2020	.170000		.170000	16	50,000,000.00	50,000,000.00	18,416.67	21,958.33
114669	BANK OF MONTREAL CHICAGO			06367BUY3	09/16/2020	12/18/2020	.170000		.170000	16	50,000,000.00	50,000,000.00	18,416.67	21,958.33
114675	FHLMC 1.25 (CALLABLE)			3134GWUA2	09/28/2020	09/30/2030	1.250000		1.250000	3589	50,000,000.00	50,000,000.00	112,847.22	315,972.22
114676	CANCARA ASSET SEC LLC CP			13738JMJ6	09/17/2020	12/18/2020	.170000		.170074	16	45,000,000.00	44,996,387.50	0.00	0.00
114679	CANCARA ASSET SEC LLC CP			13738JMH0	09/17/2020	12/17/2020	.180000		.180082	15	40,000,000.00	39,996,800.00	0.00	0.00
114689	FHLB D-N			313384T74	09/18/2020	12/18/2020	.092000		.092021	16	50,000,000.00	49,997,827.78	0.00	0.00
114690	FHLB D-N			313384T74	09/18/2020	12/18/2020	.092000		.092021	16	50,000,000.00	49,997,827.78	0.00	0.00
114691	CANCARA ASSET SEC LLC CP			13738JMJ6	09/18/2020	12/18/2020	.170000		.170073	16	50,000,000.00	49,995,986.11	0.00	0.00
114692	CANCARA ASSET SEC LLC CP			13738JMJ6	09/18/2020	12/18/2020	.170000		.170073	16	50,000,000.00	49,995,986.11	0.00	0.00
114693	CANCARA ASSET SEC LLC CP			13738JMJ6	09/18/2020	12/18/2020	.170000		.170072	16	2,000,000.00	1,999,839.45	0.00	0.00
114697	CANADIAN IMP BK OF COMME			13608AMJ2	09/18/2020	12/18/2020	.140000		.140050	16	50,000,000.00	49,996,694.45	0.00	0.00
114698	BANK OF MONTREAL CHICAGO			06367BVG1	09/18/2020	12/21/2020	.170000		.170000	19	50,000,000.00	50,000,000.00	17,944.44	22,194.44



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114700	CANCARA ASSET SEC LLC CP			13738JMM9	09/21/2020	12/21/2020	.170000		.170073	19	50,000,000.00	49,995,277.78	0.00	0.00
114701	CANCARA ASSET SEC LLC CP			13738JMM9	09/21/2020	12/21/2020	.170000		.170073	19	22,500,000.00	22,497,875.00	0.00	0.00
114702	FHLMC 1.24 (CALLABLE)			3134GWUN4	09/28/2020	09/30/2030	1.240000		1.240000	3589	50,000,000.00	50,000,000.00	111,944.44	313,444.44
114704	CANCARA ASSET SEC LLC CP			13738JNB2	09/21/2020	01/11/2021	.190000		.190112	40	43,000,000.00	42,990,695.28	0.00	0.00
114705	TOYOTA MOTOR CREDIT CORP			89233GMJ2	09/21/2020	12/18/2020	.140000		.140048	16	50,000,000.00	49,996,694.44	0.00	0.00
114706	TOYOTA MOTOR CREDIT CORP			89233GMJ2	09/21/2020	12/18/2020	.140000		.140048	16	50,000,000.00	49,996,694.44	0.00	0.00
114711	SVENSKA HANDELSBANKEN NY			86959RKJ8	09/21/2020	12/18/2020	.140000		.140000	16	50,000,000.00	50,000,000.00	14,194.44	17,111.11
114715	FHLB D-N			313384T74	09/22/2020	12/18/2020	.090000		.090020	16	50,000,000.00	49,997,875.00	0.00	0.00
114719	FFCB 1.15 (CALLABLE)			3133EL3J1	09/28/2020	08/12/2030	1.150000		1.165019	3540	50,000,000.00	49,931,242.71	177,291.66	287,500.00
114720	FFCB 1.15 (CALLABLE)			3133EL3J1	09/28/2020	08/12/2030	1.150000		1.165019	3540	10,551,000.00	10,536,490.83	37,412.09	60,668.25
114721	FHLB D-N			313384T74	09/22/2020	12/18/2020	.090000		.090020	16	50,000,000.00	49,997,875.00	0.00	0.00
114722	FHLB 1.25 (CALLABLE)			3130AKA71	10/08/2020	10/08/2030	1.250000		1.250000	3597	50,000,000.00	50,000,000.00	95,486.11	312,500.00
114726	CANADIAN IMP BK OF COMME			13608AMM5	09/22/2020	12/21/2020	.140000		.140049	19	50,000,000.00	49,996,111.11	0.00	0.00
114728	TOYOTA MOTOR CREDIT CORP			89233GMM5	09/23/2020	12/21/2020	.150000		.150056	19	50,000,000.00	49,995,833.33	0.00	0.00
114729	TOYOTA MOTOR CREDIT CORP			89233GMM5	09/23/2020	12/21/2020	.150000		.150056	19	50,000,000.00	49,995,833.33	0.00	0.00
114730	CANADIAN IMP. BK OF COM			13606CGR9	09/23/2020	12/18/2020	.150000		.150000	16	50,000,000.00	50,000,000.00	14,791.67	17,916.67
114731	THUNDER BAY FUNDING LLC			88602TMG5	09/24/2020	12/16/2020	.140000		.140045	14	50,000,000.00	49,997,083.33	0.00	0.00
114733	FHLB 1.21 (CALLABLE)			3130AKAQ9	10/07/2020	10/07/2030	1.210000		1.210000	3596	50,000,000.00	50,000,000.00	94,111.11	302,500.00
114739	MONT BLANC CAPITAL CORP			6117P4ND8	09/24/2020	01/13/2021	.200000		.200123	42	34,156,000.00	34,147,840.51	0.00	0.00
114740	FHLB D-N			313384U49	09/25/2020	12/23/2020	.090000		.090020	21	50,000,000.00	49,997,250.00	0.00	0.00
114741	FHLB D-N			313384U49	09/25/2020	12/23/2020	.090000		.090020	21	50,000,000.00	49,997,250.00	0.00	0.00
114743	FHLB 1.21 (CALLABLE)			3130AKAQ9	10/09/2020	10/07/2030	1.210000		1.210000	3596	38,200,000.00	38,200,000.00	71,900.89	231,110.00
114744	FHLMC 1.24 (CALLABLE)			3134GWW51	10/09/2020	10/08/2030	1.240000		1.240000	3597	50,000,000.00	50,000,000.00	93,000.00	308,277.78
114748	CAFECO LLC CP			1247P2QB3	09/24/2020	03/11/2021	.190000		.190169	99	50,000,000.00	49,973,611.12	0.00	0.00
114751	TOYOTA MOTOR CREDIT CORP			89233GMG8	09/24/2020	12/16/2020	.150000		.150052	14	50,000,000.00	49,996,875.00	0.00	0.00
114753	CIESCO LLC CP			17177LQB3	09/24/2020	03/11/2021	.190000		.190169	99	43,000,000.00	42,977,305.55	0.00	0.00
114766	OLD LINE FUNDING LLC CP			67983TNS1	09/25/2020	01/26/2021	.160000		.160088	55	40,000,000.00	39,990,044.44	0.00	0.00
114771	FHLB 1.08 (CALLABLE)			3130AKB96	10/02/2020	10/02/2030	1.080000		1.080000	3591	50,000,000.00	50,000,000.00	91,500.00	270,000.00
114776	FHLB D-N			313384U49	09/28/2020	12/23/2020	.090000		.090019	21	50,000,000.00	49,997,250.00	0.00	0.00
114777	FHLB D-N			313384U49	09/28/2020	12/23/2020	.090000		.090019	21	50,000,000.00	49,997,250.00	0.00	0.00
114778	FHLB D-N			313384U49	09/28/2020	12/23/2020	.090000		.090019	21	50,000,000.00	49,997,250.00	0.00	0.00
114779	FHLB D-N			313384U49	09/28/2020	12/23/2020	.090000		.090019	21	50,000,000.00	49,997,250.00	0.00	0.00
114785	CANCARA ASSET SEC LLC CP			13738JNV8	09/29/2020	01/29/2021	.180000		.180110	58	25,500,000.00	25,492,477.50	0.00	0.00
114786	MONT BLANC CAPITAL CORP			6117P4NLO	09/29/2020	01/20/2021	.180000		.180102	49	40,848,000.00	40,837,788.00	0.00	0.00
114788	ATLANTIC ASSET SEC LLC C			04821TM77	09/29/2020	12/07/2020	.150000		.150043	5	50,000,000.00	49,998,750.00	0.00	0.00



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114791	LA FAYETTE ASSET SEC LLC			50286LM75	09/30/2020	12/07/2020	.160000		.160048	5	50,000,000.00	49,998,666.67	0.00	0.00
114792	FHLMC 1.25 (CALLABLE)			3134GWXP6	10/15/2020	10/15/2030	1.250000		1.250000	3604	50,000,000.00	50,000,000.00	83,333.33	312,500.00
114793	FHLMC 1.25 (CALLABLE)			3134GWXQ4	10/22/2020	10/22/2030	1.250000		1.250000	3611	50,000,000.00	50,000,000.00	71,180.56	312,500.00
114794	LA FAYETTE ASSET SEC LLC			50286LM42	09/30/2020	12/04/2020	.160000		.160046	2	50,000,000.00	49,999,333.33	0.00	0.00
114803	CANCARA ASSET SEC LLC CP			13738JND8	10/01/2020	01/13/2021	.180000		.180094	42	39,000,000.00	38,991,615.00	0.00	0.00
114804	MONT BLANC CAPITAL CORP			6117P4N89	10/01/2020	01/08/2021	.170000		.170080	37	19,901,000.00	19,897,428.88	0.00	0.00
114808	FHLB D-N			313385AD8	10/02/2020	01/04/2021	.092000		.092022	33	50,000,000.00	49,995,655.55	0.00	0.00
114809	FHLB D-N			313385AD8	10/02/2020	01/04/2021	.090000		.090021	33	50,000,000.00	49,995,750.00	0.00	0.00
114810	CRC FUNDING LLC CP			12619TN83	10/02/2020	01/08/2021	.150000		.150061	37	50,000,000.00	49,992,083.33	0.00	0.00
114812	CRC FUNDING LLC CP			12619TNC4	10/02/2020	01/12/2021	.160000		.160073	41	50,000,000.00	49,990,666.67	0.00	0.00
114813	CAFCO LLC CP			1247P2N83	10/02/2020	01/08/2021	.150000		.150061	37	50,000,000.00	49,992,083.33	0.00	0.00
114819	FHLMC 1.26 (CALLABLE)			3134GWYT7	10/15/2020	10/15/2030	1.260000		1.260000	3604	50,000,000.00	50,000,000.00	84,000.00	315,000.00
114820	AUTOBAHN FUNDING CO LLC			0527M0M46	10/05/2020	12/04/2020	.120000		.120024	2	35,000,000.00	34,999,650.00	0.00	0.00
114821	SHEFFIELD RECEIVABLES CO			82124LM41	10/05/2020	12/04/2020	.160000		.160043	2	50,000,000.00	49,999,333.33	0.00	0.00
114822	MONT BLANC CAPITAL CORP			6117P4P12	10/05/2020	02/01/2021	.200000		.200132	61	50,000,000.00	49,982,777.77	0.00	0.00
114823	CHARIOT FUNDING LLC CP			15963TM71	10/05/2020	12/07/2020	.130000		.130030	5	25,000,000.00	24,999,458.33	0.00	0.00
114824	SHEFFIELD RECEIVABLES CO			82124LM74	10/05/2020	12/07/2020	.150000		.150039	5	50,000,000.00	49,998,750.00	0.00	0.00
114825	TORONTO DOMINION BANK CP			89119AM39	10/05/2020	12/03/2020	.140000		.140032	1	50,000,000.00	49,999,611.11	0.00	0.00
114827	CRC FUNDING LLC CP			12619TNC4	10/06/2020	01/12/2021	.160000		.160070	41	50,000,000.00	49,990,666.67	0.00	0.00
114828	LA FAYETTE ASSET SEC LLC			50286LN58	10/06/2020	01/05/2021	.160000		.160065	34	50,000,000.00	49,992,222.22	0.00	0.00
114829	FHLMC 1.26 (CALLABLE)			3134GWYY6	10/22/2020	10/22/2030	1.260000		1.263203	3611	50,000,000.00	49,985,164.29	71,750.00	315,000.00
114830	FHLMC 1.26 (CALLABLE)			3134GWYY6	10/22/2020	10/22/2030	1.260000		1.263203	3611	25,000,000.00	24,992,582.15	35,875.00	157,500.00
114831	FHLMC 1.27 (CALLABLE)			3134GWZ66	10/22/2020	10/22/2030	1.270000		1.270000	3611	50,000,000.00	50,000,000.00	72,319.44	317,500.00
114832	OLD LINE FUNDING LLC CP			67983TM78	10/06/2020	12/07/2020	.120000		.120025	5	50,000,000.00	49,999,000.00	0.00	0.00
114833	TOYOTA MOTOR CREDIT CORP			89233GN44	10/06/2020	01/04/2021	.160000		.160064	33	50,000,000.00	49,992,444.45	0.00	0.00
114834	JUPITER SEC COMPANY LLC			4820P2M77	10/06/2020	12/07/2020	.135000		.135031	5	50,000,000.00	49,998,875.00	0.00	0.00
114835	JUPITER SEC COMPANY LLC			4820P2M77	10/06/2020	12/07/2020	.135000		.135031	5	19,800,000.00	19,799,554.50	0.00	0.00
114836	CAFCO LLC CP			1247P2NE0	10/06/2020	01/14/2021	.150000		.150063	43	50,000,000.00	49,990,833.34	0.00	0.00
114837	SHEFFIELD RECEIVABLES CO			82124LM82	10/06/2020	12/08/2020	.130000		.130030	6	40,379,000.00	40,377,979.31	0.00	0.00
114839	FHLB D-N			313385AF3	10/07/2020	01/06/2021	.095000		.095023	35	38,000,000.00	37,996,390.00	0.00	0.00
114840	MONT BLANC CAPITAL CORP			6117P4P53	10/07/2020	02/05/2021	.200000		.200135	65	43,184,000.00	43,168,165.87	0.00	0.00
114841	FHLMC 1.27 (CALLABLE)			3134GWZ74	10/21/2020	10/21/2030	1.270000		1.270000	3610	50,000,000.00	50,000,000.00	74,083.33	317,500.00
114842	FHLMC 1.29 (CALLABLE)			3134GWZF6	10/21/2020	10/21/2030	1.290000		1.290000	3610	50,000,000.00	50,000,000.00	75,250.00	322,500.00
114843	FHLMC 1.30 (CALLABLE)			3134GWZH2	10/28/2020	10/28/2030	1.300000		1.300000	3617	50,000,000.00	50,000,000.00	63,194.44	325,000.00
114844	FHLMC 1.30 (CALLABLE)			3134GWZN9	10/28/2020	10/28/2030	1.300000		1.300000	3617	50,000,000.00	50,000,000.00	63,194.44	325,000.00



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114845	OLD LINE FUNDING LLC CP			67983TM94	10/07/2020	12/09/2020	.110000		.110021	7	47,000,000.00	46,998,851.11	0.00	0.00
114846	CHARIOT FUNDING LLC CP			15963TM89	10/07/2020	12/08/2020	.140000		.140034	6	50,000,000.00	49,998,638.89	0.00	0.00
114847	TORONTO DOMINION BANK CP			89119AMA3	10/07/2020	12/10/2020	.140000		.140035	8	50,000,000.00	49,998,250.00	0.00	0.00
114850	CANADIAN IMP. BK OF COM			13606CHM9	10/07/2020	12/04/2020	.120000		.120000	2	50,000,000.00	50,000,000.00	9,500.00	9,666.67
114851	BANK OF MONTREAL CHICAGO			06367BXT1	10/07/2020	01/12/2021	.180000		.180000	41	50,000,000.00	50,000,000.00	14,250.00	24,250.00
114853	OLD LINE FUNDING LLC CP			67983TN77	10/08/2020	01/07/2021	.150000		.150057	36	50,000,000.00	49,992,291.67	0.00	0.00
114854	FHLMC 1.30 (CALLABLE)			3134GWZZ2	10/28/2020	10/28/2030	1.300000		1.300000	3617	50,000,000.00	50,000,000.00	63,194.44	325,000.00
114855	FHLB D-N			313385AF3	10/08/2020	01/06/2021	.095000		.095023	35	50,000,000.00	49,995,250.00	0.00	0.00
114856	FHLB D-N			313385AF3	10/08/2020	01/06/2021	.095000		.095023	35	26,000,000.00	25,997,530.00	0.00	0.00
114857	FHLB D-N			313384T74	10/08/2020	12/18/2020	.090000		.090016	16	50,000,000.00	49,997,875.00	0.00	0.00
114858	FHLB D-N			313384T74	10/08/2020	12/18/2020	.090000		.090016	16	50,000,000.00	49,997,875.00	0.00	0.00
114859	FHLB D-N			313385AE6	10/08/2020	01/05/2021	.090000		.090020	34	50,000,000.00	49,995,625.00	0.00	0.00
114860	FHLB D-N			313385AE6	10/08/2020	01/05/2021	.090000		.090020	34	50,000,000.00	49,995,625.00	0.00	0.00
114861	CAFCO LLC CP			1247P2N59	10/08/2020	01/05/2021	.140000		.140049	34	50,000,000.00	49,993,194.44	0.00	0.00
114862	CHARIOT FUNDING LLC CP			15963TM97	10/08/2020	12/09/2020	.130000		.130029	7	50,000,000.00	49,998,555.56	0.00	0.00
114863	CAFCO LLC CP			1247P2N59	10/08/2020	01/05/2021	.120000		.120036	34	50,000,000.00	49,994,166.67	0.00	0.00
114864	JUPITER SEC COMPANY LLC			4820P2M85	10/08/2020	12/08/2020	.140000		.140033	6	40,000,000.00	39,998,911.11	0.00	0.00
114865	OLD LINE FUNDING LLC CP			67983TMH6	10/08/2020	12/17/2020	.120000		.120028	15	25,000,000.00	24,998,666.67	0.00	0.00
114866	UST BILL			9127964V8	10/08/2020	10/07/2021	.120000		.120146	309	50,000,000.00	49,948,333.33	0.00	0.00
114867	UST BILL			9127964V8	10/08/2020	10/07/2021	.120000		.120146	309	50,000,000.00	49,948,333.33	0.00	0.00
114868	UST BILL			9127964V8	10/08/2020	10/07/2021	.120000		.120146	309	50,000,000.00	49,948,333.33	0.00	0.00
114869	UST BILL			9127964V8	10/08/2020	10/07/2021	.120000		.120146	309	50,000,000.00	49,948,333.33	0.00	0.00
114870	UST BILL			9127964V8	10/08/2020	10/07/2021	.120000		.120146	309	50,000,000.00	49,948,333.33	0.00	0.00
114871	DNB BANK ASA NY CD			23341VW72	10/08/2020	12/08/2020	.100000		.100000	6	50,000,000.00	50,000,000.00	7,777.78	8,472.22
114873	FHLB D-N			313385AE6	10/09/2020	01/05/2021	.090000		.090020	34	50,000,000.00	49,995,625.00	0.00	0.00
114874	CAFCO LLC CP			1247P2N42	10/09/2020	01/04/2021	.160000		.160062	33	50,000,000.00	49,992,444.45	0.00	0.00
114875	FHLMC 1.30 (CALLABLE)			3134GW3N4	10/28/2020	10/28/2030	1.300000		1.300000	3617	50,000,000.00	50,000,000.00	63,194.44	325,000.00
114876	FHLMC 1.31 (CALLABLE)			3134GW4D5	10/28/2020	10/28/2030	1.310000		1.310000	3617	50,000,000.00	50,000,000.00	63,680.56	327,500.00
114877	MONT BLANC CAPITAL CORP			6117P4PA2	10/09/2020	02/10/2021	.190000		.190124	70	25,000,000.00	24,990,631.94	0.00	0.00
114878	JUPITER SEC COMPANY LLC			4820P2M93	10/09/2020	12/09/2020	.130000		.130029	7	50,000,000.00	49,998,555.56	0.00	0.00
114879	SHEFFIELD RECEIVABLES CO			82124LMA7	10/09/2020	12/10/2020	.140000		.140034	8	50,000,000.00	49,998,250.00	0.00	0.00
114880	SVENSKA HANDELSBANKEN NY			86959RKQ2	10/09/2020	01/04/2021	.150000		.150000	33	50,000,000.00	50,000,000.00	11,458.33	18,125.00
114882	OLD LINE FUNDING LLC CP			67983TMF0	10/13/2020	12/15/2020	.120000		.120025	13	50,000,000.00	49,997,666.67	0.00	0.00
114883	CIESCO LLC CP			17177LN42	10/13/2020	01/04/2021	.140000		.140045	33	50,000,000.00	49,993,388.89	0.00	0.00
114884	FHLMC 1.31 (CALLABLE)			3134GW4K9	10/28/2020	10/28/2030	1.310000		1.310000	3617	50,000,000.00	50,000,000.00	63,680.56	327,500.00



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114885	CRC FUNDING LLC CP			12619TNL4	10/13/2020	01/20/2021	.165000		.165075	49	50,000,000.00	49,988,541.67	0.00	0.00
114886	CHARIOT FUNDING LLC CP			15963TMB2	10/13/2020	12/11/2020	.140000		.140032	9	50,000,000.00	49,998,055.56	0.00	0.00
114887	CHARIOT FUNDING LLC CP			15963TMB2	10/13/2020	12/11/2020	.140000		.140032	9	20,000,000.00	19,999,222.22	0.00	0.00
114888	MONT BLANC CAPITAL CORP			6117P4PA2	10/13/2020	02/10/2021	.190000		.190120	70	40,965,000.00	40,949,649.50	0.00	0.00
114889	OLD LINE FUNDING LLC CP			67983TME3	10/13/2020	12/14/2020	.120000		.120025	12	37,000,000.00	36,998,396.66	0.00	0.00
114891	THUNDER BAY FUNDING LLC			88602TMF7	10/15/2020	12/15/2020	.120000		.120024	13	50,000,000.00	49,997,666.66	0.00	0.00
114892	FHLMC 1.30 (CALLABLE)			3134GW4S2	10/28/2020	10/28/2030	1.300000		1.300000	3617	50,000,000.00	50,000,000.00	63,194.44	325,000.00
114893	FHLB D-N			313385AE6	10/14/2020	01/05/2021	.095000		.095021	34	50,000,000.00	49,995,381.94	0.00	0.00
114894	AUTOBAHN FUNDING CO LLC			0527M0ME4	10/14/2020	12/14/2020	.130000		.130029	12	25,000,000.00	24,998,826.39	0.00	0.00
114895	CAFCO LLC CP			1247P2NC4	10/14/2020	01/12/2021	.160000		.160064	41	50,000,000.00	49,990,666.67	0.00	0.00
114896	LA FAYETTE ASSET SEC LLC			50286LPC1	10/14/2020	02/12/2021	.180000		.180109	72	25,000,000.00	24,990,875.00	0.00	0.00
114897	TORONTO DOMINION BANK CP			89119AMB1	10/14/2020	12/11/2020	.125000		.125025	9	50,000,000.00	49,998,263.89	0.00	0.00
114900	CRC FUNDING LLC CP			12619TNM2	10/15/2020	01/21/2021	.160000		.160070	50	50,000,000.00	49,988,666.67	0.00	0.00
114901	FNMA NOTE 0.875			3135G05Q2	10/20/2020	08/05/2030	.875000		1.012288	3533	50,000,000.00	49,368,999.16	143,402.77	218,750.00
114902	THUNDER BAY FUNDING LLC			88602TMF7	10/15/2020	12/15/2020	.130000		.130029	13	30,000,000.00	29,998,483.34	0.00	0.00
114903	AUTOBAHN FUNDING CO LLC			0527M0ME4	10/15/2020	12/14/2020	.140000		.140033	12	50,000,000.00	49,997,472.22	0.00	0.00
114904	AUTOBAHN FUNDING CO LLC			0527M0ME4	10/15/2020	12/14/2020	.140000		.140033	12	5,000,000.00	4,999,747.22	0.00	0.00
114905	CHARIOT FUNDING LLC CP			15963TMF3	10/15/2020	12/15/2020	.140000		.140033	13	50,000,000.00	49,997,277.78	0.00	0.00
114906	FHLB D-N			313385AV8	10/15/2020	01/20/2021	.100000		.100027	49	50,000,000.00	49,993,055.56	0.00	0.00
114907	FHLB D-N			313384V48	10/15/2020	12/31/2020	.095000		.095019	29	50,000,000.00	49,996,041.67	0.00	0.00
114908	CREDIT AGRICOLE CIB NY C			22535CSY8	10/15/2020	12/15/2020	.100000		.100000	13	50,000,000.00	50,000,000.00	6,805.56	8,472.22
114912	AUTOBAHN FUNDING CO LLC			0527M0MF1	10/15/2020	12/15/2020	.150000		.150038	13	35,000,000.00	34,997,958.34	0.00	0.00
114914	FFCB NOTE 0.99			3133EMDV1	10/21/2020	10/21/2030	.990000		1.008969	3610	50,000,000.00	49,911,010.40	57,750.00	247,500.00
114915	FHLB D-N			313384V48	10/16/2020	12/31/2020	.095000		.095019	29	50,000,000.00	49,996,041.67	0.00	0.00
114916	FHLB D-N			313384V48	10/16/2020	12/31/2020	.095000		.095019	29	50,000,000.00	49,996,041.67	0.00	0.00
114917	JUPITER SEC COMPANY LLC			4820P2MF9	10/16/2020	12/15/2020	.130000		.130028	13	50,000,000.00	49,997,472.22	0.00	0.00
114923	CREDIT AGRICOLE CIB NY C			22535CTA9	10/16/2020	12/18/2020	.090000		.090000	16	50,000,000.00	50,000,000.00	6,000.00	7,875.00
114924	FHLB D-N			313385AV8	10/20/2020	01/20/2021	.100000		.100026	49	50,000,000.00	49,993,055.56	0.00	0.00
114925	FHLB D-N			313385AV8	10/20/2020	01/20/2021	.100000		.100026	49	50,000,000.00	49,993,055.56	0.00	0.00
114928	FHLB D-N			313384V48	10/19/2020	12/31/2020	.090000		.090016	29	50,000,000.00	49,996,250.00	0.00	0.00
114929	FHLB D-N			313384V48	10/19/2020	12/31/2020	.090000		.090016	29	50,000,000.00	49,996,250.00	0.00	0.00
114930	CAFCO LLC CP			1247P2NM2	10/19/2020	01/21/2021	.150000		.150059	50	50,000,000.00	49,989,375.00	0.00	0.00
114934	CRC FUNDING LLC CP			12619TNL4	10/19/2020	01/20/2021	.160000		.160066	49	50,000,000.00	49,988,888.89	0.00	0.00
114936	CANADIAN IMP BK OF COMME			13608AMG8	10/19/2020	12/16/2020	.120000		.120023	14	50,000,000.00	49,997,500.00	0.00	0.00
114937	SHEFFIELD RECEIVABLES CO			82124LMB5	10/19/2020	12/11/2020	.140000		.140029	9	39,300,000.00	39,298,471.67	0.00	0.00



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Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
114938	CAFCO LLC CP			1247P2NM2	10/19/2020	01/21/2021	.160000		.160067	50	19,361,000.00	19,356,611.51	0.00	0.00
114939	DNB BANK ASA NY CD			23341VX55	10/19/2020	12/18/2020	.090000		.090000	16	50,000,000.00	50,000,000.00	5,625.00	7,500.00
114940	FNMA 1.20 (CALLABLE)			3136G45T6	10/28/2020	10/28/2030	1.200000		1.200000	3617	50,000,000.00	50,000,000.00	58,333.33	300,000.00
114941	FHLB D-N			313385AG1	10/20/2020	01/07/2021	.095000		.095020	36	50,000,000.00	49,995,118.05	0.00	0.00
114942	FHLB D-N			313385GD2	10/20/2020	05/28/2021	.105000		.105067	177	50,000,000.00	49,974,041.67	0.00	0.00
114943	FHLB D-N			313385GD2	10/20/2020	05/28/2021	.105000		.105067	177	50,000,000.00	49,974,041.67	0.00	0.00
114945	UST BILL			9127964V8	10/21/2020	10/07/2021	.115000		.115129	309	50,000,000.00	49,950,486.11	0.00	0.00
114946	UST BILL			9127964V8	10/21/2020	10/07/2021	.115000		.115129	309	50,000,000.00	49,950,486.11	0.00	0.00
114947	UST BILL			9127964V8	10/21/2020	10/07/2021	.115000		.115129	309	50,000,000.00	49,950,486.11	0.00	0.00
114948	UST BILL			9127964V8	10/21/2020	10/07/2021	.115000		.115129	309	50,000,000.00	49,950,486.11	0.00	0.00
114949	FHLB D-N			313385EZ5	10/21/2020	04/30/2021	.100000		.100053	149	50,000,000.00	49,979,166.67	0.00	0.00
114950	FHLB D-N			313385EZ5	10/21/2020	04/30/2021	.100000		.100053	149	50,000,000.00	49,979,166.67	0.00	0.00
114951	FHLB D-N			313385GH3	10/21/2020	06/01/2021	.100000		.100062	181	50,000,000.00	49,974,722.23	0.00	0.00
114952	FHLB D-N			313385GH3	10/21/2020	06/01/2021	.100000		.100062	181	50,000,000.00	49,974,722.23	0.00	0.00
114953	FHLB D-N			313384U23	10/21/2020	12/21/2020	.085000		.085012	19	50,000,000.00	49,997,638.89	0.00	0.00
114954	FHLB D-N			313384U23	10/21/2020	12/21/2020	.085000		.085012	19	50,000,000.00	49,997,638.89	0.00	0.00
114955	CHARIOT FUNDING LLC CP			15963TMH9	10/21/2020	12/17/2020	.130000		.130027	15	50,000,000.00	49,997,111.11	0.00	0.00
114956	CANADIAN IMP BK OF COMME			13608AM37	10/21/2020	12/03/2020	.110000		.110014	1	50,000,000.00	49,999,694.44	0.00	0.00
114957	CAFCO LLC CP			1247P2NM2	10/21/2020	01/21/2021	.150000		.150058	50	13,332,000.00	13,329,166.95	0.00	0.00
114958	DNB BANK ASA NY CD			23341VX71	10/21/2020	12/21/2020	.090000		.090000	19	50,000,000.00	50,000,000.00	5,375.00	7,625.00
114959	CANADIAN IMP. BK OF COM			13606CJ47	10/21/2020	12/07/2020	.120000		.120000	5	50,000,000.00	50,000,000.00	7,166.67	7,833.33
114960	FHLB D-N			313385AM8	10/22/2020	01/12/2021	.090000		.090018	41	50,000,000.00	49,994,750.00	0.00	0.00
114961	FHLB D-N			313385AM8	10/22/2020	01/12/2021	.090000		.090018	41	50,000,000.00	49,994,750.00	0.00	0.00
114962	CRC FUNDING LLC CP			12619TNN0	10/22/2020	01/22/2021	.170000		.170074	51	50,000,000.00	49,987,722.22	0.00	0.00
114963	CIESCO LLC CP			17177LNM2	10/22/2020	01/21/2021	.150000		.150057	50	50,000,000.00	49,989,375.00	0.00	0.00
114964	CIESCO LLC CP			17177LNM2	10/22/2020	01/21/2021	.150000		.150057	50	5,000,000.00	4,998,937.50	0.00	0.00
114965	CREDIT AGRICOLE CIB NY B			22533TMX1	10/22/2020	12/31/2020	.110000		.110023	29	50,000,000.00	49,995,416.67	0.00	0.00
114966	CAFCO LLC CP			1247P2NS9	10/22/2020	01/26/2021	.160000		.160068	55	35,351,000.00	35,342,201.53	0.00	0.00
114967	MUFG UNION BANK NA CD			62478U7A8	10/22/2020	12/18/2020	.110000		.110000	16	50,000,000.00	50,000,000.00	6,416.67	8,708.33
114968	MUFG UNION BANK NA CD			62478U7A8	10/22/2020	12/18/2020	.110000		.110000	16	50,000,000.00	50,000,000.00	6,416.67	8,708.33
114970	FHLMC 1.50 (CALLABLE)			3134GW6M3	11/04/2020	11/04/2032	1.500000		1.500000	4355	50,000,000.00	50,000,000.00	60,416.67	375,000.00
114971	FHLMC 1.50 (CALLABLE)			3134GW6R2	11/05/2020	11/05/2032	1.500000		1.500000	4356	50,000,000.00	50,000,000.00	58,333.33	375,000.00
114972	FHLMC 1.31 (CALLABLE)			3134GW6Q4	11/12/2020	11/12/2030	1.310000		1.310000	3632	50,000,000.00	50,000,000.00	38,208.33	327,500.00
114973	FHLMC 1.31 (CALLABLE)			3134GW6Q4	11/12/2020	11/12/2030	1.310000		1.310000	3632	25,000,000.00	25,000,000.00	19,104.17	163,750.00
114974	CANADIAN IMP. BK OF COM			13606CJ62	10/22/2020	12/15/2020	.120000		.120000	13	50,000,000.00	50,000,000.00	7,000.00	9,000.00



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114975	FHLB D-N			313385AX4	10/23/2020	01/22/2021	.090000		.090020	51	43,000,000.00	42,994,410.00	0.00	0.00
114976	CREDIT AGRICOLE CIB NY B			22533TMQ6	10/23/2020	12/24/2020	.120000		.120025	22	50,000,000.00	49,996,166.67	0.00	0.00
114977	CHARIOT FUNDING LLC CP			15963TMH9	10/23/2020	12/17/2020	.130000		.130026	15	24,500,000.00	24,498,584.45	0.00	0.00
114978	NATIXIS NY BRANCH CP			63873JMX5	10/23/2020	12/31/2020	.140000		.140038	29	50,000,000.00	49,994,166.67	0.00	0.00
114979	CREDIT AGRICOLE CIB NY B			22533TMF0	10/23/2020	12/15/2020	.130000		.130025	13	50,000,000.00	49,997,472.22	0.00	0.00
114980	CAFCO LLC CP			1247P2NR1	10/23/2020	01/25/2021	.150000		.150059	54	36,000,000.00	35,991,750.00	0.00	0.00
114982	OLD LINE FUNDING LLC CP			67983TMU7	10/26/2020	12/28/2020	.130000		.130030	26	50,000,000.00	49,995,125.00	0.00	0.00
114983	FNMA 1.45 (CALLABLE)			3136G47J6	10/28/2020	10/28/2032	1.450000		1.450000	4348	50,000,000.00	50,000,000.00	70,486.11	362,500.00
114984	FNMA 1.365 (CALLABLE)			3136G47K3	10/28/2020	10/28/2031	1.365000		1.365000	3982	50,000,000.00	50,000,000.00	66,354.17	341,250.00
114985	FNMA 1.45 (CALLABLE)			3135GA2C4	11/18/2020	11/18/2032	1.450000		1.450000	4369	50,000,000.00	50,000,000.00	30,208.33	362,500.00
114986	FNMA 1.26 (CALLABLE)			3135GA2D2	10/28/2020	10/28/2030	1.260000		1.260000	3617	50,000,000.00	50,000,000.00	61,250.00	315,000.00
114987	FHLB D-N			313385BB1	10/26/2020	01/26/2021	.090000		.090021	55	50,000,000.00	49,993,000.00	0.00	0.00
114988	FHLB D-N			313385BB1	10/26/2020	01/26/2021	.090000		.090021	55	50,000,000.00	49,993,000.00	0.00	0.00
114989	CRC FUNDING LLC CP			12619TNS9	10/26/2020	01/26/2021	.160000		.160065	55	50,000,000.00	49,987,555.56	0.00	0.00
114990	CANADIAN IMP. BK OF COM			13606CJA3	10/26/2020	12/03/2020	.120000		.120000	1	50,000,000.00	50,000,000.00	6,333.33	6,333.33
114991	LA FAYETTE ASSET SEC LLC			50286LM34	10/26/2020	12/03/2020	.140000		.140021	1	30,852,000.00	30,851,760.04	0.00	0.00
114992	FHLB D-N			313385BA3	10/26/2020	01/25/2021	.090000		.090020	54	50,000,000.00	49,993,125.00	0.00	0.00
114993	FHLB D-N			313385BA3	10/26/2020	01/25/2021	.090000		.090020	54	50,000,000.00	49,993,125.00	0.00	0.00
114994	OLD LINE FUNDING LLC CP			67983TNE2	10/26/2020	01/14/2021	.150000		.150050	43	50,000,000.00	49,990,833.33	0.00	0.00
114995	CREDIT AGRICOLE CIB NY B			22533TMG8	10/26/2020	12/16/2020	.115000		.115019	14	50,000,000.00	49,997,604.17	0.00	0.00
114996	LA FAYETTE ASSET SEC LLC			50286LPN7	10/26/2020	02/22/2021	.210000		.210146	82	32,214,000.00	32,198,403.06	0.00	0.00
114998	ATLANTIC ASSET SEC LLC C			04821TM44	10/27/2020	12/04/2020	.130000		.130018	2	50,000,000.00	49,999,458.33	0.00	0.00
114999	FFCB 1.30 (CALLABLE)			3133EMFH0	11/04/2020	11/04/2030	1.300000		1.300000	3624	50,000,000.00	50,000,000.00	52,361.11	325,000.00
115000	FHLMC 1.41 (CALLABLE)			3134GW6Y7	11/17/2020	11/17/2031	1.410000		1.410000	4002	50,000,000.00	50,000,000.00	31,333.33	352,500.00
115001	FNMA 1.46 (CALLABLE)			3135GA2E0	11/17/2020	11/17/2032	1.460000		1.460000	4368	50,000,000.00	50,000,000.00	32,444.44	365,000.00
115002	FHLB D-N			313385BH8	10/27/2020	02/01/2021	.090000		.090022	61	50,000,000.00	49,992,250.00	0.00	0.00
115003	FHLB D-N			313385BH8	10/27/2020	02/01/2021	.090000		.090022	61	50,000,000.00	49,992,250.00	0.00	0.00
115004	FHLB D-N			313385BJ4	10/27/2020	02/02/2021	.090000		.090022	62	50,000,000.00	49,992,125.00	0.00	0.00
115005	FHLB D-N			313385BJ4	10/27/2020	02/02/2021	.090000		.090022	62	50,000,000.00	49,992,125.00	0.00	0.00
115006	FHLB D-N			313385EP7	10/27/2020	04/20/2021	.100000		.100049	139	50,000,000.00	49,980,555.55	0.00	0.00
115007	FHLB D-N			313385EP7	10/27/2020	04/20/2021	.100000		.100049	139	50,000,000.00	49,980,555.55	0.00	0.00
115008	FHLB D-N			313385EP7	10/27/2020	04/20/2021	.100000		.100049	139	50,000,000.00	49,980,555.55	0.00	0.00
115009	OLD LINE FUNDING LLC CP			67983TND4	10/27/2020	01/13/2021	.150000		.150049	42	50,000,000.00	49,991,041.67	0.00	0.00
115010	LA FAYETTE ASSET SEC LLC			50286LM42	10/27/2020	12/04/2020	.130000		.130018	2	30,000,000.00	29,999,675.00	0.00	0.00
115012	CREDIT AGRICOLE CIB NY B			22533TMU7	10/27/2020	12/28/2020	.120000		.120025	26	50,000,000.00	49,995,500.00	0.00	0.00



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115013	TORONTO DOMINION BANK NY			89114NUC7	10/27/2020	12/07/2020	.110000		.110000	5	50,000,000.00	50,000,000.00	5,652.78	6,263.89
115015	FHLB D-N			313385BK1	10/28/2020	02/03/2021	.090000		.090022	63	50,000,000.00	49,992,000.00	0.00	0.00
115016	FHLB D-N			313385BK1	10/28/2020	02/03/2021	.090000		.090022	63	50,000,000.00	49,992,000.00	0.00	0.00
115017	FHLB D-N			313385BK1	10/28/2020	02/03/2021	.090000		.090022	63	50,000,000.00	49,992,000.00	0.00	0.00
115018	FHLB D-N			313385BK1	10/28/2020	02/03/2021	.090000		.090022	63	50,000,000.00	49,992,000.00	0.00	0.00
115019	FFCB 1.24			3133EMFU1	11/03/2020	11/03/2032	1.240000		1.240000	4354	18,330,000.00	18,330,000.00	18,941.00	113,646.00
115020	FFCB 1.24			3133EMFU1	11/03/2020	11/03/2032	1.240000		1.240000	4354	18,330,000.00	18,330,000.00	18,941.00	113,646.00
115021	FFCB 1.24			3133EMFU1	11/03/2020	11/03/2032	1.240000		1.240000	4354	18,340,000.00	18,340,000.00	18,951.33	113,708.00
115022	FFCB 1.30 (CALLABLE)			3133EMFH0	11/05/2020	11/04/2030	1.300000		1.300000	3624	50,000,000.00	50,000,000.00	52,361.12	325,000.00
115023	FFCB 0.90 (CALLABLE)			3133EMDT6	10/28/2020	01/21/2028	.900000		.906475	2606	50,000,000.00	49,977,789.66	52,500.00	112,500.00
115024	FFCB 0.90 (CALLABLE)			3133EMDT6	10/28/2020	01/21/2028	.900000		.906475	2606	17,300,000.00	17,292,315.22	18,165.00	38,925.00
115025	FHLB D-N			313385BL9	10/28/2020	02/04/2021	.090000		.090022	64	50,000,000.00	49,991,875.00	0.00	0.00
115026	FHLB D-N			313385BL9	10/28/2020	02/04/2021	.090000		.090022	64	50,000,000.00	49,991,875.00	0.00	0.00
115027	FHLB D-N			313385BM7	10/28/2020	02/05/2021	.090000		.090023	65	50,000,000.00	49,991,750.00	0.00	0.00
115028	FHLB D-N			313385BM7	10/28/2020	02/05/2021	.090000		.090023	65	50,000,000.00	49,991,750.00	0.00	0.00
115029	FHLB D-N			313385BM7	10/28/2020	02/05/2021	.090000		.090023	65	50,000,000.00	49,991,750.00	0.00	0.00
115030	FHLB D-N			313385BE5	10/28/2020	01/29/2021	.070000		.070013	58	50,000,000.00	49,994,263.89	0.00	0.00
115031	FHLB D-N			313385BE5	10/28/2020	01/29/2021	.070000		.070013	58	50,000,000.00	49,994,263.89	0.00	0.00
115032	TOYOTA MOTOR CREDIT CORP			89233GNL6	10/28/2020	01/20/2021	.130000		.130039	49	50,000,000.00	49,990,972.22	0.00	0.00
115033	TOYOTA MOTOR CREDIT CORP			89233GNL6	10/28/2020	01/20/2021	.130000		.130039	49	50,000,000.00	49,990,972.22	0.00	0.00
115034	NATIXIS NY BRANCH CP			63873JN48	10/28/2020	01/04/2021	.140000		.140037	33	50,000,000.00	49,993,388.89	0.00	0.00
115035	NATIXIS NY BRANCH CP			63873JN48	10/28/2020	01/04/2021	.140000		.140037	33	50,000,000.00	49,993,388.89	0.00	0.00
115036	LA FAYETTE ASSET SEC LLC			50286LME0	10/28/2020	12/14/2020	.150000		.150029	12	21,370,000.00	21,368,842.46	0.00	0.00
115038	UST BILL			9127964V8	10/28/2020	10/07/2021	.115000		.115127	309	50,000,000.00	49,950,486.12	0.00	0.00
115039	UST BILL			9127964V8	10/28/2020	10/07/2021	.115000		.115127	309	50,000,000.00	49,950,486.12	0.00	0.00
115040	UST BILL			9127964V8	10/28/2020	10/07/2021	.115000		.115127	309	50,000,000.00	49,950,486.12	0.00	0.00
115041	UST BILL			9127964V8	10/28/2020	10/07/2021	.115000		.115127	309	50,000,000.00	49,950,486.12	0.00	0.00
115042	UST BILL			9127964V8	10/28/2020	10/07/2021	.115000		.115127	309	50,000,000.00	49,950,486.12	0.00	0.00
115043	UST BILL			9127964V8	10/28/2020	10/07/2021	.115000		.115127	309	50,000,000.00	49,950,486.12	0.00	0.00
115044	SVENSKA HANDELSBANKEN NY			86959RKY5	10/28/2020	01/29/2021	.150000		.150000	58	50,000,000.00	50,000,000.00	7,500.00	19,375.00
115046	LA FAYETTE ASSET SEC LLC			50286LMF7	10/29/2020	12/15/2020	.140000		.140026	13	41,971,000.00	41,968,714.91	0.00	0.00
115047	FHLB D-N			313385CR5	10/29/2020	03/05/2021	.090000		.090029	93	50,000,000.00	49,988,250.00	0.00	0.00
115048	FHLB D-N			313385CR5	10/29/2020	03/05/2021	.090000		.090029	93	50,000,000.00	49,988,250.00	0.00	0.00
115049	FHLB D-N			313385CM6	10/29/2020	03/01/2021	.090000		.090028	89	50,000,000.00	49,988,750.00	0.00	0.00
115050	FHLB D-N			313384T58	10/29/2020	12/16/2020	.080000		.080008	14	50,000,000.00	49,998,333.33	0.00	0.00



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115051	FHLB D-N			313384T58	10/29/2020	12/16/2020	.080000		.080008	14	50,000,000.00	49,998,333.33	0.00	0.00
115052	FHLB D-N			313384S75	10/29/2020	12/10/2020	.075000		.075007	8	50,000,000.00	49,999,062.50	0.00	0.00
115053	FHLB D-N			313384S75	10/29/2020	12/10/2020	.075000		.075007	8	50,000,000.00	49,999,062.50	0.00	0.00
115054	JUPITER SEC COMPANY LLC			4820P2M36	10/29/2020	12/03/2020	.120000		.120014	1	50,000,000.00	49,999,666.67	0.00	0.00
115055	ATLANTIC ASSET SEC LLC C			04821TM44	10/29/2020	12/04/2020	.130000		.130017	2	50,000,000.00	49,999,458.33	0.00	0.00
115058	FNMA 1.22 (CALLABLE)			3136G42K8	10/30/2020	08/27/2032	1.220000		1.334578	4286	50,000,000.00	49,379,630.70	162,666.67	305,000.00
115059	FNMA 1.22 (CALLABLE)			3136G42K8	11/02/2020	08/27/2032	1.220000		1.334627	4286	49,250,000.00	48,638,511.50	160,226.67	300,425.00
115060	THUNDER BAY FUNDING LLC			88602TM34	11/02/2020	12/03/2020	.110000		.110010	1	50,000,000.00	49,999,694.44	0.00	0.00
115061	SHEFFIELD RECEIVABLES CO			82124LMJ8	10/30/2020	12/18/2020	.150000		.150031	16	50,000,000.00	49,996,458.34	0.00	0.00
115062	CREDIT AGRICOLE CIB NY B			22533TMJ2	10/30/2020	12/18/2020	.120000		.120020	16	50,000,000.00	49,997,166.66	0.00	0.00
115063	OLD LINE FUNDING LLC CP			67983TNE2	10/30/2020	01/14/2021	.140000		.140041	43	50,000,000.00	49,991,444.44	0.00	0.00
115065	FHLMC 1.50 (CALLABLE)			3134GXAK0	11/09/2020	08/09/2032	1.500000		1.500000	4268	50,000,000.00	50,000,000.00	50,000.00	375,000.00
115066	FNMA 1.27 (CALLABLE)			3135GA2V2	11/18/2020	11/18/2030	1.270000		1.270000	3638	50,000,000.00	50,000,000.00	26,458.33	317,500.00
115067	FHLB D-N			313384V30	11/02/2020	12/30/2020	.090000		.090013	28	50,000,000.00	49,996,375.00	0.00	0.00
115068	FHLB D-N			313384V30	11/02/2020	12/30/2020	.090000		.090013	28	50,000,000.00	49,996,375.00	0.00	0.00
115069	FHLB D-N			313385BJ4	11/02/2020	02/02/2021	.090000		.090021	62	50,000,000.00	49,992,125.00	0.00	0.00
115070	FHLB D-N			313385BM7	11/02/2020	02/05/2021	.090000		.090021	65	50,000,000.00	49,991,750.00	0.00	0.00
115071	OLD LINE FUNDING LLC CP			67983TNL6	11/02/2020	01/20/2021	.150000		.150049	49	25,000,000.00	24,994,791.66	0.00	0.00
115072	AUTOBAHN FUNDING CO LLC			0527M0MB0	11/02/2020	12/11/2020	.120000		.120016	9	40,000,000.00	39,998,666.67	0.00	0.00
115073	CRC FUNDING LLC CP			12619TP57	11/02/2020	02/05/2021	.160000		.160068	65	50,000,000.00	49,985,333.33	0.00	0.00
115074	CRC FUNDING LLC CP			12619TP81	11/02/2020	02/08/2021	.170000		.170079	68	50,000,000.00	49,983,708.33	0.00	0.00
115075	PFIZER INC CP			71708EM36	11/02/2020	12/03/2020	.120000		.120013	1	33,359,000.00	33,358,777.61	0.00	0.00
115076	NORDEA BANK ABP NY CD			65558TS22	11/02/2020	02/01/2021	.150000		.150000	61	50,000,000.00	50,000,000.00	6,458.33	18,958.33
115077	AU & NZ BANKING GRP NY C			05252WRV7	11/02/2020	03/19/2021	.150000		.150000	107	50,000,000.00	50,000,000.00	6,458.33	28,541.67
115078	AU & NZ BANKING GRP NY C			05252WRV7	11/02/2020	03/19/2021	.150000		.150000	107	50,000,000.00	50,000,000.00	6,458.33	28,541.67
115079	FHLB D-N			313385AE6	11/03/2020	01/05/2021	.080000		.080011	34	50,000,000.00	49,996,111.11	0.00	0.00
115080	FHLB D-N			313385CB0	11/03/2020	02/19/2021	.090000		.090024	79	50,000,000.00	49,990,000.00	0.00	0.00
115081	AUTOBAHN FUNDING CO LLC			0527M0M46	11/03/2020	12/04/2020	.130000		.130015	2	33,000,000.00	32,999,642.50	0.00	0.00
115084	CANADIAN IMP BK OF COMME			13608AM45	11/03/2020	12/04/2020	.110000		.110010	2	36,811,000.00	36,810,662.57	0.00	0.00
115087	FHLMC 1.50 (CALLABLE)			3134GXAQ7	11/24/2020	11/23/2032	1.500000		1.500000	4374	50,000,000.00	50,000,000.00	18,750.00	372,916.67
115088	CIESCO LLC CP			17177LP57	11/04/2020	02/05/2021	.160000		.160066	65	30,000,000.00	29,991,200.00	0.00	0.00
115089	AUTOBAHN FUNDING CO LLC			0527M0ME4	11/04/2020	12/14/2020	.130000		.130019	12	50,000,000.00	49,997,652.78	0.00	0.00
115090	MONT BLANC CAPITAL CORP			6117P4Q11	11/04/2020	03/01/2021	.200000		.200130	89	28,192,000.00	28,177,904.00	0.00	0.00
115092	FFCB 1.37 (CALLABLE)			3133EMFG2	11/10/2020	11/04/2030	1.370000		1.370000	3624	50,000,000.00	50,000,000.00	55,180.56	342,500.00
115093	FFCB 1.37 (CALLABLE)			3133EMFG2	11/10/2020	11/04/2030	1.370000		1.370000	3624	6,000,000.00	6,000,000.00	6,621.67	41,100.00



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115094	FHLMC 1.36 (CALLABLE)			3134GXAT1	11/24/2020	11/26/2030	1.360000		1.360000	3646	50,000,000.00	50,000,000.00	17,000.00	343,777.78
115095	MONT BLANC CAPITAL CORP			6117P4N71	11/05/2020	01/07/2021	.180000		.180057	36	50,000,000.00	49,990,750.00	0.00	0.00
115096	LA FAYETTE ASSET SEC LLC			50286LMJ9	11/05/2020	12/18/2020	.130000		.130020	16	50,000,000.00	49,996,930.56	0.00	0.00
115097	NATIXIS NY BRANCH CP			63873JN63	11/05/2020	01/06/2021	.140000		.140034	35	50,000,000.00	49,993,000.00	0.00	0.00
115098	NATIXIS NY BRANCH CP			63873JN63	11/05/2020	01/06/2021	.140000		.140034	35	50,000,000.00	49,993,000.00	0.00	0.00
115100	FFCB NOTE 1.03			3133EMGK2	11/12/2020	11/12/2030	1.030000		1.035276	3632	25,000,000.00	24,987,565.03	15,020.83	128,750.00
115101	FFCB NOTE 1.03			3133EMGK2	11/12/2020	11/12/2030	1.030000		1.046366	3632	25,000,000.00	24,961,451.60	15,020.83	128,750.00
115102	OLD LINE FUNDING LLC CP			67983TNK8	11/06/2020	01/19/2021	.140000		.140040	48	50,000,000.00	49,990,472.22	0.00	0.00
115103	LA FAYETTE ASSET SEC LLC			50286LMG5	11/06/2020	12/16/2020	.120000		.120016	14	26,001,000.00	25,999,699.95	0.00	0.00
115104	AUTOBAHN FUNDING CO LLC			0527M0MJ3	11/06/2020	12/18/2020	.130000		.130020	16	50,000,000.00	49,996,930.56	0.00	0.00
115105	AUTOBAHN FUNDING CO LLC			0527M0MJ3	11/06/2020	12/18/2020	.130000		.130019	16	5,000,000.00	4,999,693.06	0.00	0.00
115106	MUFG UNION BANK NA CD			62478U7C4	11/06/2020	01/04/2021	.120000		.120000	33	50,000,000.00	50,000,000.00	4,500.00	9,833.33
115108	LA FAYETTE ASSET SEC LLC			50286LMG5	11/09/2020	12/16/2020	.120000		.120015	14	24,000,000.00	23,998,800.00	0.00	0.00
115109	FNMA 1.24 (CALLABLE)			3135GA3T6	11/24/2020	11/25/2030	1.240000		1.240000	3645	50,000,000.00	50,000,000.00	15,500.00	311,722.22
115110	JUPITER SEC COMPANY LLC			4820P2N84	11/09/2020	01/08/2021	.150000		.150038	37	50,000,000.00	49,992,083.33	0.00	0.00
115111	THUNDER BAY FUNDING LLC			88602TN58	11/09/2020	01/05/2021	.130000		.130027	34	40,012,000.00	40,006,942.93	0.00	0.00
115112	AUTOBAHN FUNDING CO LLC			0527M0MJ3	11/09/2020	12/18/2020	.120000		.120016	16	50,000,000.00	49,997,166.67	0.00	0.00
115113	AUTOBAHN FUNDING CO LLC			0527M0MJ3	11/09/2020	12/18/2020	.120000		.120016	16	5,000,000.00	4,999,716.67	0.00	0.00
115114	SHEFFIELD RECEIVABLES CO			82124LMX7	11/09/2020	12/31/2020	.140000		.140028	29	50,000,000.00	49,994,166.67	0.00	0.00
115115	FHLB D-N			313385AF3	11/09/2020	01/06/2021	.085000		.085012	35	50,000,000.00	49,995,750.00	0.00	0.00
115116	FHLB D-N			313385AF3	11/09/2020	01/06/2021	.085000		.085012	35	50,000,000.00	49,995,750.00	0.00	0.00
115118	TOYOTA MOTOR CREDIT CORP			89233GP59	11/10/2020	02/05/2021	.120000		.120035	65	50,000,000.00	49,989,000.00	0.00	0.00
115119	TOYOTA MOTOR CREDIT CORP			89233GP59	11/10/2020	02/05/2021	.120000		.120035	65	50,000,000.00	49,989,000.00	0.00	0.00
115120	CHARIOT FUNDING LLC CP			15963TN88	11/10/2020	01/08/2021	.160000		.160042	37	50,000,000.00	49,991,555.56	0.00	0.00
115121	CHARIOT FUNDING LLC CP			15963TN88	11/10/2020	01/08/2021	.160000		.160042	37	50,000,000.00	49,991,555.56	0.00	0.00
115122	FHLB D-N			313385AE6	11/10/2020	01/05/2021	.085000		.085011	34	50,000,000.00	49,995,868.06	0.00	0.00
115123	FHLB D-N			313385AE6	11/10/2020	01/05/2021	.085000		.085011	34	50,000,000.00	49,995,868.06	0.00	0.00
115124	AU & NZ BANKING GRP NY C			05252WRW5	11/10/2020	03/15/2021	.150000		.150000	103	50,000,000.00	50,000,000.00	4,791.67	26,041.67
115125	AU & NZ BANKING GRP NY C			05252WRW5	11/10/2020	03/15/2021	.150000		.150000	103	50,000,000.00	50,000,000.00	4,791.67	26,041.67
115126	FNMA 1.50 (CALLABLE)			3135GA4A6	11/16/2020	11/16/2032	1.500000		1.500000	4367	50,000,000.00	50,000,000.00	35,416.67	375,000.00
115127	FNMA 1.32 (CALLABLE)			3135GA4C2	11/18/2020	11/18/2030	1.320000		1.320000	3638	50,000,000.00	50,000,000.00	27,500.00	330,000.00
115128	FNMA 1.50 (CALLABLE)			3135GA4B4	11/24/2020	11/23/2032	1.500000		1.500000	4374	50,000,000.00	50,000,000.00	18,750.00	372,916.67
115129	FHLB D-N			313384T41	11/10/2020	12/15/2020	.080000		.080006	13	50,000,000.00	49,998,444.44	0.00	0.00
115130	FHLB D-N			313384T41	11/10/2020	12/15/2020	.080000		.080006	13	50,000,000.00	49,998,444.44	0.00	0.00
115131	FHLB D-N			313385AH9	11/10/2020	01/08/2021	.085000		.085012	37	50,000,000.00	49,995,513.89	0.00	0.00



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115132	FHLB D-N			313385AH9	11/10/2020	01/08/2021	.085000		.085012	37	50,000,000.00	49,995,513.89	0.00	0.00
115133	FHLB D-N			313385AP1	11/10/2020	01/14/2021	.085000		.085013	43	50,000,000.00	49,994,805.56	0.00	0.00
115134	FHLB D-N			313385AP1	11/10/2020	01/14/2021	.085000		.085013	43	50,000,000.00	49,994,805.56	0.00	0.00
115135	FHLB D-N			313385AP1	11/10/2020	01/14/2021	.085000		.085013	43	50,000,000.00	49,994,805.56	0.00	0.00
115136	FHLB D-N			313385AP1	11/10/2020	01/14/2021	.085000		.085013	43	50,000,000.00	49,994,805.56	0.00	0.00
115137	CAFCO LLC CP			1247P2PB4	11/10/2020	02/11/2021	.170000		.170075	71	50,000,000.00	49,983,000.00	0.00	0.00
115138	CIESCO LLC CP			17177LPC2	11/10/2020	02/12/2021	.170000		.170075	72	50,000,000.00	49,982,763.89	0.00	0.00
115139	CIESCO LLC CP			17177LPC2	11/10/2020	02/12/2021	.170000		.170076	72	30,000,000.00	29,989,658.33	0.00	0.00
115140	JUPITER SEC COMPANY LLC			4820P2NB7	11/10/2020	01/11/2021	.160000		.160044	40	50,000,000.00	49,990,888.89	0.00	0.00
115141	AUTOBAHN FUNDING CO LLC			0527M0ME4	11/10/2020	12/14/2020	.130000		.130016	12	50,000,000.00	49,997,652.78	0.00	0.00
115142	CAFCO LLC CP			1247P2PA6	11/10/2020	02/10/2021	.170000		.170074	70	50,000,000.00	49,983,236.11	0.00	0.00
115143	CAFCO LLC CP			1247P2PA6	11/10/2020	02/10/2021	.170000		.170074	70	2,392,000.00	2,391,198.02	0.00	0.00
115144	UST BILL			9127964W6	11/10/2020	11/04/2021	.117500		.117638	337	50,000,000.00	49,944,840.27	0.00	0.00
115145	UST BILL			9127964W6	11/10/2020	11/04/2021	.117500		.117638	337	50,000,000.00	49,944,840.27	0.00	0.00
115146	UST BILL			9127964W6	11/10/2020	11/04/2021	.117500		.117638	337	50,000,000.00	49,944,840.27	0.00	0.00
115147	UST BILL			9127964W6	11/10/2020	11/04/2021	.117500		.117638	337	50,000,000.00	49,944,840.27	0.00	0.00
115148	UST BILL			9127964W6	11/10/2020	11/04/2021	.117500		.117638	337	50,000,000.00	49,944,840.27	0.00	0.00
115149	UST BILL			9127964W6	11/10/2020	11/04/2021	.117500		.117638	337	50,000,000.00	49,944,840.27	0.00	0.00
115152	CREDIT SUISSE NY CD			22549L2R5	11/10/2020	08/09/2021	.270000		.270000	250	50,000,000.00	50,000,000.00	8,625.00	102,000.00
115153	CREDIT SUISSE NY CD			22549L2R5	11/10/2020	08/09/2021	.270000		.270000	250	50,000,000.00	50,000,000.00	8,625.00	102,000.00
115154	AUTOBAHN FUNDING CO LLC			0527M0MP9	11/12/2020	12/23/2020	.130000		.130019	21	50,000,000.00	49,996,027.78	0.00	0.00
115155	AUTOBAHN FUNDING CO LLC			0527M0MP9	11/12/2020	12/23/2020	.130000		.130019	21	20,000,000.00	19,998,411.11	0.00	0.00
115156	NATIXIS NY BRANCH CP			63873JND8	11/12/2020	01/13/2021	.140000		.140034	42	50,000,000.00	49,991,638.89	0.00	0.00
115157	OLD LINE FUNDING LLC CP			67983TNL6	11/12/2020	01/20/2021	.140000		.140038	49	48,800,000.00	48,790,511.11	0.00	0.00
115159	THUNDER BAY FUNDING LLC			88602TNB5	11/13/2020	01/11/2021	.130000		.130028	40	50,000,000.00	49,992,597.22	0.00	0.00
115160	THUNDER BAY FUNDING LLC			88602TNB5	11/13/2020	01/11/2021	.130000		.130028	40	12,000,000.00	11,998,223.33	0.00	0.00
115161	JUPITER SEC COMPANY LLC			4820P2N68	11/13/2020	01/06/2021	.190000		.190054	35	50,000,000.00	49,990,500.00	0.00	0.00
115162	CHARIOT FUNDING LLC CP			15963TNC9	11/13/2020	01/12/2021	.180000		.180054	41	50,000,000.00	49,989,500.00	0.00	0.00
115163	MONT BLANC CAPITAL CORP			6117P4PH7	11/13/2020	02/17/2021	.200000		.200107	77	41,080,000.00	41,062,198.67	0.00	0.00
115164	THUNDER BAY FUNDING LLC			88602TND1	11/13/2020	01/13/2021	.130000		.130029	42	50,000,000.00	49,992,236.11	0.00	0.00
115165	AUTOBAHN FUNDING CO LLC			0527M0ND5	11/13/2020	01/13/2021	.140000		.140033	42	25,000,000.00	24,995,819.44	0.00	0.00
115166	NATIXIS NY BRANCH CP			63873JN71	11/13/2020	01/07/2021	.120000		.120022	36	50,000,000.00	49,993,833.33	0.00	0.00
115167	NATIXIS NY BRANCH CP			63873JN71	11/13/2020	01/07/2021	.120000		.120022	36	50,000,000.00	49,993,833.33	0.00	0.00
115168	CIESCO LLC CP			17177LPB4	11/13/2020	02/11/2021	.170000		.170072	71	19,874,000.00	19,867,242.84	0.00	0.00
115169	FHLB D-N			313385AF3	11/13/2020	01/06/2021	.080000		.080010	35	50,000,000.00	49,996,000.00	0.00	0.00



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Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
115170	FHLB D-N			313385AN6	11/13/2020	01/13/2021	.085000		.085012	42	50,000,000.00	49,994,923.61	0.00	0.00
115171	TORONTO DOMINION BANK NY			89114NV36	11/13/2020	01/04/2021	.150000		.150000	33	50,000,000.00	50,000,000.00	4,166.67	10,833.33
115172	FFCB 1.34 (CALLABLE)			3133EMGT3	11/19/2020	11/19/2030	1.340000		1.340000	3639	50,000,000.00	50,000,000.00	26,055.56	335,000.00
115173	FFCB 1.34 (CALLABLE)			3133EMGT3	11/19/2020	11/19/2030	1.340000		1.340000	3639	25,000,000.00	25,000,000.00	13,027.78	167,500.00
115174	FFCB 1.34 (CALLABLE)			3133EMGT3	11/19/2020	11/19/2030	1.340000		1.340000	3639	25,000,000.00	25,000,000.00	13,027.78	167,500.00
115175	FHLB D-N			313384V30	11/16/2020	12/30/2020	.080000		.080008	28	50,000,000.00	49,996,777.78	0.00	0.00
115176	FHLB D-N			313384V30	11/16/2020	12/30/2020	.080000		.080008	28	50,000,000.00	49,996,777.78	0.00	0.00
115177	SHEFFIELD RECEIVABLES CO			82124LMX7	11/16/2020	12/31/2020	.150000		.150028	29	50,000,000.00	49,993,750.00	0.00	0.00
115178	REGENCY MARKETS NO. 1 LL			7588ROMG9	11/16/2020	12/16/2020	.150000		.150019	14	50,000,000.00	49,996,875.00	0.00	0.00
115179	CHARIOT FUNDING LLC CP			15963TND7	11/16/2020	01/13/2021	.180000		.180052	42	47,050,000.00	47,039,884.25	0.00	0.00
115180	ATLANTIC ASSET SEC LLC C			04821TNB7	11/16/2020	01/11/2021	.160000		.160040	40	25,000,000.00	24,995,444.45	0.00	0.00
115181	CHARIOT FUNDING LLC CP			15963TMJ5	11/16/2020	12/18/2020	.170000		.170026	16	50,000,000.00	49,995,986.11	0.00	0.00
115182	CIESCO LLC CP			17177LPB4	11/16/2020	02/11/2021	.160000		.160062	71	50,000,000.00	49,984,000.00	0.00	0.00
115183	OLD LINE FUNDING LLC CP			67983TP34	11/16/2020	02/03/2021	.170000		.170063	63	48,000,000.00	47,985,493.33	0.00	0.00
115184	TORONTO DOMINION BANK NY			89114NV69	11/16/2020	12/31/2020	.130000		.130000	29	50,000,000.00	50,000,000.00	3,069.44	8,125.00
115186	MONT BLANC CAPITAL CORP			6117P4ND8	11/17/2020	01/13/2021	.200000		.200063	42	41,439,000.00	41,429,100.68	0.00	0.00
115187	BARCLAYS BANK PLC NY CD			06742TVK9	11/17/2020	03/15/2021	.150000		.150000	103	50,000,000.00	50,000,000.00	3,333.33	24,583.33
115188	MONT BLANC CAPITAL CORP			6117P4PA2	11/17/2020	02/10/2021	.200000		.200094	70	41,591,000.00	41,574,594.66	0.00	0.00
115189	TOYOTA MOTOR CREDIT CORP			89233GNN2	11/17/2020	01/22/2021	.120000		.120026	51	50,000,000.00	49,991,333.33	0.00	0.00
115190	NATIXIS NY BRANCH CP			63873JNL0	11/17/2020	01/20/2021	.140000		.140035	49	50,000,000.00	49,990,277.78	0.00	0.00
115191	TORONTO DOMINION BANK CP			89119AN46	11/17/2020	01/04/2021	.130000		.130023	33	50,000,000.00	49,993,861.11	0.00	0.00
115192	ATLANTIC ASSET SEC LLC C			04821TN43	11/17/2020	01/04/2021	.130000		.130022	33	25,000,000.00	24,996,930.56	0.00	0.00
115193	SHEFFIELD RECEIVABLES CO			82124LN40	11/17/2020	01/04/2021	.140000		.140026	33	50,000,000.00	49,993,388.89	0.00	0.00
115194	CHARIOT FUNDING LLC CP			15963TMJ5	11/17/2020	12/18/2020	.160000		.160022	16	50,000,000.00	49,996,222.22	0.00	0.00
115195	UST BILL			9127963L1	11/17/2020	12/24/2020	.082500		.082507	22	50,000,000.00	49,997,364.59	0.00	0.00
115196	UST BILL			9127963L1	11/17/2020	12/24/2020	.082500		.082507	22	50,000,000.00	49,997,364.59	0.00	0.00
115197	UST BILL			912796TY5	11/17/2020	12/31/2020	.080000		.080008	29	50,000,000.00	49,996,666.67	0.00	0.00
115198	UST BILL			912796TY5	11/17/2020	12/31/2020	.080000		.080008	29	50,000,000.00	49,996,666.67	0.00	0.00
115199	MUFG UNION BANK NA CD			62478U7G5	11/17/2020	01/04/2021	.120000		.120000	33	50,000,000.00	50,000,000.00	2,666.67	8,000.00
115200	CANADIAN IMP. BK OF COM			13606CJX3	11/17/2020	01/04/2021	.110000		.110000	33	50,000,000.00	50,000,000.00	2,444.44	7,333.33
115202	FFCB 1.34 (CALLABLE)			3133EMGT3	11/19/2020	11/19/2030	1.340000		1.340000	3639	50,000,000.00	50,000,000.00	26,055.56	335,000.00
115203	FFCB 1.34 (CALLABLE)			3133EMGT3	11/19/2020	11/19/2030	1.340000		1.340000	3639	6,525,000.00	6,525,000.00	3,400.25	43,717.50
115204	OLD LINE FUNDING LLC CP			67983TNL6	11/19/2020	01/20/2021	.160000		.160044	49	50,000,000.00	49,988,888.89	0.00	0.00
115205	OLD LINE FUNDING LLC CP			67983TNL6	11/19/2020	01/20/2021	.160000		.160044	49	50,000,000.00	49,988,888.89	0.00	0.00
115206	OLD LINE FUNDING LLC CP			67983TNL6	11/18/2020	01/20/2021	.160000		.160045	49	25,000,000.00	24,994,444.44	0.00	0.00



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115207	SHEFFIELD RECEIVABLES CO			82124LN57	11/18/2020	01/05/2021	.150000		.150030	34	50,000,000.00	49,992,708.33	0.00	0.00
115208	SHEFFIELD RECEIVABLES CO			82124LNK4	11/18/2020	01/19/2021	.160000		.160044	48	50,000,000.00	49,989,111.11	0.00	0.00
115209	TORONTO DOMINION BANK CP			89119ANK0	11/18/2020	01/19/2021	.160000		.160044	48	31,569,000.00	31,562,124.98	0.00	0.00
115210	TORONTO DOMINION BANK NY			89114NVD4	11/18/2020	01/19/2021	.170000		.170000	48	50,000,000.00	50,000,000.00	3,541.67	14,638.89
115211	CHARIOT FUNDING LLC CP			15963TNL9	11/19/2020	01/20/2021	.180000		.180056	49	50,000,000.00	49,987,500.00	0.00	0.00
115212	REGENCY MARKETS NO. 1 LL			7588R0MM6	11/19/2020	12/21/2020	.160000		.160023	19	50,000,000.00	49,995,555.56	0.00	0.00
115213	SHEFFIELD RECEIVABLES CO			82124LN73	11/19/2020	01/07/2021	.160000		.160035	36	50,000,000.00	49,991,777.78	0.00	0.00
115214	AUTOBAHN FUNDING CO LLC			0527M0NL7	11/19/2020	01/20/2021	.150000		.150039	49	30,000,000.00	29,993,750.00	0.00	0.00
115215	CANADIAN IMP BK OF COMME			13608AMQ6	11/19/2020	12/24/2020	.130000		.130016	22	50,000,000.00	49,995,847.23	0.00	0.00
115216	ATLANTIC ASSET SEC LLC C			04821TNL5	11/19/2020	01/20/2021	.150000		.150039	49	50,000,000.00	49,989,583.33	0.00	0.00
115217	ATLANTIC ASSET SEC LLC C			04821TNM3	11/19/2020	01/21/2021	.150000		.150039	50	50,000,000.00	49,989,375.00	0.00	0.00
115218	CIESCO LLC CP			17177LPB4	11/19/2020	02/11/2021	.150000		.150053	71	29,626,000.00	29,617,112.20	0.00	0.00
115219	SHEFFIELD RECEIVABLES CO			82124LNF5	11/19/2020	01/15/2021	.140000		.140031	44	50,000,000.00	49,991,250.00	0.00	0.00
115220	MONT BLANC CAPITAL CORP			6117P4QA1	11/19/2020	03/10/2021	.220000		.220149	98	23,785,000.00	23,770,610.07	0.00	0.00
115221	CANADIAN IMP. BK OF COM			13606CK29	11/19/2020	12/28/2020	.140000		.140000	26	50,000,000.00	50,000,000.00	2,722.22	7,583.33
115222	FFCB NOTE 1.03			3133EMGK2	11/25/2020	11/12/2030	1.030000		1.100001	3632	20,000,000.00	19,868,417.31	12,016.67	103,000.00
115223	FHLMC 1.32 (CALLABLE)			3134GXEC4	11/25/2020	11/25/2031	1.320000		1.320000	4010	50,000,000.00	50,000,000.00	14,666.67	330,000.00
115224	FHLMC 1.42 (CALLABLE)			3134GXEB6	11/25/2020	11/23/2032	1.420000		1.420000	4374	50,000,000.00	50,000,000.00	15,777.78	351,055.56
115225	MONT BLANC CAPITAL CORP			6117P4NB2	11/20/2020	01/11/2021	.180000		.180047	40	50,000,000.00	49,989,750.00	0.00	0.00
115226	MONT BLANC CAPITAL CORP			6117P4P46	11/20/2020	02/04/2021	.190000		.190076	64	40,000,000.00	39,986,277.78	0.00	0.00
115227	JUPITER SEC COMPANY LLC			4820P2NK7	11/20/2020	01/19/2021	.200000		.200067	48	50,000,000.00	49,986,388.89	0.00	0.00
115228	JUPITER SEC COMPANY LLC			4820P2NK7	11/20/2020	01/19/2021	.200000		.200067	48	50,000,000.00	49,986,388.89	0.00	0.00
115229	SHEFFIELD RECEIVABLES CO			82124LNF5	11/20/2020	01/15/2021	.150000		.150035	44	50,000,000.00	49,990,625.00	0.00	0.00
115230	OLD LINE FUNDING LLC CP			67983TPB6	11/20/2020	02/11/2021	.170000		.170067	71	40,000,000.00	39,986,400.00	0.00	0.00
115231	CANADIAN IMP BK OF COMME			13608AMW3	11/20/2020	12/30/2020	.130000		.130019	28	50,000,000.00	49,994,763.89	0.00	0.00
115232	TORONTO DOMINION BANK CP			89119ANL8	11/20/2020	01/20/2021	.170000		.170049	49	50,000,000.00	49,988,194.44	0.00	0.00
115233	TORONTO DOMINION BANK CP			89119ANL8	11/20/2020	01/20/2021	.170000		.170049	49	50,000,000.00	49,988,194.44	0.00	0.00
115234	CREDIT AGRICOLE CIB NY C			22535CTT8	11/20/2020	12/28/2020	.090000		.090000	26	50,000,000.00	50,000,000.00	1,625.00	4,750.00
115235	NORDEA BANK ABP NY CD			65558TU37	11/20/2020	02/19/2021	.150000		.150000	79	50,000,000.00	50,000,000.00	2,708.33	18,958.33
115236	SVENSKA HANDELSBANKEN NY			86959RLK4	11/20/2020	03/05/2021	.150000		.150000	93	50,000,000.00	50,000,000.00	2,708.33	21,875.00
115238	BARCLAYS BANK PLC NY CD			06742TVN3	11/23/2020	03/15/2021	.150000		.150000	103	50,000,000.00	50,000,000.00	2,083.33	23,333.33
115239	BARCLAYS BANK PLC NY CD			06742TVN3	11/23/2020	03/15/2021	.150000		.150000	103	50,000,000.00	50,000,000.00	2,083.33	23,333.33
115240	CHARIOT FUNDING LLC CP			15963TMM8	11/23/2020	12/21/2020	.160000		.160020	19	50,000,000.00	49,995,555.56	0.00	0.00
115241	CHARIOT FUNDING LLC CP			15963TMM8	11/23/2020	12/21/2020	.160000		.160020	19	50,000,000.00	49,995,555.56	0.00	0.00
115242	FHLMC 1.32 (CALLABLE)			3134GXEK6	11/25/2020	11/25/2031	1.320000		1.320000	4010	50,000,000.00	50,000,000.00	14,666.67	330,000.00



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115243	FHLMC 1.42 (CALLABLE)			3134GXEN0	11/25/2020	11/23/2032	1.420000		1.420000	4374	50,000,000.00	50,000,000.00	15,777.78	351,055.56
115244	FHLMC 1.49 (CALLABLE)			3134GXEQ3	11/25/2020	11/26/2032	1.490000		1.490000	4377	50,000,000.00	50,000,000.00	16,555.56	374,569.44
115245	THUNDER BAY FUNDING LLC			88602TP15	11/23/2020	02/01/2021	.160000		.160050	61	50,000,000.00	49,986,222.22	0.00	0.00
115246	BANK OF NOVA SCOTIA HOUS			06417MLW3	11/23/2020	06/21/2021	.230000		.230000	201	50,000,000.00	50,000,000.00	3,194.44	67,083.33
115247	THUNDER BAY FUNDING LLC			88602TMH3	11/23/2020	12/17/2020	.130000		.130011	15	30,007,000.00	30,005,266.26	0.00	0.00
115248	AUTOBAHN FUNDING CO LLC			0527M0NL7	11/23/2020	01/20/2021	.150000		.150036	49	50,000,000.00	49,989,583.34	0.00	0.00
115249	MONT BLANC CAPITAL CORP			6117P4NB2	11/23/2020	01/11/2021	.180000		.180044	40	20,511,000.00	20,506,795.25	0.00	0.00
115250	CHARIOT FUNDING LLC CP			15963TNU9	11/24/2020	01/28/2021	.200000		.200072	57	50,000,000.00	49,983,888.88	0.00	0.00
115251	CHARIOT FUNDING LLC CP			15963TNU9	11/24/2020	01/28/2021	.200000		.200072	57	50,000,000.00	49,983,888.88	0.00	0.00
115252	JUPITER SEC COMPANY LLC			4820P2NN1	11/24/2020	01/22/2021	.190000		.190059	51	50,000,000.00	49,986,277.78	0.00	0.00
115253	JUPITER SEC COMPANY LLC			4820P2NN1	11/24/2020	01/22/2021	.190000		.190059	51	50,000,000.00	49,986,277.78	0.00	0.00
115254	FNMA NOTE 0.875			3135G05Q2	11/24/2020	08/05/2030	.875000		1.080018	3533	50,000,000.00	49,060,361.20	143,402.78	218,750.00
115255	SHEFFIELD RECEIVABLES CO			82124LP30	11/23/2020	02/03/2021	.210000		.210088	63	41,900,000.00	41,884,357.33	0.00	0.00
115257	FNMA NOTE 0.875			3135G05Q2	11/25/2020	08/05/2030	.875000		1.074244	3533	50,000,000.00	49,086,550.85	143,402.78	218,750.00
115258	UST BILL			9127964D8	11/23/2020	02/18/2021	.065000		.065010	78	50,000,000.00	49,992,868.05	0.00	0.00
115259	UST BILL			9127964D8	11/23/2020	02/18/2021	.065000		.065010	78	50,000,000.00	49,992,868.05	0.00	0.00
115261	FHLB D-N			313385AX4	11/24/2020	01/22/2021	.065000		.065007	51	50,000,000.00	49,995,305.55	0.00	0.00
115262	FHLB D-N			313385AX4	11/24/2020	01/22/2021	.065000		.065007	51	50,000,000.00	49,995,305.55	0.00	0.00
115263	FHLB D-N			313385BA3	11/24/2020	01/25/2021	.065000		.065007	54	50,000,000.00	49,995,034.72	0.00	0.00
115264	FHLB D-N			313385BA3	11/24/2020	01/25/2021	.065000		.065007	54	50,000,000.00	49,995,034.72	0.00	0.00
115265	AUTOBAHN FUNDING CO LLC			0527M0NR4	11/24/2020	01/25/2021	.150000		.150039	54	50,000,000.00	49,988,541.66	0.00	0.00
115266	CHARIOT FUNDING LLC CP			15963TNS4	11/24/2020	01/26/2021	.200000		.200070	55	50,000,000.00	49,984,444.44	0.00	0.00
115267	CHARIOT FUNDING LLC CP			15963TNS4	11/24/2020	01/26/2021	.200000		.200070	55	15,000,000.00	14,995,333.33	0.00	0.00
115268	CHARIOT FUNDING LLC CP			15963TNN5	11/24/2020	01/22/2021	.200000		.200066	51	21,500,000.00	21,493,788.89	0.00	0.00
115269	ATLANTIC ASSET SEC LLC C			04821TMP7	11/24/2020	12/23/2020	.130000		.130014	21	50,000,000.00	49,996,027.78	0.00	0.00
115270	ATLANTIC ASSET SEC LLC C			04821TN43	11/24/2020	01/04/2021	.130000		.130019	33	50,000,000.00	49,993,861.11	0.00	0.00
115271	ATLANTIC ASSET SEC LLC C			04821TN43	11/24/2020	01/04/2021	.130000		.130019	33	27,758,000.00	27,754,591.93	0.00	0.00
115272	MONT BLANC CAPITAL CORP			6117P4QA1	11/24/2020	03/10/2021	.220000		.220143	98	34,730,000.00	34,708,988.35	0.00	0.00
115273	ATLANTIC ASSET SEC LLC C			04821TNM3	11/24/2020	01/21/2021	.150000		.150036	50	50,000,000.00	49,989,375.00	0.00	0.00
115274	TORONTO DOMINION BANK CP			89119ANU8	11/24/2020	01/28/2021	.170000		.170052	57	50,000,000.00	49,986,305.56	0.00	0.00
115275	UST BILL			912796C72	11/24/2020	03/09/2021	.085000		.085021	97	50,000,000.00	49,988,430.56	0.00	0.00
115276	UST BILL			912796C72	11/24/2020	03/09/2021	.085000		.085021	97	50,000,000.00	49,988,430.56	0.00	0.00
115278	FHLB D-N			313385AV8	11/25/2020	01/20/2021	.075000		.075009	49	50,000,000.00	49,994,791.67	0.00	0.00
115279	FHLB D-N			313385AV8	11/25/2020	01/20/2021	.075000		.075009	49	50,000,000.00	49,994,791.67	0.00	0.00
115280	CHARIOT FUNDING LLC CP			15963TNT2	11/25/2020	01/27/2021	.200000		.200070	56	50,000,000.00	49,984,166.67	0.00	0.00



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115281	CHARIOT FUNDING LLC CP			15963TNT2	11/25/2020	01/27/2021	.200000		.200070	56	50,000,000.00	49,984,166.67	0.00	0.00
115284	FHLMC 1.40 (CALLABLE)			3134GXFD1	12/02/2020	12/02/2031	1.400000		1.400000	4017	50,000,000.00	50,000,000.00	1,944.44	350,000.00
115286	USTN 0.875			91282CAV3	11/25/2020	11/15/2030	.875000		.875000	3635	50,000,000.00	50,000,000.00	21,754.15	218,750.00
115287	USTN 0.875			91282CAV3	11/25/2020	11/15/2030	.875000		.875000	3635	50,000,000.00	50,000,000.00	21,754.15	218,750.00
115288	FHLB D-N			313385AV8	11/25/2020	01/20/2021	.070000		.070008	49	50,000,000.00	49,995,138.89	0.00	0.00
115289	FHLB D-N			313385CG9	11/25/2020	02/24/2021	.085000		.085018	84	50,000,000.00	49,989,965.27	0.00	0.00
115290	FHLB D-N			313385CG9	11/25/2020	02/24/2021	.085000		.085018	84	50,000,000.00	49,989,965.27	0.00	0.00
115291	JUPITER SEC COMPANY LLC			4820P2NV3	11/25/2020	01/29/2021	.200000		.200072	58	50,000,000.00	49,983,611.11	0.00	0.00
115292	JUPITER SEC COMPANY LLC			4820P2NV3	11/25/2020	01/29/2021	.200000		.200072	58	50,000,000.00	49,983,611.11	0.00	0.00
115293	AUTOBAHN FUNDING CO LLC			0527M0NK9	11/25/2020	01/19/2021	.150000		.150034	48	50,000,000.00	49,989,791.67	0.00	0.00
115294	AUTOBAHN FUNDING CO LLC			0527M0NF0	11/25/2020	01/15/2021	.150000		.150032	44	50,000,000.00	49,990,625.00	0.00	0.00
115295	ATLANTIC ASSET SEC LLC C			04821TMG7	11/25/2020	12/16/2020	.120000		.120008	14	50,000,000.00	49,997,500.00	0.00	0.00
115296	CREDIT AGRICOLE CIB NY B			22533TMX1	11/25/2020	12/31/2020	.080000		.080006	29	50,000,000.00	49,996,666.67	0.00	0.00
115297	AU & NZ BANKING GRP NY C			05252WRY1	11/25/2020	03/05/2021	.150000		.150000	93	50,000,000.00	50,000,000.00	1,666.67	20,833.33
115298	AU & NZ BANKING GRP NY C			05252WRY1	11/25/2020	03/05/2021	.150000		.150000	93	50,000,000.00	50,000,000.00	1,666.67	20,833.33
115299	TORONTO DOMINION BANK NY			89114NW76	11/25/2020	01/28/2021	.180000		.180000	57	50,000,000.00	50,000,000.00	2,000.00	16,000.00
115306	OLD LINE FUNDING LLC CP			67983TNS1	11/30/2020	01/26/2021	.160000		.160040	55	41,014,000.00	41,003,792.07	0.00	0.00
115307	THUNDER BAY FUNDING LLC			88602TNL3	11/30/2020	01/20/2021	.160000		.160036	49	40,000,000.00	39,991,111.11	0.00	0.00
115308	JUPITER SEC COMPANY LLC			4820P2NK7	11/30/2020	01/19/2021	.170000		.170040	48	50,000,000.00	49,988,430.55	0.00	0.00
115309	OLD LINE FUNDING LLC CP			67983TPA8	11/30/2020	02/10/2021	.170000		.170058	70	30,000,000.00	29,989,941.67	0.00	0.00
115310	CANADIAN IMP BK OF COMME			13608AMH6	11/30/2020	12/17/2020	.100000		.100005	15	50,000,000.00	49,997,777.78	0.00	0.00
115311	CANADIAN IMP BK OF COMME			13608AMJ2	11/30/2020	12/18/2020	.100000		.100005	16	50,000,000.00	49,997,638.89	0.00	0.00
115312	LA FAYETTE ASSET SEC LLC			50286LN41	11/30/2020	01/04/2021	.150000		.150022	33	30,000,000.00	29,995,750.00	0.00	0.00
115313	LA FAYETTE ASSET SEC LLC			50286LN41	11/30/2020	01/04/2021	.150000		.150022	33	21,000,000.00	20,997,025.00	0.00	0.00
115314	MONT BLANC CAPITAL CORP			6117P4QK9	11/30/2020	03/19/2021	.210000		.210134	107	20,809,000.00	20,795,890.33	0.00	0.00
115315	NORDEA BANK ABP NY CD			65558TU78	11/30/2020	03/01/2021	.150000		.150000	89	50,000,000.00	50,000,000.00	625.00	18,958.33
115317	FHLB D-N			313385BM7	12/01/2020	02/05/2021	.080000		.080012	65	50,000,000.00	49,992,666.67	0.00	0.00
115318	FHLB D-N			313385BM7	12/01/2020	02/05/2021	.080000		.080012	65	50,000,000.00	49,992,666.67	0.00	0.00
115319	FHLB D-N			313385BQ8	12/01/2020	02/08/2021	.080000		.080012	68	50,000,000.00	49,992,333.33	0.00	0.00
115320	FHLB D-N			313385BQ8	12/01/2020	02/08/2021	.080000		.080012	68	50,000,000.00	49,992,333.33	0.00	0.00
115321	JUPITER SEC COMPANY LLC			4820P2NM3	12/01/2020	01/21/2021	.170000		.170041	50	40,000,000.00	39,990,366.67	0.00	0.00
115322	JUPITER SEC COMPANY LLC			4820P2NF8	12/01/2020	01/15/2021	.170000		.170036	44	50,000,000.00	49,989,375.00	0.00	0.00
115323	AUTOBAHN FUNDING CO LLC			0527M0N52	12/01/2020	01/05/2021	.130000		.130017	34	30,000,000.00	29,996,208.33	0.00	0.00
115324	OLD LINE FUNDING LLC CP			67983TNV4	12/01/2020	01/29/2021	.170000		.170047	58	25,000,000.00	24,993,034.72	0.00	0.00
115325	OLD LINE FUNDING LLC CP			67983TNU6	12/01/2020	01/28/2021	.160000		.160041	57	50,000,000.00	49,987,111.11	0.00	0.00



Weighted Ave. Days to Maturity Report

EXHIBIT 40

As Of Date: 12/02/2020

Run: 12/02/2020 12:09:54 PM

Reporting Currency: Local

LA County

Inv. No.	Description	Moody	S&P	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Scheduled Par	Scheduled Book	Period End Accrued	Interest Due
115326	TORONTO DOMINION BANK CP			89119ANF1	12/01/2020	01/15/2021	.110000		.110015	44	50,000,000.00	49,993,125.00	0.00	0.00
115327	ATLANTIC ASSET SEC LLC C			04821TMW2	12/01/2020	12/30/2020	.110000		.110010	28	31,633,000.00	31,630,196.96	0.00	0.00
115328	NORDEA BANK ABP NY CD			65558TV28	12/01/2020	03/03/2021	.150000		.150000	91	50,000,000.00	50,000,000.00	416.67	19,166.67
115329	TORONTO DOMINION BANK NY			89114NWC5	12/01/2020	02/04/2021	.170000		.170000	64	50,000,000.00	50,000,000.00	472.22	15,347.22
115330	DNB BANK ASA NY CD			23341VZ61	12/01/2020	12/30/2020	.080000		.080000	28	50,000,000.00	50,000,000.00	222.22	3,222.22
115332	FHLB D-N			313385CP9	12/02/2020	03/03/2021	.084000		.084018	91	50,000,000.00	49,989,383.33	0.00	0.00
115333	FHLB D-N			313385CP9	12/02/2020	03/03/2021	.084000		.084018	91	50,000,000.00	49,989,383.33	0.00	0.00
115334	FHLB D-N			313385BC9	12/02/2020	01/27/2021	.075000		.075009	56	36,000,000.00	35,995,800.00	0.00	0.00
115345	FHLB D-N			313385AU0	12/02/2020	01/19/2021	.070000		.070007	48	50,000,000.00	49,995,333.33	0.00	0.00
115346	FHLB D-N			313385AU0	12/02/2020	01/19/2021	.070000		.070007	48	50,000,000.00	49,995,333.33	0.00	0.00
115347	SHEFFIELD RECEIVABLES CO			82124LNF5	12/02/2020	01/15/2021	.160000		.160031	44	50,000,000.00	49,990,222.22	0.00	0.00
115348	REGENCY MARKETS NO. 1 LL			7588R0N86	12/02/2020	01/08/2021	.170000		.170030	37	50,000,000.00	49,991,263.89	0.00	0.00
115349	TOYOTA MOTOR CREDIT CORP			89233GP18	12/02/2020	02/01/2021	.120000		.120024	61	50,000,000.00	49,989,833.33	0.00	0.00
115350	ATLANTIC ASSET SEC LLC C			04821TMW2	12/02/2020	12/30/2020	.120000		.120011	28	21,055,000.00	21,053,034.87	0.00	0.00
115351	LA FAYETTE ASSET SEC LLC			50286LMW0	12/02/2020	12/30/2020	.130000		.130013	28	22,843,000.00	22,840,690.32	0.00	0.00
115352	REGENCY MARKETS NO. 1 LL			7588R0N86	12/02/2020	01/08/2021	.175000		.175032	37	50,000,000.00	49,991,006.94	0.00	0.00
115353	NATIXIS NY BRANCH CP			63873JQ37	12/02/2020	03/03/2021	.190000		.190091	91	27,448,000.00	27,434,817.34	0.00	0.00
115354	CREDIT AGRICOLE CIB NY C			22535CUB5	12/02/2020	03/08/2021	.180000		.180000	96	50,000,000.00	50,000,000.00	250.00	24,000.00
Fund: 1100 NTRD-PSI NON-TRADING								99.86%	.574366	850	36,069,133,000.00	36,062,499,439.90	40,523,934.90	86,553,778.62
102351	USTN 1.125			912828S76	08/17/2016	07/31/2021	1.125000		1.152632	241	50,000,000.00	49,991,116.46	191,066.58	281,250.00
Fund: 1150 TRADE-PSI TRADING								0.14%	1.152632	241	50,000,000.00	49,991,116.46	191,066.58	281,250.00
Subtotal								100%	.575167	849	36,119,133,000.00	36,112,490,556.36	40,715,001.48	86,835,028.62
Fund Grp: 6000 SPRG-SPECIAL PROGRAMS														
115303	BOW MONEY MARKET PLUS AC				11/27/2020	01/04/2021	.200000		.200000	33	100,000,000.00	100,000,000.00	3,278.69	20,769.52
Fund: 6050 BOW-BK OF THE WEST MONEY MKT PLU								50.0%	.200000	33	100,000,000.00	100,000,000.00	3,278.69	20,769.52
115304	JP MORGAN CHASE BANK MMA				11/27/2020	01/04/2021	.100000		.100000	33	100,000,000.00	100,000,000.00	1,639.34	10,384.76
Fund: 6100 JPMC-JP MORGAN CHASE BK MMA								50.0%	.100000	33	100,000,000.00	100,000,000.00	1,639.34	10,384.76
Subtotal								100%	.150000	33	200,000,000.00	200,000,000.00	4,918.03	31,154.28
Grand Total				Count 824					.572825	845	36,319,133,000.00	36,312,490,556.36	40,719,919.51	86,866,182.90

ATTACHMENT 4 - INSTRUMENT TABLE

ENTRY TYPE	CODE	DESCRIPTION
DISCOUNT	BA	BANKERS ACCEPTANCE
FLOATING	BAN	LACCAL BANS
VARIABLE	BKDEP	BANK DEPOSITS
FIXED	BNOT	BANK NOTE
FIXED	BOND	U.S. TREASURY BONDS
FLOATING	CDFM	DOMESTIC FRCD MONTHLY
FLOATING	CNFL	FLOATING RATE CORPORATE NOTE - QUARTERLY
FLOATING	CNFM	FLOATING RATE CORPORATE NOTE - MONTHLY
FLOATING	CNFR	FLOATING RATE NOTE - MONTHLY
FLOATING	CNFRQ	FLOATING RATE NOTE - QUARTERLY
FLOATING	CNFS	FLOATING RATE CORPORATE NOTE - QUARTERLY
FIXED	CNFX	CORPORATE NOTE FIXED RATE - SEMI-ANNUAL
FIXED	CNOT	CORPORATE NOTE - MONTHLY
FLOATING	CNSU	CORPORATE NOTE STEP - SEMI-ANNUAL
DISCOUNT	CPD	COMMERCIAL PAPER - DISCOUNT
FIXED	CPI	COMMERCIAL PAPER - INTEREST
FIXED	CTDQ	COLLATERALIZED TDS - QUARTERLY
DISCOUNT	FFCDN	FARM CREDIT DISCOUNT NOTES - ANNUAL OR SINGLE PAYMENT
FLOATING	FCFR	FFCB FLOATING RATE NOTE - QUARTERLY
FLOATING	FCNT	FFCB MTN FRN MONTHLY
FIXED	FFCB	FEDFARM CREDITBANK - SEMI-ANNUAL
FIXED	FHLB	FED HOMELOAN BANK - SEMI-ANNUAL
DISCOUNT	FHLD	FED HOMELOAN BANK DISCOUNT NOTES - ANNUAL OR SINGLE PAYMENT
FIXED	FHLM	FHLMC - SEMI-ANNUAL
DISCOUNT	FHLM D	FHLMC DISCOUNT NOTE - ANNUAL OR SINGLE PAYMENT
FLOATING	FHLQ	FHLB FLOATING RATE NOTE - QUARTERLY
FLOATING	FHRM	FHLB FLOATING RATE NOTE - MONTHLY
FLOATING	FLCM	FLOATING RATE CDS - MONTHLY
FLOATING	FLCQ	FLOATING RATE CDS - QUARTERLY
FLOATING	FLCS	FLOATING RATE CDS - SEMI-ANNUAL
FLOATING	FNFM	FNMA FLOATING RATE MONTHLY
FLOATING	FNFQ	FNMA FLOATING RATE - QUARTERLY
FLOATING	FNFR	FNMA FLOATING RATE - QUARTERLY
FIXED	FNMA	FNMA - SEMI-ANNUAL
DISCOUNT	FNMD	FNMA DISCOUNT NOTES - ANNUAL OR SINGLE PAYMENT
FLOATING	FRAM	FLOATING RATE AGENCY - MONTHLY (ACTUAL/360)
FLOATING	FRAM2	FLOATING RATE AGENCY - MONTHLY (30/360)
FLOATING	FRAQ	FLOATING RATE AGENCY - QUARTERLY (ACTUAL/360)
FLOATING	FRAQ2	FLOATING RATE AGENCY - QUARTERLY (30/360)
FLOATING	FRCDQ	FLOATING RATE CD - QUARTERLY (30/360)
FLOATING	FRCDQ2	FLOATING RATE CD - QUARTERLY (ACTUAL/360)
FIXED	FXCD	LONG TERM FIXED RATE
FIXED OR	GIC	GUARANTEED INVESTMENT
FIXED	LTBD	LONG-TERM BONDS
FLOATING	LTBD2	LONG-TERM BONDS
FLOATING	LTBD3	LONG-TERM BONDS
FLOATING	MCPN	MULTI-COUPON SECURITY
FLOATING	MCSA	MULTI-COUPON SECURITY - SEMI-ANNUAL
VARIABLE	MMF	MONEY MARKET FUND
FIXED	NCD1	NEGOTIABLE CD - 1 YEAR
FIXED	NOTE	U.S. TREASURY NOTE
FIXED	NOTE1	U.S. TREASURY NOTE
FIXED	REPO	REPO PRICED @ 100
DISCOUNT	TBIL	U.S. TREASURY BILL
FIXED	YANK1	YANKEE CD 1 PAYMENT
FLOATING	YCDSU	YANKEE CD STEP-UP

ATTACHMENT 4 - INSTRUMENT TABLE

INSTRUMENT	TYPE	COUPON FREQUENCY	DAY COUNT
ABALONE COVE	FIXED	MONTHLY	A/365
AGENCY	FLOATING	MONTHLY	A/360
AGENCY	FLOATING	MONTHLY	30/360
AGENCY	FLOATING	QUARTERLY	A/360
AGENCY	FLOATING	QUARTERLY	30/360
AGENCY	FLOATING	SEMI-ANNUAL	A/360
AIG	FIXED	MATURITY	30/360
ARS LT BDS	FLOATING	(W)	A/360
ARS LT BDS	FLOATING	MONTHLY	A/365
ASSET BKD	FLOATING	MONTHLY	P&I 30/360
ASSET BKD	FIXED	MONTHLY	P&I 30/360
BANK DEPOSITS	FLOATING	MONTHLY	A/365
BANK NT	FIXED	MATURITY	A/360
BANK NT	FIXED	MATURITY	30/360
BANK NT	FIXED	SEMI-ANNUAL	30/360
BANKERS ACCEPTANCE	DISCOUNT		A/360
CA MUNI BONDS	FIXED	SEMI-ANNUAL	30/360
CDS	FLOATING	MONTHLY	A/360
CDS	FLOATING	QUARTERLY	A/360
CDS	FLOATING	SEMI-ANNUAL	A/360
CDS	FLOATING	QUARTERLY	30/360
CDS	FLOATING	QUARTERLY	A/360
CDS	FLOATING	MATURITY	A/360
CDS LONG TRM	FIXED	MATURITY	A/360
CERT OF PART	FLOATING	MONTHLY	A/365
CERT OF PART	FLOATING	SEMI-ANNUAL	30/360
COLLAT MTG OBL		MONTHLY	P&I 30/360
COLLAT MTG OBL	FIXED	QUARTERLY	30/360
COLLATERAL DELIVERED			
COLLATERAL RECEIVED	FIXED		
COLLATERIZD TDS	FIXED	MONTHLY	A/360
COLLATERIZD TDS	FIXED	QUARTERLY	A/360
COLLATERIZED CD	FIXED	QUARTERLY	A/365
COMMERCIAL PAPER	DISCOUNT		
COMMERCIAL PAPER	FIXED		
CORP BK	STEP%	SEMI-ANNUAL	30/360
CORP BK	STEP%	QUARTERLY	A/360
CORP NT	FLOATING	QUARTERLY	A/360
CORP NT	FLOATING	MONTHLY	A/360
CORP NT	FLOATING	MONTHLY	30/360
CORP NT	FLOATING	QUARTERLY	30/360
CORP NT	FLOATING	QUARTERLY	A/365
CORP NT	FIXED	SEMI-ANNUAL	30/360
CORP NT	FIXED	MATURITY	A/360
CORP NT	FIXED	MONTHLY	30/360
CORP NT	FIXED	MATURITY	30/360
CORP NT	STEP%	SEMI-ANNUAL	30/360
CP	DISCOUNT		A/360
CP	FLOATING	MATURITY	A/360

ATTACHMENT 4 - INSTRUMENT TABLE

INSTRUMENT	TYPE	COUPON FREQUENCY	DAY COUNT
CP	FIXED	MATURITY	A/360
DEPOSIT NT	FIXED	SEMI-ANNUAL	30/360
DEPOSIT NT		MATURITY	A/365
DEPOSIT NT		QUARTERLY	A/365
DEPOSIT NT (YANKEE)		MATURITY	A/360
DOMESTIC CD	FLOATING	MONTHLY	A/360
EURO CD	FIXED	MATURITY	A/360
FFCB	DISCOUNT		A/360
FFCB	FLOATING	QUARTERLY	A/365
FFCB	FLOATING	MONTHLY	A/360
FFCB	FLOATING	QUARTERLY	A/360
FFCB	FIXED	SEMI-ANNUAL	30/360
FFCB	FIXED	QUARTERLY	30/360
FHLB	FLOATING	QUARTERLY	A/360
FHLB	FLOATING	QUARTERLY	A/365
FHLB	FLOATING	MONTHLY	A/360
FHLB	FIXED	SEMI-ANNUAL	30/360
FHLB	FIXED	QUARTERLY	30/360
FHLB	DISCOUNT		A/360
FHLM	FIXED	MONTHLY	30/360
FHLMC	FIXED	SEMI-ANNUAL	30/360
FHLMC	FIXED	QUARTERLY	30/360
FHLMC	DISCOUNT		A/360
FHLMC	STRIP	MATURITY	30/360
FHLMC	STEP%	ANNUAL	30/360
FHLMC CN	FLOATING	MONTHLY	A/360
FHLMC PC	FIXED	MONTHLY	30/360
FLB	FIXED	SEMI-ANNUAL	30/360
FLEX REPO	FIXED	MONTHLY	A/360
FNMA	FLOATING	MONTHLY	A/360
FNMA	FLOATING	QUARTERLY	A/365
FNMA	FLOATING	QUARTERLY	A/360
FNMA	FIXED	SEMI-ANNUAL	30/360
FNMA	FLOATING	SEMI-ANNUAL	30/360
FNMA	DISCOUNT		A/360
FNMA	STRIP	MATURITY	30/360
FNMA	FIXED	QUARTERLY	30/360
FNMA PLS		MONTHLY	P&I 30/360
FNMA REMICS		MONTHLY	P&I 30/360
GIC	FIXED	MATURITY	30/360
GIC	FLOATING	MONTHLY	30/360
GIC 2000		MATURITY	30/360
GNMA PLS		MONTHLY	P&I 30/360
GNMA PT		MONTHLY	P&I 30/360
GOV'T SPONSORED ENTERPRISES			
LACCAL BANS	FLOATING	SEMI-ANNUAL	30/360
LACOE PLD TRAN	FLOATING	MATURITY	30/360
LONG TERM BDS	FIXED	SEMI-ANNUAL	30/360
MED TRM CDS	FIXED	QUARTERLY	A/360

ATTACHMENT 4 - INSTRUMENT TABLE

INSTRUMENT	TYPE	COUPON FREQUENCY	DAY COUNT
MED TRM CDS	FIXED	QUARTERLY	30/360
MONEY MARKET FUNDS	FLOATING	MONTHLY	A/365
MULTI-CPN	FLOATING	QUARTERLY	30/360
MULTI-CPN	FLOATING	SEMI-ANNUAL	30/360
MUNI BDS/NTS	FIXED	SEMI-ANNUAL	30/360
NEG CDS	FIXED	MONTHLY	A/365
NEG CDS	STEP%	SEMI-ANNUAL	30/360
NEG CDS <=1YR	FIXED	MATURITY	A/360
NEG CDS <=1YR	FIXED	MATURITY	30/360
NEG ORDR W/DRWL	ARREARS	MONTHLY	A/365
PROM NT REG	FIXED	MATURITY	A/360
RANGE NTE	FIXED	MATURITY	A/365
REGSTD WARNTS	FIXED	MATURITY	30/360
REPO PRICD 100	EQUITIES	MATURITY	A/360
SAN DIEGO	94 TX	MATURITY	30/360
SANITATION DISTRICT GIC2005B		SEMI-ANNUAL	30/360
SLMA	FLOATING	QUARTERLY	A/360
SLMA	FLOATING	QUARTERLY	A/365
SLMA	FLOATING	SEMI-ANNUAL	A/365
SLMA	FLOATING	ANNUAL	A/365
SLMA	FIXED	SEMI-ANNUAL	30/360
SLMA	FIXED	SEMI-ANNUAL	30/360
SLMA	DISCOUNT		A/360
STOCK	FLOATING		
US TREASURY BILLS	DISCOUNT		A/360
US TREASURY BONDS	FIXED	SEMI-ANNUAL	A/A
US TREASURY NOTES		SEMI-ANNUAL	A/A
YANKEE CDS	FIXED	SEMI-ANNUAL	A/360
YANKEE CDS	FIXED	MATURITY	A/360
YANKEE CDS	FIXED	SEMI-ANNUAL	30/360
YANKEE CDS	STEP%	SEMI-ANNUAL	A/360
YANKEE CDS	STEP%	SEMI-ANNUAL	30/360
ZERO	DISCOUNT		A/360

SYSTEM TRAINING

SYSTEM TRAINING

I. INTRODUCTION

Contractor shall provide Technical and End User training as set forth herein at the County of Los Angeles Treasurer and Tax Collector (TTC) site. The training must include all the modules that the TTC needs to attain the functionality stated in the Statement of Work (SOW). System training may be conducted virtually using a video conferencing method agreed upon by the TTC or at the TTC's Training Room.

Contractor shall provide all needed training sessions, as determined by the TTC. Training shall incorporate traditional training methods including, but not limited to, hands-on classroom training and materials (i.e., training manual, reference guides, desk aids, etc.) and knowledge transfer strategy, mutually agreed upon by the TTC and contractor, to prepare the TTC staff to utilize the system after it is placed into production. Contractor shall customize each training session to accommodate Technical and End User staff, covering areas that pertain to the specific business requirements of each training group.

II. SCOPE OF TRAINING

A. TECHNICAL TRAINING

Contractor shall provide Technical Training for the TTC's technical staff designated by the TTC in accordance with the course outline set forth below.

1. Introduction

The role and responsibility of the Contractor and the TTC staff on the usage of the application with all its modules.

2. Features of the System (includes features unique to the County)

- a. System Administration.
- b. Interface of the new System with the TTC's in-house application.
- c. Interface of the new System with the TTC's Custodial Bank.
- d. Interface of the new System with the credit rating agencies.

3. Software of Workstations

- a. Client workstations installation and support.
- b. Third Party Software.
- c. User Setup and Audit Controls.

4. Processes (includes hands on practice)

- a. Reports' Retrieval, customization, and Generation.
- b. Menu Hierarchy and Navigation.
- c. Interface of the new System with the TTC's in-house application.
- d. Interface of the new System with the TTC's Custodial Bank.
- e. Interface of the new System with the credit rating agencies.
- f. How to setup, run, and export files into different file formats as specified by the TTC.

5. Reports – The Management Tool

- a. Staff Training to utilize the integrated report writing tool to modify or develop new custom reports.

6. Modifications to the System

- a. On-site, post-implementation support (e.g., one month of on-site support after go-live, on-site support during initial implementation, optional "as-needed" support 7 days a week).
- b. Delivery method of upgrades and product enhancements, including historical frequency of upgrades by module.
- c. Help Desk, problem reporting, and resolution procedures, including customer service organizational chart and internal escalation procedures with defined support levels.

7. Question and Answer Session**8. Evaluation****B. END USER TRAINING**

Contractor shall provide System training for End User staff, designated by the TTC, in accordance with the course outline set forth below.

Contractor shall design each training session to cover subjects geared toward the business function of each training group, as indicated in Section I (Introduction) above. Not all Work Flow and Processes subjects/topics may be covered at each individual training session.

1. Introduction**2. Features of the System****3. Software of all Workstations**

- a. How to access the new System using the Client software.
- b. How to use all the modules included in the new System.

4. Workflow and Processes (includes hands on practice)

- a. Report Retrieval and Generation.
- b. Menu Hierarchy and Navigation.
- c. Inquiry Response.
- d. Account Setup and Changes.
- e. Investment Accounting Transactions.
- f. Investment Approval process and Workflow Monitoring.
- g. Market Pricing Process.
- h. Interest Allocation.
- i. Investment Compliance Monitoring.
- j. Banking Data Retrieval and Manipulation.
- k. Table Maintenance.
- l. Forecasting Models Setup and Variations.
- m. Specialized Screens.
- n. Support.

5. Reports – The Management Tool

- a. Staff Training to utilize the integrated report writing tool to modify or develop new custom reports.

6. Question and Answer Session**7. Evaluation**

MAINTENANCE AND SUPPORT SERVICES

GENERAL

Capitalized terms used in this Attachment 6 (Maintenance and Support Services) without definition shall have the meanings given to such terms in the body of the Contract.

Contractor shall provide Maintenance and Support Services in accordance with the requirements set forth in the Statement of Work (SOW) of the Contract and this Attachment 6, Maintenance and Support Services, both as more fully described below.

Maintenance and Support Services shall commence in accordance with the provisions set forth in Paragraph 11.0, Provide Maintenance and Support, of the SOW and shall continue for the term of the Contract, if so elected by the County of Los Angeles (County). Contractor shall support all System components (including, without limitation, Contractor-provided Third-Party Software) of its most current architecture and its most current software versions, including the two most recent software versions, for the term of the Contract.

Contractor shall provide Maintenance and Support Services for the System from Contractor's business premises and/or from the County facilities as necessary to fulfill its obligations under the Contract. Authorized County staff may submit a request for Maintenance Services and/or Support Services via e-mail or telephone. Maintenance Services shall include Contractor performing the tasks outlined below.

When providing a quote for custom programming, the Contractor shall also provide a quote for additional Maintenance and Support costs, if any, related to the proposed custom programming.

1. MAINTENANCE SERVICES

Contractor shall provide Maintenance Services for the System as described in this Attachment 6 and in the SOW generally (collectively, "Maintenance Services"). As part of its Maintenance Services, Contractor shall provide ongoing maintenance in respect of the System and Updates to the System.

A. UPDATES

Contractor, at no additional cost to the County beyond Exhibit B, Pricing Schedule, shall provide Updates to the System.

Without limiting the other provisions of the Contract including, without limitation, this Attachment 6, such Updates shall be provided to the County as soon as they're available unless otherwise agreed by the County and Contractor. Contractor shall offer to the County Updates and all documentation related thereto promptly after the creation thereof.

Contractor's provision and installation of such Updates to the System shall be at no additional cost to the County. Any Updates necessary to remedy security problems in the System (e.g., closing "back doors" or other intrusion-related problems), whether identified by the Contractor, the County or a third-party, shall be provided to the County in accordance with Contractor's standards, except with zero day patches where the patch shall be released to the TTC the same day unless agreed to otherwise.

2. SUPPORT SERVICES

Contractor shall provide Support Services for the System as described in this Attachment 6 and this Contract generally (collectively, "Support Services"). As part of its Support Services, Contractor shall provide operational support for the System during the support hours from 6:00 a.m. to 5:00 p.m. Pacific Time, Monday through Friday, and as needed, on holidays and weekends, which shall include, without limitation, providing a point of contact for all System problems by maintaining a service desk and on site System Support. Such operational support shall include Support Services to correct any failure of the application software and to remedy Deficiencies (collectively, "Correction of Deficiencies"), such that the System operates in accordance with Specifications and the functional requirements including, without limitation, response times.

A. IDENTIFICATION OF DEFICIENCIES

Upon occurrence of a Deficiency, the County shall report the Deficiency to the Contractor's help desk for resolution in accordance with Schedule D.1, Incident Tracking.

B. CORRECTION OF DEFICIENCIES

Contractor shall resolve each deficiency reported hereunder in accordance with the time frames specified in Schedule D.2, Performance Requirements Summary/Correction of Deficiencies, for such Deficiency's severity level, as escalated or downgraded in accordance with Section III, Severity Level Adjustment, of Schedule D.2, Performance Requirements Summary/Correction of Deficiencies, if applicable. The time in which Contractor must resolve each Deficiency for the purpose of Schedule D.2, Performance Requirements Summary/Correction of Deficiencies, shall start tolling when the County notifies Contractor of such Deficiency by telephone or otherwise, including Contractor's Incident Tracking System as more fully described in Schedule D.1, and shall end upon resolution of said Deficiency. The actual resolution time for Deficiency solving shall not exceed the maximum resolution times set forth in Section I, Problem Correction

Priority, of Schedule D.2, Performance Requirements
Summary/Correction of Deficiencies.

If Contractor recommends an upgrade, repair, or replacement of any component of the System environment in order to remedy a response time Deficiency, the County shall make such upgrade, repair, or replacement in accordance with Contractor's recommendation. The cost of such System alteration shall be incurred in accordance with the SOW. In any event, if the Deficiency is not solved by such System alteration, Contractor shall reimburse the County for any and all amounts expended by the County based upon Contractor's recommended System alteration.

C. SYSTEM PERFORMANCE REQUIREMENTS

For purposes of this Attachment 6 and the Contract generally, the System's failure to meet the System Performance Requirements set forth in Schedule D.2, Performance Requirements Summary/Correction of Deficiencies, constitutes a Deficiency (collectively, "Response Time Deficiency"). In accordance with the Schedule D.2, Contractor shall correct all Response Time Deficiencies.

The County, from time to time, may request that Contractor evaluate and report System performance relative to the agreed upon System Performance Requirements set forth in Schedule D.2, Performance Requirements Summary/Correction of Deficiencies. Contractor shall so evaluate and report on the performance status in accordance with a monitoring plan mutually agreed upon between the County's Project Manager and Contractor's Project Manager in connection with the County's request.

As requested, the Contractor shall provide the County with a report of both resolved and outstanding System issues reported by County. This shall include, at a minimum, a brief description of the problem, the date the problem was reported, the date the problem was resolved (unless outstanding), and the current status.

D. REMOTE SUPPORT

When Contractor requires connection to the Treasurer and Tax Collector (TTC) system and/or any other County system remotely, Contractor shall adhere to the TTC's remote support policy which requires connection to the TTC network via a secure Virtual Private Network (VPN) Web portal provided by the TTC. Any client software required for this VPN Web portal must be installed on Contractor's support personnel workstations to allow secure connections.

SCHEDULE D.1 – INCIDENT TRACKING

1) INTRODUCTION

Contractor shall implement and maintain an Incident Tracking System (ITS), which shall be used to record and respond to Deficiencies identified by the County to Contractor.

2) COUNTY RESPONSIBILITIES

- a) The County shall identify County staff authorized to access and initiate incident reports.
- b) The County shall be responsible for follow-up and initiating incident reports.
- c) The County shall be responsible for confirming that an incident report/service request has been complete.

3) CONTRACTOR RESPONSIBILITIES

- a) Contractor shall notify the County of any and all discovered Deficiencies.
- b) Contractor shall respond to all new service requests from the County according to the timelines listed in Schedule D.2, Performance Requirements Summary/Correction of Deficiencies.
- c) Contractor shall provide a report, upon request, of all open ITS items and all ITS items that were resolved.

SCHEDULE D.2 – PERFORMANCE REQUIREMENTS SUMMARY/CORRECTION OF DEFICIENCIES

1) INTRODUCTION

This Performance Requirements Summary defines the Performance Requirements in terms of Response Time and Problem Resolution Time for reported issues where the minimum acceptable system performance level is deemed Deficient (Deficiency), requiring corrective action by the Contractor. The County expects a high standard of performance for the required services. The County of Los Angeles (County) will work with the Contractor to resolve any areas of deficiency brought to the attention of the County by the Contractor before the allowable deviation from the minimum acceptable performance level occurs.

However, Contractor is expected to comply with all terms of this Agreement, not just the specific Performance Requirements set forth herein.

2) **CORRECTIVE ACTION**

Contractor shall meet the Performance Requirements listed in Section 3 of this Schedule D.2. Contractor shall notify the County of any failures or degradations in the Performance Levels immediately upon Contractor's becoming aware of any such failure or degradation. Notwithstanding Contractor's obligation to continue to perform as required under the terms of this Agreement and County's remedies set forth in this Schedule D.2, in the event of a Deficiency, Contractor shall use best efforts to determine the cause of the Deficiency and to correct the problem as specified in Section 3 of this Schedule D.2.

3) **PERFORMANCE REQUIREMENTS**

County shall assign one of the following Severity Levels to each County Deficiency incident submitted to the Contractor in accordance with Schedule D.1, Incident Tracking:

Severity Level	Severity Indicator	Nature of Deficiency	ResponseTime Goal	Problem Initial ResolutionTime Frame ¹	Problem Final Resolution Time Frame
I	Critical Problem	Problem is stopping Production Use.	System software 30 minutes System hardware one hour (if applicable)	System software four hours System hardware four hours (if applicable)	System software five Days System hardware five Days (if applicable)
II	Urgent Problem	Problem is deterring Users from meeting schedules or is increasing time to complete normal businessactivities.	System software two hours System hardware two hours (if applicable)	System software one day System hardware one day (if applicable)	System software ten Days System hardware ten Days (if applicable)
III	Minor Problem	Inconsistenciesor irregularitiesthat cause inconvenience.	System software one day System hardware one day (if applicable)	Within 15 working days or such other period as agreed tobetween the County's Project Director and the Contractor's Project Director.	Within 15 working days or such other period as agreed tobetween the County's Project Director and the Contractor's Project Director.
IV	Issue	Issues involving training, environment issues, assistance with ending data reports, or to schedule future software upgrades.	System software one day System hardware one day hour (if applicable)	Within 15 working days or such other period as agreed tobetween the County's Project Director and the Contractor's Project Director.	Within 15 working days or such other period as agreed tobetween the County's Project Director and the Contractor's Project Director.

¹For purposes of this Attachment 6, "Problem Initial Resolution Time Frame" shall mean the time frame in which Contractor shall provide a fix, workaround, or other solution to allow the County to make full use and enjoyment of the System.

4) PROBLEM RESOLUTION PROCESS

a) Severity Level I:

- i) Contractor shall provide the best level of effort to correct any Deficiency as specified in Schedule D.1, Incident Tracking. If a Deficiency cannot be corrected within the Maximum Resolution Time specified above, Contractor shall communicate with the County's Project Manager and provide an estimated time for completing the correction. The parties will jointly cooperate during this period of time.
- ii) In the event the Deficiency cannot be corrected within the estimated time, Contractor shall immediately notify the County's Project Manager and the parties will work together to define an updated estimate for the time needed for correction.
- iii) This process will be repeated until the correction is approved by the County's Project Manager, upon which approval, County's Project Manager will notify the County's Project Director.
- iv) The County may impose Failure to Perform Assessments in accordance with Section 6, Failure to Perform Assessments, of this Schedule D.2, if the Deficiency is not resolved within the Maximum Resolution Time allocated therefore.

b) Severity Level II:

- i.) Contractor shall provide the best level of effort to correct any Deficiency as specified in Schedule D.1, Incident Tracking. If the Deficiency cannot be corrected within the Maximum Resolution Time specified above, Contractor shall communicate with the County's Project Manager and provide an estimated time for completing the correction. The parties will jointly cooperate during this period of time.
- ii.) In the event the Deficiency cannot be corrected within the estimated time, Contractor shall immediately notify the County's Project Manager and the parties will work together to define an updated estimate for the time needed for correction.
- iii.) This process will be repeated until the correction is approved by the County's Project Manager, upon which approval the County's Project Manager will notify the County's Project Director.
- iv.) The County may impose Failure to Perform Assessments in accordance with Section 6, Failure to Perform Assessments, of this Schedule D.2, if the Deficiency is not resolved within the Maximum Resolution Time allocated therefore.

- c) Severity Level III:
- i) Contractor shall provide the best level of effort to correct any Deficiency as specified in Schedule D.1, Incident Tracking. If the Deficiency cannot be corrected within the Maximum Resolution Time specified above, Contractor shall communicate with the County's Project Manager and provide an estimated time for completing the correction. The parties will jointly cooperate during this period of time.
 - ii) In the event the Deficiency cannot be corrected within the estimated time, Contractor shall immediately notify the County's Project Manager and the parties will work together to define an updated estimate for the time needed for correction.
 - iii) This process will be repeated until the correction is approved by the County's Project Manager, upon which approval the County's Project Manager will notify the County's Project Director.
 - iv) The County may impose Failure to Perform Assessments in accordance with Section 6, Failure to Perform Assessments, of this Schedule D.2, if the Deficiency is not resolved within the Maximum Resolution Time allocated therefore.
- d) Severity Level IV:
- i) Contractor shall, upon identification or notification by the County's Project Manager, correct any Severity Level IV Deficiency(ies) within 15 working days, unless otherwise agreed to between the County's Project Director and Contractor's Project Director.
 - ii) The County may impose Failure to Perform Assessments in accordance with Section 6, Failure to Perform Assessments, of this Schedule D.2, if the Deficiency is not resolved within the Maximum Resolution Time allocated therefore.

INFORMATION SECURITY AND PRIVACY REQUIREMENTS



INFORMATION SECURITY AND PRIVACY REQUIREMENTS EXHIBIT

The County of Los Angeles ("County") is committed to safeguarding the Integrity of the County systems, Data, Information and protecting the privacy rights of the individuals that it serves. This Exhibit to the Statement of Work "Information Security, and Privacy Requirements Exhibit," ("Attachment 7") sets forth in detail the County and the Contractor's commitment and agreement to fulfill each of their obligations under applicable State or federal laws, rules, or regulations, as well as applicable industry standards concerning privacy, Data protections, Information Security, Confidentiality, Availability, and Integrity of such Information. The Contractor shall establish all Information Security, and Privacy Requirements within ten business days prior to the Effective Date of the Contract and maintain all Information Security and Privacy Requirements throughout the entire Contract term.

These requirements and procedures contained in this "Attachment 7" are incorporated by reference into the Terms and Conditions of the Contract and constitute a minimum standard for Information Security and Privacy Requirements in conjunction with the requirements of the Contract between the County and Contractor (the "Contract"). It is the Contractor's sole obligation to: (i) implement appropriate and reasonable measures to secure and protect its systems and all County Information against internal and external Threats and Risks; and (ii) continuously review and revise all measures pertaining to any ongoing Threats and Risks. Failure to comply with the minimum Information Security and Privacy Requirements set forth in this "Attachment 7" herein incorporated by reference into the Terms and Conditions of the Contract shall constitute a material, non-curable breach of Contract by the Contractor, entitling the County, in addition to the cumulative of all other remedies available to it at law, in equity, or under the Contract, to immediately terminate the Contract. The Terms and Conditions of the Contract shall govern and control unless stated otherwise in the Contract.

1. DEFINITIONS

Unless otherwise defined in the Contract, the definitions herein contained are specific to the uses within this exhibit.

- a. **Availability:** the condition of Information being accessible and usable upon demand by an authorized entity (Workforce Member or process).
- b. **Confidentiality:** the condition that Information is not disclosed to system entities (users, processes, devices) unless they have been authorized to access the Information.
- c. **County Information:** all Data and Information belonging to the County.
- d. **Data:** a subset of Information comprised of qualitative or quantitative values.

- e. **Incident:** a suspected, attempted, successful, or imminent Threat of unauthorized electronic and/or physical access, use, disclosure, breach, modification, or destruction of information; interference with Information Technology operations; or significant violation of County policy.
- f. **Information:** any communication or representation of knowledge or understanding such as facts, Data, or opinions in any medium or form, including electronic, textual, numerical, graphic, cartographic, narrative, or audiovisual.
- g. **Information Security Policy:** high level statements of intention and direction of an organization used to create an organization's Information Security Program as formally expressed by its top management.
- h. **Information Security Program:** formalized and implemented Information Security Policies, standards and procedures that are documented describing the program management safeguards and common controls in place or those planned for meeting the County's information security requirements.
- i. **Information Technology:** any equipment or interconnected system or subsystem of equipment that is used in the automatic acquisition, storage, manipulation, management, movement, control, display, switching, interchange, transmission, or reception of Data or Information.
- j. **Integrity:** the condition whereby Data or Information has not been improperly modified or destroyed and authenticity of the Data or Information can be ensured.
- k. **Mobile Device Management (MDM):** software that allows Information Technology administrators to control, secure, and enforce policies on smartphones, tablets, and other endpoints.
- l. **Privacy Policy:** high level statements of intention and direction of an organization used to create an organization's Privacy Program as formally expressed by its top management.
- m. **Privacy Program:** a formal document that provides an overview of an organization's privacy program, including a description of the structure of the privacy program, the resources dedicated to the privacy program, the role of the organization's privacy official and other staff, the strategic goals and objectives of the Privacy Program, and the program management controls and common controls in place or planned for meeting applicable privacy requirements and managing privacy risks.
- n. **Risk:** a measure of the extent to which the County is threatened by a potential circumstance or event, Risk is typically a function of: (i) the adverse impacts that would arise if the circumstance or event occurs; and (ii) the likelihood of occurrence.
- o. **Threat:** any circumstance or event with the potential to adversely impact County operations (including mission, functions, image, or reputation), organizational assets, individuals, or other organizations through an Information System via unauthorized access, destruction, disclosure, modification of Information, and/or denial of service.
- p. **Vulnerability:** a weakness in a system, application, network or process that is

subject to exploitation or misuse.

- q. **Workforce Member:** employees, volunteers, and other persons whose conduct, in the performance of work for Los Angeles County, is under the direct control of Los Angeles County, whether or not they are paid by Los Angeles County. This includes, but may not be limited to, full and part time elected or appointed officials, employees, affiliates, associates, students, volunteers, and staff from third party entities who provide service to the County.

2. INFORMATION SECURITY AND PRIVACY PROGRAMS

- a. **Information Security Program.** The Contractor shall maintain a company-wide Information Security Program designed to evaluate Risks to the Confidentiality, Availability, and Integrity of the County Information covered under this Contract.

Contractor's Information Security Program shall include the creation and maintenance of Information Security Policies, standards, and procedures. Information Security Policies, standards, and procedures shall be communicated to all Contractor employees in a relevant, accessible, and understandable form and will be regularly reviewed and evaluated to ensure operational effectiveness, compliance with all applicable laws and regulations, and addresses new and emerging Threats and Risks.

The Contractor shall exercise the same degree of care in safeguarding and protecting County Information that the Contractor exercises with respect to its own Information and Data, but in no event less than a reasonable degree of care. The Contractor will implement, maintain, and use appropriate administrative, technical, and physical security measures to preserve the Confidentiality, Integrity, and Availability of County Information.

The Contractor's Information Security Program shall:

- Protect the Confidentiality, Integrity, and Availability of County Information in the Contractor's possession or control;
 - Protect against any anticipated Threats or hazards to the Confidentiality, Integrity, and Availability of County Information;
 - Protect against unauthorized or unlawful access, use, disclosure, alteration, or destruction of County Information;
 - Protect against accidental loss or destruction of, or damage to, County Information; and
 - Safeguard County Information in compliance with any applicable laws and regulations which apply to the Contractor.
- b. **Privacy Program.** The Contractor shall establish and maintain a company-wide Privacy Program designed to incorporate Privacy Policies and practices in its business operations to provide safeguards for Information, including County Information. The Contractor's Privacy Program shall include the development of, and ongoing reviews and updates to Privacy Policies, guidelines, procedures and

appropriate workforce privacy training within its organization. These Privacy Policies, guidelines, procedures, and appropriate training shall be provided to all Contractor employees, agents, and volunteers. The Contractor's Privacy Policies, guidelines, and procedures shall be continuously reviewed and updated for effectiveness and compliance with applicable laws and regulations, and to appropriately respond to new and emerging Threats and Risks. The Contractor's Privacy Program shall perform ongoing monitoring and audits of operations to identify and mitigate privacy Threats.

The Contractor shall exercise the same degree of care in safeguarding the privacy of County Information that the Contractor exercises with respect to its own Information, but in no event less than a reasonable degree of care. The Contractor will implement, maintain, and use appropriate privacy practices and protocols to preserve the Confidentiality of County Information.

The Contractor's Privacy Program shall include:

- A Privacy Program framework that identifies and ensures that the Contractor complies with all applicable laws and regulations;
- External Privacy Policies, and internal privacy policies, procedures and controls to support the privacy program;
- Protections against unauthorized or unlawful access, use, disclosure, alteration, or destruction of County Information;
- A training program that covers Privacy Policies, protocols and awareness;
- A response plan to address privacy Incidents and privacy breaches; and
- Ongoing privacy assessments and audits.

3. PROPERTY RIGHTS TO COUNTY INFORMATION

All County Information is deemed property of the County, and the County shall retain exclusive rights and ownership thereto. County Information shall not be used by the Contractor for any purpose other than as required under this Contract, nor shall such or any part of such be disclosed, sold, assigned, leased, or otherwise disposed of, to third parties by the Contractor, or commercially exploited or otherwise used by, or on behalf of, the Contractor, its officers, directors, employees, or agents. The Contractor may assert no lien on or right to withhold from the County, any County Information it receives from, receives addressed to, or stores on behalf of, the County. Notwithstanding the foregoing, the Contractor may aggregate, compile, and use County Information in order to improve, develop or enhance the System Software and/or other services offered, or to be offered, by the Contractor, provided that (i) no County Information in such aggregated or compiled pool is identifiable as originating from, or can be traced back to the County, and (ii) such Data or Information cannot be associated or matched with the identity of an individual alone, or linkable to a specific individual. The Contractor specifically consents to the County's access to such County Information held, stored, or maintained on any and all devices Contractor owns, leases or possesses.

4. CONTRACTOR'S USE OF COUNTY INFORMATION

The Contractor may use County Information only as necessary to carry out its obligations under this Contract. The Contractor shall collect, maintain, or use County Information only for the purposes specified in the Contract and, in all cases, in compliance with all applicable local, state, and federal laws and regulations governing the collection, maintenance, transmission, dissemination, storage, use, and destruction of County Information, including, but not limited to, (i) any state and federal law governing the protection of personal Information, (ii) any state and federal security breach notification laws, and (iii) the rules, regulations and directives of the Federal Trade Commission, as amended from time to time.

5. SHARING COUNTY INFORMATION AND DATA

The Contractor shall not share, release, disclose, disseminate, make available, transfer, or otherwise communicate orally, in writing, or by electronic or other means, County Information to a third party for monetary or other valuable consideration.

6. CONFIDENTIALITY

- a. **Confidentiality of County Information.** The Contractor agrees that all County Information is Confidential and proprietary to the County regardless of whether such Information was disclosed intentionally or unintentionally, or marked as "confidential."
- b. **Disclosure of County Information.** The Contractor may disclose County Information only as necessary to carry out its obligations under this Contract, or as required by law, and is prohibited from using County Information for any other purpose without the prior express written approval of the County's contract administrator in consultation with the County's Chief Information Security Officer and/or Chief Privacy Officer. If required by a court of competent jurisdiction or an administrative body to disclose County Information, the Contractor shall notify the County's contract administrator immediately and prior to any such disclosure, to provide the County an opportunity to oppose or otherwise respond to such disclosure, unless prohibited by law from doing so.
- c. **Disclosure Restrictions of Non-Public Information.** While performing work under the Contract, the Contractor may encounter County Non-public Information ("NPI") in the course of performing this Contract, including, but not limited to, licensed technology, drawings, schematics, manuals, sealed court records, and other materials described and/or identified as "Internal Use," "Confidential," or "Restricted" as defined in Board of Supervisors Policy 6.104 – Information Classification Policy as NPI. The Contractor shall not disclose or publish any County NPI and material received or used in performance of this Contract. This obligation is perpetual.
- d. **Individual Requests.** The Contractor shall acknowledge any request or instructions from the County regarding the exercise of any individual's privacy rights

provided under applicable federal or state laws. The Contractor shall have in place appropriate policies and procedures to promptly respond to such requests and comply with any request or instructions from the County within seven calendar days. If an individual makes a request directly to the Contractor involving County Information, the Contractor shall notify the County within five calendar days and the County will coordinate an appropriate response, which may include instructing the Contractor to assist in fulfilling the request. Similarly, if the Contractor receives a privacy or security complaint from an individual regarding County Information, the Contractor shall notify the County as described in Section 13 SECURITY AND PRIVACY INCIDENTS, and the County will coordinate an appropriate response.

- e. **Retention of County Information.** The Contractor shall not retain any County Information for any period longer than necessary for the Contractor to fulfill its obligations under the Contract and applicable law, whichever is longest.

7. SUBCONTRACTORS AND THIRD PARTIES

The County acknowledges that in the course of performing its services, the Contractor may desire or require the use of goods, services, and/or assistance of Subcontractors or other third parties or suppliers. The terms of this Exhibit shall also apply to all Subcontractors and third parties. The Contractor or third party shall be subject to the following terms and conditions: (i) each Subcontractor and third party must agree in writing to comply with and be bound by the applicable terms and conditions of this Exhibit within ten business days upon receiving TTC's written approval and prior to performing any work under the Contract, both for itself and to enable the Contractor to be and remain in compliance with its obligations hereunder, including those provisions relating to Confidentiality, Integrity, Availability, disclosures, security, and such other terms and conditions as may be reasonably necessary to effectuate the Contract including this Exhibit; and (ii) the Contractor shall be and remain fully liable for the acts and omissions of each Subcontractor and third party, and fully responsible for the due and proper performance of all Contractor obligations under this Contract.

The Contractor shall obtain advanced approval from the Treasurer and Tax Collector in conjunction with the approval of County's Chief Information Security Officer and/or Chief Privacy Officer prior to subcontracting services subject to this Exhibit.

8. STORAGE AND TRANSMISSION OF COUNTY INFORMATION

All County Information shall be rendered unusable, unreadable, or indecipherable to unauthorized individuals. Without limiting the generality of the foregoing, the Contractor will encrypt all workstations, portable devices (such as mobile, wearables, tablets,) and removable media (such as portable or removable hard disks, floppy disks, USB memory drives, CDs, DVDs, magnetic tape, and all other removable storage media) that store County Information in accordance with Federal Information Processing Standard (FIPS) 140-2 or otherwise approved by the County's Chief Information Security Officer.

The Contractor will encrypt County Information transmitted on networks outside of the Contractor's control with Transport Layer Security (TLS) or Internet Protocol Security

(IPSec), at a minimum cipher strength of 128 bit or an equivalent secure transmission protocol or method approved by County's Chief Information Security Officer.

In addition, the Contractor shall not store County Information in the cloud or in any other online storage provider without written authorization from the County's Chief Information Security Officer. All mobile devices storing County Information shall be managed by a Mobile Device Management system. Such system must provide provisions to enforce a password/passcode on enrolled mobile devices. All workstations/Personal Computers (including laptops, 2-in-1s, and tablets) will maintain the latest operating system security patches, and the latest virus definitions. Virus scans must be performed at least monthly. Request for less frequent scanning must be approved in writing by the County's Chief Information Security Officer.

9. RETURN OR DESTRUCTION OF COUNTY INFORMATION

The Contractor shall return or destroy County Information in the manner prescribed in this section unless the Contract prescribes procedures for returning or destroying County Information and those procedures are no less stringent than the procedures described in this section.

- a. **Return or Destruction.** Upon County's written request, or upon expiration or termination of this Contract for any reason, Contractor shall (i) promptly return or destroy, at the County's option, all originals and copies of all documents and materials it has received containing County Information; or (ii) if return or destruction is not permissible under applicable law, continue to protect such Information in accordance with the terms of this Contract; and (iii) deliver or destroy, at the County's option, all originals and copies of all summaries, records, descriptions, modifications, negatives, drawings, adoptions and other documents or materials, whether in writing or in machine-readable form, prepared by the Contractor, prepared under its direction, or at its request, from the documents and materials referred to in Subsection (i) of this Section. For all documents or materials referred to in Subsections (i) and (ii) of this Section that the County requests be returned to the County, the Contractor shall provide a written attestation on company letterhead certifying that all documents and materials have been delivered to the County. For documents or materials referred to in Subsections (i) and (ii) of this Section that the County requests be destroyed, the Contractor shall provide an attestation on company letterhead and certified documentation from a media destruction firm consistent with subdivision b of this Section. Upon termination or expiration of the Contract or at any time upon the County's request, the Contractor shall return all hardware, if any, provided by the County to the Contractor. The hardware should be physically sealed and returned via a bonded courier, or as otherwise directed by the County.
- b. **Method of Destruction.** The Contractor shall destroy all originals and copies by (i) cross-cut shredding paper, film, or other hard copy media so that the Information cannot be read or otherwise reconstructed; and (ii) purging, or destroying electronic media containing County Information consistent with NIST Special Publication 800-

88, "Guidelines for Media Sanitization," such that the County Information cannot be retrieved. The Contractor will provide an attestation on company letterhead and certified documentation from a media destruction firm, detailing the destruction method used and the County Information involved, the date of destruction, and the company or individual who performed the destruction. Such statement will be sent to the designated County contract manager within ten days of termination or expiration of the Contract or at any time upon the County's request. On termination or expiration of this Contract, the County will return or destroy all Contractor's Information marked as confidential (excluding items licensed to the County hereunder, or that provided to the County by the Contractor hereunder), at the County's option.

10. PHYSICAL AND ENVIRONMENTAL SECURITY

All Contractor facilities that process County Information will be located in secure areas and protected by perimeter security such as barrier access controls (e.g., the use of guards and entry badges) that provide a physically secure environment from unauthorized access, damage, and interference.

All Contractor facilities that process County Information will be maintained with physical and environmental controls (temperature and humidity) that meet or exceed hardware manufacturer's specifications.

11. OPERATIONAL MANAGEMENT, BUSINESS CONTINUITY, AND DISASTER RECOVERY

The Contractor shall: (i) monitor and manage all of its Information processing facilities, including, without limitation, implementing operational procedures, change management, and Incident response procedures consistent with Section 13 SECURITY AND PRIVACY INCIDENTS; and (ii) deploy adequate anti-malware software and adequate back-up systems to ensure essential business Information can be promptly recovered in the event of a disaster or media failure; and (iii) ensure its operating procedures are adequately documented and designed to protect Information and computer media from theft and unauthorized access.

The Contractor must have business continuity and disaster recovery plans. These plans must include a geographically separate back-up data center and a formal framework by which an unplanned event will be managed to minimize the loss of County Information and services. The formal framework includes a defined back-up policy and associated procedures, including documented policies and procedures designed to: (i) perform back-up of data to a remote back-up data center in a scheduled and timely manner; (ii) provide effective controls to safeguard backed-up data; (iii) securely transfer County Information to and from back-up location; (iv) fully restore applications and operating systems; and (v) demonstrate periodic testing of restoration from back-up location. If the Contractor makes back-ups to removable media (as described in Section 8 STORAGE AND TRANSMISSION OF COUNTY INFORMATION), all such

back-ups shall be encrypted in compliance with the encryption requirements noted above in Section 8 STORAGE AND TRANSMISSION OF COUNTY INFORMATION.

12.ACCESS CONTROL

Subject to and without limiting the requirements under Section 8 STORAGE AND TRANSMISSION OF COUNTY INFORMATION, County Information (i) may only be made available and accessible to those parties explicitly authorized under the Contract or otherwise expressly approved by the County Project Director or Project Manager in writing; and (ii) if transferred using removable media (as described in Section 8 STORAGE AND TRANSMISSION OF COUNTY INFORMATION), must be sent via a bonded courier and protected using encryption technology designated by the Contractor and approved by the County's Chief Information Security Officer in writing. The foregoing requirements shall apply to back-up media stored by the Contractor at off-site facilities.

The Contractor shall implement formal procedures to control access to County systems, services, and/or Information, including, but not limited to, user account management procedures and the following controls:

- a. Network access to both internal and external networked services shall be controlled, including, but not limited to, the use of industry standard and properly configured firewalls;
- b. Operating systems will be used to enforce access controls to computer resources including, but not limited to, multi-factor authentication, use of virtual private networks (VPN), authorization, and event logging;
- c. The Contractor will conduct regular, no less often than semi-annually, user access reviews to ensure that unnecessary and/or unused access to County Information is removed in a timely manner;
- d. Applications will include access control to limit user access to County Information and application system functions;
- e. All systems will be monitored to detect deviation from access control policies and identify suspicious activity. The Contractor shall record, review and act upon all events in accordance with Incident response policies set forth in Section 13 SECURITY AND PRIVACY INCIDENTS; and
- f. In the event any hardware, storage media, or removable media (as described in Section 8 STORAGE AND TRANSMISSION OF COUNTY INFORMATION) must be disposed of or sent off-site for servicing, the Contractor shall ensure all County Information has been eradicated from such hardware and/or media using industry best practices as discussed in Section 8 STORAGE AND TRANSMISSION OF COUNTY INFORMATION.

13.SECURITY AND PRIVACY INCIDENTS

In the event of a Security or Privacy Incident, the Contractor shall:

- a. Promptly notify the County's Chief Information Security Officer, the Departmental Information Security Officer, and the County's Chief Privacy Officer of any Incidents involving County Information, within 24 hours of detection of the Incident. All notifications shall be submitted via encrypted email and telephone to the individuals listed on Exhibit E, County's Administration.
- b. Include the following Information in all notices:
 - i. The date and time of discovery of the Incident,
 - ii. The approximate date and time of the Incident,
 - iii. A description of the type of County Information involved in the reported Incident, and
 - iv. A summary of the relevant facts, including a description of measures being taken to respond to and remediate the Incident, and any planned corrective actions as they are identified.
 - v. The name and contact information for the organizations official representative(s), with relevant business and technical information relating to the incident.
- c. Cooperate with the County to investigate the Incident and seek to identify the specific County Information involved in the Incident upon the County's written request, without charge, unless the Incident was caused by the acts or omissions of the County. As Information about the Incident is collected or otherwise becomes available to the Contractor, and unless prohibited by law, the Contractor shall provide Information regarding the nature and consequences of the Incident that are reasonably requested by the County to allow the County to notify affected individuals, government agencies, and/or credit bureaus.
- d. Immediately initiate the appropriate portions of their Business Continuity and/or Disaster Recovery plans in the event of an Incident causing an interference with Information Technology operations.
- e. Assist and cooperate with forensic investigators, the County, law firms, and/or law enforcement agencies at the direction of the County to help determine the nature, extent, and source of any Incident, and reasonably assist and cooperate with the County on any additional disclosures that the County is required to make as a result of the Incident.
- f. Allow the County or its third-party designee at the County's election to perform audits and tests of the Contractor's environment that may include, but are not limited to, interviews of relevant employees, review of documentation, or technical inspection of systems, as they relate to the receipt, maintenance, use, retention, and authorized destruction of County Information.

Notwithstanding any other provisions in this Contract and Exhibit, the Contractor shall be (i) liable for all damages and fines, (ii) responsible for all corrective action, and (iii) responsible for all notifications arising from an Incident involving County Information

caused by the Contractor's weaknesses, negligence, errors, or lack of Information Security or privacy controls or provisions.

14. NON-EXCLUSIVE EQUITABLE REMEDY

The Contractor acknowledges and agrees that due to the unique nature of County Information there can be no adequate remedy at law for any breach of its obligations hereunder, that any such breach may result in irreparable harm to the County, and therefore, that upon any such breach, the County will be entitled to appropriate equitable remedies, and may seek injunctive relief from a court of competent jurisdiction without the necessity of proving actual loss, in addition to whatever remedies are available within law or equity. Any breach of Section 6 CONFIDENTIALITY shall constitute a material breach of this Contract and be grounds for immediate termination of this Contract in the exclusive discretion of the County.

15. AUDIT AND INSPECTION

- a. **Self-Audits.** The Contractor shall periodically conduct audits, assessments, testing of the system of controls, and testing of Information Security and privacy procedures, including penetration testing, intrusion detection, and firewall configuration reviews. These periodic audits will be conducted by staff certified to perform the specific audit in question at Contractor's sole cost and expense through either (i) an internal independent audit function, (ii) a nationally recognized, external, independent auditor, or (iii) another independent auditor approved by the County.

The Contractor shall have a process for correcting control deficiencies that have been identified in the periodic audit, including follow-up documentation providing evidence of such corrections. The Contractor shall provide the audit results and any corrective action documentation to the County promptly upon its completion at the County's request. With respect to any other report, certification, or audit or test results prepared or received by the Contractor that contains any County Information, the Contractor shall promptly provide the County with copies of the same upon the County's reasonable request, including identification of any failure or exception in the Contractor's Information systems, products, and services, and the corresponding steps taken by the Contractor to mitigate such failure or exception. Any reports and related materials provided to the County pursuant to this Section shall be provided at no additional charge to the County.

- b. **County Requested Audits.** At its own expense, the County, or an independent third-party auditor commissioned by the County, shall have the right to audit the Contractor's infrastructure, security and privacy practices, Data center, services and/or systems storing or processing County Information via an onsite inspection at least once a year. Upon the County's request, the Contractor shall complete a questionnaire regarding Contractor's Information Security and/or program. The County shall pay for the County requested audit unless the auditor finds that the Contractor has materially breached this Exhibit, in which case the Contractor shall bear all costs of the audit; and if the audit reveals material non-compliance with this

Exhibit, the County may exercise its termination rights underneath the Contract.

Such audit shall be conducted during the Contractor's normal business hours with reasonable advance notice, in a manner that does not materially disrupt or otherwise unreasonably and adversely affect the Contractor's normal business operations. The County's request for the audit will specify the scope and areas (e.g., Administrative, Physical, and Technical) that are subject to the audit and may include, but are not limited to physical controls inspection, process reviews, policy reviews, evidence of external and internal Vulnerability scans, penetration test results, evidence of code reviews, and evidence of system configuration and audit log reviews. It is understood that the results may be filtered to remove the specific Information of other Contractor customers such as IP address, server names, etc. The Contractor shall cooperate with the County in the development of the scope and methodology for the audit, and the timing and implementation of the audit. This right of access shall extend to any regulators with oversight of the County. The Contractor agrees to comply with all reasonable recommendations that result from such inspections, tests, and audits within reasonable timeframes.

When not prohibited by regulation, the Contractor will provide to the County a summary of: (i) the results of any security audits, security reviews, or other relevant audits, conducted by the Contractor or a third party; and (ii) corrective actions or modifications, if any, the Contractor will implement in response to such audits.

ADDENDUM A: SOFTWARE AS A SERVICE (SaaS)

- a. **License:** Subject to the terms and conditions set forth in this Contract, including payment of the license fees by to the Contractor, the Contractor hereby grants to County a non-exclusive, non-transferable worldwide County license to use the SaaS, as well as any documentation and training materials, during the term of this Contract to enable the County to use the full benefits of the SaaS and achieve the purposes stated herein.
- b. **Business Continuity:** In the event that the Contractor's infrastructure containing or processing County Information becomes lost, altered, damaged, interrupted, destroyed, or otherwise limited in functionality in a way that affects the County's use of the SaaS, the Contractor shall immediately and within 24 hours implement the Contractor's Business Continuity Plan, consistent with Section 11 OPERATIONAL MANAGEMENT, BUSINESS CONTINUITY, AND DISASTER RECOVERY, such that the Contractor can continue to provide full functionality of the SaaS as described in the Contract.

The Contractor will indemnify the County for any claims, losses, or damages arising out of the County's inability to use the SaaS consistent with the Contract Subparagraph 7.8, Confidentiality.

The Contractor shall include in its Business Continuity Plan service offering, a means for segmenting and distributing IT infrastructure, disaster recovery and mirrored critical system, among any other measures reasonably necessary to ensure business continuity and provision of the SaaS.

In the event that the SaaS is interrupted, the County Information may be accessed and retrieved within two hours at any point in time. To the extent the Contractor hosts County Information related to the SaaS, the Contractor shall create daily back-ups of all County Information related to the County's use of the SaaS in a segmented or off-site "hardened" environment in a manner that ensures back-ups are secure consistent with cybersecurity requirements described in this Contract and available when needed.

- c. **Enhancements:** Upgrades, replacements and new versions: The Contractor agrees to provide to County, at no cost, prior to, and during installation and implementation of the SaaS any software/firmware enhancements, upgrades, and replacements which the Contractor initiates or generates that are within the scope of the SaaS and that are made available at no charge to the Contractor's other customers.

During the term of this Contract, the Contractor shall promptly notify the County of any available updates, enhancements or newer versions of the SaaS, and within 30 days, update or provide the new version to the County. The Contractor shall provide any accompanying documentation in the form of new or revised documentation necessary to enable the County to understand and use the enhanced, updated, or replaced SaaS.

During the Contract term, the Contractor shall not delete or disable a feature or functionality of the SaaS unless the Contractor provides 60 days advance notice and the County provides written consent to delete or disable the feature or functionality. Should there be a replacement feature or functionality, the County shall have the sole discretion whether to accept such replacement. The replacement shall be at no additional cost to the County. If the Contractor fails to abide by the obligations in this section, the County reserves the right to terminate the Contract for material breach and receive a pro-rated refund.

- d. **Location of County Information:** The Contractor warrants and represents that it shall store and process County Information only in the continental United States and that at no time will County Data traverse the borders of the continental United States in an unencrypted manner.
- e. **Audit and Certification:** The Contractor agrees to conduct an annual System and Organization Controls (SOC 2 type II) audit or equivalent (i.e., The International Organization for Standardization (ISO) and the International Electrotechnical Commission (IEC) 27001:2013 certification audit or Health Information Trust Alliance (HITRUST) Common Security Framework certification audit) of its internal controls for security, availability, integrity, confidentiality, and privacy. The Contractor shall have a process for correcting control deficiencies that have been identified in the audit, including follow-up documentation providing evidence of such corrections. The results of the audit and the Contractor's plan for addressing or resolving the audit findings shall be shared with County's Chief Information Security Officer within ten business days of the Contractor's receipt of the audit results. The Contractor agrees to provide County with the current audit certifications upon request.
- f. **Services Provided by a Subcontractor:** Prior to the use of any Subcontractor for the SaaS under this Contract, the Contractor shall notify County of the proposed subcontractor(s) and the purposes for which they may be engaged at least 30 days prior to engaging the Subcontractor and obtain written consent of the County's Contract Administrator.
- g. **Information Import Requirements at Termination:** Within one day of notification of termination of this Contract, the Contractor shall provide County with a complete, portable, and secure copy of all County Information, including all schema and transformation definitions and/or delimited text files with documented, detailed schema definitions along with attachments in a format to be determined by County upon termination.
- h. **Termination Assistance Services:** During the 90 day period prior to, and/or following the expiration or termination of this Contract, in whole or in part, the Contractor agrees to provide reasonable termination assistance services at no additional cost to County, which may include:
 - i. Developing a plan for the orderly transition of the terminated or expired SaaS from the Contractor to a successor;
 - ii. Providing reasonable training to County staff or a successor in the

- performance of the SaaS being performed by the Contractor;
- iii. Using its best efforts to assist and make available to the County any third-party services then being used by the Contractor in connection with the SaaS; and
 - iv. Such other activities upon which the Parties may reasonably agree.

Implementation and Training Plan

This document establishes the responsibilities and deliverables related to System implementation and defines the Acceptance Criteria for each milestone or phase.

1. Phase 1: Kickoff, Project Planning and Gathering Inputs. Contractor will gather necessary inputs for the implementation process.

1.1 Contractor will lead a project kickoff meeting.

1.1.1 Contractor will introduce all resources from the Contractor side.

1.1.2 Contractor will provide an overview of the implementation plan, including approach and method for data migration and import validation.

1.2 Project Plan and Target Go-Live Date. Contractor will provide a proposed schedule and estimated staffing resource requirements for the implementation project. Once the schedule is agreed upon by the County's project team, that schedule will become the primary tool used to monitor the project. This schedule will be continuously updated to reflect actual progress and the current circumstances.

1.3 Weekly Steering Meeting. Throughout the implementation, beginning in Phase 1, Contractor will hold a weekly steering group call, with County attendees to be identified by County. In these calls, Contractor will:

1.3.1 Provide an update and agree on the priority items.

1.3.2 Provide a formal project update using Contractor's implementation tool, Clarizen.

1.3.3 Follow up with written notes summarizing the call, including decisions made, action items and next steps.

1.4 Client Portal. Contractor will provide County with access to the client portal, including training videos and documentation.

1.5 Data Migration. County and Contractor will discuss migration of historic data out of County's existing investment accounting system (APS2) and into the System, and Contractor will develop a data migration plan for this data. The data migration plan is subject to County approval prior to finalization.

- 1.6 **Onboarding Worksheets.** With cooperative direction from Contractor, and through shared screen workshops with Contractor, County will provide the following information and complete the following onboarding worksheets provided by Contractor:
 - 1.6.1 **List of Accounts.** Account-specific information including information such as account names, benchmarks, and users.
 - 1.6.2 **County Profile.** Client Information Form (“Basic Client Information”) and Account Settings Form (“Basis-Specific Account Settings”).
 - 1.6.3 **Accounting Assumptions and Users.** Information regarding how its Accounts should be set up including information such as accounting assumptions, County information, and delivery expectations.
 - 1.6.4 **Multi-Basis Lot Level Original Cost Data and Book Values and Prior Cost Basis Adjustments.** Original cost and book value of County Accounts.
 - 1.6.5 **GASB 72 Fair Value Levels.** If County wishes to have its current fair value levels in the System for disclosure reporting, County shall provide pricing level by security type and any CUSIP level overrides.
- 1.7 **County will also provide the following information to Contractor:**
 - 1.7.1 **Chart of Investment Accounts and General Ledger Requirements.** General ledger information including information such as investments chart of Accounts and trial balance.
 - 1.7.2 County’s Investment Policy.
 - 1.7.3 County shall also send its Custodial Bank or Safekeeping Location(s) a signed authorization to release daily access to County Accounts (Custody Access Letter).
 - 1.7.4 County’s format and layout requirements for interfacing with County’s General Ledger.
- 1.8 **Contractor will provide to County:**
 - 1.8.1 A complete and accurate list of native third-party data providers.
- 1.9 **Milestone Deliverables #1:**

- 1.9.1 Contractor facilitates and leads kickoff meeting with County attendees to be identified by County.
- 1.9.2 Contractor provides Implementation plan, including project plan/schedule.
- 1.9.3 Contractor provides data migration plan for data from APS2.
- 1.9.4 Contractor assists County with onboarding worksheets, and Contractor reviews them for completeness.
- 1.9.5 Contractor provides layout and format for migration of historic data.
- 1.9.6 Contractor provides access to user documentation for County review/familiarization.
- 1.9.7 Contractor provides complete and accurate list of native third-party data providers.

2. Phase 2: Account Setup, Data Migration and Validation. Contractor will load data and create County Accounts as further described below.

2.1 Acknowledgment and Connection Set-Up. For County's Custodial Bank or Safekeeping Location(s) that have responded to County's requests to release daily access to County Accounts to Contractor and facilitate the connection, Contractor will:

- 2.1.1 Confirm its access to County's Accounts.
- 2.1.2 Create programs to load County Data ("**Data Feed**") from County's Custodial Bank or Safekeeping Location(s) to make County Data available on the System. Contractor shall use commercially-reasonable efforts to create secure FTP or similar Data Feeds in all cases.

2.2 Account Load. Contractor will input County's original costs and cost basis details into the System, reconcile those amounts with custody amounts, and provide verification of this reconciliation to County.

- 2.2.1 **Account Load Initial Checks.** Contractor will confirm that the cost loaded through the County's Account load is accurate based on County data.
- 2.2.2 **Prepare Accounts for County Access.** Contractor will perform initial reconciliation of the County Accounts and investigate and correct outstanding errors.
- 2.2.3 **Documentation of Errors Found and Resolution.** Contractor will provide County with a list of the errors found, description of the errors, and explanation of the how Contractor resolved those errors.

- 2.3 **Create Users and Entitlements.** Contractor will work with County to designate County Account administrators and users and appropriate user Account access permissions.

2.3.1 Once verified, Contractor will provide County Account administrators with user login credentials.

- 2.4 **Historic Data Migration.** During this phase, Contractor will import historic data provided by County to facilitate year to date reporting.

2.4.1 County will provide the data in the layout and format as prescribed by Contractor in Phase 1.

2.4.2 **Account Load Initial Checks.** Contractor will confirm that the historic data loaded is accurate and reconciles against the dataset provided by County.

2.4.3 **Prepare Accounts for County Access.** Contractor will perform initial reconciliation of County data and investigate and correct outstanding errors.

2.4.4 **Documentation of Errors Found and Resolution.** Contractor will provide County with a list of the errors found, description of the errors, and explanation of the how Contractor resolved those errors.

- 2.5 **Milestone Deliverables #2:**

2.5.1 Contractor leads weekly status meetings with County project team.

2.5.2 Contractor confirms access to County Accounts.

2.5.3 Contractor loads County Account Data to the System and internally verifies and reconciles the data.

2.5.4 Contractor loads historic County data to the System and internally verifies and reconciles the data.

2.5.5 Contractor provides County with documentation regarding data migration errors and resolutions.

2.5.6 Contractor completes preliminary testing prior to handoff to County.

2.5.7 Contractor provides environment for County users to access, with County users configured, and data from Phase 2 loaded and ready for County review.

3. **Phase 3: Data Load/migration Confirmation, Systems Integration, Reporting Configuration, General Ledger, Pre-Live Testing, and Training.** County and Contractor will review the Account Settings and the data loaded in Phase 2, as further described below. Data feeds both to and from Contractor will be established to satisfy all integration requirements.

- 3.1 **Data Load/Migration Confirmation.** Contractor will support County in County's review and confirmation of the data load/migration completed and confirmed by Contractor in Phase 2, above:
 - 3.1.1 **Support County Confirmation of Account Load Data.** Contractor will support County in County's review and confirmation of the Account Load data from Phase 2.
 - 3.1.2 **Support County Confirmation of Data Migration.** Contractor will support County in County's review and confirmation of the historic data migration results from Phase 2.
- 3.2 **Systems Integration.** Contractor will work with County to provide the necessary systems interfaces for inbound and outbound data feeds for the following to support daily and monthly processes:
 - 3.1.1 County's Custodial Bank.
 - 3.1.2 County's Trade Ticket System.
 - 3.1.3 Credit ratings.
 - 3.1.4 County's Cash Management System.
 - 3.1.5 Contractor and County will also work to develop integration with other systems as mutually agreed.
- 3.3 **Reporting Configuration.** Contractor will recreate a package of the reports required by County.
 - 3.3.1 Contractor will facilitate report workshops, during which Contractor and County will review existing County reports to identify where and how to get comparable reports from the System.
 - 3.3.1.1 County will provide sample reports from existing solution, including, but not limited to, the reports listed in SOW Attachment 3.
 - 3.3.2 Contractor will configure the reports identified during the report workshop and throughout implementation.
 - 3.3.2.1 Contractor will replicate these reports in the System, ensuring that calculations and data points are the same.

- 3.3.3 Contractor will provide a user guide/step-by-step documentation and trainings for County users to build additional reports.
- 3.4 **Configure Month-End Reporting Package/General Ledger.** Contractor will review the chart of Accounts with County to determine appropriate mappings on the System.
- 3.5 **Investment Policies.** Contractor will create compliance rules in the System according to the Investment Policy provided by County in Phase 1.
 - 3.5.1 **Compliance Module Review and Interpretation into Matrix.**
Contractor shall work with County to configure rules based on the County's Investment Policy and regulations into the System to monitor compliance rules for all County Accounts. This process includes the following:
 - 3.5.1.1 **Compliance Module Rule Creation.** Contractor will configure rules based on County's Investment Policy into the System.
 - 3.5.1.2 **Compliance Module Rule Review and Confirmation.**
Contractor will review the compliance rule results generated by the System and confirm with County that the results are accurate.
- 3.6 **System Training.** Contractor will provide all necessary and reasonably requested trainings and training materials, and the parties shall mutually determine the location and scheduling for such trainings. Contractor shall also provide County with access to available Documentation (including user guides, video tutorials, etc.) describing the functional and operational characteristics of the System.
 - 3.6.1 Contractor will provide training, training materials and user documentation to County prior to pre-go-live testing, including reconciliation and error-reporting process, navigation and functionality, report creation, and other module-specific training as necessary to facilitate Pre-Go Live testing, and/or as requested by County.
- 3.7 **Pre-Go Live Testing**
 - 3.7.1 **Test Scripts/Testing Plans.** Contractor will provide test scripts and testing plans to County. The test scripts and testing plans are subject to County approval prior to finalization. The test scripts and testing plans will include, but are not limited to:

- 3.7.1.1 Testing and validation of configured reports.
- 3.7.1.2 All integrations.
- 3.7.1.3 All imports and exports (automated and manual), including F\$P.
- 3.7.1.4 Third party data feeds.
- 3.7.1.5 Sell of Specific Lot.
- 3.7.1.6 Accounting and Reporting.
- 3.7.1.7 Notifications, Flags and Alerts.
- 3.7.1.8 Manual Review, entry and posting of trades.
- 3.7.1.9 Reconciliation and error-reporting process.
- 3.7.1.10 General Ledger mapping confirmation.
- 3.7.1.11 Month end process.
 - 3.7.1.11.1 **Closing a Month.** Contractor and County will collaborate in a process where County and Contractor each separately close one month of County's fiscal numbers for a representative selection of County's Accounts and compare the fiscal number through a tax lot by tax lot comparison at the balance sheet level and collaborate to understand and correct errors and differences. This process includes the following:
 - 3.7.1.11.1.1 Contractor will provide County with the prior month report for County's review.
 - 3.7.1.11.1.2 Contractor will provide County with user guide/step-by-step documentation for County to generate the prior month report to confirm the same results.

3.7.1.11.1.3 Contractor and County will review comparison results and general ledger set-up.

3.7.1.12 Year-end process.

3.7.1.13 Compliance module rules.

3.7.1.14 Complete Comparison Review (Original Cost, Amortized Cost, Accrued Interest, Market Value).

3.8 **Reporting Pre-Go Live Testing Errors.** County will provide a prioritized list of all identified faults to Contractor for validation. For those faults identified by County as critical, a correction must be made and planned prior to sign off of this phase.

3.9 **Resolving Pre-Go Live Testing Errors.** Contractor will validate and resolve errors reported by County during Pre-Go Live testing.

3.10 **Milestone Deliverables #3:**

3.10.1 Contractor leads weekly status meetings with County project team.

3.10.2 Contractor trains County staff on use of the System in time to facilitate Pre-Go Live testing.

3.10.3 Contractor provides test scripts/test plans to County.

3.10.4 Contractor supports County in Pre-Go Live testing.

3.10.5 Contractor resolves the Pre-Go Live testing errors reported by County.

3.10.6 County signs off on Pre-Go Live testing as complete.

4. **Phase 4: Accounting and Reporting Parallel Process.** Contractor will conduct an accounting parallel of County's financials for a minimum of two months, beginning with a date to be determined by County and Contractor after County signs off on Pre-Go Live testing.

4.1 This parallel will include a review of the trial balance and general ledger activity generated by Contractor in comparison to APS2, as well as a comparison of portfolio holdings between systems as of a certain date.

4.2 The parallel will also review transactional and income activity over that period in comparison between the System and APS2.

4.3 After a minimum of one complete month of successful accounting and reporting parallel processes, County and Contractor will plan for Phase 5: Go Live & Transition to Servicing.

4.4 Milestone Deliverables #4:

- 4.4.1 Contractor and County successfully conduct parallel processes for at least one complete month.
- 4.4.2 Contractor and County determine the Go Live date.

5. Phase 5: Go Live and Transition to Servicing. Implementation will be complete and the System will become County's Book of Record when County is utilizing data from the System to close its monthly books, including for entry into County's general ledger.

SERVICE LEVEL AGREEMENTS

1. SYSTEM AVAILABILITY

1.1 General. Contractor agrees that the System shall be Available 99.5% of the time in a given calendar month, excluding Excused Downtime.

“Excused Downtime” means periods of time during which the System is not Available due to any of the following:

- (a) Scheduled Downtime;
- (b) issues attributable to infrastructure components not supplied, contracted for, or managed by Contractor (e.g., Client’s networks); or
- (c) a Force Majeure Event.

1.2 Scheduled Downtime. Scheduled Downtime (if any) shall occur:

- (a) if routine, on Saturday between the hours of 8:00 a.m. and 2:00 p.m., Mountain Time; and
- (b) if emergent (e.g., a critical security patch), with as much notice to Client as is reasonably possible under the circumstances and avoiding Monday through Friday between the hours of 6:00 a.m. and 12:00 p.m., Pacific Time, to the extent reasonably possible.

Downtime that does not comply with the terms of this Section shall not be Scheduled Downtime for purposes of the Contract. Contractor will not conduct any Scheduled Downtime during any day (including Saturday and Sunday) that falls within five calendar days of a month or quarter end. Contractor shall notify Client at least ten Business Days in advance of any Scheduled Downtime change that Contractor reasonably expects may affect the System.

2. ROOT CAUSE ANALYSIS, NATURE OF CREDITS

2.1 Root Cause Analysis. If, during the applicable measurement period, Contractor fails to perform the Services in a manner that meets or exceeds the minimum service levels provided for that service level hereunder (any such failure, an **“SLA Default”**), then if requested by County, Contractor shall:

- (a) perform a root-cause analysis to identify the cause of such SLA Default; and
- (b) provide County with a written report detailing the cause of, and procedures for remediating, such SLA Default.

2.2 Nature of Credits. Contractor may be required under the terms of this Attachment 9 to pay or credit to County a monetary amount associated with an SLA Default (such monetary amount, calculated as provided in Paragraph 3 of this Attachment 9).

3. SERVICE LEVEL CREDITS.

3.1 If Availability (excluding Excused Downtime) falls below the level specified in the applicable tables below in a given calendar month, then County shall be entitled to receive Service Level Credits equal to the product of the monthly fees payable by County under the Contract times a percentage determined with reference to the table below. If such fees are not expressed as a monthly amount, then an appropriate mathematical calculation shall be performed to derive the monthly amount (*e.g.*, an annual amount will be divided by 12 to derive the monthly amount).

Availability (excluding Excused Downtime)	Service Level Credits
≥ 99.5%	None
< 99.5% but ≥ 99.0%	1%
< 99.0% but ≥ 98.5%	3%
< 98.5% but ≥ 97.5%	5%
< 97.5%	Immediate Termination Right (SLA Event of Default)

**TREASURY MANAGEMENT INVESTMENT ACCOUNTING SYSTEM
PRICING SCHEDULE**

EXHIBIT B

NOTE: PRICING IS FIRM AND FIXED FOR THE TERM OF THE AGREEMENT

Pricing is based actual Assets Under Management (AUM), but applicable limits are set forth below.

Asset-Based Fee Rates

Fee rates will apply to Portfolio Market Values in accordance with the following tiers:

Tier	AUM	Basis Points	Fee Calculation Methodology
1	Less than \$1,000,000,000	(A)	(A) basis points of AUM In Tier 1
2	\$1,000,000,000 to \$3,000,000,000	(B)	Tier 1 maximum, plus (B) basis points of the AUM in Tier 2
3	Over \$3,000,000,000	(C)	Tier 2 maximum, plus (C) basis points of the AUM in Tier 3

Basis Points, by year (1)

Tier	Year 1	Year 2	Year 3	Year 4	Year 5	Option Year 1	Option Year 2	Option 6 mo-to-mo
1	0.50000	0.51500	0.53045	0.54636	0.56275	0.57964	0.59703	0.61494
2	0.30000	0.30900	0.31827	0.32782	0.33765	0.34778	0.35822	0.36896
3	0.14000	0.14420	0.14853	0.15298	0.15757	0.16230	0.16717	0.17218

Service Costs

Includes licensure, hosting, implementation, training, software maintenance and support.

**Maximum
Contract Sum (2)**

Year 1	\$ 600,000.00
Year 2	\$ 645,398.00
Year 3	\$ 694,390.88
Year 4	\$ 747,268.46
Year 5	\$ 804,344.11
Option Year 1	\$ 865,956.62
Option Year 2	\$ 932,472.31
Option Month 1	\$ 83,690.60
Option Month 2	\$ 83,690.60
Option Month 3	\$ 83,690.60
Option Month 4	\$ 83,690.60
Option Month 5	\$ 83,690.60
Option Month 6	\$ 83,690.60
TOTAL SERVICE COSTS including optional renewal periods:	\$ 5,791,974.00

**TREASURY MANAGEMENT INVESTMENT ACCOUNTING SYSTEM
PRICING SCHEDULE**

EXHIBIT B

Pool Dollars	Amount
TOTAL POOL DOLLARS	\$ 868,796.10
TOTAL PRICE	\$ 6,660,770.10
<u>Notes:</u>	
(1) The increase in Basis Points from year to year represents a 3% increase each year.	
(2) This amount is a projection with consideration of anticipated increases in AUM and is inclusive of all applicable taxes.	

EXHIBIT C

STATEMENT OF WORK AND CONTRACT TECHNICAL EXHIBITS

FOR

TREASURY MANAGEMENT INVESTMENT ACCOUNTING SYSTEM

EXHIBIT C
STATEMENT OF WORK AND CONTRACT
TECHNICAL EXHIBITS

TABLE OF CONTENTS

TECHNICAL EXHIBITS

- 1 Contract Discrepancy Report
- 2 Performance Requirements Summary (PRS) Chart

**STATEMENT OF WORK AND CONTRACT
TECHNICAL EXHIBIT 1
CONTRACT DISCREPANCY REPORT**

TO:

FROM:

DATES:

Prepared: _____

Returned by Contractor: _____

Action Completed: _____

DISCREPANCY or PROBLEMS: _____

Signature of County Representative

Date

CONTRACTOR RESPONSE (Cause and Corrective Action): _____

Signature of Contractor Representative

Date

COUNTY EVALUATION OF CONTRACTOR RESPONSE: _____

Signature of Contractor Representative

Date

COUNTY ACTIONS: _____

CONTRACTOR NOTIFIED OF ACTION:

County Representative's Signature and Date _____

Contractor Representative's Signature and Date _____

**STATEMENT OF WORK AND CONTRACT
TECHNICAL EXHIBIT 2
PERFORMANCE REQUIREMENTS SUMMARY (PRS) CHART**

CONTRACT				
SPECIFIC PERFORMANCE REFERENCE	SERVICE	MAXIMUM ALLOWED DEVIATION	MONITORING METHOD	DEDUCTIONS/FEEES TO BE ASSESSED
Subparagraph 5.5 Invoices and Payments	Provide complete and accurate invoices	None	Review of documents	\$100 per incident of non-compliance
Subparagraph 5.5 Invoices and Payments	Inclusion of supporting documentation with invoices	None	Review of documents	\$100 per incident of non-compliance
Subparagraph 5.5 Invoices and Payments	Submission of invoices by the 15 th calendar day of the month following the month of service	None	Review of documents	\$100 per incident of non-compliance
Subparagraph 5.5 Invoices and Payments	Issuance of revised invoices to correct a discrepancy in the invoiced amount	None	Review of documents	\$100 per incident of non-compliance
Subparagraph 7.0 Administration of Contract - Contractor	Contractor shall notify the TTC in writing of any change in name or address of the Project Manager or Project Administrator	None	Inspection and Observation	\$50 per occurrence
Subparagraph 7.0 Administration of Contract - Contractor	Replacement of unacceptable Contract personnel within one business day	None	On-site inspection and observation, user complaint	\$100 per employee per occurrence of non-replacement/removal
Subparagraph 7.7 Background and Security Investigations	Employee Background Checks for Contract personnel	None	Receipt of background check clearances prior to start up, complaints, spot checks of assigned personnel	\$1,000 per incident of non-compliance
Subparagraph 7.7 Background and Security Investigations	Ensure only Contract personnel who have cleared background checks have access to TTC data.	None	Observation, complaints, spot checks of assigned personnel	\$1,000 per incident of non-compliance

**STATEMENT OF WORK AND CONTRACT
TECHNICAL EXHIBIT 2
PERFORMANCE REQUIREMENTS SUMMARY (PRS) CHART**

CONTRACT				
SPECIFIC PERFORMANCE REFERENCE	SERVICE	MAXIMUM ALLOWED DEVIATION	MONITORING METHOD	DEDUCTIONS/FEES TO BE ASSESSED
Subparagraph 7.8 Confidentiality	Employee Acknowledgement and Confidentiality Agreement signed and provided to the TTC within three working days of the start of work	None	Review of reports; Complaints	\$100 per day per employee when form not signed \$1,000 per unauthorized release of information
Subparagraphs 8.24 and 8.25 Insurance	Maintain required insurance policies	None	Receipt and review of insurance information	\$1,000 per day per policy for non-renewal of policy after expiration; \$1,000 per day per policy for failure to maintain coverage; Contract may also be terminated at the TTC's option
Subparagraph 8.38 Record Retention & Inspection/Audit Settlement	Contractor to maintain all required documents as specified in this Subparagraph	None	Inspection of files	\$50 per occurrence; upon notification of incomplete/missing records, and/or failure to provide Financial Statements. \$500 per occurrence if not received within 48 hours
Subparagraph 8.38.5 Financial Statements	Provide required financial statements according to schedule	None	Review of reports	\$50 per each day that report is late. Incomplete/inaccurate reports submitted will be considered late
Subparagraph 8.40 Subcontracting	Contractor shall obtain County's written approval prior to subcontracting any work	None	Inspection & Observation	\$500 per occurrence for failure to obtain County's written approval or possible termination for breach of contract

**STATEMENT OF WORK AND CONTRACT
TECHNICAL EXHIBIT 2
PERFORMANCE REQUIREMENTS SUMMARY (PRS) CHART**

STATEMENT OF WORK				
SPECIFIC PERFORMANCE REFERENCE	SERVICE	MAXIMUM ALLOWED DEVIATION	MONITORING METHOD	DEDUCTIONS/FEES TO BE ASSESSED
Appendix A, SOW; Paragraph 11.0, Provide Maintenance and Support	Monitoring and alerting capabilities for platform service disruptions or failure	None	System Use	\$500 per occurrence for failure to alert the County of platform service disruptions or failure
Appendix B1, SOW Attachments and Exhibits, Attachment 6, Maintenance and Support Services; Schedule D.2, Performance Requirements Summary/Correction of Deficiencies Severity Level I	System Availability	None	System Use Review of Incident Tracking System (ITS)	\$500 per day for each day the Severity Level I Deficiency continues beyond the Problem Resolution Time Frame Allowed (See Schedule D.2, Section 3)
Appendix B1, SOW Attachments and Exhibits, Attachment 6, Maintenance and Support Services; Schedule D.2, Performance Requirements Summary/Correction of Deficiencies Severity Level II	System Response Time	None	System Use Review of ITS	\$300 per day for each day the Severity Level II Deficiency continues beyond the Problem Resolution Time Frame Allowed (See Schedule D.2, Section 3)

**STATEMENT OF WORK AND CONTRACT
TECHNICAL EXHIBIT 2
PERFORMANCE REQUIREMENTS SUMMARY (PRS) CHART**

STATEMENT OF WORK				
SPECIFIC PERFORMANCE REFERENCE	SERVICE	MAXIMUM ALLOWED DEVIATION	MONITORING METHOD	DEDUCTIONS/FEES TO BE ASSESSED
Appendix A, SOW, Paragraphs 3.0-10.0 and Appendix B1, SOW Attachments and Exhibits, Attachment 6, Maintenance and Support Services, Performance Requirements Summary/Correction of Deficiencies (Schedule D.2) Severity Level III	System Performance	Two Deficiencies per Month	System Use Review of ITS	\$500 – If three or more Severity Level III Deficiencies per month are not resolved within the Problem Resolution Time Frame (See Schedule D.2, Section 3)
Appendix B1, SOW Attachments and Exhibits, Attachment 6, Maintenance and Support Services, Performance Requirements Summary/Correction of Deficiencies (Schedule D.2) Severity Level IV	Provide training, data, reports, software upgrades	Two Deficiencies per Month	System Use, Inspection, Observation, Receipt of Reports Review of ITS	\$300 – If three or more Severity Level IV Deficiencies per month are not resolved within the Problem Resolution Time Frame (See Schedule D.2, Section 3)

CONTRACTOR'S EEO CERTIFICATIONClearwater Analytics LLC

Contractor Name

777 W Main Street, Suite 900, Boise, ID 83702

Address

42-1658172

Internal Revenue Service Employer Identification Number

GENERAL CERTIFICATION

In accordance with [Section 4.32.010 of the Code of the County of Los Angeles](#), the contractor, supplier, or vendor certifies and agrees that all persons employed by such firm, its affiliates, subsidiaries, or holding companies are and will be treated equally by the firm without regard to or because of race, religion, ancestry, national origin, or sex and in compliance with all anti-discrimination laws of the United States of America and the State of California.

CONTRACTOR'S SPECIFIC CERTIFICATIONS

1. The Contractor has a written policy statement prohibiting discrimination in all phases of employment.	Yes ☒	No ☐
2. The Contractor periodically conducts a self-analysis or utilization analysis of its work force.	Yes ☒	No ☐
3. The Contractor has a system for determining if its employment practices are discriminatory against protected groups.	Yes ☒	No ☐
4. Where problem areas are identified in employment practices, the Contractor has a system for taking reasonable corrective action, to include establishment of goals or timetables.	Yes ☒	No ☐

Nick Smith, Associate General Counsel

Authorized Official's Printed Name and Title



Authorized Official's Signature

10/28/2021

Date

COUNTY'S ADMINISTRATION

CONTRACT NO. _____

COUNTY'S PROJECT DIRECTOR:

Name: Damia J. Johnson
Title: Operations Chief
Address: 500 West Temple Street, Room 462
Los Angeles, CA 90012
Telephone: (213) 974-3385
Facsimile: (213) 626-1701
Email Address: djohnson@ttc.lacounty.gov

COUNTY'S PROJECT MANAGER:

Name: Jennifer Koai
Title: Assistant Operations Chief
Address: 500 West Temple Street, Room 462
Los Angeles, CA 90012
Telephone: (213) 974-7371
Facsimile: (213) 626-1701
Email Address: jkoai@ttc.lacounty.gov

COUNTY'S ADMINISTRATION

CHIEF INFORMATION SECURITY OFFICER:

Name: Jeffrey Aguilar
Title: Acting Chief Information Security Officer
Address: 320 West Temple, 7th Floor
Los Angeles, CA 90012
Telephone: (213) 253-5659
Email Address: CISO-CPO_Notify@lacounty.gov

CHIEF PRIVACY OFFICER:

Name: Lillian Russell
Title: Chief Privacy Officer
Address: 320 West Temple, 7th Floor
Los Angeles, CA 90012
Telephone: (213) 351-5363
Email Address: CISO-CPO_Notify@lacounty.gov

COUNTY'S DEPARTMENTAL CHIEF INFORMATION OFFICER (DCIO):

Name: Matthew Der
Title: Departmental Chief Information Officer
Address: 500 West Temple Street, Rm 409
Los Angeles, CA 90012
Telephone: (213) 974-7618
Facsimile: (213) 217-4974
Email Address: mdr@ttc.lacounty.gov

COUNTY'S DEPARTMENTAL INFORMATION SECURITY OFFICER (DISO):

Name: David Cicero
Title: Departmental Information Security Officer I
Address: 500 West Temple Street, Rm 409
Los Angeles, CA 90012
Telephone: (213) 974-2149
Facsimile: (213) 217-4974
Email Address: dcicero@ttc.lacounty.gov

CONTRACTOR'S ADMINISTRATION

CONTRACTOR'S NAME: _____

***Phone numbers: Time Zone: MST – 1 Hour ahead**

CONTRACT NO: _____

CONTRACTOR'S PROJECT DIRECTOR:

Name: Greg Whipple
Title: Enterprise Account Executive
Address: 777 West Main Street, Suite 900
Boise, ID 83702
Telephone: (801) 598-9023
Facsimile: N/A
Email Address: gwhipple@clearwateranalytics.com

CONTRACTOR'S PROJECT MANAGER:

Name: Ben Sutton
Title: Project Manager
Address: 777 West Main Street, Suite 900
Boise, ID 83702
Telephone: (208) 810-2036
Facsimile: N/A
Email Address: bsutton@clearwateranalytics.com

CONTRACTOR'S ALTERNATE PROJECT MANAGER:

Name: Thomas Lofton
Title: Sr. Solutions Consultant
Address: 777 West Main Street, Suite 900
Boise, ID 83702
Telephone: (208) 489-0933
Facsimile: N/A
Email Address: tlofton@clearwateranalytics.com

CONTRACTOR'S ADMINISTRATION

CONTRACTOR'S AUTHORIZED OFFICIAL(S)

Name: Scott Erickson
Title: COO
Address: 777 West Main Street, Suite 900
Boise, ID 83702
Telephone: (208) 340-4055
Facsimile: N/A
Email Address: scott@clearwateranalytics.com

Name: Jake McGrady
Title: General Counsel
Address: 777 West Main Street, Suite 900
Boise, ID 83702
Telephone: (208) 489-7491
Facsimile: N/A
Email Address: jmcgrady@clearwateranalytics.com

Name: Nick Smith
Title: Associate General Counsel
Address: 777 West Main Street, Suite 900
Boise, ID 83702
Telephone: (208) 489-1440
Facsimile: N/A
Email Address: nicksmith@clearwateranalytics.com

CONTRACTOR'S ADMINISTRATION

Notices to Contractor shall be sent to the following:

Name: Greg Whipple
Title: Enterprise Account Executive
Address: 777 West Main Street, Suite 900
Boise, ID 83702
Telephone: (801) 598-9023
Facsimile: N/A
Email Address: gwhipple@clearwateranalytics.com

CONTRACTOR ACKNOWLEDGEMENT AND CONFIDENTIALITY AGREEMENT

FORMS REQUIRED AT THE TIME OF CONTRACT EXECUTION

IT CONTRACTS

G1 CONTRACTOR ACKNOWLEDGEMENT AND CONFIDENTIALITY AGREEMENT

CONTRACTOR ACKNOWLEDGEMENT AND CONFIDENTIALITY AGREEMENT

CONTRACTOR NAME Clearwater Analytics LLC Contract No. _____

GENERAL INFORMATION:

The Contractor referenced above has entered into a contract with the County of Los Angeles to provide certain services to the County. The County requires the Corporation to sign this Contractor Acknowledgement and Confidentiality Agreement.

CONTRACTOR ACKNOWLEDGEMENT:

Contractor understands and agrees that the Contractor employees, consultants, Outsourced Vendors and independent contractors (Contractor's Staff) that will provide services in the above referenced agreement are Contractor's sole responsibility. Contractor understands and agrees that Contractor's Staff must rely exclusively upon Contractor for payment of salary and any and all other benefits payable by virtue of Contractor's Staff's performance of work under the above-referenced contract.

Contractor understands and agrees that Contractor's Staff are not employees of the County of Los Angeles for any purpose whatsoever and that Contractor's Staff do not have and will not acquire any rights or benefits of any kind from the County of Los Angeles by virtue of my performance of work under the above-referenced contract. Contractor understands and agrees that Contractor's Staff will not acquire any rights or benefits from the County of Los Angeles pursuant to any agreement between any person or entity and the County of Los Angeles.

CONFIDENTIALITY AGREEMENT:

Contractor and Contractor's Staff may be involved with work pertaining to services provided by the County of Los Angeles and, if so, Contractor and Contractor's Staff may have access to confidential data and information pertaining to persons and/or entities receiving services from the County. In addition, Contractor and Contractor's Staff may also have access to proprietary information supplied by other vendors doing business with the County of Los Angeles. The County has a legal obligation to protect all such confidential data and information in its possession, especially data and information concerning health, criminal, and welfare recipient records. Contractor and Contractor's Staff understand that if they are involved in County work, the County must ensure that Contractor and Contractor's Staff, will protect the confidentiality of such data and information. Consequently, Contractor must sign this Confidentiality Agreement as a condition of work to be provided by Contractor's Staff for the County.

Contractor and Contractor's Staff hereby agrees that they will not divulge to any unauthorized person any data or information obtained while performing work pursuant to the above-referenced contract between Contractor and the County of Los Angeles. Contractor and Contractor's Staff agree to forward all requests for the release of any data or information received to County's Contract Manager.

Contractor and Contractor's Staff agree to keep confidential all health, criminal, and welfare recipient records and all data and information pertaining to persons and/or entities receiving services from the County, design concepts, algorithms, programs, formats, documentation, Contractor proprietary information and all other original materials produced, created, or provided to Contractor and Contractor's Staff under the above-referenced contract. Contractor and Contractor's Staff agree to protect these confidential materials against disclosure to other than Contractor or County employees who have a need to know the information. Contractor and Contractor's Staff agree that if proprietary information supplied by other County vendors is provided to me during this employment, Contractor and Contractor's Staff shall keep such information confidential.

Contractor and Contractor's Staff agree to report any and all violations of this agreement by Contractor and Contractor's Staff and/or by any other person of whom Contractor and Contractor's Staff become aware.

Contractor and Contractor's Staff acknowledge that violation of this agreement may subject Contractor and Contractor's Staff to civil and/or criminal action and that the County of Los Angeles may seek all possible legal redress.

SIGNATURE: _____

DATE: 10 / 28 / 2021PRINTED NAME: Nick SmithPOSITION: Associate General Counsel**Exhibits to Contract**

Treasury Management Investment Accounting System

Title 2 ADMINISTRATION
Chapter 2.203.010 through 2.203.090
CONTRACTOR EMPLOYEE JURY SERVICE

2.203.010 Findings.

The board of supervisors makes the following findings. The county of Los Angeles allows its permanent, full-time employees unlimited jury service at their regular pay. Unfortunately, many businesses do not offer or are reducing or even eliminating compensation to employees who serve on juries. This creates a potential financial hardship for employees who do not receive their pay when called to jury service, and those employees often seek to be excused from having to serve. Although changes in the court rules make it more difficult to excuse a potential juror on grounds of financial hardship, potential jurors continue to be excused on this basis, especially from longer trials. This reduces the number of potential jurors and increases the burden on those employers, such as the county of Los Angeles, who pay their permanent, full-time employees while on juror duty. For these reasons, the county of Los Angeles has determined that it is appropriate to require that the businesses with which the county contracts possess reasonable jury service policies. (Ord. 2002-0015 § 1 (part), 2002)

2.203.020 Definitions.

The following definitions shall be applicable to this chapter:

- A. "Contractor" means a person, partnership, corporation or other entity which has a contract with the county or a subcontract with a county contractor and has received or will receive an aggregate sum of \$50,000 or more in any 12-month period under one or more such contracts or subcontracts.
- B. "Employee" means any California resident who is a full-time employee of a contractor under the laws of California.
- C. "Contract" means any agreement to provide goods to, or perform services for or on behalf of, the county but does not include:
 - 1. A contract where the board finds that special circumstances exist that justify a waiver of the requirements of this chapter; or
 - 2. A contract where federal or state law or a condition of a federal or state program mandates the use of a particular contractor; or
 - 3. A purchase made through a state or federal contract; or
 - 4. A monopoly purchase that is exclusive and proprietary to a specific manufacturer, distributor, or reseller, and must match and inter-member with existing supplies, equipment or systems maintained by the county pursuant to the Los Angeles County Purchasing Policy and Procedures Manual, Section P-3700 or a successor provision; or
 - 5. A revolving fund (petty cash) purchase pursuant to the Los Angeles County Fiscal Manual, Section 4.4.0 or a successor provision; or
 - 6. A purchase card purchase pursuant to the Los Angeles County Purchasing Policy and Procedures Manual, Section P-2810 or a successor provision; or
 - 7. A non-agreement purchase with a value of less than \$5,000 pursuant to the Los Angeles County Purchasing Policy and Procedures Manual, Section A-0300 or a successor provision; or
 - 8. A bona fide emergency purchase pursuant to the Los Angeles County Purchasing Policy and Procedures Manual, Section PP-1100 or a successor provision.

Title 2 ADMINISTRATION
Chapter 2.203.010 through 2.203.090
CONTRACTOR EMPLOYEE JURY SERVICE

- D. "Full time" means 40 hours or more worked per week, or a lesser number of hours if:
1. The lesser number is a recognized industry standard as determined by the chief administrative officer, or
 2. The contractor has a long-standing practice that defines the lesser number of hours as full time.
- E. "County" means the county of Los Angeles or any public entities for which the board of supervisors is the governing body. (Ord. 2002-0040 § 1, 2002: Ord. 2002-0015 § 1 (part), 2002)

2.203.030 Applicability.

This chapter shall apply to contractors who enter into contracts that commence after July 11, 2002. This chapter shall also apply to contractors with existing contracts which are extended into option years that commence after July 11, 2002. Contracts that commence after May 28, 2002, but before July 11, 2002, shall be subject to the provisions of this chapter only if the solicitations for such contracts stated that the chapter would be applicable. (Ord. 2002-0040 § 2, 2002: Ord. 2002-0015 § 1 (part), 2002)

2.203.040 Contractor Jury Service Policy.

A contractor shall have and adhere to a written policy that provides that its employees shall receive from the contractor, on an annual basis, no less than five days of regular pay for actual jury service. The policy may provide that employees deposit any fees received for such jury service with the contractor or that the contractor deduct from the employees' regular pay the fees received for jury service. (Ord. 2002-0015 § 1 (part), 2002)

2.203.050 Other Provisions.

- A. Administration. The chief administrative officer shall be responsible for the administration of this chapter. The chief administrative officer may, with the advice of county counsel, issue interpretations of the provisions of this chapter and shall issue written instructions on the implementation and ongoing administration of this chapter. Such instructions may provide for the delegation of functions to other county departments.
- B. Compliance Certification. At the time of seeking a contract, a contractor shall certify to the county that it has and adheres to a policy consistent with this chapter or will have and adhere to such a policy prior to award of the contract. (Ord. 2002-0015 § 1 (part), 2002)

2.203.060 Enforcement and Remedies.

For a contractor's violation of any provision of this chapter, the county department head responsible for administering the contract may do one or more of the following:

1. Recommend to the board of supervisors the termination of the contract; and/or,
2. Pursuant to chapter 2.202, seek the debarment of the contractor. (Ord. 2002-0015 § 1 (part), 2002)

Title 2 ADMINISTRATION
Chapter 2.203.010 through 2.203.090
CONTRACTOR EMPLOYEE JURY SERVICE

2.203.070. Exceptions.

- A. Other Laws. This chapter shall not be interpreted or applied to any contractor or to any employee in a manner inconsistent with the laws of the United States or California.
- B. Collective Bargaining Agreements. This chapter shall be superseded by a collective bargaining agreement that expressly so provides.
- C. Small Business. This chapter shall not be applied to any contractor that meets all of the following:
 - 1. Has ten or fewer employees during the contract period; and,
 - 2. Has annual gross revenues in the preceding twelve months which, if added to the annual amount of the contract awarded, are less than \$500,000; and,
 - 3. Is not an affiliate or subsidiary of a business dominant in its field of operation.

“Dominant in its field of operation” means having more than ten employees and annual gross revenues in the preceding twelve months which, if added to the annual amount of the contract awarded, exceed \$500,000.

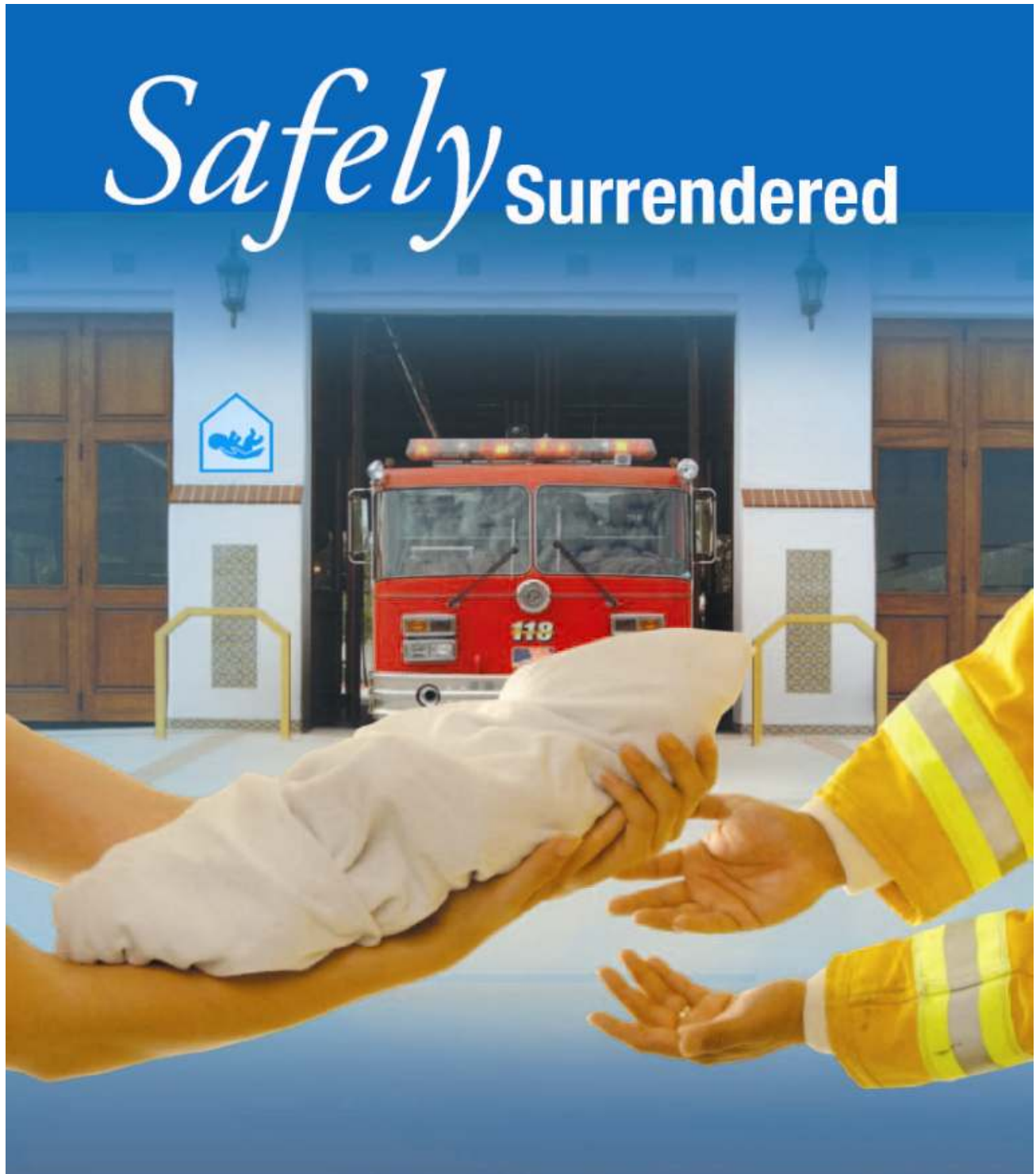
“Affiliate or subsidiary of a business dominant in its field of operation” means a business which is at least 20 percent owned by a business dominant in its field of operation, or by partners, officers, directors, majority stockholders, or their equivalent, of a business dominant in that field of operation. (Ord. 2002-0015 § 1 (part), 2002)

2.203.090. Severability.

If any provision of this chapter is found invalid by a court of competent jurisdiction, the remaining provisions shall remain in full force and effect. (Ord. 2002-0015 § 1 (part), 2002)

SAFELY SURRENDERED BABY LAW

Safely Surrendered



No shame. No blame. No names.

In Los Angeles County: 1-877-BABY SAFE • 1-877-222-9723
www.babysafela.org



In Los Angeles County: 1-877-BABY SAFE • 1-877-222-9723

www.babysafela.org

Safely Surrendered Baby Law

What is the Safely Surrendered Baby Law?

California's Safely Surrendered Baby Law allows parents or other persons, with lawful custody, which means anyone to whom the parent has given permission to confidentially surrender a baby. As long as the baby is three days (72 hours) of age or younger and has not been abused or neglected, the baby may be surrendered without fear of arrest or prosecution.

Every baby deserves a chance for a healthy life. If someone you know is considering abandoning a baby, let her know there are other options. For three days (72 hours) after birth, a baby can be surrendered to staff at any hospital or fire station in Los Angeles County.

How does it work?

A distressed parent who is unable or unwilling to care for a baby can legally, confidentially, and safely surrender a baby within three days (72 hours) of birth. The baby must be handed to an employee at a hospital or fire station in Los Angeles County. As long as the baby shows no sign of abuse or neglect, no name or other information is required. In case the parent changes his or her mind at a later date and wants the baby back, staff will use bracelets to help connect them to each other. One bracelet will be placed on the baby, and a matching bracelet will be given to the parent or other surrendering adult.

What if a parent wants the baby back?

Parents who change their minds can begin the process of reclaiming their baby within 14 days. These parents should call the Los Angeles County Department of Children and Family Services at 1-800-540-4000.

Can only a parent bring in the baby?

No. While in most cases a parent will bring in the baby, the Law allows other people to bring in the baby if they have lawful custody.

Does the parent or surrendering adult have to call before bringing in the baby?

No. A parent or surrendering adult can bring in a baby anytime, 24 hours a day, 7 days a week, as long as the parent or surrendering adult surrenders the baby to someone who works at the hospital or fire station.

Does the parent or surrendering adult have to tell anything to the people taking the baby?

No. However, hospital or fire station personnel will ask the surrendering party to fill out a questionnaire designed to gather important medical history information, which is very useful in caring for the baby. The questionnaire includes a stamped return envelope and can be sent in at a later time.

What happens to the baby?

The baby will be examined and given medical treatment. Upon release from the hospital, social workers immediately place the baby in a safe and loving home and begin the adoption process.

What happens to the parent or surrendering adult?

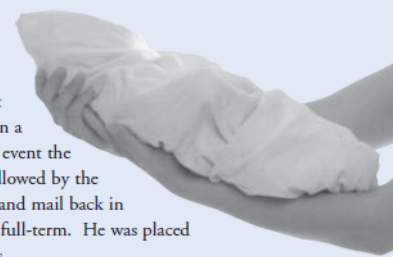
Once the parent or surrendering adult surrenders the baby to hospital or fire station personnel, they may leave at any time.

Why is California doing this?

The purpose of the Safely Surrendered Baby Law is to protect babies from being abandoned, hurt or killed by their parents. You may have heard tragic stories of babies left in dumpsters or public bathrooms. Their parents may have been under severe emotional distress. The mothers may have hidden their pregnancies, fearful of what would happen if their families found out. Because they were afraid and had no one or nowhere to turn for help, they abandoned their babies. Abandoning a baby is illegal and places the baby in extreme danger. Too often, it results in the baby's death. The Safely Surrendered Baby Law prevents this tragedy from ever happening again in California.

A baby's story

Early in the morning on April 9, 2005, a healthy baby boy was safely surrendered to nurses at Harbor-UCLA Medical Center. The woman who brought the baby to the hospital identified herself as the baby's aunt and stated the baby's mother had asked her to bring the baby to the hospital on her behalf. The aunt was given a bracelet with a number matching the anklet placed on the baby; this would provide some identification in the event the mother changed her mind about surrendering the baby and wished to reclaim the baby in the 14-day period allowed by the Law. The aunt was also provided with a medical questionnaire and said she would have the mother complete and mail back in the stamped return envelope provided. The baby was examined by medical staff and pronounced healthy and full-term. He was placed with a loving family that had been approved to adopt him by the Department of Children and Family Services.



Ley de Entrega de Bebés *Sin Peligro*



Los recién nacidos pueden ser entregados en forma segura al personal de cualquier hospital o cuartel de bomberos del Condado de Los Ángeles

Sin pena. Sin culpa. Sin nombres.

En el Condado de Los Ángeles: 1-877-BABY SAFE • 1-877-222-9723
www.babysafela.org



Ley de Entrega de Bebés Sin Peligro

¿Qué es la Ley de Entrega de Bebés sin Peligro?

La Ley de Entrega de Bebés sin Peligro de California permite la entrega confidencial de un recién nacido por parte de sus padres u otras personas con custodia legal, es decir cualquier persona a quien los padres le hayan dado permiso. Siempre que el bebé tenga tres días (72 horas) de vida o menos, y no haya sufrido abuso ni negligencia, pueden entregar al recién nacido sin temor de ser arrestados o procesados.

Cada recién nacido se merece la oportunidad de tener una vida saludable. Si alguien que usted conoce está pensando en abandonar a un recién nacido, infórmele que tiene otras opciones. Hasta tres días (72 horas) después del nacimiento, se puede entregar un recién nacido al personal de cualquier hospital o cuartel de bomberos del condado de Los Angeles.

En el Condado de Los Ángeles: 1-877-BABY SAFE • 1-877-222-9723

www.babysafela.org

¿Cómo funciona?

El padre/madre con dificultades que no pueda o no quiera cuidar de su recién nacido puede entregarlo en forma legal, confidencial y segura dentro de los tres días (72 horas) del nacimiento. El bebé debe ser entregado a un empleado de cualquier hospital o cuartel de bomberos del Condado de Los Ángeles. Siempre que el bebé no presente signos de abuso o negligencia, no será necesario suministrar nombres ni información alguna. Si el padre/madre cambia de opinión posteriormente y desea recuperar a su bebé, los trabajadores utilizarán brazaletes para poder vincularlos. El bebé llevará un brazalete y el padre/madre o el adulto que lo entregue recibirá un brazalete igual.

¿Qué pasa si el padre/madre desea recuperar a su bebé?

Los padres que cambien de opinión pueden comenzar el proceso de reclamar a su recién nacido dentro de los 14 días. Estos padres deberán llamar al Departamento de Servicios para Niños y Familias (Department of Children and Family Services) del Condado de Los Angeles al 1-800-540-4000.

¿Sólo los padres podrán llevar al recién nacido?

No. Si bien en la mayoría de los casos son los padres los que llevan al bebé, la ley permite que otras personas lo hagan si tienen custodia legal.

¿Los padres o el adulto que entrega al bebé deben llamar antes de llevar al bebé?

No. El padre/madre o adulto puede llevar al bebé en cualquier momento, las 24 horas del día, los 7 días de la semana, siempre y cuando entreguen a su bebé a un empleado del hospital o cuartel de bomberos.

¿Es necesario que el padre/madre o adulto diga algo a las personas que reciben al bebé?

No. Sin embargo, el personal del hospital o cuartel de bomberos le pedirá a la persona que entregue al bebé que llene un cuestionario con la finalidad de recabar antecedentes médicos importantes, que resultan de gran utilidad para cuidar bien del bebé. El cuestionario incluye un sobre con el sello postal pagado para enviarlo en otro momento.

¿Qué pasará con el bebé?

El bebé será examinado y le brindarán atención médica. Cuando le den el alta del hospital, los trabajadores sociales inmediatamente ubicarán al bebé en un hogar seguro donde estará bien atendido, y se comenzará el proceso de adopción.

¿Qué pasará con el padre/madre o adulto que entregue al bebé?

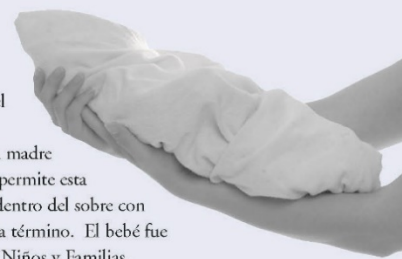
Una vez que los padres o adulto hayan entregado al bebé al personal del hospital o cuartel de bomberos, pueden irse en cualquier momento.

¿Por qué se está haciendo esto en California?

La finalidad de la Ley de Entrega de Bebés sin Peligro es proteger a los bebés para que no sean abandonados, lastimados o muertos por sus padres. Usted probablemente haya escuchado historias trágicas sobre bebés abandonados en basureros o en baños públicos. Los padres de esos bebés probablemente hayan estado pasando por dificultades emocionales graves. Las madres pueden haber ocultado su embarazo, por temor a lo que pasaría si sus familias se enteraran. Abandonaron a sus bebés porque tenían miedo y no tenían nadie a quien pedir ayuda. El abandono de un recién nacido es ilegal y pone al bebé en una situación de peligro extremo. Muy a menudo el abandono provoca la muerte del bebé. La Ley de Entrega de Bebés sin Peligro impide que vuelva a suceder esta tragedia en California.

Historia de un bebé

A la mañana temprano del día 9 de abril de 2005, se entregó un recién nacido saludable a las enfermeras del Harbor-UCLA Medical Center. La mujer que llevó el recién nacido al hospital se dio a conocer como la tía del bebé, y dijo que la madre le había pedido que llevara al bebé al hospital en su nombre. Le entregaron a la tía un brazalete con un número que coincidía con la pulsera del bebé; esto serviría como identificación en caso de que la madre cambiara de opinión con respecto a la entrega del bebé y decidiera recuperarlo dentro del período de 14 días que permite esta ley. También le dieron a la tía un cuestionario médico, y ella dijo que la madre lo llenaría y lo enviaría de vuelta dentro del sobre con franqueo pagado que le habían dado. El personal médico examinó al bebé y se determinó que estaba saludable y a término. El bebé fue ubicado con una buena familia que ya había sido aprobada para adoptarlo por el Departamento de Servicios para Niños y Familias.



Title 2 ADMINISTRATION
Chapter 2.206
DEFAULTED PROPERTY TAX REDUCTION PROGRAM

- 2.206.010 Findings and declarations.**
- 2.206.020 Definitions.**
- 2.206.030 Applicability.**
- 2.206.040 Required solicitation and contract language.**
- 2.206.050 Administration and compliance certification.**
- 2.206.060 Exclusions/Exemptions.**
- 2.206.070 Enforcement and remedies.**
- 2.206.080 Severability.**

2.206.010 Findings and declarations.

The Board of Supervisors finds that significant revenues are lost each year as a result of taxpayers who fail to pay their tax obligations on time. The delinquencies impose an economic burden upon the County and its taxpayers. Therefore, the Board of Supervisors establishes the goal of ensuring that individuals and businesses that benefit financially from contracts with the County fulfill their property tax obligation. (Ord. No. 2009-0026 § 1 (part), 2009.)

2.206.020 Definitions.

The following definitions shall be applicable to this chapter:

- A. "Contractor" shall mean any person, firm, corporation, partnership, or combination thereof, which submits a bid or proposal or enters into a contract or agreement with the County.
- B. "County" shall mean the county of Los Angeles or any public entities for which the Board of Supervisors is the governing body.
- C. "County Property Taxes" shall mean any property tax obligation on the County's secured or unsecured roll; except for tax obligations on the secured roll with respect to property held by a Contractor in a trust or fiduciary capacity or otherwise not beneficially owned by the Contractor.
- D. "Department" shall mean the County department, entity, or organization responsible for the solicitation and/or administration of the contract.
- E. "Default" shall mean any property tax obligation on the secured roll that has been deemed defaulted by operation of law pursuant to [California Revenue and Taxation Code section 3436](#); or any property tax obligation on the unsecured roll that remains unpaid on the applicable delinquency date pursuant to [California Revenue and Taxation Code section 2922](#); except for any property tax obligation dispute pending before the Assessment Appeals Board.
- F. "Solicitation" shall mean the County's process to obtain bids or proposals for goods and services.

Title 2 ADMINISTRATION
Chapter 2.206
DEFAULTED PROPERTY TAX REDUCTION PROGRAM

G. "Treasurer-Tax Collector" shall mean the Treasurer and Tax Collector of the County of Los Angeles. (Ord. No. 2009-0026 § 1 (part), 2009.)

2.206.030 Applicability.

This chapter shall apply to all solicitations issued 60 days after the effective date of the ordinance codified in this chapter. This chapter shall also apply to all new, renewed, extended, and/or amended contracts entered into 60 days after the effective date of the ordinance codified in this chapter. (Ord. No. 2009-0026 § 1 (part), 2009.)

2.206.040 Required solicitation and contract language.

All solicitations and all new, renewed, extended, and/or amended contracts shall contain language which:

- A. Requires any Contractor to keep County Property Taxes out of Default status at all times during the term of an awarded contract;
- B. Provides that the failure of the Contractor to comply with the provisions in this chapter may prevent the Contractor from being awarded a new contract; and
- C. Provides that the failure of the Contractor to comply with the provisions in this chapter may constitute a material breach of an existing contract, and failure to cure the breach within 10 days of notice by the County by paying the outstanding County Property Tax or making payments in a manner agreed to and approved by the Treasurer-Tax Collector, may subject the contract to suspension and/or termination. (Ord. No. 2009-0026 § 1 (part), 2009.)

2.206.050 Administration and compliance certification.

- A. The Treasurer-Tax Collector shall be responsible for the administration of this chapter. The Treasurer-Tax Collector shall, with the assistance of the Chief Executive Officer, Director of Internal Services, and County Counsel, issue written instructions on the implementation and ongoing administration of this chapter. Such instructions may provide for the delegation of functions to other departments.
- B. Contractor shall be required to certify, at the time of submitting any bid or proposal to the County, or entering into any new contract, or renewal, extension or amendment of an existing contract with the County, that it is in compliance with this chapter is not in Default on any County Property Taxes or is current in payments due under any approved payment arrangement. (Ord. No. 2009-0026 § 1 (part), 2009.)

2.206.060 Exclusions/Exemptions.

- A. This chapter shall not apply to the following contracts:
 - 1. Chief Executive Office delegated authority agreements under \$50,000;

Title 2 ADMINISTRATION
Chapter 2.206
DEFAULTED PROPERTY TAX REDUCTION PROGRAM

2. A contract where federal or state law or a condition of a federal or state program mandates the use of a particular contractor;
 3. A purchase made through a state or federal contract;
 4. A contract where state or federal monies are used to fund service related programs, including but not limited to voucher programs, foster care, or other social programs that provide immediate direct assistance;
 5. Purchase orders under a master agreement, where the Contractor was certified at the time the master agreement was entered into and at any subsequent renewal, extension and/or amendment to the master agreement.
 6. Purchase orders issued by Internal Services Department under \$100,000 that is not the result of a competitive bidding process.
 7. Program agreements that utilize Board of Supervisors' discretionary funds;
 8. National contracts established for the purchase of equipment and supplies for and by the National Association of Counties, U.S. Communities Government Purchasing Alliance, or any similar related group purchasing organization;
 9. A monopoly purchase that is exclusive and proprietary to a specific manufacturer, distributor, reseller, and must match and inter-member with existing supplies, equipment or systems maintained by the county pursuant to the Los Angeles Purchasing Policy and Procedures Manual, section P-3700 or a successor provision;
 10. A revolving fund (petty cash) purchase pursuant to the Los Angeles County Fiscal Manual, section 4.6.0 or a successor provision;
 11. A purchase card purchase pursuant to the Los Angeles County Purchasing Policy and Procedures Manual, section P-2810 or a successor provision;
 12. A non-agreement purchase worth a value of less than \$5,000 pursuant to the Los Angeles County Purchasing Policy and Procedures Manual, section A-0300 or a successor provision; or
 13. A bona fide emergency purchase pursuant to the Los Angeles County Purchasing Policy and Procedures Manual section P-0900 or a successor provision;
 14. Other contracts for mission critical goods and/or services where the Board of Supervisors determines that an exemption is justified.
- B. Other laws. This chapter shall not be interpreted or applied to any Contractor in a manner inconsistent with the laws of the United States or California. (Ord. No. 2009-0026 § 1 (part), 2009.)

2.206.070 Enforcement and remedies.

- A. The information furnished by each Contractor certifying that it is in compliance with this chapter shall be under penalty of perjury.

Title 2 ADMINISTRATION
Chapter 2.206
DEFAULTED PROPERTY TAX REDUCTION PROGRAM

- B. No Contractor shall willfully and knowingly make a false statement certifying compliance with this chapter for the purpose of obtaining or retaining a County contract.
- C. For Contractor's violation of any provision of this chapter, the County department head responsible for administering the contract may do one or more of the following:
 - 1. Recommend to the Board of Supervisors the termination of the contract; and/or,
 - 2. Pursuant to chapter 2.202, seek the debarment of the contractor; and/or,
 - 3. Recommend to the Board of Supervisors that an exemption is justified pursuant to [Section 2.206.060.A.14](#) of this chapter or payment deferral as provided pursuant to the California Revenue and Taxation Code. (Ord. No. 2009-0026 § 1 (part), 2009.)

2.206.080 Severability.

If any provision of this chapter is found invalid by a court of competent jurisdiction, the remaining provisions shall remain in full force and effect. (Ord. No. 2009-0026 § 1 (part), 2009.)

Exhibit K - Supplemental Data Terms

1. **Introduction.** County may have access to Supplemental Data as part of the System. This Exhibit contains terms that Contractor is required to pass through to its clients in order to redistribute any Supplemental Data as part of the System.

2. **Ownership Rights.** County acknowledges that Supplemental Data available through the System, other than County Information, is and will remain the intellectual property of Supplemental Data Providers and that no proprietary rights are transferred to County in such Supplemental Data.

3. **Acceptable Use.**

3.1 **Generally.** County may only access and use Supplemental Data for activities generally involved in the management of County's investment portfolio within the System. County may not place Supplemental Data on any third-party system not explicitly authorized under this Exhibit. County shall not use, or permit any third party to use, Supplemental Data for any unlawful or unauthorized purpose.

3.2 **Downloads.** As part of the System, County may download Supplemental Data solely for the purposes of managing County's investment portfolio and not for any other commercial use not authorized hereunder. County may not download Supplemental Data to place such Supplemental Data on any third-party system not explicitly authorized under this Exhibit.

3.3 **Distribution.** Subject to potential exclusions that may be specifically communicated to County in writing by Contractor, County may distribute Supplemental Data to its authorized users, auditors, and regulators.

3.4 **Additional Uses.** If County wishes to access or use Supplemental Data beyond the parameters set forth herein or as otherwise independently licensed to do so, County shall work with Contractor to obtain authorization from the applicable Supplemental Data Provider for such access or use.

4. **Warranty Disclaimer & Limits of Liability.**

4.1 **NO WARRANTY.** All Supplemental Data furnished as part of the System is provided "AS IS" and without warranty of any kind, express or implied, or as to merchantability, fitness for any particular purpose, or any other matter.

4.2 **LIMITATION OF LIABILITY.** To the maximum extent permitted by law, Supplemental Data Providers shall have no liability whatsoever (including liability for any direct, indirect, consequential, incidental, punitive, exemplary or special damages) to County or any Authorized User related to Supplemental Data under this Contract, but without waiving any liability Supplemental Data Providers may have to County under separate agreements.

5. Remedies. Should the County materially misuse any Supplemental Data in breach of the rights and obligations under this Exhibit, Supplemental Data Providers (and their respective affiliates, officers, directors, shareholders, employees, and successors and assigns) and, only as to third-party claims, Contractor (and its respective affiliates, officers, directors, shareholders, employees, and successors and assigns), may submit claims subject to and pursuant to the requirements, procedures, and limitations of the California Tort Claims Act (Government Code §§ 810-996.6) for indemnity reimbursement of any and all losses, liabilities, damages, fines, penalties, and costs and expenses (including reasonable attorney's fees and costs, and reasonable costs of investigation, litigation, and settlement) actually sustained or incurred by that party.

BOARD LETTER/MEMO – FACT SHEET OPERATIONS CLUSTER

☐ Board Letter

☒ Board Memo

☐ Other

OPS CLUSTER AGENDA REVIEW DATE	12/22/2021	
BOARD MEETING	Click or tap to enter a date.	
DELEGATED AUTHORITY BOARD LETTER	☐ Yes ☒ No	
SUPERVISORIAL DISTRICT AFFECTED	ALL SUPERVISORIAL DISTRICTS	
DEPARTMENT	OFFICE OF THE ASSESSOR	
SUBJECT	NOTIFICATION OF INTENT TO ENTER INTO SOLE SOURCE CONTRACT NEGOTIATIONS WITH JUST APPRAISED TO IMPLEMENT A WORKFLOW MANAGEMENT SOLUTION FOR THE ASSESSOR'S CHANGE OF OWNERSHIP PROCESS	
PROGRAM		
SOLE SOURCE CONTRACT	☒ Yes ☐ No If Yes, please explain why: Just Appraised is the only technology provider with a functioning application that offers automation of select ownership transfer processes for County Assessors by leveraging machine learning and natural language processing. Based on market comparison research and surveys, there are no other products similar to the feature set available in a Commercial Off The Shelf (COTS) perspective.	
DEADLINES/TIME CONSTRAINTS		
COST & FUNDING	Total cost: <i>TBD</i>	Funding source: Assessor FY 2021-22 Final Adopted Budget: \$1,200,000
	TERMS (if applicable):	
	Explanation: The Assessor's intent is to negotiate a fixed price and deliverables contract. Total annual expenditures for this service will not exceed the contract amount approved by the Board.	
PURPOSE OF REQUEST	The Just Appraised Change of Ownership application automates the processing of deeds into a workflow management solution by: - Extracting Data - Reducing Data Input - Pre-filtering irrelevant documents - Categorizing documents - Making learned determinations for workflow - Automatically matching deeds to parcels Solution is a vendor based service that would integrate with the current Ownership system and the new AMP system. It leverages proprietary instrument classification algorithms (machine learning), natural language processing techniques, and cloud computing advancements to achieve best practice workflow.	
BACKGROUND (include internal/external issues that may exist)	The Assessor is tasked to process approximately 430,000 property deeds in FY 2021-22, an increasing trend that is up 20% over last fiscal year. The backlog for processing deeds continues to increase as the market continues to be strong. Ownership resources have worked increasing amounts of overtime and/or have been reallocated off other assignments to assist. The Just Appraised workflow management system would leverage the latest technologies to facilitate the Change of Ownership process, bringing greater transparency to the process and enabling a resource shift from data input to processing and quality control, thereby dramatically reducing the processing backlog.	
DEPARTMENTAL AND OTHER CONTACTS	Name, Title, Phone # & Email: • Steven Hernandez, Assistant Assessor, 213-974-3123, SHernandez@assessor.lacounty.gov • Kevin Lechner, Assistant CIO, 213-893-0905, KLechner@assessor.lacounty.gov	



JEFFREY PRANG
ASSESSOR
COUNTY OF LOS ANGELES
500 WEST TEMPLE STREET, ROOM 320
LOS ANGELES, CALIFORNIA 90012-2770
assessor.lacounty.gov
(213) 974-3101



December 22, 2021

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

FROM: Jeffrey Prang
Assessor

**NOTIFICATION OF INTENT TO ENTER INTO SOLE SOURCE CONTRACT
NEGOTIATIONS WITH JUST APPRAISED TO IMPLEMENT A WORKFLOW
MANAGEMENT SOLUTION FOR THE ASSESSOR'S CHANGE OF
OWNERSHIP PROCESS**

In accordance with Board Policy 5.100, Sole Source Contracts, this correspondence provides advance notification to your Board that the Office of the Assessor (Assessor) intends to begin sole source contract negotiations with Just Appraised for the implementation of a workflow management solution for the Assessor's Change of Ownership process. Just Appraised is the only technology provider with a live application that offers automation of select ownership transfer processes for County Assessors by leveraging machine learning and natural language processing.

BACKGROUND

The Assessor is tasked to process approximately 430,000 property deeds in Fiscal Year 2021-22. This is an increasing trend that is up 20% over last fiscal year's 360,000 deeds processed. The backlog for processing deeds, which often result in re-appraisable transfers, has steadily increased over years. In complex transfers, such as multiple subdivisions of parcels, the process can take up to twenty (20) months.

As the market continues to be strong, the backlog problem continues to grow resulting in delays in processing these transfers. Because transfers generate significant revenue for the County, Ownership resources have worked increasing amounts of overtime and/or have been reallocated off other assignments to assist with this effort.

JUSTIFICATION

The Assessor Appraisal and Information Technology (IT) Teams are part of the California Assessor Association (CAA), including the CAA Information Technology Subcommittee, and the International Association of Assessing Officers (IAAO). As a participant, the Assessor team learns from other County Assessors about products which may be helpful. The Assessor first learned of the “Just Appraised” software during discussions in 2019 and throughout 2021 related to a Software as a Solution (SaaS) deployment at San Joaquin County. San Joaquin had completed its marketplace survey for solutions specifically related to Ownership change, and how modern technology (machine learning) and intuitive Artificial Intelligence (AI) learning can greatly automate otherwise straightforward ownership changes. San Joaquin awarded a sole source contract to Just Appraised on December 10, 2019 and have since moved into a product footing.

In addition to San Joaquin County, Yolo County, Sonoma County, Oklahoma State, Cambridge Massachusetts, and various other states outside California had conducted similar research. All localities determined that Just Appraised is the only vendor providing Change of Ownership solutions for local governments.

The Just Appraised Change of Ownership application automates the processing of deeds into a workflow management solution by extracting data, dramatically reducing data input, pre-filtering irrelevant documents, categorizing documents and making learned determinations for workflow, and automatically matching deeds to parcels, all processes that are currently handled manually. Resources would be shifted from data input to processing and quality control, thereby reducing the transfer backlog, and the need to pull resources from other operations.

The Just Appraised solution is a vendor-based service that would integrate with the current Ownership system and the new AMP system using the latest technologies. It leverages proprietary instrument classification algorithms (machine learning), natural language processing techniques, and cloud computing advancements to achieve best practice workflow for the change of ownership process. They are the only vendor with a readily deployable application for this process.

The benefit of such a product is two-fold: (1) it reduces staff workload for typical ownership changes and (2) it allows for staff to focus on more complex changes – including those which typically contain potential tax revenue changes. While the concept of using machine learning and AI software is not unique in the market, Just Appraised is the only commercially software available today which can automate and process ownership changes. There are currently no other products similar to the feature set available in a Commercial Off The Shelf (COTS) perspective.

Just Appraised has contracts with over 100 Assessor jurisdictions across the country.

CONCLUSION

The uptick in deeds over the past years has created a significant resource issue for the Assessor's Office resulting in increased processing times, increased overtime costs, and delays in realizing revenues. Implementation of the Just Appraised workflow management system would leverage the latest technologies to facilitate the Change of Ownership process, bringing greater transparency to the process and enabling a resource shift from data input to processing and quality control, thereby dramatically reducing the processing backlog.

Unless otherwise directed by your Board, the Assessor will proceed with contract negotiations with Just Appraised within four (4) weeks from the date of this notification.

Should you have any questions or require additional information, please contact Steven Hernandez, Assistant Assessor, Administration, at (213) 974-3123.

JP:SMH:TG:KL:ST

c: Chief Executive Office
Chief Information Office
Executive Officer, Board of Supervisors
County Counsel
Internal Services Department
Auditor-Controller
Registrar-Recorder/County Clerk
Treasurer and Tax Collector

BOARD LETTER/MEMO – FACT SHEET OPERATIONS CLUSTER

☒ Board Letter

☐ Board Memo

☐ Other

OPS CLUSTER AGENDA REVIEW DATE	12/22/2021	
BOARD MEETING	1/11/2022	
DELEGATED AUTHORITY BOARD LETTER	☐ Yes ☒ No	
SUPERVISORIAL DISTRICT AFFECTED	All Districts	
DEPARTMENT	ISD	
SUBJECT	APPROVE AND AUTHORIZE THE DIRECTOR OF ISD, TO AWARD AND EXECUTE THREE (3) SPECIALTY JOB ORDER CONTRACT AGREEMENTS FOR THE INSTALLATION OF ELECTRIC VEHICLE CHARGING STATIONS AND INFRASTRUCTURE	
PROGRAM	Clean Transportation Program	
SOLE SOURCE CONTRACT	☐ Yes ☒ No	
	If Yes, please explain why:	
DEADLINES/ TIME CONSTRAINTS	This JOC program will enable EES to provide value and reduce time constraints with the demand for stations.	
COST & FUNDING	Total cost: \$3,000,000.00	Funding source: ISD EES FY2021-22 Adopted Budget
	TERMS (if applicable): ISD has sufficient appropriation and net County cost funding in its Fiscal Year 2021-22 Adopted Budget, so there will be no impact to customer departments.	
PURPOSE OF REQUEST	The JOC capacity sought to be utilized by EES is \$1 million each for 3 JOCS contractors and is to support client department needs for a one-year period. This annual value is based on current projects and projected workload data."	
BACKGROUND (include internal/external issues that may exist)	To date, the County has installed over 600 EV charging stations (EVSEs) at 70 locations with several more projects underway to meet the County's goal of installing 5,000 stations by 2025 and 15,000 stations by 2035. The County currently uses Energy Efficient Projects Master Agreement (EEPMA) to competitively solicit, and contract, for these services. ISD is exploring the use of JOC as an alternate contracting vehicle to increase competition. Additionally, the new JOC program will assist with developing long-term Service, Reliability, and Value to all installations for the EVSE demand.	
DEPARTMENTAL AND OTHER CONTACTS	Name, Title, Phone # & Email: Minh Le, General Manager Laura Iannaccone, Administrative Manager 562-367-5153, msle@isd.lacounty.gov 562-417-6077, iannaccone@isd.lacounty.gov	



SELWYN HOLLINS
Director

County of Los Angeles
INTERNAL SERVICES DEPARTMENT

1100 North Eastern Avenue
Los Angeles, California 90063

"Trusted Partner and Provider of Choice"

Telephone: (323) 267-2101
FAX: (323) 264-7135

January 11, 2022

The Honorable Board of Supervisors
County of Los Angeles
383 Kenneth Hahn Hall of Administration
500 West Temple Street
Los Angeles, CA 90012

Dear Supervisors:

**AWARD 3 JOB ORDER CONTRACTS
FOR DESIGN, ENGINEERING, AND INSTALLATION,
OF ELECTRIC VEHICLE CHARGING STATIONS AT COUNTY FACILITIES
ADOPT AND ADVERTISE VARIOUS SPECIFICATIONS
(ALL DISTRICTS - 3 VOTES)**

SUBJECT

Approval to make necessary environmental findings; adopt the Job Order Contract Construction Task Catalog and Specifications; authorize the Director of the Internal Services Department (ISD), or designee, to advertise a request for bids for, and subsequently award and execute, three (3) separate Job Order Contracts to the lowest responsive and responsible bidders; and approve the issuance of work orders.

IT IS RECOMMENDED THAT THE BOARD:

1. Find that the adoption of the Job Order Contract Construction Task Catalog and Specifications, advertisement of a request for bids, and the proposed award of Job Order Contracts and issuance of work orders for projects within the scope of previous exemption findings, are not projects subject to the California Environmental Quality Act, for the reasons stated in this letter and in the record of the proposed action.
2. Approve and adopt the November 20, 2021, Job Order Contract Construction Task Catalog and Specifications.
3. Instruct the Executive Officer of the Board to advertise a request for bids and for the ISD to open bids for three separate Job Order Contracts in accordance with the Instruction Sheet for Publishing Legal Advertisements (Attachment I).

4. Approve and authorize the Director of ISD, or designee, to award and execute three (3) specialty Job Order Contract agreements., and to establish the agreement effective date following receipt of approved Faithful Performance and Payment for Labor and Materials Bonds and insurance certificates filed by the contractors. Agreements JOC 001, JOC 002, JOC 003 are each for a not-to-exceed amount of \$1 million. The aggregate not-to-exceed amount of the three Job Order Contract's is \$ 3 million.
5. Authorize the Director of ISD, or designee, for each of the three Job Order Contracts, to make the determination that a bid is nonresponsive and to reject a bid on that basis, to award to the next lowest responsive and responsible bidder; and to waive inconsequential and non-material deficiencies in bids submitted, in accordance with the bid specifications.
6. Authorize the Director of ISD, or designee, for each of the three Job Order Contracts to issue work orders for projects that are subject to the State Public Contract Code (PCC).
7. Authorize the Director of ISD, or designee, for each of the three Job Order Contracts to issue work orders to begin or terminate work under each Contract.

PURPOSE/JUSTIFICATION OF RECOMMENDED ACTIONS

Approval of the recommended actions will make necessary findings under the California Environmental Quality Act (CEQA) and authorize the Director of ISD, or designee, to adopt the November 20, 2021, Job Order Contract (JOC) Construction Task Catalog and Specifications, advertise for bids, open bids, award and execute three JOC agreements, and issue work orders.

The proposed three JOCs will be utilized by Energy and Environmental Services (EES) to deliver and complete projects involving the design and construction of electric vehicle charging stations.

The JOC capacity sought to be utilized by EES is \$1 million (suggested total dollar amount) and is to support client department needs for a one-year period. This annual value is based on current projects and projected workload data.

JOCs are a competitively procured, flexible, cost-effective unit price contracting method used by ISD to accomplish installation, maintenance, repair, refurbishment, remodeling, and alteration of County infrastructure and facilities without extensive plans and specifications. The JOC delivery method reduces administrative requirements and lowers direct construction costs while meeting all federal, State, and County procurement requirements. The recommended JOCs will augment ISD's ability to install electric vehicle charging stations at County facilities.

ISD will obtain the necessary jurisdictional approvals as required for the proposed projects. JOC's will be required to comply with the requirements set forth in AB-841 Energy: transportation electrification: energy efficiency programs: School Energy Efficiency Stimulus Program requirements related to skilled contractors who have completed the Electric Vehicle Infrastructure Training Program.

Implementation of Strategic Plan Goals

Approval of the recommended actions is consistent with County's Strategic Plan Goal III - Realize Tomorrow's Government Today, Strategy III.3 - Pursue Operational Effectiveness, Fiscal Responsibility, and Accountability, by continually assessing our efficiency and effectiveness, maximizing and leveraging our resources, and holding ourselves accountable; Goal II, Foster Vibrant and Resilient Communities via strategy II.3.5: Support a clean, flexible, and integrated multi-modal transportation system that improves mobility.

FISCAL IMPACT/FINANCING

ISD has sufficient appropriation and net County cost funding in its Fiscal Year 2021-22 Adopted Budget, so there will be no impact to customer departments.

FACTS AND PROVISIONS/LEGAL REQUIREMENTS

For each of the three JOCs, the Director of ISD, or designee, is authorized, under the Los Angeles County Code, Section 2.81.050, and in accordance with the authority provided by PCC sections 20128.5 and 20145, to issue work orders.

ISD will seek advance approval from the Board for all installation projects that exceed the delegated authority limits set forth in the County Code and/or the County's fiscal manual.

The approval of recommended actions will authorize the Director of ISD or designee, to issue work orders for future projects subject to the limitation that the aggregate amount of all work orders issued under a particular JOC does not exceed the \$1 million not-to-exceed contract amount of the JOC.

Pursuant to Board Motion adopted on October 31, 2017, ISD will provide Board notification, one week in advance, for all work orders more than \$150,000 that are not subject to the State PCC, unless prohibited by law, regulation, or funding source.

PCC Section 20128.5 allows an individual JOC to have a single year term and a maximum value of \$5.25 million per JOC. A 1997 amendment to the State PCC allows annualized increases in the maximum contract value, based on the California Consumer Price Index. The terms and conditions of the recommended contracts will be approved as to form by County Counsel prior to execution and will contain the Board's required contract

provisions including those pertaining to consideration of qualified County employees targeted for layoffs as well as qualified GAIN/GROW participants for employment openings, compliance with the Jury Service Program, Safely Surrendered Baby Law, the Child Support Compliance Program, Defaulted Property Tax Reduction Program, Countywide Local and Targeted Worker Hiring Policy, and County Preference Programs. The JOC agreements are not Proposition "A" contracts and therefore are not subject to the County's Living Wage Program.

Data regarding the bidders' minority participation will be on file with ISD. The contractors will be selected upon final analysis and consideration without regard to race, creed, gender, or color.

ENVIRONMENTAL DOCUMENTATION

The recommended actions, to include adoption of the JOC Construction Task Catalog and Specifications, the advertisement for bids and award of JOCs, are not projects for the purposes of California Public Resources Code section 21065 and are therefore excluded from the definition of a project under Section 15378 (b)(4) and (5) of the State CEQA Guidelines. This is because they involve the creation of government funding mechanisms or other government fiscal activities which either do not involve any commitment to any specific project which may result in a potentially significant physical impact on the environment or are organizational or administrative activities of government which will not result in direct or indirect physical changes in the environment.

The approved work was determined to be exempt under Sections 15301(a),(d), and (l) and 15302 (b) and (c) of the CEQA Guidelines and Classes 1(c), (d), (h), (i), (j), (l) and (m) and 2 (a), (b) and (e) of the County's Environmental Document Reporting Procedures and Guidelines, Appendix G. This is because the projects involve maintenance and repair of existing facilities and structures with either negligible and/or no expansion of existing use; and replacement of existing facilities or components at the same site with facilities of substantially the same purpose and capacity. There has been no change to the work, previously found to be exempt, since the time of approval.

For all other work orders to be issued under the three JOCs, the work is similarly anticipated to meet the requirements for categorical exemption under CEQA since the proposed work will consist of installation projects at County buildings and facilities with negligible, or no expansion of use, and where replacement facilities or components will have the same purpose and capacity.

As work orders are proposed under the three approved JOCs for work not previously found to be exempt under CEQA. ISD will review each proposed activity and make determination whether exemptions apply at the time of the issuance of work orders. ISD will return to the Board to recommend CEQA findings and approval of issuance of

individual work orders for any work which is not exempt, prior to issuance of any work orders to perform such work.

Upon the Board's approval of the recommended actions, ISD will file a Notice of Exemption with the County Clerk in accordance with section 21152 of the California Public Resources Code.

CONTRACTING PROCESS

The Executive Officer of the Board will advertise the JOC invitation for bids in various publications throughout the County of Los Angeles. Additionally, ISD will post the invitation for bids on the County's "Doing Business with Us" web site.

The recommended JOCs will be solicited on an open-competitive basis and in accordance with applicable federal, State, and County requirements. The County will award contracts to the lowest responsive and responsible bidder pursuant to the State PCC.

IMPACT ON CURRENT SERVICES (OR PROJECTS)

The use of these contracts will expedite the completion of installations of County electric vehicle charging station infrastructure managed by EES. Limited impacts to tenant departments may occur while maintenance, repair, refurbishment, remodeling and alteration of County infrastructure and facilities work is underway.

There will be facility impact for employees parking, but arrangements will be made with the facility managers prior to construction.

CONCLUSION

Please return one adopted copy of this Board letter to the ISD Energy and Environmental Services Division.

Respectfully submitted,

Selwyn Hollins
Director

Enclosures

c: Executive Office, Board of Supervisors
Chief Executive Officer
County Counsel

Attachment I

OTHER INSTRUCTIONS

The County supports and encourages equal opportunity contracting. The contractor shall make good faith efforts, as defined in Section 2000 of the State Public Contract Code, relating to contracting with Community Business Enterprises.

The Board of Supervisors reserves the right to reject any or all bids or to waive technical errors and discrepancies in bids submitted in the public's interest.

Si necesita información en español, por favor llame al telefono (323) 267-2344.



Upon 72 hours' notice, ISD can provide program information and publication in alternate formats or make other accommodations for people with disabilities. In addition, program documents are available at our office in Los Angeles (1100 N. Eastern Avenue, Los Angeles), which is accessible to individuals with disabilities. To request accommodations ONLY, or for more ADA information, please contact our departmental ADA Coordinator at (323) 881-4599 or (323) 267-2445, Monday through Thursday, from 7:00 a.m. to 5:30 p.m.



Con 72 horas de notificación, ISD puede proporcionar información y publicaciones sobre el programa y formas alternas o hacer otras comodidades para gente incapacitada. Además, documentación sobre el programa está disponible en nuestra oficina principal en Los Angeles (1100 N. Eastern Avenue, Los Angeles) lo cual es accesible para individuos con incapacidades. Para solicitar comodidades SOLAMENTE, o para mas información del ADA, pongase en contacto con nuestro Coordinador del ADA del departamento al (323) 881-4599 or (323) 267-2432, de Lunes a Jueves de 7:00 a.m. a 5:30 p.m.

By order of the Board of Supervisors of the County of Los Angeles, State of California, dated January 5, 2021.

CELIA ZAVALA, EXECUTIVE OFFICER
OF THE BOARD OF SUPERVISORS
OF THE COUNTY OF LOS ANGELES

BOARD LETTER/MEMO – FACT SHEET OPERATIONS CLUSTER

☒ Board Letter

☐ Board Memo

☐ Other

OPS CLUSTER AGENDA REVIEW DATE	12/22/2021		
BOARD MEETING	1/11/2022		
DELEGATED AUTHORITY BOARD LETTER	☐ Yes ☒ No		
SUPERVISORIAL DISTRICT AFFECTED	4th		
DEPARTMENT	Mental Health		
SUBJECT	Request approval to increase the Low Voltage systems funding for an existing lease project for the Department of Mental Health (DMH) at 4510 E. Pacific Coast Highway, Long Beach.		
PROGRAM	Telecommunications Equipment and Services Master Agreement (TESMA)		
SOLE SOURCE CONTRACT	☐ Yes ☒ No		
	If Yes, please explain why:		
DEADLINES/ TIME CONSTRAINTS			
COST & FUNDING	Total cost: \$170,188	Funding source: State and federal revenues	
	TERMS (if applicable):		
	Explanation:		
PURPOSE OF REQUEST	Add funding to approved Board Letter for Low Voltage		
BACKGROUND (include internal/external issues that may exist)	The need for additional funding due to the first estimate being too low due to an old formula being used and a misunderstanding on the scale of the scope of work.		
DEPARTMENTAL AND OTHER CONTACTS	Name, Title, Phone # & Email: Damien Parker, Administrative Services Division Manager, 213-943-8579, dparker@dmh.lacounty.gov Patty Choi, County Counsel, 213-947-6596, pchoi@counsel.lacounty.gov		



DEPARTMENT OF MENTAL HEALTH

hope. recovery. wellbeing.

JONATHAN E. SHERIN, M.D., Ph.D.
Director

Gregory C. Polk, M.P.A.
Chief Deputy Director

Curley L. Bonds, M.D.
Chief Medical Officer

Lisa H. Wong, Psy.D.
Senior Deputy Director

January 11, 2022

The Honorable Board of Supervisors
County of Los Angeles
383 Kenneth Hahn Hall of Administration
500 West Temple Street
Los Angeles, California 90012

Dear Supervisors:

**REQUEST FOR ADDITIONAL LOW VOLTAGE FUNDS FOR AN EXISTING LEASE
PROPERTY
FOR THE DEPARTMENT OF MENTAL HEALTH AT
4510 E. PACIFIC COAST HIGHWAY, LONG BEACH
(FOURTH DISTRICT – 3 VOTES)**

SUBJECT

Request approval to increase the Low Voltage systems funding for an existing lease project for the Department of Mental Health (DMH) at 4510 E. Pacific Coast Highway, Long Beach.

IT IS RECOMMENDED THAT THE BOARD:

1. Approve and authorize the Director of DMH to increase the costs for the acquisition and installation of telephone, data, and Low Voltage systems (Low Voltage) by an additional \$170,188 for a new total Low Voltage cost not to exceed \$297,688. The additional \$170,188 for the Low Voltage will be paid in a lump sum payment and the work will be performed through the Board-approved Telecommunications Equipment and Services Master Agreement (TESMA).

PURPOSE/JUSTIFICATION OF RECOMMENDED ACTION

Since November 2010, the DMH has occupied office space at 4510 E. Pacific Coast Highway in Long Beach. DMH uses the premises for its Long Beach Asian Pacific Islander

Family Mental Health Center. This facility is a directly-operated clinic in the service area, which provides mental health outpatient services, including individual, group, and family psychotherapy, case management, and medication services to adults, children and families.

On March 10, 2020, the Board-approved a new lease which provided DMH with continued use of its current office and clinical space for its ongoing operations as well as an expansion of an additional 3,003 square feet of office and clinical space to alleviate the current overcrowded conditions and to allow for growth in services and programs. The expansion space accommodates 30 employees and visitors with much needed adjacent parking. As part of the lease approval, the Board also approved \$127,500 for an ISD contract with a vendor to perform Low Voltage work. The Low Voltage work is needed to add and update phones, data, safety buttons and security systems for the current and additional space. The Low Voltage work is performed separately by an ISD contractor and is not part of the lease. This Board Letter is to address the need for additional Low Voltage funds and does not impact or affect any lease costs.

The need for additional Low Voltage funds is a result of two events. First, the original Low Voltage cost of \$127,500 was based on a budget estimate by Chief Executive Office-Real Estate Division (CEO-RED) using an old formula. Low Voltage costs have steadily increased over time so the formula produced lower than realistic estimated costs. CEO-RED now uses an updated formula based on current costs to determine an initial Low Voltage budget. However, during lease negotiations, CEO-RED required ISD to review the space plans and provide a real time Low Voltage cost estimate based on the actual use and space plans for the proposed space. Moving from a formula-based estimate to providing actual bid estimates has resulted in more accurate Low Voltage costs. Second, it was assumed the Low Voltage work was only needed on the expansion space but the original space also needs Low Voltage work for the space to function properly. Approval of this request will provide funds for Low Voltage work needed in the original space.

IMPLEMENTATION OF STRATEGIC PLAN GOALS

The Countywide Strategic Plan Goal 3 – “Realize Tomorrow’s Government Today” – provides that our increasingly dynamic, and complex environment, challenges our collective abilities to respond to public needs and expectations. We want to be an innovative, flexible, effective and transparent partner focused on advancing the common good. The lease supports this goal by allowing DMH and its programs to continue its operations without interruption of services.

FISCAL IMPACT/FINANCING

The recommended action increases the project’s estimated total Low Voltage cost by \$170,188, from \$127,500 to a revised estimated total lump sum of \$297,688, fully

funded by available State and federal revenues. Funds budgeted for general building, space, and maintenance costs will be utilized to fund the estimated increase in cost for this project.

Lease and other costs for this location are not subject to the recommended action, as they have been previously approved and budgeted by the Board.

DMH has sufficient appropriation in its Fiscal Year (FY) 2021-22 Operating Budget to cover the additional Low Voltage costs. There is no increase in net County cost from the recommended action.

CONTRACTING PROCESS

For this project, ISD has made the determination that the use of TESMA is the most appropriate contracting method to perform the tasks involved. The ISD administered TESMA, that your Board-approved on October 3, 2017, includes all the Board required provisions and provides a pool of readily available, prequalified contractors to cost effectively deliver telecommunications equipment and services to assist ISD and County departments by fulfilling the County's telecommunications needs. The project will be competitively solicited and delivered using an ISD Board-approved TESMA for the acquisition and installation of telephone, data and Low Voltage systems , and the Work Order will be awarded to the lowest cost responsible bidder.

IMPACT ON CURRENT SERVICES (OR PROJECTS)

After the Work Order award, the Low Voltage work will begin in mid-February 2022. Due to the nature of this facility, all work will be done to ensure minimal disruption to services. DMH concurs with the proposed recommendation.

CONCLUSION

Please return one adopted copy of the Board Letter to the following departments: DMH, ISD Information Technology Service, and the Chief Executive Office – Real Estate Division.

Respectfully Submitted,

Jonathan E. Sherin, M.D., Ph.D.
Director

The Honorable Board of Supervisors
January 11, 2022
Page 4

JES:GCP:DP:sw

C: Executive Office, Board of Supervisors
 Chief Executive Officer
 County Counsel
 Internal Service Department

BOARD LETTER/MEMO – FACT SHEET OPERATIONS CLUSTER

☒ Board Letter

☐ Board Memo

☐ Other

OPS CLUSTER AGENDA REVIEW DATE	12/22/2021	
BOARD MEETING	1/18/2022	
DELEGATED AUTHORITY BOARD LETTER	☐ Yes ☒ No	
SUPERVISORIAL DISTRICT AFFECTED	All Districts	
DEPARTMENT	Chief Executive Office	
SUBJECT	Annual LAC-CAL Bond Anticipation Notes Board Letter (FY 2021-22)	
PROGRAM	Los Angeles County Capital Asset Leasing (LAC-CAL) Equipment Program	
SOLE SOURCE CONTRACT	☐ Yes ☒ No	
	If Yes, please explain why:	
DEADLINES/ TIME CONSTRAINTS	Deadline/Time Constraint is not applicable	
COST & FUNDING	Total cost: \$55,000,000	Funding source: Bond Anticipation Notes (BANs) financing
	TERMS (if applicable): The term of the equipment financing will be consistent with the estimated useful life of the assets being financed (between three to five years).	
	Explanation: Upon the Board's approval, BANs will be issued to provide interim financing for equipment acquisition. The Auditor-Controller collects monthly payments from the participating County departments, which are used to pay the debt service on outstanding BANs and future debt securities issued to refinance the BANs. Funding for equipment financing payments due in FY 2021-22 has been included in the Final FY 2021-22 Budget.	
PURPOSE OF REQUEST	Recommend approving the issuance of short-term BANs in an aggregate amount not-to-exceed \$55,000,000 to finance the acquisition of various equipment through the LAC-CAL Equipment Program in FY 2021-22; and adopting the Resolution of the Board of Supervisors of the County of Los Angeles declaring its intention to reimburse certain capital expenditures from the proceeds of tax-exempt obligations.	
BACKGROUND (include internal/external issues that may exist)	This is a routine annual board letter seeking Board's approval on equipment financing through the LAC-CAL Equipment Program. Each year this program finances major equipment purchases such as vehicles, machinery, and medical equipment, and computers for County departments.	
DEPARTMENTAL AND OTHER CONTACTS	Name, Title, Phone # & Email: • Lilly Qi, Principal Analyst, (213) 893-2476, Lqi@ceo.lacounty.gov	



County of Los Angeles CHIEF EXECUTIVE OFFICE

Kenneth Hahn Hall of Administration
500 West Temple Street, Room 713, Los Angeles, California 90012
(213) 974-1101
<http://ceo.lacounty.gov>

FESIA A. DAVENPORT
Chief Executive Officer

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

January 18, 2022

The Honorable Board of Supervisors
County of Los Angeles
383 Kenneth Hahn Hall of Administration
500 West Temple Street
Los Angeles, CA 90012

Dear Supervisors:

BOND ANTICIPATION NOTES AUTHORIZATION AND REIMBURSEMENT RESOLUTION ALL DISTRICTS (3 VOTES)

SUBJECT

These actions will provide for interim financing of equipment acquisitions for various County departments and enable the County to maximize reimbursement for costs related to the financing of this equipment.

IT IS RECOMMENDED THAT THE BOARD:

1. Approve the issuance of short-term Bond Anticipation Notes (BANs) in an aggregate amount not-to-exceed \$55,000,000 to finance the acquisition of various equipment through the Los Angeles County Capital Asset Leasing Corporation.
2. Adopt the Resolution of the Board of Supervisors of the County of Los Angeles declaring its intention to reimburse certain capital expenditures from the proceeds of tax-exempt obligations (2021-22 Equipment Bond Anticipation Notes Program).

PURPOSE/JUSTIFICATION OF RECOMMENDED ACTION

Approval of the recommended actions will authorize the issuance of short-term BANs to provide interim financing of equipment acquisitions for County departments and enable the County to maximize reimbursement for costs related to the financing of this equipment in accordance with federal tax regulations.

BANs Authorization for Equipment Acquisition

The recommended actions will authorize the issuance of BANs in an aggregate amount not-to-exceed \$55,000,000 to provide interim financing for equipment acquisitions by various County departments. The summary of the \$55,000,000 in authorized equipment purchases using the Los Angeles County Capital Asset Leasing Corporation (LAC-CAL) Equipment Program is attached to the Reimbursement Resolution recommended for approval as part of this action.

On April 20, 2021, the Board authorized \$50,900,000 of LAC-CAL equipment financing as part of the Fiscal Year (FY) 2021-22 Recommended Budget. As the result of changes in departmental requests, the revised LAC-CAL equipment financing authorization is now \$55,000,000. The \$4,100,000 increase from the 2021-22 Recommended budget is attributable to an increase in anticipated expenditures for acquisitions of agriculture and landscape equipment, watercraft, and machinery equipment requested by Department of Beaches and Harbors.

The BANs will be issued by LAC-CAL and purchased as an investment by the County Treasury Pool in an amount sufficient to acquire and deliver the identified equipment. Subsequently, the BANs will be refinanced through the issuance of intermediate term lease-revenue bonds or other debt securities. Proceeds from the sale of the debt securities will be used to redeem the outstanding BANs from the Treasury Pool.

Due to procurement or delivery delays, authorized LAC-CAL equipment acquisitions occasionally are received in the fiscal year following the one in which they were initiated. The BANs authorization may be carried over into a subsequent fiscal year to fund these acquisitions.

Reimbursement Resolution

In addition to the approval of the BANs issuance for equipment acquisition, we are requesting that the Board execute the attached Reimbursement Resolution, which has been approved by County Counsel. The Reimbursement Resolution is required by federal tax regulations to enable the County to be reimbursed for prior capital expenditures from the future issuance of tax-exempt obligations and will enable the County to maximize reimbursement for costs related to the financing of equipment for various County departments.

Federal Tax Requirements

The current regulations governing the reimbursement of expenditures from tax-exempt obligations are found in Treasury Regulation 1.150-2. In order to ensure the continued recovery of allowable expenditures related to equipment acquisitions, the regulations

require the Board to adopt an official intent in the form of the Reimbursement Resolution, which states the following:

- The Board's intention to finance capital expenditures related to equipment acquisitions through the issuance of tax-exempt obligations;
- A general description of the proposed project for which the original expenditures are paid;
- The maximum principal amount of obligations expected to be issued for the project; and
- Identification of the expected source(s) of funds from which the original expenditures are paid.

The attached Reimbursement Resolution complies with federal tax regulations and will allow for maximum reimbursement of County expenditures for equipment from the future sale of tax-exempt obligations. A description of the proposed equipment is attached to the Reimbursement Resolution for your review.

Implementation of Strategic Plan Goals

The proposed recommendations support the Board-approved County Strategic Plan Strategy III.3 - Pursue Operational Effectiveness, Fiscal Responsibility, and Accountability by maximizing and leveraging resources to provide cost-effective financing for the County's equipment acquisitions.

FISCAL IMPACT/FINANCING

Approval of the recommended actions will enable the County to issue BANs to provide interim financing for equipment acquisition and maximize reimbursement of County expenditures for equipment from the future sale of tax-exempt obligations. The term of the equipment financing will match the estimated useful life of the assets being financed (between three to five years). The Auditor-Controller collects monthly payments from County departments participating in the LAC-CAL Equipment Program, which are used to pay the debt service on outstanding BANs and future debt securities issued to refinance the BANs. Funding for equipment financing payments due in FY 2021-22 has been included in the Final FY 2021-22 Budget.

FACTS AND PROVISIONS/LEGAL REQUIREMENTS

The attached Reimbursement Resolution has been approved by County Counsel.

IMPACT ON CURRENT SERVICES (OR PROJECTS)

The recommended actions will ensure continuation of the long-standing practice of using the LAC-CAL Equipment Program to provide cost-effective financing for the County's capital equipment needs.

CONCLUSION

Upon approval of the recommendations, please forward an adopted copy of this Board letter and an executed copy of the Reimbursement Resolution to the Chief Executive Office, Capital Programs Division.

Respectfully submitted,

FESIA A. DAVENPORT
Chief Executive Officer

FAD:JMN:JTC
VBM:JY:LQ:kb

c: Executive Office, Board of Supervisors
County Counsel
Auditor-Controller
Treasurer and Tax Collector

RESOLUTION OF THE BOARD OF SUPERVISORS OF THE
COUNTY OF LOS ANGELES DECLARING ITS INTENTION TO
REIMBURSE CERTAIN CAPITAL EXPENDITURES FROM THE
PROCEEDS OF TAX-EXEMPT OBLIGATIONS
(2021-22 EQUIPMENT BANs PROGRAM)

WHEREAS, from time to time the County of Los Angeles (the “County”) desires and intends to undertake the purchase of tangible personal property having a useful life of three years or more (the “Equipment”), as set forth in the schedule attached hereto; and

WHEREAS, no funds of the County or of any other entity which is a part of the controlled group of which the County is a part (the “Controlled Group”), as such term is defined in Section 1.150-1 of the United States Treasury Regulations under the Internal Revenue Code of 1986, as amended (the “Treasury Regulations”) are, or are reasonably expected to be, allocated, reserved or otherwise set aside in the County’s budget or in the Controlled Group’s budget on a long-term basis to pay the costs of the Equipment; and

WHEREAS, the costs of the Equipment will initially be paid from the proceeds of Bond Anticipation Notes (“BANs”) issued by the Los Angeles County Capital Asset Leasing Corporation (“LAC-CAL”) and purchased by the Los Angeles County Treasury Pool; and

WHEREAS, the costs of the Equipment paid with the proceeds of the BANs are expenditures of a type which are properly chargeable to a capital account under general federal income tax principles in connection with the Equipment, and

WHEREAS, the County expects to issue tax-exempt obligations (“Obligations”) to reimburse the capital expenditures of the County with respect to the Equipment which were paid with the proceeds of the BANs; and

WHEREAS, upon issuance of the Obligations, the County will: (1) evidence the reimbursement allocation with an entry in the books or records which it maintains with respect to the Obligations, (2) identify in such entry the actual prior expenditure being reimbursed or the fund from which the expenditure was paid, and (3) be relieved of any restrictions under the relevant legal documents and applicable state law with respect to the amount received as reimbursement as a result of the reimbursement allocation; and

WHEREAS, this Resolution will be reasonably available for public inspection within a reasonable period of time after its date of adoption and in the manner governing the public availability of records of other official acts of the County Board of Supervisors; and

WHEREAS, this Resolution is intended to be a “declaration of official intent” in accordance with Treasury Regulation Section 1.150-2;

NOW, THEREFORE, this Board does find, resolve, determine and order that in accordance with Treasury Regulation Section 1.150-2, the County declares its intention to issue Obligations to finance the Equipment in an amount not to exceed \$55,000,000, the proceeds of which will be used to reimburse the County for capital expenditures paid for the Equipment prior to the issuance of said Obligations.

The foregoing resolution was on the _____ day of _____, 2022
adopted by the Board of Supervisors of the County of Los Angeles and *ex-officio* the
governing body of all other special assessment and taxing districts, agencies and
authorities for which said Board so acts.

CELIA ZAVALA, Executive Officer-Clerk
of the Board of Supervisors of the County
of Los Angeles

By _____
Deputy

APPROVED AS TO FORM:

RODRIGO A. CASTRO-SILVA
COUNTY COUNSEL

By  _____
Deputy County Counsel

SCHEDULE ATTACHMENT
TO
RESOLUTION OF THE BOARD OF SUPERVISORS OF THE
COUNTY OF LOS ANGELES DECLARING ITS INTENTION TO
REIMBURSE CERTAIN CAPITAL EXPENDITURES FROM THE
PROCEEDS OF TAX-EXEMPT OBLIGATIONS
(2021-22 EQUIPMENT BANs PROGRAM)

**LOS ANGELES COUNTY CAPITAL ASSET LEASING (LAC-CAL)
EQUIPMENT PROGRAM ACQUISITION
Summary of Authorized Transactions/Financing Uses by Department - All Funds**

Department	Equipment Category	Anticipated 2021-22 Acquisitions
Beaches and Harbors	Agriculture and Landscape Equipment	\$ 2,492,000
Beaches and Harbors	Vehicles & Transportation Equipment	406,000
Beaches and Harbors	Watercraft/Vessel/Barges/Tugs	658,000
Beaches and Harbors	Machinery Equipment	22,000
Sheriff Department	Vehicles & Transportation Equipment	51,422,000
Total General Fund		\$ 55,000,000
Total Financing		\$ 55,000,000

The equipment identified on this page reflects County equipment requirements to be financed through the LAC-CAL Equipment Program in Fiscal Year 2021-22. The Board has not allocated, reserved, or otherwise set aside any funds in the County's 2021-22 Adopted Budget to purchase the equipment identified above.

It is officially the intention of the Board that the acquisition of such equipment be initially funded through the issuance of Bond Anticipation Notes (BANs) or another short-term financing mechanism. The BANs will be issued through the LAC-CAL Equipment Program and purchased as an investment by the County Treasury Pool in an amount sufficient to acquire and deliver the identified equipment. Any such costs, which are initially funded by BANs, will be properly capitalized under general federal income tax principles.

Further, the Board expects the outstanding BANs to be redeemed and the County Treasury Pool to be reimbursed, through the issuance of tax-exempt, intermediate-term lease revenue bonds, certificates of participation, or through leases with third-party lessors. The amounts specified above represent the maximum principal amounts of such intermediate-term obligations to be issued for the specified equipment.

These official intentions of the Board with respect to the LAC-CAL Equipment Program have been specified in accordance with U.S. Treasury Regulation 1.150-2.

BOARD LETTER/MEMO – FACT SHEET OPERATIONS CLUSTER

☒ Board Letter

☐ Board Memo

☐ Other

OPS CLUSTER AGENDA REVIEW DATE	12/22/2021	
BOARD MEETING	1/11/2022	
DELEGATED AUTHORITY BOARD LETTER	☐ Yes ☒ No	
SUPERVISORIAL DISTRICT AFFECTED	5 th	
DEPARTMENT	Mental Health	
SUBJECT	Approve the proposed nine-year lease with 2200 Town Square East, LLC for approximately 16,974 square feet of office and clinic space and 68 on-site parking spaces at 2260 East Palmdale Boulevard, Palmdale.	
PROGRAM	The proposed lease is intended to house multiple units of DMH covering the full spectrum of mental health services as part of relocation of the clinic from 1529 E. Palmdale Blvd. location.	
SOLE SOURCE CONTRACT	☐ Yes ☒ No	
	If Yes, please explain why:	
DEADLINES/ TIME CONSTRAINTS	The proposed lease at 2260 East Palmdale Blvd., Palmdale, is intended to house multiple units for necessary replacement office and clinic space for the growing needs of this department's programs in the greater Antelope Valley area.	
COST & FUNDING	Total cost: \$7,890,000 over 9-year term. Base rent \$3,767,000, TI costs not to exceed \$2,908,000, Low Voltage costs not to exceed \$1,215,000.	Funding source: The costs will be funded 100 percent with State and Federal funds via MHSA.
	TERMS (if applicable): The proposed base rent is subject to annual rent increases based on the Consumer Price Index (CPI) with a maximum of 3 percent annually. On-site parking for 68 spaces is included in the lease. Janitorial and utility expenses will be charged separately to DMH.	
	Explanation: Sufficient funding for the proposed Lease, and County TI reimbursement costs for the first year of the proposed lease term is included in the Fiscal Year (FY) 2021-22 Rent Expense Budget and will be billed back to DMH. DMH has sufficient funding in its FY 2021-22 operating budget to cover the proposed rent, County TI costs and Low Voltage Items for the first year. Beginning in FY 2022-23, ongoing funding for costs associated with the proposed lease will be part of the budget for DMH. The costs will be funded 100 percent with State and Federal funds via MHSA.	
PURPOSE OF REQUEST	Approval of the recommended action will authorize and adequately provide necessary office and clinic space for DMH programs and the subsequent closure of an existing lease.	
BACKGROUND (include internal/external issues that may exist)	The proposed lease will allow DMH the ability to relocate its operations from an existing office at 1529 E. Palmdale Blvd. to this centrally located leasehold within the Antelope Valley region. It is in proximity to the ongoing constituencies served and close to other County operations in Service Planning Area 1. Parking is adjacent to the facility and included in the lease. The lease will have \$20 per square foot as a Base Tenant Improvement (TI) allowance, i.e., \$339,480 and up to \$150 per square foot Additional TI allowance, i.e., \$2,630,970.	
DEPARTMENTAL AND OTHER CONTACTS	Michael Navarro CEO- Real Estate Division 213-974-4364 Mnavarro@ceo.lacounty.gov	



County of Los Angeles CHIEF EXECUTIVE OFFICE

Kenneth Hahn Hall of Administration
500 West Temple Street, Room 713, Los Angeles, California 90012
(213) 974-1101
<http://ceo.lacounty.gov>

FESIA A. DAVENPORT
Chief Executive Officer

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

January 11, 2022

The Honorable Board of Supervisors
County of Los Angeles
383 Kenneth Hahn Hall of Administration
500 West Temple Street
Los Angeles, CA 90012

Dear Supervisors:

**NINE-YEAR LEASE
DEPARTMENT OF MENTAL HEALTH
2260 EAST PALMDALE BOULEVARD, PALMDALE
(FIFTH DISTRICT)
(3 VOTES)**

SUBJECT

Approval of a proposed new nine-year lease for 16,974 square feet of office space, and 68 on-site parking spaces for the Department of Mental Health (DMH) and authorization of the issuance of taxable commercial paper notes (Notes) through the Los Angeles County Capital Asset Leasing Corporation Lease Revenue Note Program (Note Program) to provide financing for the tenant improvement (TI) costs.

IT IS RECOMMENDED THAT THE BOARD:

1. Find that the proposed lease is exempt from the California Environmental Quality Act (CEQA), for the reasons stated in this Board letter and in the record of the project.
2. Find that the issuance of Notes through the Note Program in order to finance TI costs is not subject to CEQA because they are activities that are excluded from the definition of a project for the reasons stated in this Board letter and in the record of the project.

3. Authorize the Chief Executive Officer, or her designee, to execute the proposed lease with 2200 Town Square East, LLC (Landlord), for approximately 16,974 square feet of office space, and 68 on-site parking spaces at 2260 East Palmdale Boulevard, Palmdale, CA 93550 to be occupied by DMH. The estimated maximum first year base rental cost is \$370,713. The estimated total lease cost is \$7,890,000 over the nine-year term. The rental costs will be 100 percent funded with State and Federal funding sources.
4. Authorize the Chief Executive Officer, or her designee, to reimburse the Landlord up to \$2,630,970 for County's TI contribution, to be paid in a lump sum.
5. To finance the County's TI contribution, establish TI Project No. 58090 for the proposed lease at 2260 East Palmdale Boulevard, Palmdale.
6. Authorize the issuance of Notes through the Note Program in the amount not to exceed \$2,630,970 for the TI costs.
7. Authorize the Director of DMH to contract with and direct the Internal Services Department (ISD), in coordination with the Chief Executive Officer, or her designee, for the acquisition and installation of telephone, data, and low-voltage systems and vendor installation (Low Voltage Items) at a total cost not to exceed \$1,046,853 if paid in a lump sum or \$1,214,316 if amortized over five years at 6 percent interest per annum. The cost for the Low Voltage Items is in addition to the rental costs and the County's TI contribution payable to the Landlord.
8. Authorize and direct the Chief Executive Officer, or her designee, to execute any other ancillary documentation necessary to effectuate the terms of the proposed lease and to take actions necessary and appropriate to implement the terms of the proposed lease.

PURPOSE/JUSTIFICATION OF RECOMMENDED ACTION

The proposed lease at 2260 East Palmdale Boulevard, Palmdale, is intended to provide space for DMH clinic and support staff necessary for the growing needs of departmental programs in the greater Antelope Valley region.

This office and clinic space will replace the existing Palmdale Mental Health Clinic currently in operation at 1529 East Palmdale Boulevard. The existing Palmdale Mental Health Clinic lease commenced in May 2000 and expired on May 31, 2020. The existing lease is currently in holdover and there are no holdover fees.

Palmdale Mental Health Center is the sole, directly operated, adult mental health clinic in Palmdale. The program provides the full spectrum of outpatient mental health services, including the following: assessment, medication support and education, individual and group therapy and rehabilitation, case management, peer support, and crisis intervention. These services help to promote well-being and provide the support for constituents to thrive in the community.

Approval of the recommended actions will find that the proposed lease is exempt from CEQA and will allow DMH to operate at the subject facility.

Implementation of Strategic Plan Goals

The Countywide Strategic Plan Goal 1 - *Make Investments That Transform Lives* - provides that we aggressively address society's most complicated social, health, and public safety challenges. We want to be a highly responsive organization capable of responding to complex societal challenges - one person at a time.

The proposed lease is consistent with the Strategic Asset Management Plan Goal - Strengthen Connection between Service Priorities and Asset Decisions; and Key Objective 4 - Guide Strategic Decision-Making.

The proposed lease supports the above goals and objective by providing DMH with appropriate office space that is centrally located within this Service Area, providing the existing described services in the community. The proposed lease conforms with the Asset Management Principles outlined in Enclosure A.

FISCAL IMPACT/FINANCING

Traditionally, the County borrows the TI dollars from the landlord at interest rates in the range of seven to eight percent. The Note Program serves as an alternative funding mechanism to finance the TI costs in place of the TI funding provided by the landlord. For budgetary and planning purposes, the County assumes an interest of four percent for the Note Program. However, the interest rate of the Notes will be based on the market conditions at the time of issuance. It is anticipated that the department can borrow the TI dollars at a lower rate than that offered by the landlord, and thereby achieve a cost savings.

The Notes will be issued to fund TI costs after completion of the TI project, tenant department takes occupancy of the leased space, and reconciliation of project expenditures. The Notes will have a final repayment date not to exceed five years from the date of issuance. Annually, the Chief Executive Office (CEO) will coordinate with the tenant department to determine the amount of available cash to repay all or a portion of the outstanding Notes, and incorporate the planned redemptions in the budget no later than May 15th in order for redemption of the outstanding Notes to be completed by June 30th.

Should the Note Program be used to pay TIs, sufficient funds would be appropriated through the budget process in the TI project number under J50 to allow for the lump sum payment to the Landlord. Sufficient funds for the proposed lease and County TI reimbursement costs, including repayment amounts for the Note Program and repayment to the Landlord, as applicable, would be appropriated in the Rent Expense Budget and will be billed back to DMH.

Subject to the lease terms, there may be interest due to the Landlord until the County payment is received. Since this interest cost is not eligible to be financed under the Note Program, this interest cost will be paid by the Rent Expense Budget and the costs will be disbursed to the tenant department.

DMH has sufficient funding in its Fiscal Year (FY) 2021-22 operating budget to cover the proposed rent, County TI costs, and Low Voltage Items for the first year. Beginning in FY 2022-23, ongoing funding for costs associated with the proposed lease will be part of the budget for DMH. The costs are 100 percent funded by State and Federal funding sources. The costs for Low Voltage Items will be paid by DMH directly to ISD and are not part of the proposed lease costs.

FACTS AND PROVISIONS/LEGAL REQUIREMENTS

In addition to the terms previously stated, the proposed lease also includes the following provisions:

- Base rent includes parking and is subject to annual increases based on the Consumer Price Index (CPI) capped at 3 percent per annum.
- Total TI costs are expected to be \$2,970,450. The Landlord will provide \$339,480 (\$20 per square foot) base TI allowance.
- The County will reimburse the Landlord up to \$2,630,970 (\$155 per square foot) as the County's lump sum TI contribution. Using the Note Program, this amount will be amortized over five years, assuming interest at 4 percent, for a fully amortized amount not to exceed \$2,908,000.

- The County will pay up to \$1,046,853 for the lump sum cost of the Low Voltage Items. If DMH elects to pay in installments, this amount will be amortized over five years at 6 percent interest for a fully amortized amount not to exceed \$1,214,316.
- The Landlord is responsible for the operating and maintenance costs of the building and the County is responsible for utilities and janitorial costs. The County is not subject to the building's operating expense increases.
- Parking for 68 on-site spaces is included in the proposed lease.
- The aggregate cost associated with the proposed lease over the entire term is estimated at \$7,890,000 as shown on Enclosure B.
- The proposed lease is a nine-year initial term.
- The County does not have the right to terminate the proposed lease early.
- Holdover at the proposed lease expiration is permitted on the same terms and conditions in effect at the time of the proposed lease expiration.
- The proposed lease will be effective upon approval by the Board and full execution of the proposed lease, but the term and base rent will commence upon completion of the TIs by the Landlord and acceptance of the premises by the County.

The CEO issued a flyer soliciting proposals for available space from landlords, brokers, and other owner representatives for this space need through the Board Executive Office website and the CEO Real Estate Division website. The responses received were not suitable for the department's needs. The CEO conducted a market search of available office space for lease but was unable to identify any sites that could accommodate this requirement more economically. Based upon a review of available industry data, it has been established that the average annual rental range for a comparable lease in the area is between \$18 and \$24.60 dollars per square foot. per year, on a modified-gross basis. The base rental rate of \$21.84 per square foot per year, for the proposed lease is within market range for the area. We recommend the proposed facility as the most suitable to meet the County's space requirements.

Co-working office space is not conducive to mental health clinic usage. Enclosure C shows all County-owned and leased facilities within the surveyed areas and there are no County-owned or leased facilities available for this space requirement.

The Department of Public Works has inspected the facility and found it to be suitable for County occupancy. Construction of the TIs will be completed in compliance with relevant building and construction laws and regulations, including the Americans with Disabilities Act. The required notification letter to the City of Palmdale has been sent in accordance with Government Code section 25351.

County Counsel has reviewed the enclosed proposed lease and has approved it as to form. The lease is authorized by Government Code section 25351, which allows the County to enter into leases and agreements for the leasing of buildings as are necessary to carry out the work of the county government.

The proposed lease will provide for a suitable office location for DMH programs, which is consistent with the County's Facility Location Policy, as adopted by the Board of Supervisors on July 24, 2012, as outlined in Enclosure D.

The Note Program is a short-term financing program utilized by the County to provide the initial funding mechanism for construction and capital improvement projects. The Notes issued through the Note Program are short-term variable rate debt instruments and the interest rate is reflective of the market conditions at the time of issuance. Upon project completion and after occupancy of the leased spaces and reconciliation of project expenditures, Notes will be issued to remit for the TI costs.

The Note Program process involves the County making a lump sum payment to the landlord upon reconciliation of the final TI costs by use of a special fund, designated as J50. The J50 fund has been established to capture the TI expenditures exclusively related to the TIs funded by the Notes.

After the Landlord is reimbursed for the TI, the benefiting department(s) would begin to repay the Note costs, which include principal, interest, administrative fees, and insurance. The benefiting department will use the funding sources shown on Enclosure A for the respective lease for repayment.

ENVIRONMENTAL DOCUMENTATION

This project is exempt from CEQA, as specified in Class 1 of the Environmental Document Reporting Procedures and Guidelines adopted by the Board of Supervisors, and section 15301 of the State CEQA Guidelines (Existing Facilities). The proposed lease, which involves the leasing of existing office space with minor TIs within an existing building, with no expansion of the existing building, is within a class of projects that have been determined not to have a significant effect on the environment and meets the criteria set forth in section 15301 of the State CEQA Guidelines (Guidelines) and Class 1 of the County's Environmental Document Reporting Procedures and Guidelines, Appendix G. In addition, based on the proposed project records, it will comply with all applicable regulations, and there are no cumulative impacts, unusual circumstances, damage to scenic highways, listing on hazardous waste site lists compiled pursuant to Government Code section 65962.5, or indications that it may cause a substantial adverse change in the significance of a historical resource that would make the exemption inapplicable.

Using commercial paper to finance the TIs is not subject to CEQA because they are activities that are excluded from the definition of a project by section 21065 of the Public Resources Code and section 15378 of the State CEQA Guidelines. The proposed action to establish TI project numbers and authorize the issuance of short-term Notes is organizational and an administrative activity of government that will not result in indirect or direct physical changes to the environment pursuant to section 15378(b)(5). The projects to which the recommended organizational and/or administrative actions apply have previously been approved by the Board and necessary CEQA findings for each project were made at the time of approval. There are no changes proposed to the projects as a result of the currently recommended actions, which would necessitate further findings under CEQA.

Upon the Board's approval of the recommended actions, a Notice of Exemption will be filed with the Registrar-Recorder/County Clerk in accordance with section 21152 of the California Public Resources Code.

IMPACT ON CURRENT SERVICES (OR PROJECTS)

The proposed lease will adequately provide the necessary clinic and office space, and parking spaces for this County requirement. DMH concurs with the proposed lease and recommendations.

The Honorable Board of Supervisors

January 11, 2022

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CONCLUSION

It is requested that the Executive Office of the Board return one certified copy of the Minute Order, and an adopted stamped copy of this Board letter to the CEO, Real Estate Division at 320 West Temple Street, 7th Floor, Los Angeles, CA 90012 for further processing.

Respectfully submitted,

FESIA A. DAVENPORT
Chief Executive Officer

FAD:JMN:JTC:DL
JLC:MAN:NH:gw

Enclosures

c: Executive Office, Board of Supervisors
County Counsel
Auditor-Controller
Mental Health
Internal Services

**DEPARTMENT OF MENTAL HEALTH
2260 EAST PALMDALE BOULEVARD, PALMDALE
Asset Management Principles Compliance Form¹**

1.	<u>Occupancy</u>		Yes	No	N/A
A	Does lease consolidate administrative functions?		X		
B	Does lease co-locate with other functions to better serve clients?		X		
C	Does this lease centralize business support functions?		X		
D	Does this lease meet the guideline of 200 sq. ft of space per person?		X		
E	Does lease meet the 4/1000 sq. ft. parking ratio guideline? ² Parking is 5/1000 which is standard for clinical type space.			X	
F	Does public parking and mass-transit exist to facilitate employee, client and visitor access to the proposed lease location?		X		
2.	<u>Capital</u>				
A	Is it a substantial net County cost (NCC) program? The rental costs are funded 100% by State and Federal funds.			X	
B	Is this a long-term County program?		X		
C	If yes to 2 A or B; is it a capital lease or an operating lease with an option to buy?			X	
D	If no, are there any suitable County-owned facilities available?			X	
E	If yes, why is lease being recommended over occupancy in County-owned space?				X
F	Is Building Description Report enclosed as Enclosure C?		X		
G	Was build-to-suit or capital project considered?			X	
3.	<u>Portfolio Management</u>				
A	Did department utilize CEO Space Request Evaluation (SRE)?		X		
B	Was the space need justified?		X		
C	If a renewal lease, was co-location with other County departments considered?				X
D	Why was this program not co-located?				X
	1. ____ The program clientele requires a "stand alone" facility.				
	2. ____ No suitable County occupied properties in project area.				
	3. <u>X</u> No County-owned facilities available for the project.				
	4. ____ Could not get City clearance or approval.				
	5. ____ The Program is being co-located.				
E	Is lease a full service lease? ² This is a modified-gross lease; utilities and janitorial paid by County.			X	
F	Has growth projection been considered in space request?		X		
G	Has the Dept. of Public Works completed seismic review/approval? ¹		X		
¹ As approved by the Board of Supervisors 11/17/98					
² If not, why not?					

OVERVIEW OF PROPOSED LEASE COSTS

39115 Trade Center Drive, Palmdale	Proposed Lease
Area (Square Feet)	16,974
Term	9 years
First Year Annual Base Rent ⁽¹⁾	\$370,713 (\$21.84 per sq. ft. annually)
Base TI Allowance (non-reimbursable)	\$339,480 (\$20 per sq. ft.)
County TI contribution ⁽²⁾	\$2,630,970 (\$155 per sq. ft.)
First Year Lease Costs ⁽³⁾	\$3,001,683
Rental Adjustment	CPI – 3 percent maximum
Parking (included in Rent)	68 parking spaces

⁽¹⁾ The proposed lease has the landlord responsible for paying all costs associated with building maintenance and operations.

⁽²⁾ The proposed lease requires that the County repay all additional reimbursable TIs to Landlord via lump sum.

⁽³⁾ This excludes the Low Voltage amount of up to \$1,046,853.

**DEPARTMENT OF MENTAL HEALTH
SPACE SEARCH – ANTELOPE VALLEY REGION
2260 EAST PALMDALE BOULEVARD, PALMDALE**

Property ID	Name	Address	Ownership Type	Gross SqFt	Net Sqft	Vacant
T623	High Desert - Doctors' Offices/Library Trailer	44900 N 60th St. W Lancaster 93536	Owned	4,023	3,822	NONE
Y373	PW WWD#04 - North Administration Building	419 W Ave J Lancaster 93534	Owned	4,128	3,428	NONE
L672	RR/CC - Cty Counsel Lancaster Office	44509 16th St. Lancaster 93534	Leased	4,367	4,149	NONE
Y770	Mira Loma - Office Building	45100 N 60th St. W Lancaster 93536	Owned	4,389	3,021	NONE
T585	High Desert - Gibbons Support Annex	44900 N 60th St. W Lancaster 93536	Owned	4,818	4,457	NONE
4549	Fox Airfield - Administration Building – 1	4555 W Ave G Lancaster 93536	Owned	6,785	1,779	NONE
X232	PW Road - Palmdale Maintenance District #5 Building	38126 N Sierra Hwy Palmdale 93550	Owned	7,040	6,336	NONE
A297	Sheriff - Lancaster Administrative Office	501 W Lancaster Blvd Lancaster 93534	Permit	7,557	6,801	NONE
Y832	Mira Loma - Complex Administration Building 1	45100 N 60th St. W Lancaster 93536	Financed	8,430	5,587	NONE
A149	DMH - Adult Protective Services	2323 A E Palmdale Blvd Palmdale 93550	Leased	9,255	8,303	NONE
A459	DCFS - Administrative Lancaster	300 E Ave K-6 Lancaster 93535	Leased	11,000	10,450	NONE
A623	F.I.L.P.	1420 W Ave I Lancaster 93534	Leased	11,600	11,600	NONE
X542	PW - Waterworks North Maint Area Office	260 E Ave K-8 Lancaster 93535	Owned	12,883		NONE
X495	PW - Waterworks North Maintenance Area HQ Building	260 E Ave K-8 Lancaster 93535	Owned	13,200	11,155	NONE
4683	Probation - (AB - 109)Antelope Valley Reg Off	43423 N Division St. Lancaster 93535	Leased	13,800	13,110	NONE
A255	Child Support Services - Div VI Reg Office	42281 10th St. W Lancaster 93534	Leased	14,600	13,870	NONE
A079	Assessor - Lancaster Regional Offices	251 E Ave K-6 Lancaster 93535	Owned	15,338	13,712	NONE
10209	Antelope Valley Juvenile Program	43917 Division St. Lancaster 93535	Leased	15,500	14,725	NONE
4586	Lancaster Courthouse - Services Building	1110 W Ave J Lancaster 93534	Owned	18,488		NONE
A380	DPSS - Antelope Valley Gain Reg II Sub – Office	1050 E Palmdale Blvd Palmdale 93550	Leased	18,795	17,855	NONE
A642	DPSS - Lancaster Gr/Grow Office	335 E Ave K-10 Lancaster 93535	Leased	25,166	-	NONE
10214	DCFS REGIONAL OFFICE LANCASTER /HS	176 Holston Dr Lancaster 93535	Leased	49,000	46,550	NONE
A576	DCFS - Palmdale (SPA 1) & Palmdale Adoptions	39959 Sierra Hwy Palmdale 93550	Leased	49,500	-	NONE
X537	Sheriff - Palmdale Station	750 E Ave Q Palmdale 93550	Owned	50,186	46,307	NONE
A433	Antelope Valley Service Center - Building A	349 E Ave K-6 Lancaster 93535	Owned	51,000	33,932	NONE
L622	Parking Lot (Antelope Valley Court Public Parking)	42011 4th St. W and 421 W Ave M Lancaster 93534	CA - Superior Courts	355,450	355,450	NONE

FACILITY LOCATION POLICY ANALYSIS

Proposed lease: Nine-year Lease agreement for the Department of Mental Health – 2260 East Palmdale Boulevard, Palmdale – Fifth Supervisorial District.

A. Establish Service Function Category – Regional and local public service function.

B. Determination of the Service Area – The proposed lease will provide a nine-year lease for multiple programs of DMH within Service Planning Area 1.

C. Apply Location Selection Criteria to Service Area Data

- Need for proximity to service area and population: Continuing need for existing operation in the greater SPA 1 region for continuing need of DMH programs.
- Need for proximity to existing County facilities: Close to several other County departments including DCFS, DPSS, Sheriff and Fire.
- Need for proximity to Los Angeles Civic Center: N/A
- Economic Development Potential: N/A
- Proximity to public transportation: The location is adequately served by local transit including the Antelope Valley Bus Lines and is in proximity to the 14 freeway.
- Availability of affordable housing for County employees: The surrounding area provides for affordable housing and rental opportunities.
- Use of historic buildings: N/A
- Availability and compatibility of existing buildings: There are no alternative existing County buildings available to meet the Department's needs.
- Compatibility with local land use plans: The City of Palmdale has been notified of the proposed County use which is consistent with its use and zoning for office space at this location.

Estimated acquisition/construction and ongoing operational costs: The first year annual base rent of \$370,713 i.e., \$1.82 per square foot per month, including parking, plus the maximum lump sum cost of the County's TI contribution of \$2,630,970 total approximately \$3,001,683 over the first year of the lease. The rental costs will be 100 percent funded with State and Federal funding sources.

D. Analyze results and identify location alternatives

Based upon the space and service needs of DMH, staff surveyed the immediate area to determine the availability of comparable and more economical site alternatives.

Based upon a review of available industry data, CEO has established that the annual average rental rate for similar lease in the area is between \$18 and \$24.60 per square foot per year on a gross basis. Therefore, the base annual rent of \$21.84 per square foot per year modified-gross, including parking, for the proposed lease, represents a rate within the market range for the area.

E. Determine benefits and drawbacks of each alternative based upon functional needs, service area, cost and other Location Selection Criteria

The proposed facility provides proper accommodations for these DMH administrative functions within the indicated service area. The proposed lease conforms with the Asset Management Principles outlined in Enclosure A. The consolidation of services for DMH will provide an appropriate location, which is consistent with the County's Facility Location Policy, adopted by the Board of Supervisors on July 24, 2012.

**COUNTY OF LOS ANGELES
CHIEF EXECUTIVE OFFICE**

LEASE AGREEMENT

**COUNTY OF LOS ANGELES – Tenant
2200 TOWN SQUARE EAST LLC – Landlord**

**2260 E. PALMDALE BOULEVARD, SUITES D-J
PALMDALE, CALIFORNIA 93550**

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EXHIBITS

- Exhibit A – Floor Plan of the Premises
- Exhibit A-1 –Site Plan
- Exhibit B – Commencement Date Memorandum and Confirmation of Lease Terms
- Exhibit C – Heating, Ventilation, and Air Conditioning Standards
- Exhibit D – Cleaning and Maintenance Schedule
- Exhibit E – Subordination, Non-disturbance and Attornment Agreement
- Exhibit F – Tenant Estoppel Certificate
- Exhibit G – Community Business Enterprises Form
- Exhibit H – Memorandum of Lease Terms
- Exhibit I – Landlord's Work Letter

ADDENDUM NO. 1 – Additional Terms to Lease Agreement

COUNTY OF LOS ANGELES
CHIEF EXECUTIVE OFFICE

LEASE AGREEMENT

This LEASE AGREEMENT ("Lease") is entered into as of the _____ day of _____, 20__ between 2200 TOWN SQUARE EAST LLC, a California limited liability company ("Landlord"), and COUNTY OF LOS ANGELES, a body corporate and politic ("Tenant" or "County").

Landlord and Tenant agree:

1. BASIC LEASE INFORMATION

1.1 Terms

The following terms as used herein shall have the meanings provided in this Section 1, unless otherwise specifically modified by provisions of this Lease:

(a) Landlord's Address for Notices:	2200 Town Square East LLC c/o Ophir Management Services, Inc. 6345 Balboa Boulevard, Suite 358 Encino, CA 91316 Email: Eric@ophirmgt.com
(b) Tenant's Address for Notices:	County of Los Angeles Chief Executive Office - Real Estate Division 320 West Temple Street, 7th Floor Los Angeles, CA 90012 Attention: Director of Real Estate With a copy to: County of Los Angeles Office of the County Counsel 648 Kenneth Hahn Hall of Administration 500 West Temple Street, Suite 648 Los Angeles, CA 90012-2713 Attention: Property Division
(c) Premises:	Approximately 16,974 rentable square feet, designated as Suite(s) D-J, in the Building (defined below), as shown on Exhibit A attached hereto.

(d) Building:	The Building located at 2260 E. Palmdale Boulevard, Suites D-J, Palmdale, CA 93550, California, which is currently assessed by the County Assessor as APN 3018-028-055 (collectively, the "Property");
(e) Term:	Nine (9) years, commencing thirty (30) days after the date of Tenant's Acceptance of the Premises, as defined in Section 4.1 (the "Commencement Date"), and terminating at midnight on the day before the ninth annual anniversary of the Commencement Date (the "Termination Date"). The phrase "Term of this Lease" or "the Term hereof" as used in this Lease, or words of similar import, shall refer to the initial Term of this Lease together with any additional Extension Term for which an option has been validly exercised.
(f) Estimated Commencement Date:	March 1, 2023
(g) Irrevocable Offer Expiration Date: (see Section 33)	May 31, 2022
(h) Base Rent:	\$1.82 per rentable square foot per month \$30,892.68 per month \$370,712.16 per year
(i) Early Termination:	None
(j) Rentable Square Feet in the Premises:	16,974 rentable square feet
(k) Initial Departmental Use:	Mental Health, subject to Section 6.
(l) Parking Spaces:	68 non-exclusive reserved spaces
(m) Tenant's Hours of Operation:	6 a.m. to 8 p.m. Monday through Friday, and 9 a.m. to 2 p.m. on Saturdays
(n) Asbestos Report:	A report dated August 11, 2021 prepared by Nick's Environmental Consulting, a licensed California Asbestos contractor.
(o) Seismic Report	A report dated January 21, 2020 prepared by the Department of Public Works.
(p) Disabled Access Survey	A report dated August 2, 2021 prepared by USA-ADA.

1.2 Defined Terms Relating to Landlord's Work Letter

(a) Landlord's TI Allowance:	\$339,480
(b) Tenant's TI Contribution:	\$2,630,970
(c) Tenant's TI Reimbursement	To be paid to Landlord per paragraph 6.3 of the Landlord's Work Letter.
(d) Estimated Monthly Payments Attributable to Total TI Costs in Excess of Landlord's TI Allowance	N/A
(e) Tenant's Work Letter Representative:	Edgar Pejoro or an assigned person from the CEO-Real Estate Division
(f) Landlord's Work Letter Representative:	Eric Treibatch
(g) Landlord's Address for Work Letter Notices:	2200 Town Square East LLC c/o Ophir Management Services, Inc. 6345 Balboa Boulevard, Suite 358 Encino, CA 91316
(h) Tenant's Address for Work Letter Notices:	County of Los Angeles Chief Executive Office - Real Estate Division 320 West Temple Street, 7th Floor Los Angeles, CA 90012 Attention: Director of Real Estate

1.3 <u>Exhibits to Lease</u>	Exhibit A - Floor Plan of Premises Exhibit A-1 Site Plan Exhibit B - Commencement Date Memorandum and Confirmation of Lease Terms Exhibit C - HVAC Standards Exhibit D - Tenant Cleaning and Maintenance Schedule Exhibit E - Subordination, Non-Disturbance and Attornment Agreement Exhibit F - Tenant Estoppel Certificate Exhibit G - Community Business Enterprise Exhibit H - Memorandum of Lease Exhibit I - Landlord's Work Letter
1.4 <u>Addendum No. 1</u> (Executed concurrently with this Lease and incorporated herein by this reference):	Additional Terms to Lease Agreement

2. PREMISES

2.1 Lease of Premises

Landlord does hereby lease to Tenant, and Tenant does hereby lease from Landlord, upon the terms and conditions herein set forth, the Premises described in Section 1.1 and depicted on Exhibit A attached hereto.

2.2 Measurement of Premises

Tenant has taken the field-measurements and verified the exact footage of the Premises and/or the Building. All measurements were taken in accordance with the methods of measuring rentable area as described in the Standard Method for Measuring Floor Area in Office Buildings, ANSI/BOMA Z65.1-2010, as promulgated by the Building Owners and Management Association ("BOMA") International.

3. COMMON AREAS

Tenant may use the following areas ("Common Areas") in common with Landlord and any other tenants of the Building: the entrances, lobbies, corridors and other public areas of the Building, walkways, landscaped areas, driveways necessary for access to the Premises, parking areas and other common facilities designated by Landlord from time to time for common use of all tenants of the Building. Tenant shall comply with all reasonable, non-discriminatory rules and regulations regarding the use of the Common Area established by Landlord.

4. **COMMENCEMENT AND EXPIRATION DATES**

4.1 **Term**

The term of this Lease shall commence upon the Commencement Date and terminate on the Termination Date. Within thirty (30) days of determining the Commencement Date, Landlord and Tenant shall acknowledge in writing the Commencement Date by executing a Commencement Date Memorandum and Confirmation of Lease Terms in the form attached hereto as Exhibit B. The term "Tenant's Acceptance of the Premises" as used in this Lease shall mean the date upon which the Tenant Improvements and the Premises are Substantially Complete, Tenant has inspected the Premises, and Tenant has accepted the Tenant Improvements and the Premises in writing. The terms "Substantial Completion" or "Substantially Complete" as used in this Lease shall mean punch list items, but shall also include substantial compliance with all of the following:

- (a) The shell and core of the Building are complete and in compliance with all applicable laws and codes, and all of the building systems are operational to the extent necessary to service the Premises;
- (b) Landlord has sufficiently completed all the work required to be performed by Landlord in accordance with this Lease and Landlord's Work Letter (if any), including the installation of modular furniture systems, if so required (except minor punch list items which Landlord shall thereafter promptly complete), such that Tenant can conduct normal business operations from the Premises;
- (c) Landlord has obtained a certificate of occupancy for the Building, or a temporary certificate of occupancy for that portion of the Building that includes all of the Premises, or its equivalent;
- (d) Tenant has been provided with the number of parking privileges and spaces to which it is entitled under this Lease; and
- (e) If Landlord is responsible for the installation of telecommunications systems, then such systems shall be completely operational.

4.2 **Termination Right**

If the Commencement Date has not occurred within one hundred eighty (180) days after the Estimated Commencement Date, subject to Tenant Delays or Force Majeure Delays, as provided in Landlord's Work Letter executed concurrently herewith and attached hereto as Exhibit I and incorporated herein by reference, then Tenant may thereafter, at any time before the Commencement Date occurs, terminate this Lease effective upon the giving of written notice to Landlord, and the parties shall have no further rights or obligations to one another hereunder.

4.3 **Early Entry**

Tenant shall be entitled to enter the Premises not less than thirty (30) days prior to the Commencement Date for the purpose of installing Tenant's furniture, fixtures, and equipment in the Premises. Such early entry shall be subject to all provisions

hereof, but shall not advance the Termination Date, and Tenant shall not pay Base Rent nor any other charges for such early entry period.

4.4 Lease Termination Rights

None. Intentionally Deleted.

4.5. Lease Expiration Notice

No later than six (6) months, nor earlier than eighteen twelve (12) months, prior to the expiration of the Lease Term, Landlord shall provide a written notice to Tenant notifying Tenant of the Termination Date.

5. RENT

5.1 Base Rent

Tenant shall pay Landlord the Base Rent stated in Section 1.1 during the Term hereof within fifteen (15) days after (a) the Commencement Date, and (b) the first day of each calendar month thereafter, provided that at least fifteen (15) business days prior to the Commencement Date, Landlord must provide the Auditor of the County of Los Angeles with the following information: (i) name and address of Landlord or other party to whom Base Rent should be paid, (ii) Landlord's federal tax ID number; (iii) name of contact person and contact information (including phone number) for Landlord; (iv) a completed IRS form W-9, and (v) evidence of insurance in compliance with Section 20.2. If Landlord fails to timely provide the information required pursuant to this Section 5.1, or to provide updates for any changed information, then Tenant shall not be required to pay Base Rent to Landlord until fifteen (15) business days after Landlord provides such information. Base Rent for any partial calendar month during the Term shall be prorated in proportion to the number of days during the Term within such calendar month.

5.2 Base Rent Adjustments

(a) CPI. From and after the 1st anniversary of the Commencement Date, on the first day of the first full calendar month thereafter (the "Adjustment Date") and on every anniversary of the Adjustment Date thereafter, Base Rent shall be adjusted by applying the CPI Formula set forth below. The "Base Index" shall be the Index published for the month the Lease commences.

(b) CPI Formula. The Index means the Consumer Price Index for all Urban Consumers for the Los Angeles-Long Beach-Anaheim area, all items, published by the United States Department of Labor, Bureau of Labor Statistics (1982-84=100). The "CPI Formula" means Base Rent for the first full month after the Commencement Date multiplied by a fraction, the numerator being the Index published for the month immediately preceding the month in which the adjustment is to be effective (the "New Index"), and the denominator being the Base Index. If the Index is changed so that the Index differs from that used as of the Commencement Date of the Lease, the Index shall be converted in accordance with the conversion factor published by the United States Department of Labor, Bureau of Labor Statistics. If the Index is discontinued or revised during the Term of this Lease, such other governmental Index or computation with which it is

replaced shall be used in order to obtain substantially the same results as would be obtained if the Index had not been discontinued or revised.

(c) Illustration of Formula. The formula for determining the new rent shall be as follows:

New Index

Base Index x Base Rent at the Commencement Date = Adjusted Base Rent

(d) Limitations on CPI Adjustment. In no event shall the monthly Base Rent adjustment based upon the CPI Formula result in an increase greater than three percent (3%) per year of the Base Rent payable in the month preceding the applicable adjustment. In no event shall the Base Rent be adjusted by the CPI Formula to result in a lower monthly Base Rent than was payable during the previous year of the Lease.

6. USES

Landlord agrees that the demised Premises, together with all appurtenances thereto, shall be used by the Tenant for the government department set forth in Section 1.1, any other County Department the County designates, any other governmental purposes, or other lawful purposes that do not materially adversely interfere with other uses in the Building, during Tenant's Hours of Operation, after Tenant's Hours of Operation, and on weekends and holidays.

7. HOLDOVER

If Tenant remains in possession of the Premises or any part thereof after the expiration of the term of this Lease, such occupancy shall be a tenancy which is terminable only upon sixty (60) days written notice from Landlord or thirty (30) days written notice from Tenant's Chief Executive Officer or his/her designee. The rent during the holdover shall be based on the illustration Formula in Section 5.2, plus any other charges payable under this Lease, and subject to all of the terms, covenants and conditions of this Lease.

8. COMPLIANCE WITH LAW

Tenant shall, at Tenant's expense, comply promptly with all applicable statutes, ordinances, rules, regulations, orders and requirements in effect during the term hereof regulating the use, occupancy or improvement of the Premises by Tenant. Landlord, not Tenant, shall, at its sole cost, at all times cause the Premises and the Building to comply with all applicable statutes, ordinances, rules, regulations, orders and requirements in effect and binding upon Tenant or Landlord during the term hereof, including but not limited to the Americans with Disabilities Act ("ADA"), except if such compliance is made necessary as a result of Tenant's particular use of or alterations or improvements to the Premises.

9. DAMAGE OR DESTRUCTION

9.1 Damage

If any portion of the Premises is damaged by fire or any other cause rendering the Premises totally or partially inaccessible or unusable, and the Premises may be restored to a complete architectural unit of the same value, condition and character

that existed immediately prior to such casualty in less than two hundred seventy (270) days, then Landlord shall promptly, at Landlord's expense, repair such damage, and this Lease shall continue in full force and effect. If all or any portion of the Premises shall be made unusable by fire or other casualty, Landlord shall immediately secure the area to prevent injury to persons and/or vandalism to the improvements. Landlord shall promptly, but in any event within ten (10) days, cause an architect or general contractor selected by Landlord to provide Landlord and Tenant with a written estimate of the amount of time required to substantially complete the repair and restoration of the Premises and make the Premises leasable again using standard working methods. The failure to do so shall be a material default hereunder. Base Rent shall abate to the extent that the Premises are unusable by Tenant.

9.2 Tenant Termination Right

If any portion of the Premises is damaged by fire or any other cause rendering the Premises totally or partially inaccessible or unusable, and the Premises will not be restored to a complete architectural unit of the same value, condition and character that existed immediately prior to such casualty in less than three hundred and sixty-five (365) days for any reason, then Tenant may terminate this Lease by giving Landlord written notice within ten days after Tenant's receipt of written notice from Landlord or its agents specifying such time period of repair; and this Lease shall terminate and the Base Rent shall be abated from the date the Premises became unusable. If Tenant does not elect to terminate this Lease, then Landlord shall promptly commence and diligently prosecute to completion the repairs to the Building or Premises, provided that insurance proceeds are available to repair the damages.

9.3 Damage In Last Year

Notwithstanding the foregoing provisions, if any material destruction to the Premises occurs during the last year of the Term, then either Landlord or Tenant may terminate this Lease by giving written notice to the other not more than thirty (30) days after such destruction, in which case:

- (a) Landlord shall have no obligation to restore the Premises;
- (b) Landlord may retain all insurance proceeds relating to such destruction, and
- (c) This Lease shall terminate as of the date which is thirty (30) days after such written notice of termination.

9.4 Default By Landlord

If Landlord is required to repair and restore the Premises as provided for in this Section 9, and Landlord thereafter fails to diligently prosecute said repair and restoration work to completion, as determined by Tenant in its reasonable discretion, then Tenant may, at its election:

- (a) Declare a default hereunder, or

- (b) Perform or cause to be performed the restoration work and deduct the cost thereof, plus interest thereon at ten percent (10%) per annum, from the next installment(s) of Base Rent due as a charge against the Landlord.

10. **REPAIRS AND MAINTENANCE**

10.1 **Landlord Representations**

- (a) Landlord represents to Tenant that, as of the date hereof and on the Commencement Date:
- i. The exterior portion of the Premises which shall only include "paths of travel," the Building, and all Common Areas (including electrical, heating, ventilating, and air conditioning ("HVAC"), mechanical, plumbing, gas and fire/life safety systems in the Building and similar building service systems) comply with all current laws, codes, and ordinances, including but not limited to the Americans With Disabilities Act as to "paths of travel" only, and are in good working order and condition;
 - ii. The Building and the Premises comply with all covenants, conditions, restrictions, and insurance underwriter's requirements;
 - iii. The Premises, the Building and the Common Areas are free of the presence of Hazardous Materials (as hereinafter defined); and
 - iv. Landlord has not received any notice from any governmental agency that the Building or the Premises are in violation of any law or regulation.
- (b) Landlord represents, based upon a professional inspection of the Premises and the Building and the Asbestos Report (as defined in Section 1.1) that the Premises and the Building contain no asbestos containing materials (other than as may be reflected in the Asbestos Report). Landlord shall, prior to Tenant's occupancy, abate, at Landlord's sole cost and expense, all asbestos-containing materials to the extent required by law and provide Tenant with an updated report from a licensed California Asbestos contractor to that effect.

(c) **CASp Inspection:**

In accordance with California Civil Code Section 1938, Landlord hereby states that the Premises and the Common Areas:
[Check the appropriate box]

☐ Have undergone inspection by a Certified Access Specialist (a "CASp") and have been determined to meet all applicable construction related accessibility standards pursuant to California Civil Code Section 55.53. Landlord shall provide Tenant with a copy of the CASp inspection report and a current disability access inspection certificate for the Premises within seven (7) days after the execution of this Lease.

☒ Have undergone inspection by a Certified Access Specialist and have not been determined to meet all applicable construction related accessibility standards pursuant to California Civil Code Section 55.53. Landlord has provided Tenant with a copy of the CASp inspection report at least 48 hours prior to the execution of this Lease. A Certified Access Specialist (CASp) can inspect the subject premises and determine whether the subject premises comply with all of the applicable construction-related accessibility standards under state law. Although state law does not require a CASp inspection of the subject premises, the commercial property owner or lessor may not prohibit the lessee or tenant from obtaining a CASp inspection of the subject premises for the occupancy or potential occupancy of the lessee or tenant, if requested by the lessee or tenant. The parties shall mutually agree on the arrangements for the time and manner of the CASp inspection, the payment of the fee for the CASp inspection, and the cost of making any repairs necessary to correct violations of construction-related accessibility standards within the premises.

☐ Have not undergone inspection by a Certified Access Specialist. A Certified Access Specialist (CASp) can inspect the subject premises and determine whether the subject premises comply with all of the applicable construction-related accessibility standards under state law. Although state law does not require a CASp inspection of the subject premises, the commercial property owner or lessor may not prohibit the lessee or tenant from obtaining a CASp inspection of the subject premises for the occupancy or potential occupancy of the lessee or tenant, if requested by the lessee or tenant. The parties shall mutually agree on the arrangements for the time and manner of the CASp inspection, the payment of the fee for the CASp inspection, and the cost of making any repairs necessary to correct violations of construction-related accessibility standards within the premises.

The foregoing statement is provided solely for the purpose of complying with California Civil Code Section 1938 and shall not affect the Landlord's and Tenant's respective responsibilities for compliance with any design and construction related accessibility obligations as provided under this Lease or any Work Letter.

- (d) Landlord agrees to indemnify and hold harmless Tenant from all damages, costs, and expenses, which result from a material breach of Landlord's representations contained in this Section 10.1.

10.2 Landlord Obligations

- (a) Subject to Section 10.3, Landlord shall keep and maintain the Property in good condition and repair and promptly make repairs to and perform maintenance upon and replace as needed:
- i. the structural elements of the Building, including without limitation, all permanent exterior and interior walls, floors and ceilings, foundations, roof, concealed plumbing, stairways, concealed electrical systems and intra-building telephone network cables;

- ii. mechanical (including HVAC), electrical, plumbing and fire/life systems serving the Building;
 - iii. the Common Areas;
 - iv. exterior windows of the Building; and
- (b) Subject to Section 10.3, Landlord, at its sole cost and expense, shall also perform all maintenance and repairs to the Premises, and shall keep the Premises in good condition and repair, reasonable wear and tear excepted. Landlord's repair obligations include, without limitation, repairs to, or replacements of:
- i. the floor covering;
 - ii. interior partitions;
 - iii. doors, door frames and hardware;
 - iv. the interior side of demising walls (which shall be repainted as needed but not less often than every five (5) years);
 - v. signage;
 - vi. emergency exit signage and battery replacement;
 - vii. HVAC equipment dedicated to the mechanical rooms housing Tenant's computer servers and related equipment; and
 - viii. Light fixtures, and related equipment.
- (c) Landlord shall, to the best of its ability, provide all reports, maintenance records, or other documentation as may be requested from time to time.

10.3 Tenant Obligations

Without limiting Landlord's repair and maintenance obligations, and subject to Section 20.5 hereof, Tenant shall be responsible for (i) the cost of repairing any area of the Property damaged by Tenant or by Tenant's agents, employees, invitees or visitors, and (ii) the repair of low voltage electronic, phone and data cabling and related equipment that is installed by or for the exclusive benefit of Tenant. All repairs and replacements shall:

- (a) be made and performed by contractors or mechanics approved by Landlord, which consent shall not be unreasonably withheld, conditioned or delayed;
- (b) be at least equal in quality, value and utility to the original work or installation; and
- (c) be in accordance with all applicable laws.

10.4 Tenant's Right to Repair

- (a) If Tenant provides written notice (or oral notice in the event of an emergency, such as damage or destruction to or of any portion of the Building structure and/or the Building systems, and/or anything that could cause material disruption to Tenant's business) to Landlord of an event or circumstance which requires the action of Landlord with respect to repair and/or maintenance, and if Landlord fails to provide such action within a reasonable period of time given the circumstances after the giving of such notice, but in any event not later than ten (10) days after the giving of such notice, then Tenant may proceed to take the required action (provided, however, that no such notice shall be required in the event of an emergency which threatens life or where there is imminent danger to property or a possibility that a failure to take immediate action could cause a material disruption in Tenant's normal and customary business activities). Tenant shall have access to the Building to the extent necessary to perform the work contemplated by this provision. If such action was required under the terms of this Lease to have been taken by Landlord and was not taken by Landlord within such period (unless such notice was not required as provided above), and Tenant took such required action, then Tenant shall be entitled to prompt reimbursement by Landlord of Tenant's reasonable costs and expenses in having taken such action plus interest thereon at ten percent (10%) per annum. If not reimbursed by Landlord within ten (10) days after written notice, then Tenant shall be entitled to deduct from Base Rent payable by Tenant under this Lease the amount set forth in its invoice for such work. The remedies provided in this Section are in addition to the remedies provided in Section 15.
- (b) Notwithstanding any provisions of this Lease to the contrary, Tenant, acting through the County's Chief Executive Office, may request that the Landlord perform, supply and administer any repairs, maintenance, building services and/or alterations that are the responsibility of the Tenant, not to exceed \$5,000, as part of a separate purchase order issued by the County on Tenant's behalf. Any improvements by Landlord shall be subject to (i) the Work Letter provisions regarding selection and bidding of contractors, Landlord-Tenant coordination and audit rights, and Tenant's remedies found in said Work Letter; and (ii) compliance with County Internal Services Department Purchasing Policy and Procedure No. A-0300, effective November 22, 2016, delivered to Landlord and incorporated by reference herein. This Section shall not apply to any Tenant Improvements as defined in Section 24.

11. SERVICES AND UTILITIES

11.1 Services

(a) Heating, Ventilation and Air Conditioning (HVAC)

Landlord shall furnish heating ventilation and air conditioning ("HVAC"), during Tenant's Hours of Operations in amounts required for the use and occupancy of the Premises for normal office purposes to a standard comparable to other first-class buildings and not less than the standard set

forth in Exhibit C attached hereto. In addition, Landlord shall furnish HVAC at all times (i.e., twenty-four (24) hours per day, seven (7) days per week, three hundred sixty-five (365) days per year) to the mechanical rooms housing Tenant's computer servers and related equipment. Tenant shall be responsible for monthly HVAC expenses to the Premises.

(b) Electricity

Landlord shall furnish to the Premises the amount of electric current provided for in the Landlord's Work Letter (if applicable) but in any event not less than seven (7) watts of electric current (connected load) per square foot of rentable square feet in the Premises, for power and lighting and electric current for HVAC, and Landlord shall provide the existing or new transformers or sub-panels on each floor of the Premises necessary for Tenant to utilize such capacity in the Premises. Tenant shall be responsible for monthly electricity expenses to the Premises.

(c) Elevators. N/A.

(d) Water

Landlord shall make available in the Premises warm and cold water for normal lavatory and kitchen purposes and potable water for drinking purposes, all of which shall meet applicable government standards. Tenant shall be responsible for monthly water expenses to the Premises.

(e) Janitorial.

Tenant, at its cost and expense, shall provide janitorial service five (5) nights per week, generally consistent with that furnished in comparable office buildings in the County of Los Angeles, but not less than the services per the specifications set forth in Exhibit D attached hereto. Landlord shall provide for regular common area maintenance.

(f) Access

Landlord shall furnish to Tenant's employees and agents access to the Building, Premises and Common Areas on a seven day per week, 24 hour per day basis, subject to compliance with such reasonable security measures as shall from time to time be in effect for the Building. If required during the County's tenancy, Landlord shall provide access cards or fobs to all Tenant employees for Building entry, elevators, and/or floor access, at Landlord's sole cost and expense.

(g) Pest Control

Landlord at its cost and expense shall provide pest control services to the Premises, per the specifications set forth in Exhibit D attached hereto, with the understanding that interior pest control inspections and remediation shall be paid for by Tenant.

11.2 Utilities

Landlord agrees to pay, at its sole cost, when due, all charges for the use of common area water, sprinkler standby charges, electricity, gas, heating and common area power and lighting, trash removal service, fire/life safety systems, charges associated with the HVAC, and other utility rents and charges accruing or payable in connection with the Premises and the Common Areas during the Term of this Lease or any renewal, extension, or holdover thereof, whether the same are pro-rated or measured by separate meters. In the event Landlord fails or refuses to pay any or all of such charges when due, Tenant may give Landlord ten (10) calendar days prior written notice and thereafter pay directly such charges and deduct the payments from the next installments of rent due as a charge against the Landlord.

12. TAXES

Landlord, at its sole cost and expense, shall pay, prior to delinquency, all real property taxes, assessments and special assessments which may be levied or assessed against the Premises or the Building during the term of this Lease or any renewal or holdover period thereof.

In the event Landlord fails or refuses to pay any or all taxes or assessments when due, Tenant may, at its sole discretion, give Landlord thirty (30) calendar days prior written notice and thereafter pay such taxes and assessments and deduct the payments from the next installments of rent due as a charge against the Landlord.

13. LANDLORD ACCESS

Tenant shall permit Landlord and its agents to enter the Premises during Tenant's Hours of Operations upon prior written notice only for the purpose of inspecting the Premises for any reasonable purpose. If Landlord temporarily closes any portion of the Building or the Premises, Base Rent shall be prorated based upon the percentage of the Premises or the Building rendered unusable and not used by Tenant. Landlord shall have the right at any and all times to enter the Premises in the event of an emergency and notify Tenant immediately thereafter.

14. TENANT DEFAULT

14.1 Default

The occurrence of any one or more of the following events shall constitute a material default and breach of this Lease by Tenant ("Default"):

- (a) the failure by Tenant to make any payment of Base Rent or any other payment required to be made by Tenant hereunder (except to the extent an offset is expressly permitted hereunder) as and when due, and the failure continues for a period of ten (10) days after written notice to Tenant;
- (b) the failure by Tenant to observe or perform any of the other covenants, conditions or provisions of this Lease, where such failure shall continue for a period of thirty (30) days after written notice from Landlord specifying in detail the nature of the default; provided, however, if more than thirty (30) days are reasonably required for its cure then Tenant shall not be deemed

to be in default if Tenant commences such cure, within said thirty (30)-day period and thereafter diligently prosecutes such cure to completion.

14.2 Termination

Tenant agrees that if a Default should occur and should not be cured within the time periods set forth above, it shall be lawful for Landlord to terminate this Lease upon the giving of written notice to Tenant. In addition, thereto, Landlord shall have such other rights or remedies as may be provided by law.

14.3 No Effect on Indemnity

Nothing in this Article shall be deemed to affect either Landlord or Tenant's right to indemnification under any indemnification clause or clauses set forth in this Lease.

15. LANDLORD DEFAULT

15.1 Remedies

In addition to the provisions for Landlord's default provided by Sections 9.4, 10.4, 19, 21.2 and 32.3, Landlord shall be in default ("Landlord Default") in the performance of any obligation required to be performed by Landlord under this Lease if Landlord has failed to perform such obligation within fifteen (15) after the giving of written notice with respect thereto by Tenant (which notice shall be, if appropriate, the same notice given under Section 10.4); provided, however, that if the nature of the Landlord Default is such that the same cannot reasonably be cured within such five day period, Landlord shall not be deemed to be in Landlord Default if Landlord shall within such period commence such cure and thereafter diligently prosecute the same to completion. If the Landlord Default is of such a nature that it materially and substantially interferes with Tenant's occupancy and use of the Premises and if such Landlord Default is not cured within the foregoing cure period, then Tenant shall have the right, at its option, with or without further notice or demand of any kind to Landlord or any other person, to any one or more of the following described remedies in addition to all other rights and remedies provided at law or in equity or elsewhere herein:

- (a) to remedy such default or breach and deduct the costs thereof from the installments of Base Rent next falling due;
- (b) to pursue the remedy of specific performance;
- (c) to seek money damages for loss arising from Landlord's failure to discharge its obligations under this Lease or offset such damages against Base Rent next coming due; and/or
- (d) to terminate this Lease.

15.2 Waiver

Nothing herein contained shall relieve Landlord from its duty to effect the repair, replacement, correction or maintenance required to restore any affected services, or to perform any other obligations to the standard prescribed in this Lease, nor shall this Section be construed to obligate Tenant to undertake any such work.

15.3 Emergency

Notwithstanding the foregoing cure period, Tenant may cure any default where the failure promptly to cure such default would, in the reasonable opinion of Tenant, create or allow to persist an emergency condition, or materially and adversely affect the operation of Tenant's business in the Premises. In such cases, Tenant may perform the necessary work through its Internal Services Department and deduct the cost of said work from the Base Rent next due.

16. ASSIGNMENT AND SUBLETTING

16.1 Assignment and Subletting

Tenant may assign, mortgage, encumber or otherwise transfer this Lease or sublet the whole or any part of the Premises without first obtaining Landlord's prior consent; provided, however, no such assignment, subletting or other transfer shall relieve Tenant of any liability under this Lease unless Landlord has given its written consent thereto, which Landlord, shall not unreasonably withhold if the assignee has a financial condition which is reasonably sufficient, as determined by Landlord, for it to be responsible for all future obligations under this Lease.

16.2 Sale

If Landlord sells or conveys the Property, then all liabilities and obligations of Landlord accruing under this Lease after the sale or conveyance shall be binding upon the new owner, and the transferor shall be released from all liability under this Lease accruing subsequent to such sale or conveyance, provided that the transferee assumes Landlord's remaining obligations hereunder in writing. Nothing in this Section 16.2 shall be deemed to release Landlord's successor in interest from responsibility for any condition (including but not limited to deferred maintenance) existing on the date of transfer.

Upon any sale or transfer of the Property by Landlord, Landlord shall provide thirty (30) days prior written notice of said sale or transfer to Tenant. In addition, Landlord shall provide the following information to Tenant, at Tenant's Address for Notice (set forth in Section 1.1 hereof), as a condition of Tenant's obligation to pay Base Rent to the new owner:

- (a) A letter from the Landlord confirming that the Property was transferred to the new owner, along with written evidence of the transfer of the Property (e.g., a recorded deed).
- (b) A signed letter from the new owner including the following information:
 - i. Name and address of new owner or other party to whom Base Rent should be paid
 - ii. Federal tax ID number for new owner
 - iii. Name of contact person and contact information (including phone number) for new owner
 - iv. Proof of insurance

- (c) A W-9 form for new owner.

Tenant shall not be obligated to pay any rental amounts to any party other than the Landlord named herein until such time as all the requirements of this Section 16.2 are satisfied.

17. ALTERATIONS AND ADDITIONS

17.1 Landlord Consent

Tenant shall not make any structural alterations, improvements, additions, or utility installations in or about the Premises (collectively, "Alterations") without first obtaining the written consent of Landlord, which consent shall not be unreasonably withheld, conditioned or delayed. If Landlord fails to respond in writing within thirty (30) days after Tenant's written request, then Landlord shall be deemed to have approved the requested Alterations. However, Landlord's consent shall not be required for any Alteration that satisfies all of the following criteria:

- (a) complies with all laws;
- (b) is not visible from the exterior of the Premises or Building;
- (c) will not materially affect the systems or structure of the Building; and
- (d) does not unreasonably interfere with the normal and customary business office operations of other tenants in the Building.

17.2 End of Term

Any Alterations not removed by Tenant shall become the property of Landlord and remain upon and be surrendered with the Premises at the expiration of the Term.

18. CONDEMNATION

18.1 Controlling Terms

If during the Term, or during the period of time between the execution of this Lease and the Commencement Date, there is any taking of all or any part of the Premises or any interest in this Lease by Condemnation (as defined below), this Section shall determine the rights and obligations of Tenant and Landlord. "Condemnation" shall mean the exercise of any governmental power to take title to any portion of the Premises, whether by legal proceedings or otherwise, by a Condemnor (as defined below) or a voluntary sale or transfer by Landlord to any Condemnor either under threat of a Condemnor's exercise of such power or while legal proceedings are pending for the exercise of such power. "Condemnor" shall mean any public or quasi-public authority, or private corporation or individual, having the power of Condemnation.

18.2 Total Taking

If the Premises are totally taken by Condemnation, this Lease shall terminate on the date the Condemnor has a right to possession of the Premises (the "Date of Taking").

18.3 Partial Taking

If any portion, but not all, of the Premises or the Common Areas is taken by Condemnation, this Lease shall remain in effect, except that Tenant may elect to terminate this Lease if, in Tenant's reasonable judgment, the remaining portion of the Premises (including the space available for parking) is rendered unsuitable for Tenant's continued use of the Premises. If Tenant elects to so terminate this Lease, Tenant must exercise its right to terminate by giving notice to Landlord within thirty (30) days after the date that the nature and the extent of the Condemnation have been determined (the "Determination Date"), which notice shall set forth the date of termination. Such termination date shall not be earlier than thirty (30) days nor later than ninety (90) days after Tenant has notified Landlord of its election to terminate; except that this Lease shall terminate on the Date of Taking if the Date of Taking falls on a date before the termination date designated by Tenant. If Tenant does not so notify Landlord within thirty (30) days after the Determination Date, all obligations of Tenant under this Lease shall remain in effect, except that Base Rent shall be equitably abated in proportion to the degree to which Tenant's use of the Premises and the Common Areas is impaired by such Condemnation.

18.4 Restoration

Notwithstanding the preceding paragraph, if, within sixty (60) days after the Determination Date, Landlord notifies Tenant that Landlord, at its sole cost, will add to the remaining Premises and/or the Common Areas so that the Premises and the space available for parking, will be substantially the same (as reasonably determined by Tenant) after the Date of Taking as they were before the Date of Taking, and Landlord commences the restoration promptly and, subject to reasonable allowance for delays that are not caused by Landlord, completes it within ninety (90) days after Landlord so notifies Tenant, then this Lease shall continue in effect. In such event, all obligations of Tenant under this Lease shall remain in effect, except that Base Rent shall be equitably abated or reduced during the period from the Date of Taking until the completion of such restoration.

18.5 Award

The Award (as defined below) shall be divided between Landlord and Tenant as their respective interests may appear. "Award" shall mean all compensation, sums or anything of value awarded, paid or received on a total or partial Condemnation of the Premises. Tenant shall be entitled to any awards for relocation benefits or goodwill belonging to Tenant.

18.6 Waiver of Statute

Landlord and Tenant hereby waive the provision of California Code of Civil Procedure Section 1265.130 allowing Landlord or Tenant to petition the Superior Court to terminate this Lease in the event of a partial taking of the Premises.

19. **INDEMNIFICATION**

19.1 **Landlord's Indemnity**

The Landlord shall indemnify, defend and hold harmless the Tenant from and against any and all liability, loss, injury or damage including (but not limited to) demands, claims, actions, fees, costs and expenses (including attorney and expert witness fees), arising from or connected with the Landlord's repair maintenance, and other acts and omissions arising from and/or relating to the Landlord's ownership of the Premises.

19.2 **Tenant's Indemnity**

The Tenant shall indemnify, defend and hold harmless the Landlord, from and against any and all liability, loss, injury or damage, including (but not limited to) demands, claims, actions, fees, costs and expenses (including attorney and expert witness fees) arising from or connected with the Tenant's repair, maintenance and other acts and omissions arising from and/or relating to the Tenant's use of the Premises.

20. **INSURANCE**: During the term of this Lease, the following insurance requirements will be in effect:

20.1 **Waiver**

Both the Tenant and Landlord each agree to release the other and waive their rights of recovery against the other for damage to their respective property arising from perils insured in the Causes-of-Loss Special Form (ISO form CP 10 30).

20.2 **General Insurance Provisions – Landlord Requirements**

Without limiting the Landlord's indemnification of Tenant and during the term of this Lease, and until all of its obligations pursuant to this Lease have been met, Landlord shall provide and maintain at its own expense insurance coverage satisfying the requirements specified in this Lease. These minimum insurance coverage terms, types and limits (the "Required Insurance") also are in addition to and separate from any other contractual obligation imposed upon Landlord pursuant to this Lease. The Tenant in no way warrants that the Required Insurance is sufficient to protect the Landlord for liabilities which may arise from or relate to this Lease.

(a) Evidence of Coverage and Notice to Tenant

- i. Certificate(s) of insurance coverage ("Certificate") satisfactory to Tenant, and a copy of an Additional Insured endorsement confirming that Tenant and its Agents (defined below) has been given insured status under the Landlord's General Liability policy, shall be delivered to Tenant at the address shown below and provided prior to the start day of this Lease.
- ii. Renewal Certificates shall be provided to Tenant not less than 10 days prior to Landlord's policy expiration dates. The Tenant

reserves the right to obtain complete, certified copies of any required Landlord insurance policies at any time.

- iii. Certificates shall identify all Required Insurance coverage types and limits specified herein, reference this Lease by name or number, and be signed by an authorized representative of the insurer(s). The Insured party named on the Certificate shall match the name of the Landlord identified in this Lease. Certificates shall provide the full name of each insurer providing coverage, its NAIC (National Association of Insurance Commissioners) identification number, its financial rating, the amounts of any policy deductibles or self-insured retentions exceeding twenty-five thousand (\$25,000.00) dollars, and list any Tenant-required endorsement forms.
- iv. Neither the Tenant's failure to obtain, nor the Tenant's receipt of, or failure to object to a non-complying insurance certificate or endorsement, or any other insurance documentation or information provided by the Landlord, its insurance broker(s) and/or insurer(s), shall be construed as a waiver of any of the Required Insurance provisions.
- v. Certificates and copies of any required endorsements, and/or notices of cancellation shall be delivered to:

County of Los Angeles
Chief Executive Office - Real Estate Division
320 West Temple Street, 7th Floor
Los Angeles, CA 90012
Attention: Director of Real Estate

Landlord also shall notify Tenant of any third-party claim or suit filed against Landlord which arises from or relates to this Lease and could result in the filing of a claim or lawsuit against Landlord and/or Tenant.

(b) Additional Insured Status and Scope of Coverage

The Tenant, which is the County of Los Angeles, its Special Districts, Elected Officials, Officers, Agents, Employees and Volunteers (collectively, "Tenant and its Agents"), shall be provided additional insured status under Landlord's General Liability policy with respect to liability arising from or connected with the Landlord's acts, errors, and omissions arising from and/or relating to the Landlord's operations on and/or its ownership of the premises. Tenant's additional insured status shall apply with respect to liability and defense of suits arising out of the Landlord's acts or omissions, whether such liability is attributable to the Landlord or to the Tenant. The full policy limits and scope of protection also shall apply to the Tenant as an additional insured, even if they exceed the Tenant's minimum Required Insurance specifications herein. Use of an automatic additional insured endorsement form is acceptable providing it satisfies the Required Insurance provisions herein.

(c) Cancellation of or Changes in Insurance

Landlord shall provide the Tenant with, or Landlord's insurance policies shall contain a provision that the Tenant shall receive, written notice of cancellation or any change in Required Insurance, including insurer, limits of coverage, term of coverage or policy period. The written notice shall be provided to the Tenant at least ten (10) days in advance of cancellation for non-payment of premium and thirty (30) days in advance for any other cancellation or policy change. Failure to provide written notice of cancellation or any change in Required Insurance may constitute a material breach of the Lease, in the sole discretion of the Tenant, upon which the Tenant may suspend or terminate this Lease.

(d) Failure to Maintain Insurance

Landlord's failure to maintain or to provide acceptable evidence that it maintains the Required Insurance shall constitute a material breach of the Lease, upon which County immediately may withhold payments due to Landlord, and/or suspend or terminate this Lease. County, at its sole discretion, may obtain damages from Landlord resulting from said breach. Alternatively, the County may purchase the Required Insurance, and without further notice to Landlord, deduct the premium cost from sums due to Landlord or pursue Landlord reimbursement.

(e) Insurer Financial Ratings

Insurance is to be provided by an insurance company authorized to do business in California and acceptable to the Tenant, with an A.M. Best rating of not less than A:VII, unless otherwise approved by the Tenant.

(f) Landlord's Insurance Shall Be Primary

Landlord's insurance policies, with respect to any claims related to this Lease, shall be primary with respect to all other sources of coverage available to Tenant. Any Landlord maintained insurance or self-insurance coverage shall be in excess of and not contribute to any Tenant coverage.

(g) Waiver of Subrogation

To the fullest extent permitted by law, the Landlord hereby waives its and its insurer(s) rights of recovery against Tenant under all required insurance policies for any loss arising from or related to this Lease. The Landlord shall require its insurers to execute any waiver of subrogation endorsements which may be necessary to affect such waiver.

(h) Deductibles and Self-Insured Retentions ("SIRs")

Landlord's policies shall not obligate the Tenant to pay any portion of any Landlord deductible or SIR. The Tenant retains the right to require Landlord to reduce or eliminate policy deductibles and SIRs as respects the Tenant, or to provide a bond guaranteeing Landlord's payment of all deductibles and SIRs, including all related claims investigation,

administration and defense expenses. Such bond shall be executed by a corporate surety licensed to transact business in the State of California.

(i) Claims Made Coverage

If any part of the Required Insurance is written on claims made basis, any policy retroactive date shall precede the start date of this Lease. Landlord understands and agrees it shall maintain such coverage for a period of not less than three (3) years following Lease expiration, termination or cancellation.

(j) Application of Excess Liability Coverage

Landlord may use a combination of primary and excess insurance policies which provide coverage as broad as ("follow form" over) the underlying primary policies, to satisfy the Required Insurance provisions.

(k) Separation of Insureds

All liability policies shall provide cross-liability coverage as would be afforded by the standard ISO (Insurance Services Office, Inc.) separation of insureds provision with no insured versus insured exclusions or limitations.

(l) Tenant Review and Approval of Insurance Requirements

The Tenant reserves the right to review and adjust the Required Insurance provisions, conditioned upon Tenant's determination of changes in risk exposures.

20.3 Insurance Coverage Types And Limits

(a) Tenant Requirements: During the term of this Lease, Tenant shall maintain a program of insurance coverage as described below:

- i. Commercial General Liability Insurance, providing scope of coverage equivalent to ISO policy form CG 00 01, naming Landlord and its Agents as an additional insured, with limits of not less than:

General Aggregate:	\$ 2 million
Products/Completed Operations Aggregate:	\$ 1 million
Personal and Advertising Injury:	\$ 1 million
Each Occurrence:	\$ 1 million

Tenant, at its sole option, may satisfy all or any part of this insurance requirement through use of a program of self-insurance (self-funding of its liabilities). Certificate evidencing coverage or letter evidencing self-funding will be provided to Landlord after execution of this Lease at Landlord's request.

20.4 Landlord Requirements: During the term of this Lease, Landlord shall provide and maintain the following programs of insurance coverage:

- (a) Commercial General Liability Insurance, providing scope of coverage equivalent to ISO policy form CG 00 01, naming Tenant and Tenant's Agents as an additional insured, with limits of not less than:

General Aggregate:	\$ 10 million
Products/Completed Operations Aggregate:	\$ 10 million
Personal and Advertising Injury:	\$ 5 million
Each Occurrence:	\$ 5 million

- (b) Commercial Property Insurance. Such insurance shall:

- i. Provide coverage for Tenant's property and any tenant improvements and betterments to the Premises; this coverage shall be at least as broad as that provided by the Causes-of-Loss Special Form (ISO form CP 10 30), excluding earthquake and including flood and ordinance or law coverage.
- ii. Be written for the full replacement cost of the Property, with a deductible no greater than \$250,000 or 5% of the Property value, whichever is less. Insurance proceeds shall be payable to the Landlord and Tenant, as their interests may appear.

21. PARKING

21.1 Tenant's Rights

Tenant shall have the right to sixty-eight (68) non-exclusive parking spaces as set forth in Section 1.1, without charge, for the Term of this Lease. No tandem parking shall be required or allowed, and Tenant shall be entitled to full in/out privileges at all times. Tenant's parking rights shall be subject to reasonable parking rules and regulations adopted by Landlord from time to time, provided that such procedures shall be uniformly applied to all tenants. Tenant acknowledges that all unreserved parking spaces are not for the exclusive use of Tenant, rather, all such parking spaces are to be used on a non-exclusive, first-come, first-served basis by Tenant and other tenants, occupants, licensees, invitees and permittees of the Building.

21.2 Remedies

Landlord acknowledges that it is a material term of this Lease that Tenant has the right to use sixty-eight (68) non-exclusive parking spaces to which it is entitled under this Lease for the entire Term of this Lease. Landlord to provide Tenant with a site plan showing the available parking spaces. It would be impracticable and extremely difficult to fix the actual damages for a breach of such provisions. It is therefore agreed that if, for any reason whatsoever, a material number of the parking spaces required above are not available to Tenant (in addition to the rights given to Tenant under Section 14 and Sections 9 and 17 in the event of casualty or condemnation), then Tenant may:

- (a) terminate this Lease by giving written notice to cure, and if not cured within thirty (30) days thereafter, Tenant may terminate this Lease, which notice

shall be effective ninety (90) days thereafter, or of such termination to Landlord, which notice shall be effective thirty (30) days thereafter.

22. ENVIRONMENTAL MATTERS

22.1 Hazardous Materials

Tenant shall not cause nor permit, nor allow any of Tenant's employees agents, customers, visitors, invitees, licensee, contractor, assignees or subtenants to cause or permit, any Hazardous Materials to be brought upon, stored, manufactured, generated, blended, handled, recycled, treated, disposed or used on, under or about the Premises, the Building or the Common Areas, except for routine office and janitorial supplies in usual and customary quantities stored, used and disposed of in accordance with all applicable Environmental Laws. As used herein, "Hazardous Materials" means any chemical, substance, material, controlled substance, object, condition, waste, living organism or combination thereof, whether solid, semi solid, liquid or gaseous, which is or may be hazardous to human health or safety or to the environment due to its radioactivity, ignitability, corrosivity, reactivity, explosivity, toxicity, carcinogenicity, mutagenicity, phytotoxicity, infectiousness or other harmful or potentially harmful properties or effects, including, without limitation, molds, toxic levels of bacteria, tobacco smoke within the Premises, petroleum and petroleum products, asbestos, radon, polychlorinated biphenyls (PCBs), refrigerants (including those substances defined in the Environmental Protection Agency's "Refrigerant Recycling Rule," as amended from time to time) and all of those chemicals, substances, materials, controlled substances, objects, conditions, wastes, living organisms or combinations thereof which are now or become in the future listed, defined or regulated in any manner by any Environmental Law based upon, directly or indirectly, such properties or effects. As used herein, "Environmental Laws" means any and all federal, state or local environmental, health and/or safety-related laws, regulations, standards, decisions of courts, ordinances, rules, codes, orders, decrees, directives, guidelines, permits or permit conditions, currently existing and as amended, enacted, issued or adopted in the future which are or become applicable to Tenant, the Premises, the Building or the Common Areas.

22.2 Landlord Indemnity

Landlord shall indemnify, protect, defend (by counsel acceptable to Tenant) and hold harmless Tenant from and against any and all claims, judgments, causes of action, damage, penalties, fines, taxes, costs, liabilities, losses and expenses arising at any time during or after the Term as a result (directly or indirectly) of, or in connection with, the presence of Hazardous Materials on, under or about the Premises, Building or Common Areas or other violation of laws relating to Hazardous Materials other than those caused by Tenant. This indemnity shall include, without limitation, the cost of any required or necessary repair, cleanup or detoxification, and the preparation and implementation of any closure, monitoring or other required plans, as such action is required by local or state laws or any governmental agency. Landlord shall promptly deliver to Tenant a copy of any notice received from any governmental agency during the Term of this Lease concerning the presence of Hazardous Materials in the Building or the Premises. Landlord's obligations pursuant to the foregoing indemnity shall survive the

expiration or termination of this Lease. A default by Landlord under this Section shall constitute a material default under this Lease.

23. ESTOPPEL CERTIFICATES

Tenant shall, within 30 business days after written request of Landlord, execute, acknowledge and deliver to Landlord or its designee a written statement in the form of Exhibit F attached hereto (properly completed) but shall have no other obligation to deliver any other form of estoppel certificate. It is intended that any such statement delivered pursuant to this Section may be relied upon by a prospective purchaser of Landlord's interest in the Premises or a holder of any mortgage upon Landlord's interest in the Premises.

24. TENANT IMPROVEMENTS

Prior to the Commencement Date, Landlord shall construct the Tenant Improvements in the manner set forth in Landlord's Work Letter executed by Landlord and Tenant concurrently herewith.

25. LIENS

Tenant shall keep its interest in this Lease and the Premises free from any liens arising out of any work performed or materials ordered or obligations incurred by Tenant. Landlord shall keep its interest in this Lease and the Premises free from any liens which would impair the interest of Tenant hereunder and hereby indemnifies and holds Tenant harmless from any liability or loss from any such lien.

26. SUBORDINATION AND MORTGAGES

26.1 Subordination and Non-Disturbance

Tenant agrees, at Landlord's option, to subordinate this Lease to the lien of any mortgages or deeds of trust now or hereafter in force against the Building; provided, however, Tenant's obligation to subordinate this Lease is expressly conditioned upon Tenant receiving a written agreement in the form of Exhibit E attached hereto and provided further that no such subordination shall affect any option to extend the Term of this Lease, right of first offer to lease additional premises, option to purchase, or right of first offer to purchase the Property included herein.

26.2 Existing Deeds of Trust

The beneficiary under any existing deed of trust affecting the Building shall provide a written agreement to Tenant in the form of Exhibit E attached hereto, within 30 days after the execution of this Lease.

26.3 Notice of Default

If any mortgagee or beneficiary under a deed of trust affecting the Property gives written notice of its name and address to Tenant by registered mail and requests copies of any notice of default that Tenant serves upon Landlord, Tenant agrees to use its best efforts (but without liability for failure to do so) to give such mortgagee or beneficiary a copy of any notice of default that Tenant serves upon

Landlord which could permit Tenant to terminate this Lease, along with an additional ten days within which to cure such default.

27. SURRENDER OF POSSESSION

Subject to casualty, at the expiration of the Term of this Lease, whether by lapse of time or otherwise, Tenant shall promptly and peacefully surrender the Premises to Landlord in a "broom-clean" condition. Tenant may (but shall not be required to) remove, at its own expense, all fixtures, equipment and all other personal property placed or installed in or upon the Premises by Tenant, or under its authority (including any modular furniture).

28. SIGNAGE

Tenant shall be financially responsible for all costs in connection with its signs and/or signage at the property. Tenant shall be allowed, at its sole cost and expense, to place a sign on the front and side of the Premises, subject to the approval of the Landlord and all applicable governmental agencies. Tenant shall be allowed one (1) panel on two (2) sides of the monument sign located on Palmdale Boulevard in front of the Premises. Panel locations shall be in the sole discretion of the Landlord. Panel will be located in the top half of the sign. Tenant shall install the panel on the monument sign as soon as practicable after Tenant opens for business.

29. QUIET ENJOYMENT

So long as Tenant is not in default hereunder, Tenant shall have the right to the peaceful and quiet enjoyment and possession of the Premises and the Common Areas during the Term of this Lease, subject to the terms and conditions of this Lease.

30. GENERAL

30.1 Headings

Titles to Sections of this Lease are not a part of this Lease and shall have no effect upon the construction or interpretation of any part hereof.

30.2 Successors and Assigns

All of the covenants, agreements, terms and conditions contained in this Lease shall inure to and be binding upon the Landlord and Tenant and their respective successors and assigns.

30.3 Brokers

Landlord warrants that it has dealt with only the Morgiewicz Company, Inc., a California corporation, the broker representing Landlord in connection with this Lease or the transaction contemplated by this Lease, and shall be solely responsible to pay for all the fees and commissions related to this lease. Tenant warrants that it has not dealt with any real estate broker(s), agent(s), and/or finder(s) in connection with this lease, or the transaction contemplated by this Lease, except Landlord's broker. Landlord shall not pay a commission in connection with the Lease to the COUNTY OF LOS ANGELES.

30.4 Entire Agreement

This Lease (including all exhibits hereto and the Landlord's Work Letter) is the final and complete expression of Landlord and Tenant relating in any manner to the leasing, use and occupancy of the Premises, to Tenant's use of the Building and other matters set forth in this Lease. No prior agreements or understanding pertaining to the same shall be valid or of any force or effect, and the covenants and agreements of this Lease shall not be altered, modified or added to except in writing signed by both Landlord and Tenant.

30.5 Severability

Any provision of this Lease which shall prove to be invalid, void or illegal shall in no way affect, impair or invalidate any other provision hereof, and the remaining provisions hereof shall nevertheless remain in full force and effect.

30.6 Notices

The parties shall give all notices in writing by (i) personal delivery, (ii) national-recognized, next-day courier service, or (iii) first-class registered or certified mail, postage prepaid, to the Landlord's Address for Notice and Tenant's Address for Notice as set forth in Section 1.1. Without limiting the generality of the foregoing, Landlord's notices to Tenant shall not be effective if they are delivered to the Premises or to another address that is not set forth in Section 1.1(b) hereof. Any notice given under this Lease shall be deemed effective upon the date of delivery (whether accepted or refused), which, for certified mail and courier service, shall be established by U.S. Post Office return receipt or the courier's proof of delivery, respectively.

30.7 Governing Law and Venue

This Lease shall be governed by and construed in accordance with the internal laws of the State of California. Any litigation with respect to this Lease shall be conducted in the County of Los Angeles, State of California.

30.8 Waivers

No waiver by Landlord or Tenant of any provision hereof shall be deemed a waiver of any other provision hereof or of any subsequent breach by Landlord or Tenant of the same or any other provision. Landlord's or Tenant's consent to or approval of any act shall not be deemed to render unnecessary the obtaining of Landlord's or Tenant's consent to or approval of any subsequent act by Landlord or Tenant.

30.9 Time of Essence

Time is of the essence for the performance of all of the obligations specified hereunder.

30.10 Consent

Whenever any consent is required by Landlord or Tenant hereunder, such consent shall not be unreasonably withheld, conditioned or delayed and, unless otherwise specifically provided herein, shall be deemed granted if not refused within ten (10)

business days after written request is made therefore, together with all necessary information.

30.11 Community Business Enterprises

Landlord shall complete and deliver to Tenant as soon as practicable a Community Business Enterprises form set forth as Exhibit G attached hereto.

30.12 Memorandum of Lease

If requested by Tenant, Landlord and Tenant shall execute and acknowledge a Memorandum of Lease in the form of Exhibit H attached hereto, which Memorandum may be recorded by Tenant in the Official Records of Los Angeles County.

30.13 Counterparts; Electronic Signatures

This Lease and any other document necessary for the consummation of the transaction contemplated by this Lease may be executed in counterparts, including both counterparts that are executed on paper and counterparts that are in the form of electronic records and are executed electronically. An electronic signature means any electronic sound, symbol or process attached to or logically associated with a record and executed and adopted by a party with the intent to sign such record, including facsimile or e-mail electronic signatures. All executed counterparts shall constitute one agreement, and each counterpart shall be deemed an original. The parties hereby acknowledge and agree that electronic records and electronic signatures, as well as facsimile signatures, may be used in connection with the execution of this Lease and electronic signatures, facsimile signatures or signatures transmitted by electronic mail in so-called pdf format shall be legal and binding and shall have the same full force and effect as if a paper original of this Lease had been delivered had been signed using a handwritten signature. Landlord and Tenant (i) agree that an electronic signature, whether digital or encrypted, of a party to this Lease is intended to authenticate this writing and to have the same force and effect as a manual signature, (ii) intended to be bound by the signatures (whether original, faxed or electronic) on any document sent or delivered by facsimile or, electronic mail, or other electronic means, (iii) are aware that the other party will rely on such signatures, and (iv) hereby waive any defenses to the enforcement of the terms of this Lease based on the foregoing forms of signature. If this Lease has been executed by electronic signature, all parties executing this document are expressly consenting under the United States Federal Electronic Signatures in Global and National Commerce Act of 2000 ("E-SIGN") and California Uniform Electronic Transactions Act ("UETA")(Cal. Civ. Code § 1633.1, et seq.), that a signature by fax, email or other electronic means shall constitute an Electronic Signature to an Electronic Record under both E-SIGN and UETA with respect to this specific transaction.

31. AUTHORITY

Only the County's Board of Supervisors ("Board of Supervisors") has the authority, by formally approving and/or executing this Lease, to bind Tenant to the terms included herein. Landlord understands that no material terms of this Lease may be altered or deleted, nor may any new material terms be added to this Lease, without the express written approval of the Board of Supervisors, either through an amendment to the Lease

or by other formal board action. No County officer, employee, agent or independent contractor has any authority to alter, add or delete the material terms of this Lease, and Landlord may not rely upon any representations to the contrary. This limitation of authority applies to all material terms of the Lease including, without limitation, any monetary ceiling established for Tenant Improvements or other project costs of Landlord which are subject to reimbursement by Tenant. Tenant shall not reimburse Landlord for any expenses which exceed this ceiling. Notwithstanding the foregoing, the Chief Executive Office of the County (the "Chief Executive Office") may take any administrative act on behalf of Tenant hereunder which does not have the effect of increasing Base Rent or other financial obligations of Tenant under this Lease, including without limitation, granting any approvals, terminating this Lease in the manner provided herein by an early termination notice or otherwise, signing estoppel certificates, signing the Commencement Date Memorandum and Confirmation of Lease Terms or subordinating this Lease. Each individual executing this Lease on behalf of Landlord represents and warrants that he or she is duly authorized to execute and deliver this Lease on behalf of Landlord, and that this Lease is binding upon Landlord in accordance with its terms.

32. ACKNOWLEDGEMENT BY LANDLORD

Landlord acknowledges that it is aware of the following provisions:

32.1 Consideration of GAIN Program participants.

Should Landlord require additional or replacement personnel after the effective date of this Lease, Landlord shall give consideration for any such employment openings to participants in the County Department of Public Social Services' Greater Avenues for Independence ("GAIN") Program who meet Landlord's minimum qualifications for the open position. The County will refer GAIN participants by job category to Landlord.

32.2 Solicitation of Consideration

It is improper for any County officer, employee or agent to solicit consideration in any form from a landlord. A landlord shall not offer or give, either directly or through an intermediary, consideration in any form to a County officer, employee or agent who has had any involvement in the procurement, negotiation, consummation, administration or management of a lease.

Landlord shall immediately report any attempt by a County officer, employee or agent to solicit such improper consideration. The report shall be made to the County Auditor-Controller's Employee Fraud Hotline at (800) 544-6861.

Landlord hereby represents and warrants that it has not provided, and will not provide, any financial benefits to any County official, employee or agent who has had any involvement in the procurement, negotiation, consummation, administration or management of this Lease. Landlord hereby agrees that if it violates any of the terms of this Section 32.2, then the County may declare this Lease null and void, and the County reserves the right to exercise any and all other remedies available under applicable law.

32.3 Landlord Assignment

- (a) Landlord may assign, transfer, mortgage, hypothecate or encumber Landlord's right, title and interest in and to this Lease or any portion thereof (including the right to receive rental payments but excluding its duties and obligations hereunder), and Landlord may execute any and all instruments providing for the payment of Base Rent directly to an assignee or transferee, but only if the conditions set forth in this Section are met.
- (b) Any document or agreement purporting to assign, transfer, mortgage, hypothecate or encumber Landlord's right, title and interest in and to this Lease, or any portion thereof, as security for the Landlord's obligation to repay any monetary obligation, is hereinafter referred to as a "Security Agreement." Any Security Agreement which is executed without full compliance with the requirements of this Section shall be void.
- (c) Each assignee or transferee under the Security Agreement shall certify and agree in writing that such assignee or transferee has read and is familiar with the requirements of Sections 5950-5955 of California Government Code, which prohibits the offer or sale of any security constituting a fractional interest in this Lease or any portion thereof, without the prior written consent of the Tenant. Notwithstanding the foregoing, the Tenant hereby acknowledges and agrees that Landlord shall have the right to encumber the Property with CMBS (commercial mortgage backed securities) financing or other traditional real estate financing. However, Landlord may not encumber the Property through any type of bond financing vehicle, including but not limited to certificate of participation financing.
- (d) Violation by Landlord of the provisions of Section 5951 of the California Government Code will constitute a material breach of this Lease, upon which the Tenant may impose damages in an amount equal to the greater of \$500,000 or 10% of the aggregate principal portion of all rental payments payable by the Tenant during the entire Term of this Lease, it being expressly agreed that the aforesaid amount shall be imposed as liquidated damages, and not as a forfeiture or penalty. It is further specifically agreed that the aforesaid amount is presumed to be the amount of damages sustained by reason of any such violation, because from the circumstances and nature of the violation it would be impracticable and extremely difficult to fix actual damages. In addition, the Tenant may exercise or pursue any other right or remedy it may have under this Lease or applicable law.
- (e) Landlord shall give Tenant written notice and a copy of each and every assignment, transfer, hypothecation or encumbrance of Landlord's interest in this Lease and any instrument relating thereto (including, but not limited to, instruments providing for the payment of Base Rent directly to an assignee or transferee) at least thirty (30) days prior to the effective date thereof.
- (f) Landlord shall not furnish any information concerning Tenant or the subject matter of this Lease (including, but not limited to, offering memoranda, financial statements, economic and demographic information, and legal

opinions rendered by the office of counsel for the Tenant) to any person or entity, except with Tenant's prior written consent. Landlord shall indemnify, defend and hold Tenant and its officers, agents and employees harmless from and against all claims and liability alleged to arise from the inaccuracy or incompleteness of any information furnished by Landlord in violation of this Section 32.3.

- (g) The provisions of this Section 32.3 shall be binding upon and applicable to the parties hereto and their respective successors and assigns. Whenever in this Section Landlord is referred to, such reference shall be deemed to include Landlord's successors or assigns, and all covenants and agreements by or on behalf of Landlord herein shall bind and apply to Landlord's successors and assigns, whether so expressed or not.

32.4 Smoking in County Facilities. The Surgeon General of the United States has concluded that passive smoke exposure is the third leading cause of preventable death in the United States. The United States Environmental Protection Agency has found second-hand smoke to be a known carcinogen. It is recognized that the County has a responsibility to establish, maintain and promote a healthful and safe working environment and to reduce health and safety risks of its employees and the public at large. Tobacco smoke is a hazard to the health of County employees and the general public and represents an annoyance which should be regulated and banned in all county facilities to the end that air quality in all such facilities be improved for the preservation and improvement of the health of all County employees and the public. Therefore, to the greatest extent possible, the rights and comfort of all employees shall be respected. Reasonable effort shall be made to provide smokers a place to smoke in areas open to the sky or otherwise located outside County facilities and, except as provided under Los Angeles County, California - Code of Ordinances Chapter 2.126 ("LAMC 2.126"), all portions of County-owned facilities and all portions of facilities leased by or from the County, which areas are not open to the sky, shall be designated as "no smoking" areas. Smoking, including the use of electronic smoking devices, shall be prohibited in the following areas of County facilities: (1) Within 50 feet of any operable entry or exit door or operable window of any County building and within 25 feet of any access ramp or handicap path; (2) Within any County parking lot, parking structure, or parking garage, whether enclosed or open to the sky; or (3) Within any driving range and eating area, including outdoor eating areas, of any County golf course. International no-smoking signs and other appropriate signs which designate no-smoking areas shall be clearly, sufficiently and conspicuously posted in every room, building or other place so covered by LAMC 2.126. The manner of such posting, including the wording, size, color and place of posting, whether on the walls, doors, tables, counters, stands or elsewhere, shall be at the discretion of the building proprietor so long as clarity, sufficiency and conspicuousness are apparent in communicating the intent. (Los Angeles County, California - Code of Ordinances Chapter 2.126.)

33. IRREVOCABLE OFFER

In consideration for the time and expense that Tenant will invest in this Lease, including but not limited to preliminary space planning, legal review, and preparation and noticing for presentation to the Tenant Real Estate Management Commission of Los Angeles County, as necessary, in reliance on Landlord's agreement to lease the Premises to

Tenant under the terms of this Lease, Landlord irrevocably offers to enter into this Lease and not to revoke this offer until the Irrevocable Offer Expiration Date, as defined in Section 1.1.

IN WITNESS WHEREOF this Lease has been executed the day and year first set forth above.

LANDLORD:

2200 TOWN SQUARE EAST LLC,
a California limited liability company

DocuSigned by:

By: 0185A06BB2D5458... Levi Litmanovich
Name: _____
Its: Manager

TENANT:

COUNTY OF LOS ANGELES,
a body corporate and politic

FESIA A. DAVENPORT
Chief Executive Officer

By: _____
Joseph M. Nicchitta
Chief Operating Officer

ATTEST:

DEAN C. LOGAN
Recorder/County Clerk
of the County of Los Angeles

By: _____
Deputy

APPROVED AS TO FORM:

RODRIGO A. CASTRO-SILVA
County Counsel

By: 
Deputy

EXHIBIT A - 1

SITE PLAN

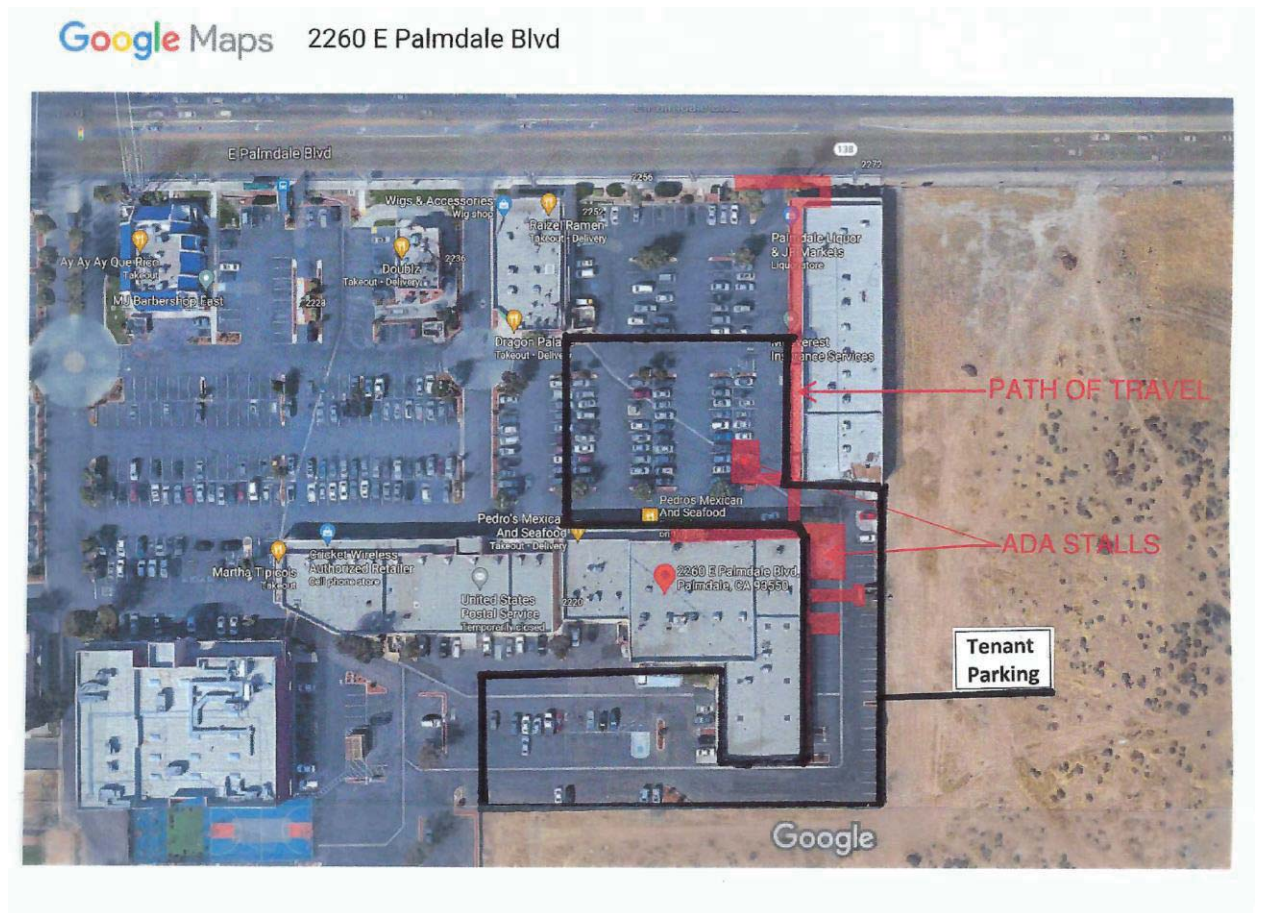


EXHIBIT B

**COMMENCEMENT DATE MEMORANDUM
AND CONFIRMATION OF LEASE TERMS**

Reference is made to that certain Lease Agreement ("Lease") dated _____, 20____, between County of Los Angeles, a body corporate and politic ("Tenant"), and 2200 TOWN SQUARE EAST LLC, a California limited liability company ("Landlord"), whereby Landlord leased to Tenant and Tenant leased from Landlord certain premises in the building located at _____ ("Premises"),

Landlord and Tenant hereby acknowledge as follow:

- 1) Landlord delivered possession of the Premises to Tenant in a Substantially Complete condition on _____ ("Possession Date");
- 2) Tenant has accepted possession of the Premises and now occupies the same;
- 3) The Lease commenced on _____ ("Commencement Date");
- 4) The Premises contain _____ rentable square feet of space; and

For clarification and the purpose of calculating future rental rate adjustments:

- 1) Base Rent per month is _____.
- 2) The Base Index month is _____.
- 3) The Base Index is _____.
- 4) The first New Index month is _____.]

IN WITNESS WHEREOF, this memorandum is executed this _____ day of _____, 20____.

Tenant:

COUNTY OF LOS ANGELES,
a body corporate and politic

By: _____
Name _____
Its _____

Landlord:

a _____

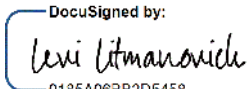
By: 
0185A063B2D5458...
Name Levi Litmanovich
Its Manager

EXHIBIT C

HEATING, VENTILATION AND AIR CONDITIONING

Landlord shall supply cooling, ventilating and heating with capacity to produce the following results effective during Tenant's Hours of Operation established by the Lease and within tolerances normal in comparable office buildings; maintenance of inside space conditions of not greater than 78 degrees Fahrenheit when the outside air temperature is not more than 93 degrees Fahrenheit dry bulb and 70 degrees Fahrenheit wet bulb, and not less than 70 degrees Fahrenheit when the outside air temperature is not lower than 42 degrees Fahrenheit dry bulb. Interior space is designated at a rate of one zone for approximately each 1,000 square feet and one diffuser for each 200 square feet of usable/net square footage within the Premises. If energy requirements prohibit Landlord from complying with these requirements, Tenant shall not unreasonably withhold its consent to temporary waivers or modifications.

EXHIBIT D

TENANT'S CLEANING AND MAINTENANCE SCHEDULE

A. DAILY (Monday through Friday)

1. Carpets vacuumed.
2. Composition floors dust-mopped.
3. Desks, desk accessories and office furniture dusted. Papers and folders left on desk not to be moved.
4. Waste baskets, other trash receptacles emptied.
5. Chairs and waste baskets returned to proper position.
6. Fingerprints removed from glass doors and partitions.
7. Drinking fountains cleaned, sanitized and polished.
8. Lavatories, toilets and toilet rooms cleaned and mopped. Toilet supplies replenished.
9. Bulb and tube replacements, as required.
10. Emergency exit signage and egress battery replacement (if applicable)
11. Graffiti expunged as needed within two working days after notice by Tenant
12. Floors washed as needed.
13. Standard kitchen/lunchroom/restroom supplies replenished, including, but, not limited to, paper supplies and soap.

B. WEEKLY

14. Low-reach areas, chair rungs, baseboards and insides of door jambs dusted.
15. Window sills, ledges and wood paneling and molding dusted.

C. MONTHLY

16. Floors washed and waxed in uncarpeted office area.
17. High-reach areas, door frames and tops of partitions dusted.
18. Upholstered furniture vacuumed, plastic and leather furniture wiped.
19. Picture moldings and frames dusted.
20. Wall vents and ceiling vents vacuumed.

- 21. Carpet professionally spot cleaned as required to remove stains.
- 22. HVAC chiller water checked for bacteria, water conditioned as necessary.

D. QUARTERLY

- 23. Light fixtures cleaned and dusted, but not less frequently than quarterly.
- 24. Wood furniture polished.
- 25. Draperies or mini-blinds cleaned as required, but not less frequently than quarterly.
- 26. HVAC units serviced for preventative maintenance purposes, all filters changed.

E. SEMI-ANNUALLY

- 27. Windows washed as required inside and outside but not less frequently than twice annually.
- 28. All painted wall and door surfaces washed and stains removed.
- 29. All walls treated with vinyl covering washed and stains removed.

F. ANNUALLY

- 30. Furniture Systems and any other fabric or upholstered surfaces including chairs, couches, walls, etc., spot cleaned, or if determined to be necessary in Tenant's sole discretion, professionally cleaned in their entirety using a water extraction system.
- 31. Bathroom and any other ceramic tile surfaces professionally cleaned using a hand scrub process. All grout and porous surfaces resealed with a professional grade sealant.
- 32. Touch-up paint all interior painted surfaces in a color and finish to match existing.

G. AS NEEDED

- 33. Premises and the sidewalks, driveways, parking areas and all means of access and egress for the Premises should be maintained in good repair, and in clean and safe condition at all times.
- 34. All lawns, shrubbery and foliage on the grounds of the Premises should be maintained in good condition and neat in appearance. Grass and shrubbery must be replanted as needed to maintain the grounds in good appearance and condition.
- 35. Interior and exterior pest control inspections and remediation frequency is to be determined by a licensed exterminator.

36. Carpets to be cleaned using a non-detergent, low moisture, soil encapsulation system as recommended by the carpet manufacturer. The following schedule will be maintained for carpet cleaning:
- i. heavy traffic areas cleaned as needed, with a minimum frequency of bi-monthly [six (6) times per year];
 - ii. moderate traffic areas cleaned as needed, with a minimum of once every six (6) months [two (2) times per year]; and
 - iii. clean light traffic areas a minimum of once per year.

EXHIBIT E

**SUBORDINATION, NON-DISTURBANCE
AND ATTORNMENT AGREEMENT**

RECORDING REQUESTED BY
AND WHEN RECORDED MAIL TO:

County of Los Angeles
Chief Executive Office
Real Estate Division
320 W. Temple Street
7th Floor
Los Angeles, California 90012

)
)
)
)
)
)
)

Space above for Recorder's Use

**SUBORDINATION, NON-DISTURBANCE
AND ATTORNMENT AGREEMENT**

NOTICE: THIS SUBORDINATION, NON-DISTURBANCE AND ATTORNMENT AGREEMENT RESULTS IN YOUR LEASEHOLD ESTATE BECOMING SUBJECT TO AND OF LOWER PRIORITY THAN THE LIEN OF SOME OTHER OR LATER SECURITY INSTRUMENT.

This Subordination, Non-disturbance and Attornment Agreement ("Agreement") is entered into as of the ____ day of _____, 20__ by and among COUNTY OF LOS ANGELES, a body corporate and politic ("Tenant"), [*Insert name of Landlord*], ("Borrower") and [*Insert name of Lender*], ("Lender").

Factual Background

A. Borrower owns certain real property more particularly described in the attached Exhibit A. The term "Property" herein means that real property together with all improvements (the "Improvements") located on it.

B. Lender has made or agreed to make a loan to Borrower. The Loan is or will be secured by a deed of trust or mortgage encumbering the Property (the "Deed of Trust").

C. Tenant and Borrower (as "Landlord") entered into a lease dated _____ (the "Lease") under which Borrower leased to Tenant a portion of the Improvements located within the Property and more particularly described in the Lease (the "Premises").

D. Tenant is willing to agree to subordinate certain of Tenant's rights under the Lease to the lien of the Deed of Trust and to attorn to Lender on the terms and conditions of this Agreement. Tenant is willing to agree to such subordination and attornment and other conditions, provided that Lender agrees to a non-disturbance provision, all as set forth more fully below.

Agreement

Therefore, the parties agree as follows:

1. Subordination. The lien of the Deed of Trust and all amendments, modifications and extensions thereto shall be and remain at all times a lien on the Property prior and superior to the Lease, except that if Tenant is granted any option to extend the Term of the Lease, right of first offer to lease additional premises or option to purchase the Property or right of first offer to purchase the Property in the Lease, such provisions shall not be affected or diminished by any such subordination.

2. Definitions of "Transfer of the Property" and "Purchaser". As used herein, the term "Transfer of the Property" means any transfer of Borrower's interest in the Property by foreclosure, trustee's sale or other action or proceeding for the enforcement of the Deed of Trust or by deed in lieu thereof. The term "Purchaser", as used herein, means any transferee, including Lender, of the interest of Borrower as a result of any such Transfer of the Property and also includes any and all successors and assigns, including Lender, of such transferee.

3. Non-disturbance. The enforcement of the Deed of Trust shall not terminate the Lease or disturb Tenant in the possession and use of the leasehold estate created thereby.

4. Attornment. Subject to Section 3 above, if any Transfer of the Property should occur, Tenant shall and hereby does attorn to Purchaser, including Lender if it should be the Purchaser, as the landlord under the Lease, and Tenant shall be bound to Purchaser under all of the terms, covenants and conditions of the Lease for the balance of the Lease term and any extensions or renewals of it which may then or later be in effect under any validly exercised extension or renewal option contained in the Lease, all with the same force and effect as if Purchaser had been the original landlord under the Lease. This attornment shall be effective and self-operative without the execution of any further instruments upon Purchaser's succeeding to the interest of the landlord under the Lease.

5. Lender Not Obligated. Lender, if it becomes the Purchaser or if it takes possession under the Deed of Trust, and any other Purchaser shall not:

(a) be liable for any damages or other relief attributable to any act or omission of any prior Landlord under the Lease, including Borrower, unless such act or omission continues after the date that Lender or Purchaser succeeds to the interest of such prior landlord; or

(b) be subject to any offset or defense not specifically provided for in the Lease which Tenant may have against any prior landlord under the Lease, unless resulting from a default or breach by such prior landlord which continues after Lender or Purchaser succeeds to the interest of such prior landlord; and provided that any offsets deducted by Tenant prior to the date that Lender or Purchaser succeeds to the interest of such prior landlord shall not be subject to challenge; or

(c) be bound by any prepayment by Tenant of more than one (1) month's installment of rent, unless the Lease expressly requires such prepayment; or

(d) be obligated for any security deposit not actually delivered to Purchaser; or

(e) be bound by any modification or amendment of or to the Lease which materially increases Landlord's obligations under the Lease or materially decreases Tenant's obligation under the Lease, unless Lender has approved such modification or amendment in writing, which approval shall not be unreasonably withheld, conditioned or delayed.

6. Notices. All notices given under this Agreement shall be in writing and shall be given by personal delivery, overnight receipted courier or by registered or certified United States mail, postage prepaid, sent to the party at its address appearing below. Notices shall be effective upon receipt (or on the date when proper delivery is refused). Addresses for notices may be changed by any party by notice to all other parties in accordance with this Section.

To Lender: _____

To Borrower: _____

To Tenant: County of Los Angeles
Chief Executive Office
Real Estate Division
320 W. Temple Street, 7th Floor
Los Angeles, California 90012
Attention: Director of Real Estate

7. Miscellaneous Provisions. This Agreement shall inure to the benefit of and be binding upon the parties and their respective successors and assigns. This Agreement is governed by the laws of the State of California without regard to the choice of law rules of that State.

TENANT: COUNTY OF LOS ANGELES,
a body corporate and politic

By: _____
Name: _____
Title: _____

BORROWER: *[Insert name of Landlord]*

DocuSigned by:
Levi Litmanovich
By: _____
Name: 0185A063B2D5458 Levi Litmanovich
Title: Manager

LENDER: *[Insert name of Lender],*

By: _____
Name: _____
Title: _____

A notary public or other officer completing this certificate verifies only the identity of the individual who signed the document to which this certificate is attached, and not the truthfulness, accuracy, or validity of that document.

STATE OF CALIFORNIA)
) SS.
COUNTY OF _____)

On _____, before me, _____
Date Name And Title Of Officer (e.g. "Jane Doe, Notary Public")

personally appeared _____,
Name of Signer(s)

who proved to me on the basis of satisfactory evidence to be the person(s) whose name(s) is/are subscribed to the within instrument and acknowledged to me that he/she/they executed the same in his/her/their authorized capacity(ies), and that by his/her/their signature(s) on the instrument the person(s), or the entity upon behalf of which the person(s) acted, executed the instrument.

I certify under PENALTY OF PERJURY under the laws of the State of California that the foregoing paragraph is true and correct.

WITNESS my hand and official seal.

Signature (Seal)

EXHIBIT F

TENANT ESTOPPEL CERTIFICATE

To: [Insert name of party to rely on document]

Attn: _____

Re: Date of Certificate: _____
 Lease Dated: _____
 Current Landlord: _____
 Located at: _____
 Premises: _____
 Commencement Date of Term: _____
 Expiration Date: _____
 Current Rent: _____

County of Los Angeles ("Tenant") hereby certifies that, to its actual knowledge, as of the date hereof:

1. Tenant is the present holder of the tenant's interest under the lease described above, as it may be amended to date (the "Lease"). The Lease covers the premises described above (the "Premises") in the building (the "Building") at the address set forth above.

2. (a) A true, correct and complete copy of the Lease (including all modifications, amendments, supplements, side letters, addenda and riders of and to it) is attached to this Certificate as Exhibit A.

 (b) The current Rent is set forth above.

 (c) The term of the Lease commenced on the Commencement Date set forth above and will expire on the Expiration Date set forth above, including any presently exercised option or renewal term. Tenant has no option or right to renew, extend or cancel the Lease, or to lease additional space in the Premises or Building, or to use any parking other than that specified in the Lease.

 (d) Except as specified in the Lease, Tenant has no option or preferential right to purchase all or any part of the Premises (or the land of which the Premises are a part).

 (e) Tenant has made no agreement with Landlord or any agent, representative or employee of Landlord concerning free rent, partial rent, rebate of rental payments or any other similar rent concession except as expressly set forth in the Lease.

3. (a) The Lease constitutes the entire agreement between Tenant and Landlord with respect to the Premises, has not been modified changed, altered or amended, except as set forth in Exhibit A, and is in full force and effect. There are no other agreements, written or oral, which affect Tenant's occupancy of the Premises.

[(b) To the knowledge of Tenant, Tenant has not given Landlord written notice of a material default under the Lease which has not been cured.]

(c) Tenant's interest in the Lease has not been assigned or encumbered.

(d) Tenant is not entitled to any credit against any rent or other charge or rent concession under the Lease, except as set forth in the Lease.

(e) No rental payments have been made more than one (1) month in advance.

4. All contributions required to be paid by Landlord to date for improvements to the Premises have been paid in full, and all of Landlord's obligations with respect to tenant improvements have been fully performed, except: _____.

IN WITNESS WHEREOF, the Tenant has executed this Tenant Estoppel Certificate as of the day set forth above.

COUNTY OF LOS ANGELES,
a body corporate and politic

By: _____
Name: _____
Title: _____

EXHIBIT G**COMMUNITY BUSINESS ENTERPRISE FORM**

INSTRUCTIONS: All Landlords shall submit this form on an annual basis on or before December 30th of each year of the term of this agreement as evidence of MBE/WBE participation. The information requested below is for statistical purposes only. The final analysis and consideration of the lease will be determined without regard to race, creed, color or gender. (Categories listed below are based on those described in 49 CFR Section 23.5)

I. Minority/Women Participation in Firm (Partners, Associate Partners, Managers, Staff, etc.)

1. Firm Name: _____			3. Contact Person/Telephone Number: _____			
2. Address: _____						
			4. Total number of employees in the firm: _____			
5. Provide the number of all minority employees and women in each category.	Owners, Partners and Associate Partners		Managers		Staff	
	All O,P & AP	Women	All Managers	Women	All Staff	Women
Black/African American						
Hispanic/Latin American						
Asian American						
Portuguese American						
American Indian/Alaskan Native						
All Others						

II. PERCENTAGE OF MINORITY/WOMEN OWNERSHIP IN FIRM

1. Type of Business Structure: (Corporation, Partnership, Sole Proprietorship, Etc.) _____

2. Total Number of Ownership/Partners, Etc.: _____			III. MINORITY/WOMEN-OWNED FIRM CERTIFICATION	
3. Provide the percentage of ownership in each	All Employee	Women	Is your firm currently certified as a minority owned business firm by the:	
Black/African American			State of California? ☐ Yes ☐ No	
Hispanic/Latin American			City of Los Angeles? ☐ Yes ☐ No	
Asian American			Federal Government? ☐ Yes ☐ No	
Portuguese American			Section D. OPTION TO PROVIDE REQUESTED INFORMATION	
American Indian/Alaskan Native			☐ We do not wish to provide the information required in this form.	
All Others			Firm Name: _____	
			Signature/Title: _____	
			Date: _____	

EXHIBIT H

MEMORANDUM OF LEASE

**RECORDING REQUESTED BY AND
WHEN RECORDED MAIL TO:**

County of Los Angeles
Chief Executive Office
Real Estate Division
320 W. Temple Street, 7th Floor
Los Angeles, California 90012
Attention: Director of Real Estate

This document is recorded for the benefit of the County of Los Angeles and recording is exempt from recording fees pursuant to California Government Code Section 27383. This transaction is exempt from documentary transfer tax pursuant to California Revenue and Taxation Code Section 11922.

MEMORANDUM OF LEASE

This Memorandum of Lease ("Memorandum") is made and entered into by and between _____, a _____ (the "Landlord"), and the COUNTY OF LOS ANGELES, a public body corporate and politic, duly organized and existing under the laws of the State of California (the "Tenant"), who agree as follows:

Landlord and Tenant have entered into an unrecorded lease dated _____, 20____ (the "Lease") of certain real property located in the County of Los Angeles, State of California, described in Exhibit A attached hereto and incorporated herein by reference, for a term commencing on _____, 20____, and ending on a date _____ years after the commencement date, unless such term is extended or sooner terminated pursuant to the terms and conditions set forth in the Lease.

This Memorandum has been prepared for the purpose of giving notice of the Lease and of its terms, covenants, and conditions, and for no other purposes. The provisions of this Memorandum shall not in any way change or affect the provisions of the Lease, the terms of which remain in full force and effect.

Dated: _____, 20__.

LANDLORD:

DocuSigned by: _____
By: Levi Litmanovich
Its: 0185A06BB2D5458... Manager

By: _____
Its: _____

TENANT:

COUNTY OF LOS ANGELES,
a body corporate and politic

FESIA A. DAVENPORT
Chief Executive Officer

By: _____
Dean Lehman, P.E.
Senior Manager, Property Division

ATTEST:

DEAN C. LOGAN
Recorder/County Clerk
of the County of Los Angeles

By: _____
Deputy

APPROVED AS TO FORM:

Rodrigo A. Castro-Silva
County Counsel

By: _____
Deputy

A notary public or other officer completing this certificate verifies only the identity of the individual who signed the document to which this certificate is attached, and not the truthfulness, accuracy, or validity of that document.

STATE OF CALIFORNIA)
) SS.
COUNTY OF _____)

On _____, before me,

_____ Date Name And Title Of Officer (e.g. "Jane Doe, Notary Public")
personally appeared _____,
Name of Signer(s)

who proved to me on the basis of satisfactory evidence to be the person(s) whose name(s) is/are subscribed to the within instrument and acknowledged to me that he/she/they executed the same in his/her/their authorized capacity(ies), and that by his/her/their signature(s) on the instrument the person(s), or the entity upon behalf of which the person(s) acted, executed the instrument.

I certify under PENALTY OF PERJURY under the laws of the State of California that the foregoing paragraph is true and correct.

WITNESS my hand and official seal.

Signature (Seal)

EXHIBIT I

LANDLORD'S WORK LETTER